ANNUAL STATEMENT

OF THE

American General Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2022

[ ] LIFE, ACCIDENT AND HEALTH [ ] FRATERNAL BENEFIT SOCIETIES

2022

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

American General Life Insurance Company

NAIC Group Code 0012 (Current) 0012 (Prior) NAIC Company Code 60488 Employer's ID Number 25-0598210

Organized under the Laws of Texas, State of Domicile or Port of Entry TX

Country of Domicile United States of America

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

Incorporated/Organized 04/11/1960 Commenced Business 08/01/1960

Statutory Home Office 2727-A Allen Parkway, 3-D1 (Street and Number), Houston, TX, US 77019 (City or Town, State, Country and Zip Code)

Main Administrative Office 2727-A Allen Parkway, 3-D1 (Street and Number)

Houston, TX, US 77019 (City or Town, State, Country and Zip Code), 713-522-1111 (Area Code) (Telephone Number)

Mail Address P.O. Box 1591, 3-D1 (Street and Number or P.O. Box), Houston, TX, US 77251 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2727-A Allen Parkway, 3-D1 (Street and Number)

Houston, TX, US 77019 (City or Town, State, Country and Zip Code), 713-522-1111 (Area Code) (Telephone Number)

Internet Website Address www.corebridgefinancial.com/legal-notice

Statutory Statement Contact Angela C Simmons, Manager, Statutory Reporting (Name), 713-831-3283 (Area Code) (Telephone Number)

AIGL&RStatements@aig.com (E-mail Address), 713-831-8269 (FAX Number)

OFFICERS

Chairman of the Board, Chief Executive Officer, & President	Kevin Timothy Hogan	Chief Executive Officer, Individual Retirement and Life Insurance	Todd Paul Solash
Chief Executive Offiicer, Institutional Markets	Jonathan Joseph Novak	Executive Vice President & Chief Financial Officer	Elias Farid Habayeb

OTHER

Emily Whitney Gingrich, Senior Vice President, Chief Actuary & Corporate Illustration Actuary	Kyle Lynn Jennings, Senior Vice President & Chief Compliance Officer	Terri Nowak Fiedler, Senior Vice President & Chief Distribution Officer
Katherine Ann Anderson, Senior Vice President & Chief Risk Officer	Christine Ann Nixon, Senior Vice President	Sabyasachi Ray, Senior Vice President & Chief Operating Officer
Christopher Peter Filiaggi, Senior Vice President & Life Controller	Justin Jerome Walls Caulfield, Vice President & Treasurer	Lisa Kay Gerhart, Vice President & Assistant Life Controller
Julie Cotton Hearne #, Vice President & Corporate Secretary	Frank Andrew Kophamel, Senior Vice President, Deputy Chief Actuary & Appointed Actuary	David Ditillo, Senior Vice President & Chief Information Officer
Sabra Rose Purtill #, Senior Vice President & Chief Investment Officer	Timothy Michael Heslin, President, Life US	Bryan Allan Pinsky, President, Individual Retirement

DIRECTORS OR TRUSTEES

Kevin Timothy Hogan, Chairman	Emily Whitney Gingrich	Sabra Rose Purtill #
Jonathan Joseph Novak	Todd Paul Solash	Sabyasachi Ray #
Elias Farid Habayeb		

State of Texas
County of Harris SS

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

Frank Andrew Kophamel Senior Vice President, Deputy Chief Actuary & Appointed Actuary	Julie Cotton Hearne Vice President & Corporate Secretary	Christopher Peter Filiaggi Senior Vice President & Life Controller

Subscribed and sworn to before me this 22nd day of February, 2023

a. Is this an original filing? ..... Yes [X] No [ ]

b. If no,

1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	108,455,431,557		108,455,431,557	107,774,249,022
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	93,128,093		93,128,093	91,041,424
	2.2 Common stocks	931,815,177	4,604,538	927,210,639	1,143,584,022
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	24,552,021,323		24,552,021,323	21,910,309,152
	3.2 Other than first liens	579,283,379		579,283,379	365,764,749
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	5,956,970		5,956,970	5,806,244
	4.2 Properties held for the production of income (less $ ..... encumbrances)	2,739,297		2,739,297	2,866,457
	4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5.	Cash ($ (194,229,827), Schedule E - Part 1), cash equivalents ($ 758,371,990, Schedule E - Part 2) and short-term investments ($ 386,712,174, Schedule DA)	950,854,337		950,854,337	801,831,864
6.	Contract loans (including $ ..... premium notes)	1,158,821,207	20,873,917	1,137,947,290	1,164,310,320
7.	Derivatives (Schedule DB)	465,605,011		465,605,011	1,082,374,923
8.	Other invested assets (Schedule BA)	7,876,501,320	10,233,116	7,866,268,204	6,429,256,849
9.	Receivables for securities	72,760,594		72,760,594	196,791,521
10.	Securities lending reinvested collateral assets (Schedule DL)			0	1,727,368,883
11.	Aggregate write-ins for invested assets	1,660,705,638	0	1,660,705,638	91,159,565
12.	Subtotals, cash and invested assets (Lines 1 to 11)	146,805,623,903	35,711,571	146,769,912,332	142,786,714,995
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	1,137,680,260	1,924,850	1,135,755,410	1,029,364,219
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(273,947,061)	4,874,819	(278,821,880)	(288,928,124)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	431,778,520		431,778,520	440,794,950
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	269,708,911		269,708,911	338,342,824
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	492,309,297		492,309,297	271,500,398
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	369,025,706	136,795,297	232,230,409	0
18.2	Net deferred tax asset	5,128,325,673	4,041,255,455	1,087,070,218	854,138,057
19.	Guaranty funds receivable or on deposit	29,863,775		29,863,775	27,786,229
20.	Electronic data processing equipment and software	247,436,725	247,339,402	97,323	216,163
21.	Furniture and equipment, including health care delivery assets ($ .....)	47,079,335	47,079,335	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	262,915,909		262,915,909	135,762,182
24.	Health care ($ .....) and other amounts receivable	121,093,904	2,699,092	118,394,812	72,012,424
25.	Aggregate write-ins for other than invested assets	1,412,888,660	46,443,596	1,366,445,064	1,138,741,274
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	156,481,783,517	4,564,123,417	151,917,660,100	146,806,445,591
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	59,701,052,812		59,701,052,812	70,297,984,795
28.	Total (Lines 26 and 27)	216,182,836,329	4,564,123,417	211,618,712,912	217,104,430,385
	DETAILS OF WRITE-INS				
1101.	Derivative Cash Collateral	835,186,876		835,186,876	36,045,996
1102.	Derivative Deferred Asset-SSAP 108	738,602,010		738,602,010	
1103.	Initial Margin for Futures	86,916,752		86,916,752	55,113,569
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	1,660,705,638	0	1,660,705,638	91,159,565
2501.	Reinsurance Permitted Practice	1,017,060,979		1,017,060,979	584,098,414
2502.	Remittances and Items not Allocated	302,179,399		302,179,399	101,207,783
2503.	Prepaid Expenses	30,430,646	30,430,646	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	63,217,636	16,012,950	47,204,686	453,435,078
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,412,888,660	46,443,596	1,366,445,064	1,138,741,274

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 108,849,559,962 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 27,410,293,632 Modco Reserve)	108,849,559,962	104,079,800,156
2.	Aggregate reserve for accident and health contracts (including $ 631,909,316 Modco Reserve)	711,109,662	736,035,186
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 2,382,960,463 Modco Reserve)	12,316,198,532	12,327,210,033
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	642,829,225	681,577,263
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	72,077,570	70,328,450
5.	Policyholders' dividends/refunds to members $ 17,951 and coupons $ due and unpaid (Exhibit 4, Line 10)	17,951	17,434
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	17,313,769	13,634,338
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)	70,000	71,000
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 1,008,116 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	10,144,284	9,601,501
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ (478,092) accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	117,139,315	106,849,123
	9.3 Other amounts payable on reinsurance, including $ 10,883 assumed and $ 501,118,901 ceded	501,129,784	255,620,336
	9.4 Interest maintenance reserve (IMR, Line 6)	1,804,013,313	2,232,295,656
10.	Commissions to agents due or accrued-life and annuity contracts $ 16,748,618 accident and health $ 13,243 and deposit-type contract funds $	16,761,861	16,012,725
11.	Commissions and expense allowances payable on reinsurance assumed	188,440	323,573
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	416,576,331	258,883,325
13.	Transfers to Separate Accounts due or accrued (net) (including $ (828,466,876) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,322,579,636)	(1,895,390,940)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	68,976,543	47,855,800
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		201,105,155
15.2	Net deferred tax liability		0
16.	Unearned investment income	11,931,853	20,461,606
17.	Amounts withheld or retained by reporting entity as agent or trustee	7,070,173	7,419,909
18.	Amounts held for agents' account, including $ 6,175,501 agents' credit balances	10,529,110	9,315,647
19.	Remittances and items not allocated	600,885,354	334,375,872
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	3,969,354	3,961,949
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	1,680,980,465	2,301,867,001
	24.02 Reinsurance in unauthorized and certified ($ 1,036,790) companies	22,896,047	704,413
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 456,875) reinsurers	47,856,253	278,264,578
	24.04 Payable to parent, subsidiaries and affiliates	482,902,170	332,594,216
	24.05 Drafts outstanding	5,661,612	5,218,128
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	11,826,393,748	11,690,302,252
	24.08 Derivatives	806,548,674	222,619,843
	24.09 Payable for securities	368,744,008	677,674,197
	24.10 Payable for securities lending	194,530	2,426,346,456
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,153,077,413	821,029,963
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	142,251,167,670	138,273,986,141
27.	From Separate Accounts Statement	59,617,952,812	70,297,984,795
28.	Total liabilities (Lines 26 and 27)	201,869,120,482	208,571,970,935
29.	Common capital stock	6,000,000	6,000,000
30.	Preferred capital stock	850,000	850,000
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	5,409,889,559	3,509,889,559
34.	Aggregate write-ins for special surplus funds	915,853,328	126,146,195
35.	Unassigned funds (surplus)	3,416,999,543	4,889,573,696
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	9,742,742,430	8,525,609,450
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	9,749,592,430	8,532,459,450
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	211,618,712,912	217,104,430,386
	DETAILS OF WRITE-INS		
2501.	Repurchase Agreements	1,724,963,763	119,742,417
2502.	Unclaimed Funds	213,243,286	164,401,457
2503.	Derivative Collateral Liability	205,299,991	417,930,885
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,570,373	118,955,204
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,153,077,413	821,029,963
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.	Derivative Deferred Liab - SSAP 108	738,602,010	(76,426,740)
3402.	Gain on sale/leaseback of Houston Campus net of amortization	177,251,318	202,572,935
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	915,853,328	126,146,195

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	39,865,263,462	15,308,484,539
2.	Considerations for supplementary contracts with life contingencies	82,652,061	100,248,975
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	7,172,403,077	7,503,019,809
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	123,439,838	162,202,080
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	295,619,001	450,077,582
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	778,651,885	703,000,133
7.	Reserve adjustments on reinsurance ceded	(2,111,668,222)	(2,272,796,334)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,352,609,196	1,395,039,088
	8.2 Charges and fees for deposit-type contracts	58,638,899	57,388,703
	8.3 Aggregate write-ins for miscellaneous income	682,198,107	520,785,829
9.	Total (Lines 1 to 8.3)	48,299,807,304	23,927,450,404
10.	Death benefits	810,515,677	735,353,368
11.	Matured endowments (excluding guaranteed annual pure endowments)	101,273	207,367
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	2,652,386,814	2,806,208,567
13.	Disability benefits and benefits under accident and health contracts	33,957,121	43,137,534
14.	Coupons, guaranteed annual pure endowments and similar benefits	55,444	62,535
15.	Surrender benefits and withdrawals for life contracts	9,349,740,987	8,452,591,329
16.	Group conversions		0
17.	Interest and adjustments on contract or deposit-type contract funds	596,252,527	565,528,921
18.	Payments on supplementary contracts with life contingencies	62,059,320	59,742,216
19.	Increase in aggregate reserves for life and accident and health contracts	4,768,739,834	2,729,271,549
20.	Totals (Lines 10 to 19)	18,273,808,997	15,392,103,386
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	1,037,657,356	1,091,116,458
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	1,634,809,861	7,927,336
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	927,899,723	978,064,468
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	161,452,726	107,919,237
25.	Increase in loading on deferred and uncollected premiums	10,660,890	13,701,728
26.	Net transfers to or (from) Separate Accounts net of reinsurance	1,109,062,770	1,682,124,243
27.	Aggregate write-ins for deductions	22,639,114,176	582,314,564
28.	Totals (Lines 20 to 27)	45,794,466,499	19,855,271,420
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,505,340,805	4,072,178,984
30.	Dividends to policyholders and refunds to members	6,135,400	1,399,619
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,499,205,405	4,070,779,365
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	518,470,972	1,421,558,261
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,980,734,433	2,649,221,104
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (316,298,138) (excluding taxes of $ (81,034,085) transferred to the IMR)	(1,189,883,479)	(404,708,144)
35.	Net income (Line 33 plus Line 34)	790,850,954	2,244,512,960
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	8,532,459,450	7,511,116,627
37.	Net income (Line 35)	790,850,954	2,244,512,960
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (122,715,951)	(693,794,509)	205,978,887
39.	Change in net unrealized foreign exchange capital gain (loss)	(705,046,622)	(267,376,810)
40.	Change in net deferred income tax	(150,710,404)	852,942,624
41.	Change in nonadmitted assets	27,176,554	(586,715,862)
42.	Change in liability for reinsurance in unauthorized and certified companies	(22,191,634)	(369,959)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	
44.	Change in asset valuation reserve	620,886,536	(205,376,572)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	295,619,001	450,077,582
47.	Other changes in surplus in Separate Accounts Statement	(295,619,001)	(450,077,582)
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	1,900,000,000	0
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(255,554,208)	(1,986,725)
52.	Dividends to stockholders	(800,000,000)	(1,045,000,000)
53.	Aggregate write-ins for gains and losses in surplus	505,516,313	(175,265,720)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	1,217,132,980	1,021,342,823
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	9,749,592,430	8,532,459,450
	DETAILS OF WRITE-INS		
08.301.	Other Policy Fees	245,140,258	232,546,181
08.302.	Miscellaneous Income	168,706,442	70,076,489
08.303.	Other Variable Annuities Fees	125,848,071	142,886,830
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	142,503,336	75,276,329
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	682,198,107	520,785,829
2701.	Modco Reserve Adjustment on Assumed Reinsurance	22,094,625,057	5,062,022
2702.	Interest on Fund Witheld	544,122,339	554,118,708
2703.	Fines and Penalties	5,715,773	385,810
2798.	Summary of remaining write-ins for Line 27 from overflow page	(5,348,993)	22,748,024
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	22,639,114,176	582,314,564
5301.	Reinsurance Permitted Practice	432,962,565	(30,358,025)
5302.	Correction of Prior Period Items Disclosed in Footnote 2B	72,553,748	(161,451,442)
5303.	Retained Earnings		16,543,747
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	505,516,313	(175,265,720)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	15,861,924,303	13,617,927,607
2.	Net investment income	7,077,602,925	6,983,101,896
3.	Miscellaneous income	964,328,892	(139,955,847)
4.	Total (Lines 1 through 3)	23,903,856,120	20,461,073,656
5.	Benefit and loss related payments	13,472,639,170	12,474,448,162
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	536,251,466	2,192,216,113
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,584,469,460	2,129,079,609
8.	Dividends paid to policyholders	2,456,450	4,020,413
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	1,088,601,833	1,227,103,937
10.	Total (Lines 5 through 9)	18,684,418,379	18,026,868,234
11.	Net cash from operations (Line 4 minus Line 10)	5,219,437,741	2,434,205,422
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	17,440,516,539	24,387,048,353
	12.2 Stocks	420,988,189	233,474,961
	12.3 Mortgage loans	3,024,295,031	3,080,510,144
	12.4 Real estate	0	0
	12.5 Other invested assets	1,374,313,956	2,526,169,472
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	1,851,399,812	1,167,987,258
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	24,111,513,527	31,395,190,188
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	18,133,338,319	23,921,254,850
	13.2 Stocks	263,869,832	642,664,016
	13.3 Mortgage loans	6,498,947,522	4,226,151,907
	13.4 Real estate	686,218	791,803
	13.5 Other invested assets	2,877,312,752	2,515,363,974
	13.6 Miscellaneous applications	2,701,845,358	569,537,232
	13.7 Total investments acquired (Lines 13.1 to 13.6)	30,476,000,001	31,875,763,782
14.	Net increase (decrease) in contract loans and premium notes	(25,610,632)	(69,496,845)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(6,338,875,842)	(411,076,749)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	1,900,000,000	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(11,011,501)	(706,672,283)
	16.5 Dividends to stockholders	800,000,000	1,045,000,000
	16.6 Other cash provided (applied)	179,472,076	(528,693,208)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	1,268,460,575	(2,280,365,491)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	149,022,473	(257,236,817)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	801,831,864	1,059,068,681
	19.2 End of year (Line 18 plus Line 19.1)	950,854,337	801,831,864

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

20.0001. Non-cash Modco adjustment on assumed reinsurance	22,924,188,701	0
20.0002. Non-cash PRT premiums	1,159,189,307	1,809,396,391
20.0003. Non-cash Modco to FRL settlements	203,899,027	543,373,266
20.0004. Non-cash transfer from other invested assets to mortgage loans	12,429,054	154,085,178
20.0005. Non-cash dividends paid to AGC Life	0	295,000,000

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	39,865,263,462	669,686,573	(34,057,721)	13,475,836,918	25,722,675,039	31,122,647		6	0
2.	Considerations for supplementary contracts with life contingencies	82,652,061	XXX	XXX			XXX	XXX	82,652,061	XXX
3.	Net investment income	7,172,403,077	1,760,994,564	21,631,158	3,072,481,670	1,641,206,828	42,429,177		633,659,680	0
4.	Amortization of Interest Maintenance Reserve (IMR)	123,439,838	31,854,317	190,436	79,448,886	10,704,574	968,163		273,462	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	295,619,001	0	0	40,219,495	255,399,506	0	XXX		0
6.	Commissions and expense allowances on reinsurance ceded	778,651,885	736,555,560	4,430,384	24,307,673	4,419,512	8,186,600	XXX	752,156	0
7.	Reserve adjustments on reinsurance ceded	(2,111,668,222)	(154,693,720)	0	(1,777,231,147)	(120,786,758)	(38,376,553)	XXX	(20,580,044)	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,352,609,196	96,686,554	46,200,451	860,460,312	345,233,590	0	XXX	4,028,289	0
	8.2 Charges and fees for deposit-type contracts	58,638,899	0	0	0	58,638,899	XXX	XXX		0
	8.3 Aggregate write-ins for miscellaneous income	682,198,107	13,306,537	5,231,039	471,215,203	191,947,133	264,685	0	233,510	0
9.	Totals (Lines 1 to 8.3)	48,299,807,304	3,154,390,385	43,625,747	16,246,739,010	28,109,438,323	44,594,719	0	701,019,120	0
10.	Death benefits	810,515,677	786,018,170	24,505,507	0	0	XXX	XXX	(8,000)	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	101,273	101,273	0	0	0	XXX	XXX		0
12.	Annuity benefits	2,652,386,814	XXX	XXX	2,036,665,643	615,372,915	XXX	XXX	348,256	XXX
13.	Disability benefits and benefits under accident and health contracts	33,957,121	17,763,046	11,422	0	0	16,186,770	XXX	(4,117)	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	55,444	55,444	0	0	0	0	XXX		0
15.	Surrender benefits and withdrawals for life contracts	9,349,740,987	171,341,156	3,682,054	6,740,960,049	2,433,403,059	XXX	XXX	354,669	0
16.	Group conversions	0	0	0		0		XXX		0
17.	Interest and adjustments on contract or deposit-type contract funds	596,252,527	9,729,835	452,343	65,626,431	570,635,710	81,955	XXX	(50,273,747)	0
18.	Payments on supplementary contracts with life contingencies	62,059,320	0	0	0	0	XXX	XXX	62,059,320	0
19.	Increase in aggregate reserves for life and accident and health contracts	4,768,739,834	403,743,763	(3,534,633)	4,715,658,863	(346,113,248)	(24,925,525)	XXX	23,910,614	0
20.	Totals (Lines 10 to 19)	18,273,808,997	1,388,752,687	25,116,693	13,558,910,986	3,273,298,436	(8,656,800)	XXX	36,386,995	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,037,657,356	278,005,214	4,817,662	671,383,706	82,470,657	933,665	0	46,452	XXX
22.	Commissions and expense allowances on reinsurance assumed	1,634,809,861	7,646,164	80	22,552,555	1,604,600,195	0	XXX	10,867	0
23.	General insurance expenses and fraternal expenses	927,899,723	442,924,734	4,943,050	323,331,221	133,529,085	16,544,104		6,627,529	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	161,452,726	100,193,047	2,641,563	33,685,580	23,546,402	4,103,029		(2,716,895)	0
25.	Increase in loading on deferred and uncollected premiums	10,660,890	10,155,415	505,475	0	0	0	XXX		0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	1,109,062,770	17,708,438	(3,358,268)	297,404,844	794,251,216	0	XXX	3,056,540	0
27.	Aggregate write-ins for deductions	22,639,114,176	563,803,349	1,086,872	306,195,945	21,764,457,461	85,889	0	3,484,660	0
28.	Totals (Lines 20 to 27)	45,794,466,499	2,809,189,048	35,753,127	15,213,464,837	27,676,153,452	13,009,887	0	46,896,149	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,505,340,805	345,201,337	7,872,620	1,033,274,173	433,284,871	31,584,832	0	654,122,971	0
30.	Dividends to policyholders and refunds to members	6,135,400	6,138,873	(6,780)	3,343	0	0	XXX	(36)	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,499,205,405	339,062,464	7,879,400	1,033,270,830	433,284,871	31,584,832	0	654,123,007	0
32.	Federal income taxes incurred (excluding tax on capital gains)	518,470,972	71,203,117	1,654,674	216,986,875	90,989,823	6,632,814		131,003,669	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,980,734,433	267,859,347	6,224,726	816,283,955	342,295,048	24,952,018	0	523,119,338	0
34.	Policies/certificates in force end of year	(1,189,883,479)	(29,754,335)	0	(1,256,727,815)	446,337	0	XXX	96,152,334	0
	DETAILS OF WRITE-INS									
08.301.	Other Policy Fees	245,140,258	1,000,065	681,839	240,424,307	3,028,980			5,067	
08.302.	Miscellaneous Income	168,706,442	6,331,801	3,533,373	49,435,696	109,140,710	62,369		202,493	
08.303.	Other Variable Annuities Fees	125,848,071	2,203,404	1,015,827	48,974,747	73,655,109			(1,016)	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	142,503,336	3,771,267	0	132,380,453	6,122,334	202,316	0	26,966	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	682,198,107	13,306,537	5,231,039	471,215,203	191,947,133	264,685	0	233,510	0
2701.	Modco Reserve Adjustment on Assumed Reinsurance	22,094,625,057			291,800,232	21,802,824,825				
2702.	Interest on Fund Witheld	544,122,339	541,435,542	1,025,398	0	1,661,399	0	0	0	0
2703.	Fines and Penalties	5,715,773	762,806	26,698	527,205	981,427	91,433	0	3,326,204	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	(5,348,993)	21,605,001	34,775	13,868,508	(41,010,190)	(5,544)	0	158,456	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	22,639,114,176	563,803,349	1,086,872	306,195,945	21,764,457,461	85,889	0	3,484,660	0

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	669,686,573	479	224,888,066	(68,031,014)	416,053,656	254,316,940	(149,774,035)		12,711,792		(20,479,311)	
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,760,994,564	38,553,309	242,788,762	511,055,328	40,980,906	245,564,730	577,139,600		10,899,784		94,012,145	
4.	Amortization of Interest Maintenance Reserve (IMR)	31,854,317	905,851	4,496,852	7,527,291	4,342,809	10,653,731	1,718,559		192,811		2,016,413	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0								0		0	
6.	Commissions and expense allowances on reinsurance ceded	736,555,560	20,212,297	136,110,312	283,627,782	18,186,804	92,889,965	164,296,609		15,126,063		6,105,728	
7.	Reserve adjustments on reinsurance ceded	(154,693,720)	(15,773,724)	(194,025,117)	159,955,458		(218,193,851)	113,351,814		(4,312)		(3,988)	
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	96,686,554	3		25		250			66,204,488		30,481,788	
	8.2 Charges and fees for deposit-type contracts	0											
	8.3 Aggregate write-ins for miscellaneous income	13,306,539	11,350	1,360,064	1,764,295	5,872,116	2,283,199	8,578	0	1,649,232	0	357,703	0
9.	Totals (Lines 1 to 8.3)	3,154,390,387	43,909,565	415,618,939	895,899,165	485,436,291	387,514,964	706,741,125	0	106,779,858	0	112,490,478	0
10.	Death benefits	786,018,170	(846,543)	59,518,620	116,430,057	66,118,658	463,241,050	(9,187,252)		31,867,654		58,875,926	
11.	Matured endowments (excluding guaranteed annual pure endowments)	101,273	(10,242)	(13,007)	109,838		14,684						
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	17,763,046	542	3,983,674	3,970,891	5,429	9,674,622	127,888					
14.	Coupons, guaranteed annual pure endowments and similar benefits	55,444		55,444									
15.	Surrender benefits and withdrawals for life contracts	171,341,156	(3,221)	4,755,885	179,454	24,778,791	107,512,330	784,930		33,012,616		320,371	
16.	Group conversions	0											
17.	Interest and adjustments on contract or deposit-type contract funds	9,729,835	1,957,511	1,967,710	2,405,334	241,025	1,894,521	162,162		446,979		654,593	
18.	Payments on supplementary contracts with life contingencies	0											
19.	Increase in aggregate reserves for life and accident and health contracts	403,743,763	(5,628,974)	(17,959,544)	285,242,710	137,976,774	(348,574,293)	371,586,749		(31,977,933)		13,078,274	
20.	Totals (Lines 10 to 19)	1,388,752,687	(4,530,927)	52,308,782	408,338,284	229,120,677	233,762,914	363,474,477	0	33,349,316	0	72,929,164	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	278,005,214	0	53,529,903	90,001,500	106,088,867	5,726,327	12,874,308		2,168,974		7,615,335	XXX
22.	Commissions and expense allowances on reinsurance assumed	7,646,164	0	6,937	11,218		(8,505)			7,636,514			
23.	General insurance expenses	442,924,734	25,346,302	70,098,549	186,356,390	4,881,761	49,811,147	95,468,385		5,847,667		5,114,533	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	100,193,047	62,749	9,193,785	43,195,279	10,711,209	16,887,152	16,170,671		2,754,144		1,218,058	
25.	Increase in loading on deferred and uncollected premiums	10,155,415	277	1,341,894	8,830,235	27	(17,133)	115					
26.	Net transfers to or (from) Separate Accounts net of reinsurance	17,708,438								(1,473,411)		19,181,849	
27.	Aggregate write-ins for deductions	563,803,348	11,020	207,731,717	99,896,574	756,789	24,159,836	212,229,480	0	18,997,946	0	19,986	0
28.	Totals (Lines 20 to 27)	2,809,189,047	20,889,421	394,211,567	836,629,480	351,559,330	330,321,738	700,217,436	0	69,281,150	0	106,078,925	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	345,201,340	23,020,144	21,407,372	59,269,686	133,876,962	57,193,226	6,523,689	0	37,498,708	0	6,411,553	0
30.	Dividends to policyholders and refunds to members	6,138,873		3,064,247	3,074,596		30	0		0			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	339,062,467	23,020,144	18,343,125	56,195,090	133,876,962	57,193,196	6,523,689	0	37,498,708	0	6,411,553	0
32.	Federal income taxes incurred (excluding tax on capital gains)	71,203,117	4,834,229	3,852,057	11,800,968	28,114,162	12,010,571	1,369,975		7,874,729		1,346,426	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	267,859,350	18,185,915	14,491,068	44,394,122	105,762,800	45,182,625	5,153,714	0	29,623,979	0	5,065,127	0
34.	Policies/certificates in force end of year	(29,754,335)								(29,771,505)		17,170	
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous income	6,331,802	11,350	674,679	742,810	5,871,224	459,419	8,578	0	(1,441,831)	0	5,573	0
08.302.	Litigation Settlement	4,037,853	0	875,950	1,018,610	0	1,823,281	0	0	46,685	0	273,328	0
08.303.	Other Variable Annuity Fees	2,203,404	0	0	0	0	0	0	0	2,169,986	0	33,417	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	733,480	0	(190,565)	2,876	892	500	0	0	874,392	0	45,385	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	13,306,539	11,350	1,360,064	1,764,295	5,872,116	2,283,199	8,578	0	1,649,232	0	357,703	0
2701.	Interest on Funds Withheld	541,435,542	0	207,083,619	98,486,347	0	23,747,630	212,117,946	0	0	0	0	
2702.	Miscelleneous expense	21,605,000	3,106	450,507	1,176,973	722,215	183,269	84,163	0	18,984,767	0	0	
2703.	Fines and Penalties	762,806	7,914	197,591	233,254	34,574	228,937	27,371	0	13,179	0	19,986	
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	563,803,348	11,020	207,731,717	99,896,574	756,789	24,159,836	212,229,480	0	18,997,946	0	19,986	0

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

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

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

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

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	(34,057,721)	0	1,681,409	(5,830,523)				(29,908,607)	
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	21,631,158	0	2,084,916	12,780,185			0	6,766,057	
4.	Amortization of Interest Maintenance Reserve (IMR)	190,436	0	82,693	(1,340)			0	109,083	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0						0	
6.	Commissions and expense allowances on reinsurance ceded	4,430,384	0	16,706	1,433,573			0	2,980,105	
7.	Reserve adjustments on reinsurance ceded	0								
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	46,200,451	0		3,474,615				42,725,836	
	8.2 Charges and fees for deposit-type contracts	0								
	8.3 Aggregate write-ins for miscellaneous income	5,231,037	0	3,533,372	262	0	0	0	1,697,403	0
9.	Totals (Lines 1 to 8.3)	43,625,745	0	7,399,096	11,856,772	0	0	0	24,369,877	0
10.	Death benefits	24,505,507	0	956,738	3,789,494				19,759,275	
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0							
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	11,422	0	(1,782)	13,204					
14.	Coupons, guaranteed annual pure endowments and similar benefits	0								
15.	Surrender benefits and withdrawals for life contracts	3,682,054	0	759	3,762,060				(80,765)	
16.	Group conversions	0								
17.	Interest and adjustments on contract or deposit-type contract funds	452,343	0	16,416	20,675				415,252	
18.	Payments on supplementary contracts with life contingencies	0								
19.	Increase in aggregate reserves for life and accident and health contracts	(3,534,633)	0	(1,454,563)	(1,354,110)				(725,960)	
20.	Totals (Lines 10 to 19)	25,116,693	0	(482,432)	6,231,323	0	0	0	19,367,802	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	4,817,662	0	790,397	49,493			0	3,977,772	XXX
22.	Commissions and expense allowances on reinsurance assumed	80	0	26					54	
23.	General insurance expenses	4,943,050	0	571,729	534,758				3,836,563	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,641,563	0	568,243	445,241			0	1,628,079	
25.	Increase in loading on deferred and uncollected premiums	505,475	0	505,475						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(3,358,268)	0		3,100,006				(6,458,274)	
27.	Aggregate write-ins for deductions	1,086,872	0	3,521	493,140	0	0	0	590,211	0
28.	Totals (Lines 20 to 27)	35,753,127	0	1,956,959	10,853,961	0	0	0	22,942,207	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	7,872,618	0	5,442,137	1,002,811	0	0	0	1,427,670	0
30.	Dividends to policyholders and refunds to members	(6,780)	0	(1,505)	(5,275)					
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	7,879,398	0	5,443,642	1,008,086	0	0	0	1,427,670	0
32.	Federal income taxes incurred (excluding tax on capital gains)	1,654,674		1,143,165	211,698				299,811	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	6,224,724	0	4,300,477	796,388	0	0	0	1,127,859	0
34.	Policies/certificates in force end of year	0								
	DETAILS OF WRITE-INS									
08.301.	Miscellaneous income	3,533,372		3,533,372						
08.302.	Other Variable Annuity Fees	1,015,828							1,015,828	
08.303.	Other policy fees	681,837	0		262				681,575	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	5,231,037	0	3,533,372	262	0	0	0	1,697,403	0
2701.	Interest on Funds Withheld	1,025,398	0	0	455,754	0	0	0	569,644	0
2702.	Miscelleneous expense	34,775	0	362	34,420	0	0	0	(7)	0
2703.	Fines and Penalties	26,698	0	3,159	2,966	0	0	0	20,573	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,086,872	0	3,521	493,140	0	0	0	590,211	0

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

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

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

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

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	13,475,836,918	4,378,105,093	5,845,386,313	2,975,761,362		85,423,991	191,160,159
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
3.	Net investment income	3,072,481,670	1,452,993,411	670,978,101	81,013,483		12,657,003	854,839,672
4.	Amortization of Interest Maintenance Reserve (IMR)	79,448,886	31,984,606	23,511,207	6,204,653		1,762,397	15,986,023
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	40,219,495	0	0	40,219,495			
6.	Commissions and expense allowances on reinsurance ceded	24,307,673	10,926,339	30,327			905,910	12,445,097
7.	Reserve adjustments on reinsurance ceded	(1,777,231,147)	(677,553,911)				(87,762,687)	(1,011,914,549)
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	860,460,312	2,100,993	6,020,338	852,198,416			140,565
	8.2 Charges and fees for deposit-type contracts	0						
	8.3 Aggregate write-ins for miscellaneous income	471,215,206	36,557,959	120,497,665	191,936,409	0	220,881	122,002,292
9.	Totals (Lines 1 to 8.3)	16,246,739,013	5,235,114,490	6,666,423,951	4,147,333,818	0	13,207,495	184,659,259
10.	Death benefits	0						
11.	Matured endowments (excluding guaranteed annual pure endowments)	0						
12.	Annuity benefits	2,036,665,643	815,155,688	314,564,233	650,678,889		44,330,432	211,936,401
13.	Disability benefits and benefits under accident and health contracts	0						
14.	Coupons, guaranteed annual pure endowments and similar benefits	0						
15.	Surrender benefits and withdrawals for life contracts	6,740,960,049	3,103,558,084	1,500,901,049	2,132,368,728		4,013,495	118,693
16.	Group conversions	0						
17.	Interest and adjustments on contract or deposit-type contract funds	65,626,431	1,404,275	17,783	45,272			64,159,101
18.	Payments on supplementary contracts with life contingencies	0						
19.	Increase in aggregate reserves for life and accident and health contracts	4,715,658,863	1,035,862,618	4,095,649,488	(29,654,335)		(170,406,672)	(215,792,236)
20.	Totals (Lines 10 to 19)	13,558,910,986	4,955,980,665	5,911,132,553	2,753,438,554	0	(122,062,745)	60,421,959
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	671,383,706	87,168,590	283,287,201	276,566,791		3,351,822	21,009,302
22.	Commissions and expense allowances on reinsurance assumed	22,552,555	429,224	1,207,643	20,673,366			242,322
23.	General insurance expenses	323,331,221	103,324,356	104,956,221	98,572,809		2,880,161	13,597,674
24.	Insurance taxes, licenses and fees, excluding federal income taxes	33,685,580	15,883,032	9,704,744	6,182,741		306,981	1,608,082
25.	Increase in loading on deferred and uncollected premiums	0						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	297,404,844	(4,116,862)	262,171,274	39,416,161		(65,729)	
27.	Aggregate write-ins for deductions	306,195,945	1,268,159	13,023,369	291,826,358	0	18,660	59,399
28.	Totals (Lines 20 to 27)	15,213,464,837	5,159,937,164	6,585,483,005	3,486,676,780	0	(115,570,850)	96,938,738
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,033,274,176	75,177,326	80,940,946	660,657,038	0	128,778,345	87,720,521
30.	Dividends to policyholders and refunds to members	3,343	6,641					(3,298)
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,033,270,833	75,170,685	80,940,946	660,657,038	0	128,778,345	87,723,819
32.	Federal income taxes incurred (excluding tax on capital gains)	216,986,875	15,785,844	16,997,599	138,737,978		27,043,452	18,422,002
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	816,283,958	59,384,841	63,943,347	521,919,060	0	101,734,893	69,301,817
34.	Policies/certificates in force end of year	(1,256,727,815)	(36,758)	(383,747,620)	(875,884,801)			2,941,364
	DETAILS OF WRITE-INS							
08.301.	Other policy fees	240,424,307	29,875,901	118,516,237	92,351,365		4	(319,200)
08.302.	Modco Reserve Adjustment on Assumed Reinsurance	122,031,491	0	0	0		0	122,031,491
08.303.	Miscellaneous income	49,435,695	1,073,913	46,704	48,304,866		4,416	5,796
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	59,323,713	5,608,145	1,934,724	51,280,178	0	216,461	284,205
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	471,215,206	36,557,959	120,497,665	191,936,409	0	220,881	122,002,292
2701.	Modco Reserve Adjustment on Assumed Reinsurance	291,800,232			291,800,232			
2702.	Miscelleneous expense	13,868,508	893,590	12,959,254	6,212	0	9,071	381
2703.	Fines and Penalties	527,205	374,569	64,115	19,914	0	9,589	59,018
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	306,195,945	1,268,159	13,023,369	291,826,358	0	18,660	59,399

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	25,722,675,039	560,665	0	22,983,055,158		(104,744)	2,739,163,960
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
3.	Net investment income	1,641,206,828	63,987,805	0	1,311,767,037		36,583,237	228,868,749
4.	Amortization of Interest Maintenance Reserve (IMR)	10,704,574	1,513,005	0	274,834		838,799	8,077,936
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	255,399,506			0			255,399,506
6.	Commissions and expense allowances on reinsurance ceded	4,419,512					1,135,263	3,284,249
7.	Reserve adjustments on reinsurance ceded	(120,786,758)					(52,378,325)	(68,408,433)
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	345,233,590			345,233,590			
	8.2 Charges and fees for deposit-type contracts	58,638,899						58,638,899
	8.3 Aggregate write-ins for miscellaneous income	191,947,132	1,398,304	0	189,383,240	0	(647)	1,166,235
9.	Totals (Lines 1 to 8.3)	28,109,438,322	67,459,779	0	24,829,713,859	0	(13,926,417)	3,226,191,101
10.	Death benefits	0						
11.	Matured endowments (excluding guaranteed annual pure endowments)	0						
12.	Annuity benefits	615,372,915	34,251,577		451,898,047		8,854,134	120,369,157
13.	Disability benefits and benefits under accident and health contracts	0						
14.	Coupons, guaranteed annual pure endowments and similar benefits	0						
15.	Surrender benefits and withdrawals for life contracts	2,433,403,059	25,503,126		2,407,899,933			
16.	Group conversions	0						
17.	Interest and adjustments on contract or deposit-type contract funds	570,635,710	5,716,229		99,679			564,819,802
18.	Payments on supplementary contracts with life contingencies	0						
19.	Increase in aggregate reserves for life and accident and health contracts	(346,113,248)	(25,842,005)	0	(269,456,565)		(47,439,186)	(3,375,492)
20.	Totals (Lines 10 to 19)	3,273,298,436	39,628,927	0	2,590,441,094	0	(38,585,052)	681,813,467
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	82,470,657	(7,551)		82,441,159		216	36,833
22.	Commissions and expense allowances on reinsurance assumed	1,604,600,195			1,604,600,195			
23.	General insurance expenses	133,529,085	1,150,263	0	85,812,490		155,639	46,410,693
24.	Insurance taxes, licenses and fees, excluding federal income taxes	23,546,402	368,328	0	18,427,425		39,366	4,711,283
25.	Increase in loading on deferred and uncollected premiums	0						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	794,251,216			(1,554,951,206)		(640,877)	2,349,843,299
27.	Aggregate write-ins for deductions	21,764,457,461	27,911	0	21,762,571,037	0	3,106	1,855,408
28.	Totals (Lines 20 to 27)	27,676,153,452	41,167,878	0	24,589,342,194	0	(39,027,602)	3,084,670,983
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	433,284,870	26,291,901	0	240,371,665	0	25,101,185	141,520,118
30.	Dividends to policyholders and refunds to members	0						
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	433,284,870	26,291,901	0	240,371,665	0	25,101,185	141,520,118
32.	Federal income taxes incurred (excluding tax on capital gains)	90,989,823	5,521,299		50,478,050		5,271,249	29,719,225
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	342,295,047	20,770,602	0	189,893,615	0	19,829,936	111,800,893
34.	Policies/certificates in force end of year	446,337			(878,623)			1,324,960
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous income	109,140,709	27,944	0	108,795,324			317,441
08.302.	Litigation Settlement	6,122,334	1,370,360	0	3,903,180			848,794
08.303.	Other policy fees	3,028,980	0	0	3,029,627		(647)	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	73,655,109	0	0	73,655,109	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	191,947,132	1,398,304	0	189,383,240	0	(647)	1,166,235
2701.	Modco Reserve Adjustment on Assumed Reinsurance	21,802,824,825	0	0	21,802,824,825	0	0	0
2702.	Interest on Funds Withheld	1,661,399	0	0	0	0	0	1,661,399
2703.	Fines and Penalties	981,427	11,485		775,042	0	891	194,009
2798.	Summary of remaining write-ins for Line 27 from overflow page	(41,010,190)	16,426	0	(41,028,830)	0	2,215	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	21,764,457,461	27,911	0	21,762,571,037	0	3,106	1,855,408

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

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

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	31,122,647	7,863	4,654	7,105	0	0	0	0	0	0	(1,855)	(32,001)	31,136,881
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	42,429,177	22,190	(147)	2,265			0	0	0	0	12,018,411	20,297,803	10,088,655
4.	Amortization of Interest Maintenance Reserve (IMR)	968,163	550	(4)	55			0	0	0	0	213,868	450,400	303,294
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0												
6.	Commissions and expense allowances on reinsurance ceded	8,186,600	49,129		19,782			0	0	0	0	1,285,590	2,892,073	3,940,026
7.	Reserve adjustments on reinsurance ceded	(38,376,553)	(186,825)		(359)			0	0	0		(13,157,381)	(19,792,864)	(5,239,124)
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0												
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	264,685	0	0	0	0	0	0	0	0	0	57,392	0	207,293
9.	Totals (Lines 1 to 8.3)	44,594,719	(107,093)	4,503	28,848	0	0	0	0	0	0	416,025	3,815,411	40,437,025
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	16,186,770	(134,922)	11,152	6,316			0	0	0	0	8,215,044	(178,476)	8,267,656
14.	Coupons, guaranteed annual pure endowments and similar benefits	0												
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	0												
17.	Interest and adjustments on contract or deposit-type contract funds	81,955						0	0	0		198		81,757
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	(24,925,525)	(37,073)	13	(3,261)			0	0	0	0	(16,975,199)	(9,572,630)	1,662,625
20.	Totals (Lines 10 to 19)	(8,656,800)	(171,995)	11,165	3,055	0	0	0	0	0	0	(8,759,957)	(9,751,106)	10,012,038
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	933,665	82	644	6			0	0	0	19	97,481	319,828	515,605
22.	Commissions and expense allowances on reinsurance assumed	0									0			
23.	General insurance expenses	16,544,104	0	0	3,267	0	0	0	0	0		3,901,659	2,203,405	10,435,773
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,103,029	0	0	180	0	0	0	0	0	0	728,490	234,118	3,140,241
25.	Increase in loading on deferred and uncollected premiums	0												
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0												
27.	Aggregate write-ins for deductions	85,889	2,401	0	22	0	0	0	0	0	0	49,702	1	33,763
28.	Totals (Lines 20 to 27)	13,009,887	(169,512)	11,809	6,530	0	0	0	0	0	19	(3,982,625)	(6,993,754)	24,137,420
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	31,584,832	62,419	(7,306)	22,318	0	0	0	0	0	(19)	4,398,650	10,809,165	16,299,605
30.	Dividends to policyholders and refunds to members	0												
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	31,584,832	62,419	(7,306)	22,318	0	0	0	0	0	(19)	4,398,650	10,809,165	16,299,605
32.	Federal income taxes incurred (excluding tax on capital gains)	6,632,814	13,108	(1,534)	4,686							923,716	2,269,925	3,422,913
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	24,952,018	49,311	(5,772)	17,632	0	0	0	0	0	(19)	3,474,934	8,539,240	12,876,692
34.	Policies/certificates in force end of year	0												
	DETAILS OF WRITE-INS													
08.301.	Litigation Settlement	62,369	0	0		0	0	0	0	0	0	57,392		4,977
08.302.	Litigation Settlement	202,316						0	0	0	0		0	202,316
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	264,685	0	0	0	0	0	0	0	0	0	57,392	0	207,293
2701.	Fines and Penalties	91,433	2,389	0	22	0	0	0	0	0	0	57,461		31,561
2702.	Miscelleneous expense	(5,544)	12	0	0	0	0	0	0	0	0	(7,759)	1	2,202
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	85,889	2,401	0	22	0	0	0	0	0	0	49,702	1	33,763

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

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	19,084,050,191	506,771,731	2,238,850,754	4,534,625,326	2,347,048,657	6,490,193,047	617,492,581	0	261,536,398	0	2,087,531,696	0
2.	Tabular net premiums or considerations	1,239,121,808	407	97,146,817	807,226,210	327,194,826	(82,634,810)	87,134,548	0	7,117,050	0	(4,063,240)	0
3.	Present value of disability claims incurred	(145,305)	0	(1,407)	(29,735)	0	(114,163)	0	0	0	0	0	0
4.	Tabular interest	834,549,714	15,795,394	91,597,416	196,662,448	83,603,739	305,257,833	53,567,833	0	9,734,651	0	78,330,400	0
5.	Tabular less actual reserve released	(52,459)	525	5,428	42,022	(797)	(134,225)	34,588	0	0	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	(24,541,360)	XXX	187,738	17,164,260	(52,408,715)	0	23,784,095	0	(13,268,738)	XXX	0	0
7.	Other increases (net)	(124,007,143)	0	0	334,659	(35,753,800)	(186,254,793)	123,707,078	0	(21,960,267)	0	(4,080,020)	0
8.	Totals (Lines 1 to 7)	21,008,975,446	522,568,057	2,427,786,746	5,556,025,190	2,669,683,910	6,526,312,889	905,720,723	0	243,159,094	0	2,157,718,836	0
9.	Tabular cost	844,220,748	12,609,576	78,627,527	654,584,849	142,572,463	15,658,484	(98,288,587)	0	6,614,575	0	31,841,861	0
10.	Reserves released by death	409,822,728	5,208,304	61,575,773	16,795,784	13,293,012	260,967,705	8,354,845	0	18,187,059	0	25,440,246	0
11.	Reserves released by other terminations (net)	270,578,379	3,606,879	66,668,127	64,245,784	28,779,532	99,743,885	6,538,060	0	1,169,353	0	(173,241)	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	8,929,995	541	24,109	530,737	13,472	8,324,061	37,075	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	(12,370,358)	0	0	0	0	0	0	0	(12,370,358)	0	0	0
14.	Total Deductions (Lines 9 to 13)	1,521,181,492	21,425,300	206,895,536	736,157,154	184,658,479	384,694,135	(83,358,607)	0	13,600,629	0	57,108,866	0
15.	Reserve December 31 of current year	19,487,793,954	501,142,757	2,220,891,210	4,819,868,036	2,485,025,431	6,141,618,754	989,079,330	0	229,558,465	0	2,100,609,970	0
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	17,749,373,889	477,487,245	5,987,324,328	572,209,445	1,571,308,533	5,643,033,097	1,295,702,972	0	99,411,141	0	2,102,897,128	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	17,615,446,443	477,487,245	5,929,355,589	613,964,632	1,570,778,738	5,527,720,037	1,294,258,865	0	98,984,209	0	2,102,897,128	0

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

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [a]

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	232,073,403	1,181,457	28,129,865	169,564,915	685,751	(1)	0	32,511,417	0
2.	Tabular net premiums or considerations	(1,965,364)	0	211,591	(2,007,861)	(8,082)	0	0	(161,012)	0
3.	Present value of disability claims incurred	0	0	0	0	0	0	0	0	0
4.	Tabular interest	10,411,185	66,918	310,423	8,139,487	25,140	0	0	1,869,217	0
5.	Tabular less actual reserve released	0	0	0	0	0	0	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7.	Other increases (net)	(602,438)	0	0	(592,115)	0	0	0	(10,323)	0
8.	Totals (Lines 1 to 7)	239,916,786	1,248,375	28,651,879	175,104,426	702,809	(1)	0	34,209,299	0
9.	Tabular cost	4,948,408	119,382	1,936,235	763,180	176,928	0	0	1,952,683	0
10.	Reserves released by death	3,170,915	0	2,701	2,806,131	0	0	0	362,083	0
11.	Reserves released by other terminations (net)	3,634,697	0	37,641	3,324,310	(128)	0	0	272,874	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	(376,004)	0	0	0	(376,004)	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	11,378,016	119,382	1,976,577	6,893,621	(199,204)	0	0	2,587,640	0
15.	Reserve December 31 of current year	228,538,770	1,128,993	26,675,302	168,210,805	902,013	(1)	0	31,621,659	0
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	210,066,241	0	315,698	181,991,509	0	0	0	27,759,034	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	203,573,036	0	315,698	175,498,304	0	0	0	27,759,034	0

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

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	79,787,658,283	35,777,629,563	26,454,195,703	3,477,770,795	28,916,883	1,302,130,871	12,747,014,468
2.	Tabular net premiums or considerations	13,183,717,947	4,402,655,843	5,845,386,313	2,651,189,772	22,044,048	93,025,814	169,416,157
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	1,815,117,372	777,105,181	218,498,437	50,122,088	416,754	55,917,818	713,057,094
5.	Tabular less actual reserve released	(108,675,840)	(11,956,835)	0	0	0	(109,438,810)	12,719,805
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(321,379,315)	(228,305,269)	109,401,294	24,890,560	2,180,530	(20,023,116)	(209,523,314)
8.	Totals (Lines 1 to 7)	94,356,438,447	40,717,128,483	32,627,481,747	6,203,973,215	53,558,215	1,321,612,577	13,432,684,210
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	7,329,931,219	3,716,956,074	1,500,901,049	2,094,657,489	17,416,607	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	2,173,223,562	177,000,522	314,564,233	586,763,064	4,878,803	186,827,960	903,188,980
13.	Net transfers to or (from) Separate Accounts	349,966,519	9,679,705	262,171,274	74,436,202	618,920	3,060,418	0
14.	Total Deductions (Lines 9 to 13)	9,853,121,300	3,903,636,301	2,077,636,556	2,755,856,755	22,914,330	189,888,378	903,188,980
15.	Reserve December 31 of current year	84,503,317,147	36,813,492,182	30,549,845,191	3,448,116,460	30,643,885	1,131,724,199	12,529,495,230
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	65,766,844,996	34,809,239,134	27,478,828,141	3,448,165,743	30,611,978	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	65,766,729,631	34,809,123,769	27,478,828,141	3,448,165,743	30,611,978	0	0

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

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

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	4,976,026,293	714,429,535	0	2,168,097,996	15,784,983	447,831,504	1,629,882,275
2.	Tabular net premiums or considerations	2,906,292,613	16,275,814	0	145,691,586	1,060,717	2,936	2,743,261,560
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	160,219,209	27,111,643	0	28,498,433	207,485	24,367,509	80,034,139
5.	Tabular less actual reserve released	(19,828,353)	196,344	0	0	0	(11,560,305)	(8,464,392)
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	70,924,278	13,762,292	0	(10,533,573)	(7,109,265)	(10,342,732)	85,147,556
8.	Totals (Lines 1 to 7)	8,093,634,040	771,775,628	0	2,331,754,442	9,943,920	450,298,912	4,529,861,138
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	1,623,472,711	82,559,626	0	1,529,775,453	11,137,632	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,140,810,520	628,472	0	446,971,899	3,254,209	49,906,594	640,049,346
13.	Net transfers to or (from) Separate Accounts	699,437,764	0	0	(1,543,634,341)	(11,238,533)	0	2,254,310,638
14.	Total Deductions (Lines 9 to 13)	3,463,720,995	83,188,098	0	433,113,011	3,153,308	49,906,594	2,894,359,984
15.	Reserve December 31 of current year	4,629,913,045	688,587,530	0	1,898,641,431	6,790,612	400,392,318	1,635,501,154
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	2,587,950,615	682,535,949	0	1,898,688,298	6,726,368	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	2,587,950,615	682,535,949	0	1,898,688,298	6,726,368	0	0

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 44,438,667	44,209,829
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 4,786,897,981	4,564,180,565
1.3	Bonds of affiliates	(a) (1,059,476)	9,701,814
2.1	Preferred stocks (unaffiliated)	(b) 9,964,435	9,964,435
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	1,944,936	1,943,552
2.21	Common stocks of affiliates	5,846,025	5,846,025
3.	Mortgage loans	(c) 1,018,541,881	1,042,208,959
4.	Real estate	(d) 3,763,262	3,763,262
5	Contract loans	68,314,451	68,314,451
6	Cash, cash equivalents and short-term investments	(e) 42,565,138	43,514,391
7	Derivative instruments	(f) 993,772,490	993,772,490
8.	Other invested assets	695,484,510	695,747,486
9.	Aggregate write-ins for investment income	3,585,032	3,585,032
10.	Total gross investment income	7,674,059,332	7,486,752,291
11.	Investment expenses		(g) 287,443,262
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h) 14,874,912
14.	Depreciation on real estate and other invested assets		(i) 662,651
15.	Aggregate write-ins for deductions from investment income		11,368,389
16.	Total deductions (Lines 11 through 15)		314,349,214
17.	Net investment income (Line 10 minus Line 16)		7,172,403,077
	DETAILS OF WRITE-INS		
0901.	Fee income and other	3,585,032	3,585,032
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	3,585,032	3,585,032
1501.	Securities lending expense		11,368,389
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		11,368,389

(a) Includes $ 632,328,839 accrual of discount less $ 671,509,484 amortization of premium and less $ 45,694,745 paid for accrued interest on purchases.

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

(c) Includes $ 42,400,609 accrual of discount less $ 4,720,100 amortization of premium and less $ 0 paid for accrued interest on purchases.

(d) Includes $ 1,508,350 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 2,612,952 accrual of discount less $ (608,153) amortization of premium and less $ 0 paid for accrued interest on purchases.

(f) Includes $ 0 accrual of discount less $ 0 amortization of premium.

(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 662,651 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(1,396)	0	(1,396)	93,974	0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	(369,451,197)	(181,819,564)	(551,270,761)	(23,082,659)	(351,496,822)
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	110,000	0	110,000	(2,477,176)	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	(1,961,150)	(18,594)	(1,979,744)	3,425,400	0
2.21	Common stocks of affiliates	0	0	0	(60,386,626)	0
3.	Mortgage loans	6	(107,131,290)	(107,131,284)	0	(474,236,138)
4.	Real estate		0	0	0	0
5.	Contract loans	0	0	0	0	
6.	Cash, cash equivalents and short-term investments	(36,862,634)	(41,881,630)	(78,744,264)		5,079,258
7.	Derivative instruments	(951,191,116)	0	(951,191,116)	(477,859,676)	(19,319,409)
8.	Other invested assets	94,367,263	(14,367,354)	79,999,909	(210,582,347)	(57,781,424)
9.	Aggregate write-ins for capital gains (losses)	(282,952,860)	1,103,309	(281,849,551)	(45,641,352)	5,290,456
10.	Total capital gains (losses)	(1,547,943,084)	(344,115,123)	(1,892,058,207)	(816,510,462)	(892,464,079)
	DETAILS OF WRITE-INS					
0901.	SSAP 108 derivatives	(280,680,730)		(280,680,730)		
0902.	Derivative Fees	(2,272,130)		(2,272,130)		
0903.	FX- Change in reserves GICs		1,103,309	1,103,309		
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	(45,641,352)	5,290,456
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(282,952,860)	1,103,309	(281,849,551)	(45,641,352)	5,290,456

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	(1,761,626)		547,429			(2,311,948)				2,893		
2. Deferred and accrued	20,585,478		20,585,478									
3. Deferred , accrued and uncollected:												
3.1 Direct	22,362,748		22,359,855							2,893		
3.2 Reinsurance assumed	0											
3.3 Reinsurance ceded	3,538,897		1,226,949			2,311,948						
3.4 Net (Line 1 + Line 2)	18,823,851	0	21,132,906	0	0	(2,311,948)	0	0	0	2,893	0	0
4. Advance	3,383		2,076			1,307						
5. Line 3.4 - Line 4	18,820,468	0	21,130,830	0	0	(2,313,255)	0	0	0	2,893	0	0
6. Collected during year:												
6.1 Direct	238,357,902		233,347,746	4,345,787		592,853	57,330	14,636		(450)		
6.2 Reinsurance assumed	23,138,380,398			302,077,543			22,836,302,855					
6.3 Reinsurance ceded	58,882,233		58,882,253			(20)						
6.4 Net	23,317,856,067	0	174,465,493	306,423,330	0	592,873	22,836,360,185	14,636	0	(450)	0	0
7. Line 5 + Line 6.4	23,336,676,535	0	195,596,323	306,423,330	0	(1,720,382)	22,836,360,185	14,636	0	2,443	0	0
8. Prior year (uncollected + deferred and accrued - advance)	(10,022,712)	0	1,244,300	0	0	(11,292,733)	21,745	0	0	3,976	0	0
9. First year premiums and considerations:												
9.1 Direct	236,709,629		231,722,301	4,345,787		592,853	35,585	14,636		(1,533)		
9.2 Reinsurance assumed	23,138,380,398			302,077,543			22,836,302,855					
9.3 Reinsurance ceded	28,390,780		37,370,278			(8,979,498)						
9.4 Net (Line 7 - Line 8)	23,346,699,247	0	194,352,023	306,423,330	0	9,572,351	22,836,338,440	14,636	0	(1,533)	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	6,631,551		5,145,136	27,611		(461)	1,459,265					
10.2 Reinsurance assumed	1,348,074,399			16,886,395			1,331,188,004					
10.3 Reinsurance ceded	4,209,069						4,209,069					
10.4 Net	1,350,496,881	0	5,145,136	16,914,006	0	(461)	1,328,438,200	0	0	0	0	0
RENEWAL												
11. Uncollected	(358,318,702)	6,757	(354,671,914)	(2,599,211)		(3,322,807)		44,793		2,223,680		
12. Deferred and accrued	(92,988,125)		(78,409,794)	592,925		(14,693,164)		(478,092)				
13. Deferred, accrued and uncollected:												
13.1 Direct	463,536,592	6,757	550,138,268	50,284	8,658	(88,557,753)		(394,818)	56	2,285,140		
13.2 Reinsurance assumed	0											
13.3 Reinsurance ceded	914,843,419		983,219,976	2,056,570	8,658	(70,541,782)		38,481	56	61,460		
13.4 Net (Line 11 + Line 12)	(451,306,827)	6,757	(433,081,708)	(2,006,286)	0	(18,015,971)	0	(433,299)	0	2,223,680	0	0
14. Advance	10,140,902	321	8,909,934	776		221,755		769		1,007,347		
15. Line 13.4 - Line 14	(461,447,729)	6,436	(441,991,642)	(2,007,062)	0	(18,237,726)	0	(434,068)	0	1,216,333	0	0
16. Collected during year:												
16.1 Direct	17,870,038,328	289	3,069,274,725	13,170,524,087	42,828	(1,861,369)	1,561,117,483	437,946	199	70,502,140		
16.2 Reinsurance assumed	19,428,328		16,686,608	2,488,997		251,523	1,200					
16.3 Reinsurance ceded	2,668,724,412	307	2,571,618,600	10,638,086	42,828	43,657,146	3,220,284	254,970	199	39,291,998	(6)	
16.4 Net	15,220,742,244	(18)	514,342,733	13,162,374,998	0	(45,266,992)	1,557,898,399	182,976	0	31,210,142	6	0
17. Line 15 + Line 16.4	14,759,294,515	6,418	72,351,091	13,160,367,936	0	(63,504,718)	1,557,898,399	(251,092)	0	32,426,475	6	0
18. Prior year (uncollected + deferred and accrued - advance)	(408,772,819)	5,939	(397,837,844)	7,868,352	0	(19,875,107)	0	(421,854)	0	1,487,695	0	0
19. Renewal premiums and considerations:												
19.1 Direct	17,860,296,247	786	3,062,231,816	13,170,514,024	32,611	(4,208,642)	1,561,117,483	466,315	344	70,141,510		
19.2 Reinsurance assumed	19,433,483		16,686,254	2,488,997		257,032	1,200					
19.3 Reinsurance ceded	2,711,662,396	307	2,608,729,135	20,503,437	32,611	39,678,001	3,220,284	295,553	344	39,202,730	(6)	
19.4 Net (Line 17 - Line 18)	15,168,067,334	479	470,188,935	13,152,499,584	0	(43,629,611)	1,557,898,399	170,762	0	30,938,780	6	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	18,103,637,427	786	3,299,099,253	13,174,887,422	32,611	(3,616,250)	1,562,612,333	480,951	344	70,139,977	0	0
20.2 Reinsurance assumed	24,505,888,280	0	16,686,254	321,452,935	0	257,032	24,167,492,059	0	0	0	0	0
20.3 Reinsurance ceded	2,744,262,245	307	2,646,099,413	20,503,437	32,611	30,698,503	7,429,353	295,553	344	39,202,730	(6)	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	39,865,263,462	479	669,686,094	13,475,836,920	0	(34,057,721)	25,722,675,039	185,398	0	30,937,247	6	0

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

		Insurance										
		1	2	Ordinary		5	Group		Accident and Health			11	12
				3	4		6	7	8	9	10		
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21.	To pay renewal premiums	461,057		459,427	1,184		446						
22.	All other	(56,934)			(56,934)								
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded	17,413,961		17,387,012		4,664	9,644		9,064		3,577		
	23.2 Reinsurance assumed	0											
	23.3 Net ceded less assumed	17,413,961	0	17,387,012	0	4,664	9,644	0	9,064	0	3,577	0	0
24.	Single:												
	24.1 Reinsurance ceded	33,337		32,280		1,065				(8)			
	24.2 Reinsurance assumed	8,389		8,389									
	24.3 Net ceded less assumed	24,948	0	23,891	0	1,065	0	0	0	(8)	0	0	0
25.	Renewal:												
	25.1 Reinsurance ceded	761,204,587	20,212,296	698,923,972	24,307,673		4,415,011	4,419,512	8,126	27	8,165,814	752,156	
	25.2 Reinsurance assumed	1,634,801,473		7,637,776	22,552,555		80	1,604,600,195				10,867	
	25.3 Net ceded less assumed	(873,596,886)	20,212,296	691,286,196	1,755,118	0	4,414,931	(1,600,180,683)	8,126	27	8,165,814	741,289	0
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	778,651,885	20,212,296	716,343,264	24,307,673	5,729	4,424,655	4,419,512	17,190	19	8,169,391	752,156	0
	26.2 Reinsurance assumed (Page 6, Line 22)	1,634,809,862	0	7,646,165	22,552,555	0	80	1,604,600,195	0	0	0	10,867	0
	26.3 Net ceded less assumed	(856,157,977)	20,212,296	708,697,099	1,755,118	5,729	4,424,575	(1,600,180,683)	17,190	19	8,169,391	741,289	0
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	810,345,817		233,103,286	495,203,783		97	82,042,702			(3,826)	(225)	
28.	Single	77,699,886		74	77,665,444			30,320				4,048	
29.	Renewal	145,434,949		44,908,416	94,327,719	5,729	4,811,331	405,186	41,946	19	891,974	42,629	
30.	Deposit-type contract funds	4,176,702		(6,563)	4,186,759		505	(7,551)			3,552		
31.	Totals (to agree with Page 6, Line 21)	1,037,657,354	0	278,005,213	671,383,705	5,729	4,811,933	82,470,657	41,946	19	891,700	46,452	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	22,685,489		505,430	161,944	93,930		23,446,793
2.	Salaries and wages	377,334,715		3,922,716	1,376,379	7,011,698		389,645,508
3.11	Contributions for benefit plans for employees	47,688,668		455,762	172,971	696,860		49,014,261
3.12	Contributions for benefit plans for agents							0
3.21	Payments to employees under non-funded benefit plans	926,698		24,523	8,344			959,565
3.22	Payments to agents under non-funded benefit plans							0
3.31	Other employee welfare	4,864,050		86,479	24,941	34,544		5,010,014
3.32	Other agent welfare							0
4.1	Legal fees and expenses	35,222,851		531,734	89,039	7,366		35,850,990
4.2	Medical examination fees	18,583,538		608				18,584,146
4.3	Inspection report fees	1,753,091		1,446				1,754,537
4.4	Fees of public accountants and consulting actuaries	6,847,029		267,230	89,106			7,203,365
4.5	Expense of investigation and settlement of policy claims	1,416,398		39,149	1,491			1,457,038
5.1	Traveling expenses	10,581,336		25,045	11,393	728		10,618,502
5.2	Advertising	28,059,489		6,409	21,978			28,087,876
5.3	Postage, express, telegraph and telephone	16,948,602		124,975	24,742	19,293		17,117,612
5.4	Printing and stationery	11,074,013		476,918	11,080	949		11,562,960
5.5	Cost or depreciation of furniture and equipment	1,028,836		8,536	3,117	626		1,041,115
5.6	Rental of equipment	418,921		2,560	1,935			423,416
5.7	Cost or depreciation of EDP equipment and software	29,560,045		10,453	17,729			29,588,227
6.1	Books and periodicals							0
6.2	Bureau and association fees	1,676,269		51,011	15,351			1,742,631
6.3	Insurance, except on real estate	12,989,612		526,151	148,250			13,664,013
6.4	Miscellaneous losses	530,230		134	11,490			541,854
6.5	Collection and bank service charges	2,724,744		140,839	31,352			2,896,935
6.6	Sundry general expenses	4,978,587		47,780	(133,305)	1,380		4,894,442
6.7	Group service and administration fees	(61,511)		494	54			(60,963)
6.8	Reimbursements by uninsured plans							0
7.1	Agency expense allowance	24,317		350	155			24,822
7.2	Agents' balances charged off (less $ recovered)	(5,090)		(156)	19			(5,227)
7.3	Agency conferences other than local meetings	1,137,164						1,137,164
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
9.1	Real estate expenses					3,416,960		3,416,960
9.2	Investment expenses not included elsewhere					271,328,615		271,328,615
9.3	Aggregate write-ins for expenses	269,739,998	0	9,287,530	537,973	4,830,312	0	284,395,813
10.	General expenses incurred	908,728,089	0	16,544,106	2,627,528	287,443,261	(b) 0	(a) 1,215,342,984
11.	General expenses unpaid Dec. 31, prior year	248,225,896		7,450,348	832,882	2,374,200		258,883,326
12.	General expenses unpaid Dec. 31, current year	405,870,091		7,690,288	781,852	2,234,100		416,576,331
13.	Amounts receivable relating to uninsured plans, prior year							0
14.	Amounts receivable relating to uninsured plans, current year							0
15.	General expenses paid during year (Lines 10+11-12-13+14)	751,083,894	0	16,304,166	2,678,558	287,583,361	0	1,057,649,979
	DETAILS OF WRITE-INS							
09.301.	Data Processing & Related	146,508,740		765,528	313,552	766,568		148,354,388
09.302.	Miscellaneous Professional/Consulting Fees	107,229,775		8,660,996	195,173	4,063,281		120,149,225
09.303.	IT EDP Consulting	15,580,192		154,019	26,336	0		15,760,547
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	421,291	0	(293,013)	2,912	463	0	131,653
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	269,739,998	0	9,287,530	537,973	4,830,312	0	284,395,813

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

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

1. Charitable .....$ ..... ; 2. Institutional . $ ..... ; 3. Recreational and Health $ ..... ; 4. Educational ..... $ .....
5. Religious .....$ ..... ; 6. Membership $ ..... ; 7. Other .....$ ..... ; 8. Total .....$ 0

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

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	58,371	883	316	0		59,570
2.	State insurance department licenses and fees	6,106,457	131,408	35,795			6,273,660
3.	State taxes on premiums	70,941,088	1,408,913				72,350,001
4.	Other state taxes, including $ for employee benefits	45,987,644	2,245,167	305,160			48,537,971
5.	U.S. Social Security taxes	22,943,609	216,812	83,790			23,244,211
6.	All other taxes	14,029,425	99,844	(3,141,956)			10,987,313
7.	Taxes, licenses and fees incurred	160,066,594	4,103,027	(2,716,895)	0	0	161,452,726
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	46,420,126	1,435,674				47,855,800
9.	Taxes, licenses and fees unpaid Dec. 31, current year	67,541,190	1,435,353				68,976,543
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	138,945,530	4,103,348	(2,716,895)	0	0	140,331,983

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	461,624	
2.	Applied to shorten the endowment or premium-paying period	0	
3.	Applied to provide paid-up additions	3,830,313	
4.	Applied to provide paid-up annuities	(56,934)	
5.	Total Lines 1 through 4	4,235,003	0
6.	Paid in cash	264,921	
7.	Left on deposit	5,533,609	
8.	Aggregate write-ins for dividend or refund options	(7,521,638)	0
9.	Total Lines 5 through 8	2,511,895	0
10.	Amount due and unpaid	17,951	
11.	Provision for dividends or refunds payable in the following calendar year	17,383,769	
12.	Terminal dividends	0	
13.	Provision for deferred dividend contracts	0	
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	
15.	Total Lines 10 through 14	17,401,720	0
16.	Total from prior year	13,722,772	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	6,190,843	0
	DETAILS OF WRITE-INS		
0801.	Reinsurance	(7,521,638)	
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	(7,521,638)	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	01 CSO 2.00% CRVM ALB 2012	21,538,885	0	21,538,885	0	0
0100002.	01 CSO 3.00% CRVM ALB 2007-12, 21-22	99,069,015	0	99,069,015	0	0
0100003.	01 CSO 3.50% CRVM ALB 2013-20	765,481,663	0	765,481,663	0	0
0100004.	01 CSO 3.50% CRVM ANB 2013-20	7,388,535,547	0	7,388,535,547	0	0
0100005.	01 CSO 3.50% NLP ALB 2013-16	5,478,534	0	5,478,534	0	0
0100006.	01 CSO 3.75% CRVM ANB 2016-19	7,879,460	0	7,879,460	0	0
0100007.	01 CSO 4.00% CRVM ALB 2006-22	1,001,209,788	0	1,001,209,788	0	0
0100008.	01 CSO 4.00% CRVM ANB 2004, 06-16	7,131,791,052	0	7,131,791,052	0	0
0100009.	01 CSO 4.00% NLP ALB 2006-16	8,182,359	0	8,182,359	0	0
0100010.	01 CSO 4.00% NLP ANB	507,237	0	507,237	0	0
0100011.	01 CSO 4.50% CRVM ANB 2003-05	992,917,469	0	992,917,469	0	0
0100012.	01 CSO 4.50% NLP ANB	122,657	0	122,657	0	0
0100013.	01 CSO 5.00% NLP ANB	16,920	0	16,920	0	0
0100014.	01 CSO 5.75% NLP ANB	2,512	0	2,512	0	0
0100015.	07 STD IND 2.75% NLP ALB(+1) 1937	218	218	0	0	0
0100016.	07 STD IND 3.50% NLP ALB(+1) 1924-64	23,817,192	23,817,192	0	0	0
0100017.	07 SUBSTD IND 3.50% MOD ALB(+1) 1938-42	55	55	0	0	0
0100018.	07 SUBSTD IND 3.50% NLP ALB(+1) 1922-65	2,858,816	2,858,816	0	0	0
0100019.	12 INT 3.50% NLP ANB 1929-30	102	0	102	0	0
0100020.	130% 41 CSO 3.00% NLP ANB 1935-64	58,900	0	58,900	0	0
0100021.	17 CSO 3.00% VM-20 ALB 2021-22	209,314	0	209,314	0	0
0100022.	17 CSO 3.00% VM-20 ANB 2021-22	54,065,866	0	54,065,866	0	0
0100023.	17 CSO 3.50% CRVM ANB 2017-19	295,714,644	0	295,714,644	0	0
0100024.	17 CSO 3.50% VM-20 ANB 2020	74,125,509	0	74,125,509	0	0
0100025.	17 CSO 3.75% VM-20 ANB 2021-22	98,422,392	0	98,422,392	0	0
0100026.	17 CSO 4.50% VM-20 ANB 2020	89,926,362	0	89,926,362	0	0
0100027.	41 CSO 2.00% CRVM ANB 1962-65	19,467	0	19,467	0	0
0100028.	41 CSO 2.00% NLP ANB 1948, 55-58, 61-64, 70, 75	33,397	0	33,397	0	0
0100029.	41 CSO 2.25% CRVM ANB 1947-60	331,144	0	331,144	0	0
0100030.	41 CSO 2.25% NLP ANB 1948-83	2,444,887	0	2,444,887	0	0
0100031.	41 CSO 2.50% CRVM ALB 1960-63	179,306	0	179,306	0	0
0100032.	41 CSO 2.50% CRVM ANB 1944, 46-65, 67	8,093,799	0	8,065,401	0	28,398
0100033.	41 CSO 2.50% FPT ANB 1952-64	1,365,214	0	1,365,214	0	0
0100034.	41 CSO 2.50% NJ ANB 1961-63	1,235,652	0	1,235,652	0	0
0100035.	41 CSO 2.50% NLP ALB 1960-63	381,107	0	381,107	0	0
0100036.	41 CSO 2.50% NLP ANB 1928-76, 79-81, 83	38,360,647	0	38,360,647	0	0
0100037.	41 CSO 2.75% CRVM ANB 1948-65	1,024,754	0	1,024,754	0	0
0100038.	41 CSO 2.75% NLP ANB 1948-71, 73-78	11,787,392	0	11,787,392	0	0
0100039.	41 CSO 3.00% CRVM ANB 1947-75	29,421,314	0	29,421,314	0	0
0100040.	41 CSO 3.00% FPT ANB 1955	2,429	0	2,429	0	0
0100041.	41 CSO 3.00% MOD ANB 1948, 51	6,729	0	6,729	0	0
0100042.	41 CSO 3.00% NLP ANB 1925-19	203,782,853	6,581	203,650,461	0	125,811
0100043.	41 CSO 3.25% NLP ANB 1957	7,731	0	7,731	0	0
0100044.	41 CSO 3.50% CRVM ANB 1955, 57-65	2,688,718	0	2,688,718	0	0
0100045.	41 CSO 3.50% MOD ANB	113,280	0	113,280	0	0
0100046.	41 CSO 3.50% NLP ANB 1947-68, 70-75, 98	2,807,429	432	2,806,997	0	0
0100047.	41 CSO 3.50%/15/3.00% CRVM ANB 1960-62	519,843	0	519,843	0	0
0100048.	41 CSO 3.50%/15/3.00% NLP ANB 1959-62	79,346	0	79,346	0	0
0100049.	41 CSO 3.50%/20/2.75% NLP ANB 1958-59	42,310	0	42,310	0	0
0100050.	41 CSO 3.50%/20/3.00% NLP ANB 1962-63	1,096,150	0	1,096,150	0	0
0100051.	41 CSO 3.50%/25/2.50% CRVM ANB 1960-64	92,419	0	92,419	0	0
0100052.	41 CSO 3.50%/27/2.50% NLP ANB 1961-62	73,023	0	73,023	0	0
0100053.	41 CSO 3.50%/28/2.50% NLP ANB 1960-62	1,325,434	0	1,325,434	0	0
0100054.	41 CSO 3.50%/29/2.50% NLP ANB 1960-62	245,080	0	245,080	0	0
0100055.	41 CSO 3.50%/30/2.50% NLP ANB 1961-62	253,796	0	253,796	0	0
0100056.	41 CSO 3.50%/31/2.50% NLP ANB 1961-62	56,208	0	56,208	0	0
0100057.	41 CSO 3.50%/32/2.50% NLP ANB 1961-62	71,127	0	71,127	0	0
0100058.	41 CSO 3.50%/33/2.50% NLP ANB 1962	7,676	0	7,676	0	0
0100059.	41 CSO 3.50%/34/2.50% NLP ANB 1961-62	15,298	0	15,298	0	0
0100060.	41 CSO 3.50%/35/2.50% NLP ANB 1962	7,436	0	7,436	0	0
0100061.	41 CSO 3.50%/36/2.50% NLP ANB 1961-62	14,546	0	14,546	0	0
0100062.	41 CSO 3.50%/37/2.50% NLP ANB 1962	7,125	0	7,125	0	0
0100063.	41 STD IND 2.50% NLP ALB(+1) 1925-68	25,805,667	25,805,667	0	0	0
0100064.	41 STD IND 3.00% CRVM ALB(+1) 1951-65	5,659	5,659	0	0	0
0100065.	41 STD IND 3.00% NLP ALB(+1) 1941-92	209,723,889	209,426,790	297,099	0	0
0100066.	41 STD IND 3.50% CRVM ALB(+1) 1966	358	358	0	0	0
0100067.	41 STD IND 3.50% NLP ALB(+1) 1938-81	27,572,882	26,706,294	866,588	0	0
0100068.	41 SUBSTD IND 2.50% NLP ALB(+1) 1936-62	235,158	235,158	0	0	0
0100069.	41 SUBSTD IND 2.75% NLP ALB(+1) 1949	939	939	0	0	0
0100070.	41 SUBSTD IND 3.00% CRVM ALB(+1) 1952-71	32,017	1,190	30,827	0	0
0100071.	41 SUBSTD IND 3.00% NLP ALB(+1) 1944-74	12,337,765	11,841,618	496,147	0	0
0100072.	41 SUBSTD IND 3.50% CRVM ALB(+1) 1958-64	1,416	1,416	0	0	0
0100073.	41 SUBSTD IND 3.50% NLP ALB(+1) 1937-81	13,360,326	13,293,126	67,200	0	0
0100074.	58 CET 2.00% NLP ANB 1980-88	4,715,649	0	4,715,649	0	0
0100075.	58 CET 2.25% NLP ANB 1963-78	109,257	0	109,257	0	0
0100076.	58 CET 2.50% CRVM ANB 1963-72, 75	122,194	0	122,194	0	0
0100077.	58 CET 2.50% MOD ANB 1963-84	3,230,615	0	3,230,615	0	0
0100078.	58 CET 2.50% NJ ALB 1966	318	0	318	0	0
0100079.	58 CET 2.50% NLP ALB 1963-84	291,647	0	291,647	0	0
0100080.	58 CET 2.50% NLP ANB 1954, 63-84	1,804,137	0	1,804,137	0	0
0100081.	58 CET 2.75% CRVM ANB 1960-63	48,478	0	48,478	0	0
0100082.	58 CET 2.75% NLP ALB 1965-81	10,918,058	0	10,918,058	0	0
0100083.	58 CET 2.75% NLP ANB 1964-76	3,090,223	0	3,090,223	0	0
0100084.	58 CET 3.00% CRVM ANB 1961-84	673,870	0	670,213	0	3,657
0100085.	58 CET 3.00% FPT ANB 1970-71	15,539	0	15,539	0	0
0100086.	58 CET 3.00% MOD ANB 1962-67, 71-80, 82-83	516,814	0	516,814	0	0
0100087.	58 CET 3.00% NJ ALB 1967, 70	3,923	0	3,923	0	0
0100088.	58 CET 3.00% NJ ANB 1964, 68, 71-73	39,926	0	39,926	0	0
0100089.	58 CET 3.00% NLP ALB 1960-94	32,847,798	10,199	32,837,599	0	0
0100090.	58 CET 3.00% NLP ANB 1955, 61-10	31,806,578	0	31,806,578	0	0
0100091.	58 CET 3.25% NLP ANB 1962, 66, 70-74	120,758	0	120,758	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100092.	58 CET 3.50% CRVM ALB 1966, 68-70, 83	30,544	0	30,544	0	0
0100093.	58 CET 3.50% CRVM ANB 1965, 67-82, 84	402,676	0	402,676	0	0
0100094.	58 CET 3.50% MOD ANB 1970-71, 73-84	645,710	0	645,710	0	0
0100095.	58 CET 3.50% NLP ALB 1964-88, 92, 96-99, 01-02, 04-09, 11-15	16,320,173	0	16,320,173	0	0
0100096.	58 CET 3.50% NLP ANB 1963-83, 87, 99-08	1,172,331	0	1,167,997	4,334	0
0100097.	58 CET 4.00% CRVM ANB 1976, 80	34,966	0	34,966	0	0
0100098.	58 CET 4.00% MOD ANB 1978-86	1,003,978	0	1,003,978	0	0
0100099.	58 CET 4.00% NLP ALB 1976-88, 91-12	742,853	0	742,853	0	0
0100100.	58 CET 4.00% NLP ANB 1957, 77-97	2,472,154	0	2,472,154	0	0
0100101.	58 CET 4.25% NLP ANB 1981-89	23,887	0	23,887	0	0
0100102.	58 CET 4.50% CRVM ALB 1983-85	4,593	0	4,593	0	0
0100103.	58 CET 4.50% CRVM ANB 1978, 81-89	202,094	0	202,094	0	0
0100104.	58 CET 4.50% MOD ANB 1980-84	160,748	0	160,748	0	0
0100105.	58 CET 4.50% NLP ALB 1980-87	2,637,518	0	2,637,518	0	0
0100106.	58 CET 4.50% NLP ANB 1980-90	6,363,513	0	6,363,513	0	0
0100107.	58 CET 5.00% NLP ANB 1980-84	76,004	0	76,004	0	0
0100108.	58 CET 5.50% MOD ANB 1982	175	0	175	0	0
0100109.	58 CET 5.50% NLP ALB 1981	6,452	0	6,452	0	0
0100110.	58 CET 3.50%/20/2.35% NJ ALB 1982-83	19,426	0	19,426	0	0
0100111.	58 CET 3.50%/20/3.00% NLP ANB 1970-78	184,676	0	184,676	0	0
0100112.	58 CSO 2.00% NLP ALB 1979	704	0	704	0	0
0100113.	58 CSO 2.00% NLP ANB 1966, 77-88	8,366,647	0	8,366,647	0	0
0100114.	58 CSO 2.20% NLP ALB 1981, 85, 87-90, 92-94, 01	58,116	0	58,116	0	0
0100115.	58 CSO 2.25% CRVM ANB 1956, 63-68	436,028	0	436,028	0	0
0100116.	58 CSO 2.25% NLP ANB 1963-80, 84	6,179,933	0	6,018,476	0	161,457
0100117.	58 CSO 2.50% CRVM ALB 1963-09	1,955,201	0	1,955,201	0	0
0100118.	58 CSO 2.50% CRVM ANB 1959-88	4,886,139	0	4,886,139	0	0
0100119.	58 CSO 2.50% MOD ANB 1962-84	31,396,455	0	31,396,455	0	0
0100120.	58 CSO 2.50% NJ ALB 1965-71	784,171	0	784,171	0	0
0100121.	58 CSO 2.50% NLP ALB 1963-88	2,028,857	0	2,028,857	0	0
0100122.	58 CSO 2.50% NLP ANB 1948, 56-02	135,067,892	0	135,067,892	0	0
0100123.	58 CSO 2.75% CRVM ANB 1960-63	407,690	0	407,690	0	0
0100124.	58 CSO 2.75% NLP ALB 1965-90	54,523,451	0	54,523,451	0	0
0100125.	58 CSO 2.75% NLP ANB 1960-88	11,870,827	0	11,870,827	0	0
0100126.	58 CSO 3.00% CRVM ALB 1960-00	24,155,759	0	24,155,759	0	0
0100127.	58 CSO 3.00% CRVM ANB 1942, 45-47, 49-92, 97-00	108,017,998	0	107,962,263	0	55,735
0100128.	58 CSO 3.00% FPT ANB 1966-74	211,737	0	211,737	0	0
0100129.	58 CSO 3.00% MOD ALB 1971-77	143,149	0	143,149	0	0
0100130.	58 CSO 3.00% MOD ANB 1962-83, 85	8,141,639	0	8,141,639	0	0
0100131.	58 CSO 3.00% NJ ALB 1965-71	698,790	0	698,790	0	0
0100132.	58 CSO 3.00% NJ ANB 1959, 61-77, 79-82, 85	2,654,125	0	2,653,646	0	479
0100133.	58 CSO 3.00% NLP ALB 1959-10	114,367,357	102,838	114,264,519	0	0
0100134.	58 CSO 3.00% NLP ANB 1948-09, 13-15	277,228,724	314	277,180,546	0	47,864
0100135.	58 CSO 3.25% CRVM ANB 1956, 59-75	4,164,245	0	4,164,245	0	0
0100136.	58 CSO 3.25% NLP ALB 1975	1,557	0	1,557	0	0
0100137.	58 CSO 3.25% NLP ANB 1957-58, 61-62, 64, 66, 68-74	286,470	0	286,470	0	0
0100138.	58 CSO 3.50% CRVM ALB 1962-00	80,536,532	0	80,536,532	0	0
0100139.	58 CSO 3.50% CRVM ANB 1945, 62-06	46,187,971	0	46,056,075	0	131,896
0100140.	58 CSO 3.50% MOD ANB 1966-88	9,191,246	0	9,191,246	0	0
0100141.	58 CSO 3.50% NJ ALB 1969, 71, 77-84	1,456,762	0	1,456,762	0	0
0100142.	58 CSO 3.50% NJ ANB 1967-68, 70-74, 76-87, 89	7,220,671	0	7,220,671	0	0
0100143.	58 CSO 3.50% NLP ALB 1964-15	39,658,553	0	39,658,313	0	240
0100144.	58 CSO 3.50% NLP ANB 1927, 29-32, 34-57, 60-16	27,868,742	0	27,696,273	0	172,469
0100145.	58 CSO 4.00% CRVM ALB 1977-13	6,647,579	0	6,647,579	0	0
0100146.	58 CSO 4.00% CRVM ANB 1971-97	64,831,181	0	64,831,181	0	0
0100147.	58 CSO 4.00% MOD ANB 1977-87	12,861,762	0	12,861,762	0	0
0100148.	58 CSO 4.00% NJ ANB 1975, 78-89	3,920,577	0	3,920,577	0	0
0100149.	58 CSO 4.00% NLP ALB 1976-89, 91-12	5,689,669	0	5,154,561	0	535,108
0100150.	58 CSO 4.00% NLP ANB 1972-93, 95	76,836,197	0	76,773,122	0	63,075
0100151.	58 CSO 4.25% CRVM ANB 1980-96	473,616	0	473,616	0	0
0100152.	58 CSO 4.25% NLP ANB 1981-89	186,038	0	186,038	0	0
0100153.	58 CSO 4.50% CRVM ALB 1980-05	363,486,028	0	363,486,028	0	0
0100154.	58 CSO 4.50% CRVM ANB 1952-15	875,609,177	615	875,559,792	0	48,770
0100155.	58 CSO 4.50% FPT ANB 1983, 85	920,537	0	920,537	0	0
0100156.	58 CSO 4.50% MOD ALB 1984-85	5,707,484	0	5,707,484	0	0
0100157.	58 CSO 4.50% MOD ANB 1979-86	52,793,010	0	52,793,010	0	0
0100158.	58 CSO 4.50% NLP ALB 1980-08	46,073,142	0	45,956,544	0	116,598
0100159.	58 CSO 4.50% NLP ANB 1948-21	247,546,296	148,584	246,020,498	0	1,377,214
0100160.	58 CSO 5.50% CRVM ALB 1982	23,919	0	23,919	0	0
0100161.	58 CSO 5.50% MOD ANB 1981-85	1,142,814	0	1,142,814	0	0
0100162.	58 CSO 5.50% NJ ALB 1980	17,767	0	17,767	0	0
0100163.	58 CSO 5.50% NLP ALB 1980, 84	3,452	0	3,452	0	0
0100164.	58 CSO 5.50% NLP ANB 1979-88	6,119,480	0	6,119,480	0	0
0100165.	58 CSO 6.00% NSP ANB	1,099,708	0	0	0	1,099,708
0100166.	58 CSO 7.00% NLP ANB 1983	41,874	0	41,874	0	0
0100167.	58 CSO 3.25%/20/2.75% CRVM ANB 1964-76	11,543,838	0	11,543,838	0	0
0100168.	58 CSO 3.25%/20/2.75% NLP ALB 1965-98	43,678,914	0	43,678,914	0	0
0100169.	58 CSO 3.25%/20/2.75% NLP ANB 1964-84	633,111	0	633,111	0	0
0100170.	58 CSO 3.50%/10/3.00% NLP ALB 1974-81	10,138,329	0	10,138,329	0	0
0100171.	58 CSO 3.50%/20/2.35% NJ ALB 1980-88	1,287,457	0	1,287,457	0	0
0100172.	58 CSO 3.50%/20/2.50% CRVM ANB 1965-99	2,041,051	0	2,041,051	0	0
0100173.	58 CSO 3.50%/20/2.50% MOD ANB 1968-09	3,841,301	0	3,841,301	0	0
0100174.	58 CSO 3.50%/20/2.50% NLP ALB 1976-83	3,637,900	0	3,637,900	0	0
0100175.	58 CSO 3.50%/20/2.50% NLP ANB 1965-08	23,119,318	0	23,119,318	0	0
0100176.	58 CSO 3.50%/20/3.00% CRVM ANB 1967-80	4,328,135	0	4,328,135	0	0
0100177.	58 CSO 3.50%/20/3.00% MOD ANB 1970-11	10,153,931	0	10,153,931	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100178.	58 CSO 3.50%/20/3.00% NLP ALB 1975-82	18,715,337	0	18,715,337	0	0
0100179.	58 CSO 3.50%/20/3.00% NLP ANB 1964-02	28,151,924	0	28,151,924	0	0
0100180.	58 CSO 3.50%/21/3.00% NLP ANB 1966-69	46,602	0	46,602	0	0
0100181.	58 CSO 3.75%/20/2.00% MOD ANB 1977-84	950,282	0	950,282	0	0
0100182.	58 CSO 4.00%/10/3.00% CRVM ALB 1982-07	23,414,133	0	23,414,133	0	0
0100183.	58 CSO 4.00%/10/3.00% NLP ALB 1981-82	8,949,585	0	8,949,585	0	0
0100184.	58 CSO 4.00%/20/3.00% MOD ALB 1981-14	1,991	0	1,991	0	0
0100185.	58 CSO 4.00%/20/3.00% NLP ALB 1981-99	49,231,043	0	49,231,043	0	0
0100186.	58 CSO 4.50%/20/2.00% MOD ANB 1983-96	10,180,182	0	10,180,182	0	0
0100187.	58 CSO 4.50%/20/2.00% NLP ANB 1980-05	55,060,912	0	55,060,912	0	0
0100188.	58 CSO 4.50%/20/3.50% NJ ALB 1978-83	251,632	0	251,632	0	0
0100189.	58 CSO 5.50%/20/2.25% NJ ANB 1980-84	629,652	0	629,652	0	0
0100190.	58 CSO 5.50%/20/2.25% NLP ANB 1980-85	82,218	0	82,218	0	0
0100191.	60 CSG 3.00% NLP ALB 1992-93	6,228,900	0	0	0	6,228,900
0100192.	61 CIET 3.00% NLP ALB 1945-89	8,294,097	8,294,097	0	0	0
0100193.	61 CIET 3.50% NLP ALB 1966-82	1,292,675	1,292,675	0	0	0
0100194.	61 CIET 3.50% NLP ALB(+1) 1966-81	8,136,668	8,136,668	0	0	0
0100195.	61 CSI 3.00% CRVM ALB 1967-78	1,835	1,835	0	0	0
0100196.	61 CSI 3.00% NLP ALB 1940-89	76,088,708	76,088,355	353	0	0
0100197.	61 CSI 3.50% CRVM ALB 1967-82	85,078	85,078	0	0	0
0100198.	61 CSI 3.50% CRVM ALB(+1) 1967-80	21,660	21,660	0	0	0
0100199.	61 CSI 3.50% NLP ALB 1966-82	11,438,894	11,438,894	0	0	0
0100200.	61 CSI 3.50% NLP ALB(+1) 1966-81	59,497,194	59,497,194	0	0	0
0100201.	80 CET 2.75% NLP ALB 1966-72	416	0	416	0	0
0100202.	80 CET 2.75% NLP ANB 1989-90	7,616	0	7,616	0	0
0100203.	80 CET 3.00% NLP ANB 1989-90	81,949	0	81,949	0	0
0100204.	80 CET 3.50% NLP ALB 1984-98	17,301,720	0	17,301,720	0	0
0100205.	80 CET 4.00% CRVM ANB 1987, 94, 06	217,857	0	217,857	0	0
0100206.	80 CET 4.00% NLP ALB 1986-06	261,574	0	261,574	0	0
0100207.	80 CET 4.00% NLP ANB 1988	7,761,843	0	7,761,843	0	0
0100208.	80 CET 4.50% CRVM ALB 1989, 92	41,611	0	41,611	0	0
0100209.	80 CET 4.50% CRVM ANB 1989-90, 03-05	1,009,128	0	1,009,128	0	0
0100210.	80 CET 4.50% NLP ALB 1985-16	24,738,585	0	24,738,585	0	0
0100211.	80 CET 4.50% NLP ANB 1987	2,992,336	0	2,992,336	0	0
0100212.	80 CET 5.00% CRVM ANB 1986-89	19,035	0	19,035	0	0
0100213.	80 CET 5.00% NLP ALB 1987-94	1,007,027	0	1,007,027	0	0
0100214.	80 CET 5.00% NLP ANB 1986	2,218,589	0	2,218,589	0	0
0100215.	80 CET 5.50% CRVM ALB 1991, 93-94	3,081	0	3,081	0	0
0100216.	80 CET 5.50% CRVM ANB 1989-05	549,948	0	549,948	0	0
0100217.	80 CET 5.50% NLP ALB 1987-92	3,174,153	0	3,174,153	0	0
0100218.	80 CET 5.50% NLP ANB 1987-92	409,881	0	409,881	0	0
0100219.	80 CET 5.75% CRVM ALB 1995, 97-00, 02-04, 06-08	36,614	0	36,614	0	0
0100220.	80 CET 6.00% CRVM ANB 1983, 86-94	3,805,711	0	3,805,711	0	0
0100221.	80 CET 6.00% NLP ALB 1982-88	977,186	0	977,186	0	0
0100222.	80 CSO 1.75% NLP ANB 1988-94	74,732	0	74,732	0	0
0100223.	80 CSO 2.00% CRVM ANB 2002-08	48,893,838	0	48,893,838	0	0
0100224.	80 CSO 2.50% CRVM ANB 2006-08	171,096,702	0	171,096,702	0	0
0100225.	80 CSO 2.75% NLP ANB 1989-90	133,232	0	133,232	0	0
0100226.	80 CSO 3.00% CRVM ALB 1974-88	784,245	0	784,245	0	0
0100227.	80 CSO 3.00% CRVM ANB 1982-09	301,783,632	0	301,783,632	0	0
0100228.	80 CSO 3.00% NLP ANB 1986	376,783	0	376,783	0	0
0100229.	80 CSO 3.50% CRVM ANB 1990, 92, 97-02	763,306	0	763,306	0	0
0100230.	80 CSO 3.50% NLP ALB 1984-10	139,792,935	0	139,792,935	0	0
0100231.	80 CSO 3.50% NLP ANB 1974-04, 10, 13-14	30,960,045	0	30,218,175	0	741,870
0100232.	80 CSO 4.00% CRVM ALB 1985-20	138,722,090	0	138,722,090	0	0
0100233.	80 CSO 4.00% CRVM ANB 1936-20	2,448,720,916	0	2,447,404,837	0	1,316,079
0100234.	80 CSO 4.00% MOD ANB 1985-86	205,604	0	205,604	0	0
0100235.	80 CSO 4.00% NLP ALB 1960-14	7,389,033	0	7,389,033	0	0
0100236.	80 CSO 4.00% NLP ANB 1984-12	62,924,227	0	61,417,135	0	1,507,092
0100237.	80 CSO 4.50% CRVM ALB 1974-22	2,658,871,153	0	2,650,465,361	0	8,405,792
0100238.	80 CSO 4.50% CRVM ANB 1978, 80-17	7,773,599,217	0	7,664,013,359	0	109,585,858
0100239.	80 CSO 4.50% NJ ANB 1994-97	30,765,082	0	30,765,082	0	0
0100240.	80 CSO 4.50% NLP ALB 1960-20	582,152,444	0	582,152,446	0	(2)
0100241.	80 CSO 4.50% NLP ANB 1978, 81-16	224,222,455	0	218,858,945	0	5,363,510
0100242.	80 CSO 5.00% CRVM ALB 1987-18	171,515,625	0	171,515,625	0	0
0100243.	80 CSO 5.00% CRVM ANB 1983-96	283,297,440	0	283,297,440	0	0
0100244.	80 CSO 5.00% NJ ANB 1989-95	75,545,505	0	75,545,505	0	0
0100245.	80 CSO 5.00% NLP ALB 1966, 84, 87-16	107,827,639	0	107,827,639	0	0
0100246.	80 CSO 5.00% NLP ANB 1984, 86-95	49,576,738	0	48,619,413	0	957,325
0100247.	80 CSO 5.25% CRVM ANB 1992	6,348,687	0	6,348,687	0	0
0100248.	80 CSO 5.50% CRVM ALB 1974-15	466,176,831	0	466,176,831	0	0
0100249.	80 CSO 5.50% CRVM ANB 1982-12	364,856,114	0	329,115,160	0	35,740,954
0100250.	80 CSO 5.50% NJ ALB 1986-87	249,027	0	249,027	0	0
0100251.	80 CSO 5.50% NLP ALB 1986-98	233,169,926	0	233,168,130	0	1,796
0100252.	80 CSO 5.50% NLP ANB 1984-95, 99, 02, 05	50,043,413	0	46,716,814	0	3,326,599
0100253.	80 CSO 5.50% NSP ANB 1987-90	74,415,965	0	74,415,965	0	0
0100254.	80 CSO 5.75% CRVM ALB 1997, 06	70,831	0	70,831	0	0
0100255.	80 CSO 5.75% CRVM ANB 1985	2,114	0	2,114	0	0
0100256.	80 CSO 5.75% NLP ANB	17,646	0	17,646	0	0
0100257.	80 CSO 6.00% CRVM ALB 1983-88	12,198,296	0	12,198,296	0	0
0100258.	80 CSO 6.00% CRVM ANB 1983-93	93,915,196	0	93,872,710	0	42,486
0100259.	80 CSO 6.00% NLP ALB 1983-88	553,349	0	553,349	0	0
0100260.	80 CSO 6.00% NLP ANB 1984	2,680,513	0	1,560,508	0	1,120,005
0100261.	80 CSO 6.00% NSP ANB 1986	28,607,661	0	28,607,661	0	0
0100262.	80 CSO 6.25% NLP ANB 1995	1,392	0	1,392	0	0
0100263.	80 CSO 7.00% NLP ANB 1985, 88-94	1,880,832	0	1,880,832	0	0
0100264.	80 CSO 7.50% CRVM ANB 1985-86	153,836	0	153,836	0	0
0100265.	80 CSO 7.50% NLP ANB 1986-90	2,128,338	0	2,128,338	0	0
0100266.	80 CSO 3.00%/10/3.50% CRVM ANB 1996-99	19,759,157	0	19,759,157	0	0
0100267.	80 CSO 3.50%/10/4.00% CRVM ALB 1996-98	237,145	0	237,145	0	0
0100268.	80 CSO 3.50%/10/4.00% CRVM ANB 1995-99	2,031,805	0	2,031,805	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100269. 80 CSO 4.00%/10/4.50% CRVM ALB 1997-99	37,081,228	0	37,081,228	0	0
0100270. 80 CSO 4.50%/10/5.00% CRVM ALB 1993-94	10,872,174	0	10,872,174	0	0
0100271. 80 CSO 4.50%/10/5.00% CRVM ANB 1993-94	45,274,375	0	45,274,375	0	0
0100272. 80 CSO 5.00%/10/4.00%/10/3.50% NJ ALB 1987-93, 97	524,134	0	524,134	0	0
0100273. 85 CID 4.00% CRVM ALB 2006-16	870,957	0	870,957	0	0
0100274. 85 CID 4.50% CRVM ALB 2005	3,608	0	3,608	0	0
0100275. Additional Reserves - Whole Life Plus	1,840,016	0	1,840,016	0	0
0100276. AE 2.50% ILL ANB 1944-47	14,714	0	14,714	0	0
0100277. AE 2.50% NLP ANB 1943-46	23,797	0	23,797	0	0
0100278. AE 3.00% ILL ANB 1942-55, 58-59, 62	744,569	0	744,569	0	0
0100279. AE 3.00% MOD ANB 1947	752	0	752	0	0
0100280. AE 3.00% NJ ANB 1944-47	29,675	0	29,675	0	0
0100281. AE 3.00% NLP ANB 1929, 36, 38-70, 72, 74-77, 80, 83, 90-92, 96	5,540,025	0	5,540,025	0	0
0100282. AE 3.50% CRVM ANB 1946	803	0	803	0	0
0100283. AE 3.50% FPT ANB 1939, 46-47	111,711	0	111,711	0	0
0100284. AE 3.50% ILL ANB 1927-53, 56, 59, 66-67	907,052	0	907,052	0	0
0100285. AE 3.50% MOD ANB 1946	176,128	0	176,128	0	0
0100286. AE 3.50% NLP ANB 1926-73, 79-81, 83-85, 88	21,478,701	12,502,262	8,976,439	0	0
0100287. AE 4.00% NLP ANB 1946-65	201,425	194,547	6,878	0	0
0100288. AM 2.75% NLP ANB 1944-47	161,477	0	161,477	0	0
0100289. AM 3.00% MOD ANB 1952-55	475,820	0	475,820	0	0
0100290. AM 3.00% NLP ANB 1942-84	3,906,647	0	3,906,647	0	0
0100291. AM 3.50% NLP ANB 1935-37	5,058	0	5,058	0	0
0100292. Canadian Men 3.00% NLP ANB 1939-47	21,827	0	21,827	0	0
0100293. Fund Value	2,020,429,298	0	1,962,165,636	0	58,263,662
0100294. Other	78,248,845	0	78,226,298	0	22,547
0100295. Single-Premium Life	11,514,673	0	11,514,673	0	0
0100296. Unearned Cost of Insurance	77,627	0	68,649	0	8,978
0100297. Unearned Premium	1,078,172	0	1,841	5,154	1,071,177
0100298. VM-20 DET/STO VM-20 ANB 2020-22	100,705,922	0	100,705,922	0	0
0100299. Assumed Reinsurance	33,196,666	0	27,703,826	0	5,492,840
0199997. Totals (Gross)	41,156,829,223	491,817,324	40,421,836,464	9,488	243,165,947
0199998. Reinsurance ceded	22,383,391,399	0	22,343,148,150	9,488	40,233,761
0199999. Life Insurance: Totals (Net)	18,773,437,824	491,817,324	18,078,688,314	0	202,932,186
0200001. 2012 IAR 3.00% CARVM ANB 2021	6,865,457,934	XXX	6,865,457,934	XXX	0
0200002. 2012 IAR 3.25% CARVM ANB 2020, 22	15,345,691,862	XXX	15,345,691,862	XXX	0
0200003. 2012 IAR 3.50% CARVM ANB 2015-18	9,736,839,868	XXX	9,736,839,868	XXX	0
0200004. 2012 IAR 3.75% CARVM ANB 2015-19	15,986,228,883	XXX	15,986,228,883	XXX	0
0200005. 2012 IAR 3.75% IMM ANB 2017	41,496,746	XXX	41,496,746	XXX	0
0200006. 2012 IAR 4.00% CARVM ANB 2015-16	479,655,229	XXX	479,655,229	XXX	0
0200007. 2012 IAR 4.00% IMM ANB 2015-16	211,522,777	XXX	211,522,777	XXX	0
0200008. 2012 IAR 4.25% CARVM ANB 2016	1,906,489	XXX	1,906,489	XXX	0
0200009. 2012 IAR VM-22 Non-Jumbo 1.00%-1.49% IMM ANB 2020-21	533,038	XXX	533,038	XXX	0
0200010. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% IMM ANB 2020-22	17,485,478	XXX	17,485,478	XXX	0
0200011. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% IMM ANB 2019-22	36,673,541	XXX	36,673,541	XXX	0
0200012. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% IMM ANB 2018-22	60,538,923	XXX	60,538,923	XXX	0
0200013. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% IMM ANB 2018-22	35,494,758	XXX	35,494,758	XXX	0
0200014. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% IMM ANB 2018-22	15,972,050	XXX	15,972,050	XXX	0
0200015. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% IMM ANB 2018-22	80,629,815	XXX	80,629,815	XXX	0
0200016. 37 SA 2.50% IMM ANB 1947-48, 51, 71, 75, 83	6,159	XXX	1,658	XXX	4,501
0200017. 37 SA 3.00% IMM ANB 1956, 66, 81, 22	19,266,977	XXX	8,544	XXX	19,258,433
0200018. 37 SA 3.50% IMM ANB 1973	5,413	XXX	5,413	XXX	0
0200019. 51 GAM 3.50% IMM ANB 1968-74, 81, 84, 86, 13	1,212,488	XXX	0	XXX	1,212,488
0200020. 52 INTERCO DISA 3.00% CARVM ANB 1973, 77-04, 11	65,983	XXX	65,983	XXX	0
0200021. 52 INTERCO DISA 3.50% CARVM ANB 1976, 79-85, 88-92, 97	5,976	XXX	5,976	XXX	0
0200022. 55 AA 3.50% IMM ANB 1967-72, 74-75, 79	33,127	XXX	31,118	XXX	2,009
0200023. 55 AA 5.00% IMM ANB 1977, 80, 82	11,322	XXX	11,322	XXX	0
0200024. 58 CSO 3.00% CARVM ANB 1985, 86	620,067	XXX	620,067	XXX	0
0200025. 58 CSO 4.50% CARVM ANB 1979, 85-86, 88	315,599	XXX	0	XXX	315,599
0200026. 58 CSO 7.50% CARVM ANB 1985, 88-94, 96	427,963	XXX	0	XXX	427,963
0200027. 71 GAM 2.50% IMM ANB 1971, 82	29,905	XXX	0	XXX	29,905
0200028. 71 GAM 3.50% CARVM ANB 1967, 70-74	2,444,203	XXX	0	XXX	2,444,203
0200029. 71 GAM 3.50% IMM ANB 1971-74, 76-81, 83-84	438,010	XXX	0	XXX	438,010
0200030. 71 GAM 5.00% IMM ANB 1976, 98-99	1,467,363	XXX	0	XXX	1,467,363
0200031. 71 GAM 6.00% CARVM ANB 1975-79	17,292,758	XXX	0	XXX	17,292,758
0200032. 71 GAM 6.00% IMM ANB 1975-80	1,083,912	XXX	0	XXX	1,083,912
0200033. 71 GAM 7.50% CARVM ANB 1980-81	16,639,133	XXX	0	XXX	16,639,133
0200034. 71 GAM 7.50% IMM ANB 1980-85, 90	5,325,807	XXX	0	XXX	5,325,807
0200035. 71 GAM 7.75% IMM ANB 2012	352,743	XXX	0	XXX	352,743
0200036. 71 GAM 8.50% CARVM ANB 1984	1,225	XXX	0	XXX	1,225
0200037. 71 GAM 9.50% IMM ANB 1985	1,304,020	XXX	0	XXX	1,304,020
0200038. 71 GAM 9.75% IMM ANB 1984, 03	1,345,972	XXX	0	XXX	1,345,972
0200039. 71 GAM 10.50% IMM ANB 1985	606,099	XXX	0	XXX	606,099
0200040. 71 GAM 10.75% IMM ANB 1984, 93	344,656	XXX	0	XXX	344,656
0200041. 71 GAM 11.00% IMM ANB 1985	1,306,579	XXX	0	XXX	1,306,579
0200042. 71 GAM 11.25% IMM ANB 1983-84, 87	859,051	XXX	0	XXX	859,051
0200043. 71 IAM 2.50% IMM ALB 1956-57	10,533	XXX	10,533	XXX	0
0200044. 71 IAM 3.50% CARVM ANB 1961-83	5,320,422	XXX	5,320,422	XXX	0
0200045. 71 IAM 3.50% IMM ANB 1977	2,440	XXX	0	XXX	2,440
0200046. 71 IAM 4.00% CARVM ANB 1975-83, 14-15, 17	43,591,065	XXX	43,587,008	XXX	4,057

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200047.	71 IAM 4.08% CARVM ANB 1981-83	110,030	XXX	110,030	XXX	0
0200048.	71 IAM 4.50% CARVM ANB 1972-83, 13, 16-18	53,144,304	XXX	53,144,304	XXX	0
0200049.	71 IAM 5.00% CARVM ANB 1980-83	1,209,126	XXX	1,209,126	XXX	0
0200050.	71 IAM 5.25% CARVM ANB 2012, 15-17	2,962,760	XXX	2,962,760	XXX	0
0200051.	71 IAM 5.50% CARVM ANB 1980-82, 11, 16, 18	3,839,961	XXX	3,665,137	XXX	174,824
0200052.	71 IAM 5.50% IMM ANB 1982-83	8,277,708	XXX	8,277,708	XXX	0
0200053.	71 IAM 5.65% CARVM ANB 1980-84	98,998,996	XXX	420,586	XXX	98,578,410
0200054.	71 IAM 5.75% CARVM ANB 2017	35,361	XXX	35,361	XXX	0
0200055.	71 IAM 6.00% CARVM ANB 1975-79, 18	6,155,714	XXX	6,155,714	XXX	0
0200056.	71 IAM 6.00% IMM ALB 1977	20,340	XXX	20,340	XXX	0
0200057.	71 IAM 6.00% IMM ANB 1977-79, 83, 87	23,800,607	XXX	23,800,607	XXX	0
0200058.	71 IAM 6.25% CARVM ANB 1990-91	23,039,058	XXX	23,039,058	XXX	0
0200059.	71 IAM 6.50% CARVM ANB 1987, 89-90, 09-10, 16-17	42,267,662	XXX	42,267,662	XXX	0
0200060.	71 IAM 6.50% IMM ANB 1986	24,274	XXX	24,274	XXX	0
0200061.	71 IAM 6.75% CARVM ANB 1986, 88, 91	16,883,033	XXX	16,883,033	XXX	0
0200062.	71 IAM 7.00% CARVM ANB 1988-89	34,147,105	XXX	34,147,105	XXX	0
0200063.	71 IAM 7.25% CARVM ANB 1986	3,792,741	XXX	3,792,741	XXX	0
0200064.	71 IAM 7.50% CARVM ANB 1980-83	3,740,717	XXX	3,740,717	XXX	0
0200065.	71 IAM 7.50% IMM ANB 1978-85	89,224,634	XXX	89,212,281	XXX	12,353
0200066.	71 IAM 7.75% IMM ANB 1983	1,371,772	XXX	1,371,772	XXX	0
0200067.	71 IAM 8.00% CARVM ANB 1984	110,607	XXX	110,607	XXX	0
0200068.	71 IAM 8.00% IMM ANB 1987	395,277	XXX	395,277	XXX	0
0200069.	71 IAM 8.25% CARVM ANB 1983	6,767,842	XXX	5,951,203	XXX	816,639
0200070.	71 IAM 8.50% CARVM ANB 1984-85	97,421,140	XXX	96,698,010	XXX	723,130
0200071.	71 IAM 8.75% CARVM ANB 1983	36,756,052	XXX	36,756,052	XXX	0
0200072.	71 IAM 9.25% CARVM ANB 1982	3,050,378	XXX	3,050,378	XXX	0
0200073.	71 IAM 9.25% IMM ALB 1986	2,765,770	XXX	2,765,770	XXX	0
0200074.	71 IAM 9.25% IMM ANB 1986	139,017,933	XXX	139,017,933	XXX	0
0200075.	71 IAM 9.75% IMM ALB 1980	247,970	XXX	247,970	XXX	0
0200076.	71 IAM 9.75% IMM ANB 1983	478,015	XXX	478,015	XXX	0
0200077.	71 IAM 10.75% IMM ANB 1983	1,074,688	XXX	1,074,688	XXX	0
0200078.	71 IAM 11.00% IMM ANB 1985	161,749,153	XXX	161,749,153	XXX	0
0200079.	71 IAM 11.25% CARVM ANB 1983-84	169,214	XXX	112,689	XXX	56,525
0200080.	71 IAM 11.25% IMM ALB 1984	581,717	XXX	581,717	XXX	0
0200081.	71 IAM 11.25% IMM ANB 1983-84	158,900,891	XXX	158,900,891	XXX	0
0200082.	71 IAM 11.50% IMM ALB 1981	378,323	XXX	378,323	XXX	0
0200083.	71 IAM 11.75% CARVM ANB 1983-84	935,537	XXX	935,537	XXX	0
0200084.	71 IAM 13.25% IMM ANB 1982	84,418,456	XXX	84,418,456	XXX	0
0200085.	80 CSO 4.50% CARVM ANB 1995-03	3,625	XXX	3,625	XXX	0
0200086.	80 CSO 5.00% CARVM ANB 1993	1,656	XXX	1,656	XXX	0
0200087.	80 CSO 5.50% CARVM ANB 1988-94	7,735	XXX	7,735	XXX	0
0200088.	83 AF 2.50% IMM ANB 2022	1,222,118	XXX	1,222,118	XXX	0
0200089.	83 AF 3.00% IMM ANB 2022	1,135,150	XXX	1,135,150	XXX	0
0200090.	83 AF 4.00% IMM ANB 2022	971,796	XXX	971,796	XXX	0
0200091.	83 GAM 4.50% IMM ANB 1994	2,647	XXX	0	XXX	2,647
0200092.	83 GAM 5.00% IMM ANB 1993-94, 96	13,561,961	XXX	0	XXX	13,561,961
0200093.	83 GAM 5.25% IMM ANB 1993, 97	3,983,029	XXX	0	XXX	3,983,029
0200094.	83 GAM 5.50% CARVM ANB 1994, 96-97	52,929,981	XXX	0	XXX	52,929,981
0200095.	83 GAM 5.50% IMM ANB 1995, 97	7,823,854	XXX	0	XXX	7,823,854
0200096.	83 GAM 5.75% CARVM ANB 1993	22,389,123	XXX	0	XXX	22,389,123
0200097.	83 GAM 5.75% IMM ANB 1992, 94, 98	4,022,231	XXX	0	XXX	4,022,231
0200098.	83 GAM 6.00% CARVM ANB 1995	25,826,651	XXX	0	XXX	25,826,651
0200099.	83 GAM 6.00% IMM ANB 1987, 90-91, 94, 96-98	31,892,643	XXX	0	XXX	31,892,643
0200100.	83 GAM 6.25% CARVM ANB 1992	23,619,811	XXX	0	XXX	23,619,811
0200101.	83 GAM 6.25% IMM ANB 1982, 88-89, 93, 98	21,691,616	XXX	0	XXX	21,691,616
0200102.	83 GAM 6.50% CARVM ANB 1987, 90	55,291,288	XXX	407,008	XXX	54,884,280
0200103.	83 GAM 6.50% IMM ANB 1986, 94-97, 99-00	26,878,853	XXX	0	XXX	26,878,853
0200104.	83 GAM 6.75% CARVM ANB 1991	41,117,850	XXX	0	XXX	41,117,850
0200105.	83 GAM 6.75% IMM ANB 1992-93, 96-97	8,525,368	XXX	0	XXX	8,525,368
0200106.	83 GAM 7.00% CARVM ANB 1988-89	46,543,213	XXX	589,046	XXX	45,954,167
0200107.	83 GAM 7.00% IMM ANB 1993, 95, 00, 14, 19	7,352,771	XXX	0	XXX	7,352,771
0200108.	83 GAM 7.25% CARVM ANB 1986	2,088,982	XXX	0	XXX	2,088,982
0200109.	83 GAM 7.25% IMM ANB 1987, 90-91, 95	19,823,448	XXX	0	XXX	19,823,448
0200110.	83 GAM 7.50% IMM ANB 1987, 89, 92, 01	15,532,619	XXX	0	XXX	15,532,619
0200111.	83 GAM 7.75% IMM ANB 1987-88, 92	21,189,294	XXX	0	XXX	21,189,294
0200112.	83 GAM 8.00% IMM ANB 1986-88, 90-91	20,068,857	XXX	0	XXX	20,068,857
0200113.	83 GAM 8.10% CARVM ANB 1983	240,941	XXX	0	XXX	240,941
0200114.	83 GAM 8.25% IMM ANB 1989-91	41,064,358	XXX	0	XXX	41,064,358
0200115.	83 GAM 8.50% CARVM ANB 1985	2,436	XXX	0	XXX	2,436
0200116.	83 GAM 8.50% IMM ANB 1986, 88	4,277,803	XXX	0	XXX	4,277,803
0200117.	83 GAM 8.75% IMM ANB 1986, 88-89, 12	33,566,278	XXX	0	XXX	33,566,278
0200118.	83 GAM 9.25% IMM ANB 1986	6,674,061	XXX	0	XXX	6,674,061
0200119.	83 GAM 9.50% IMM ANB 1985-00	7,757,297	XXX	0	XXX	7,757,297
0200120.	83 GAM 10.50% IMM ANB 1985	4,075,971	XXX	0	XXX	4,075,971
0200121.	83 GAM 11.00% IMM ANB 1985, 08	7,500,073	XXX	0	XXX	7,500,073
0200122.	83 IAM 3.00% CARVM ANB 1962, 65-69, 71-73, 75-78, 80, 89	185,343	XXX	185,343	XXX	0
0200123.	83 IAM 3.50% CARVM ANB 1984-97	6,454,587	XXX	6,454,587	XXX	0
0200124.	83 IAM 3.50% IMM ANB 2013, 15	185,985	XXX	185,985	XXX	0
0200125.	83 IAM 3.75% IMM ANB 2012-13, 17	193,165,561	XXX	193,165,561	XXX	0
0200126.	83 IAM 4.00% CARVM ANB 1984-01	48,700,314	XXX	48,700,314	XXX	0
0200127.	83 IAM 4.00% IMM ANB 2012-16	984,547,266	XXX	984,547,266	XXX	0
0200128.	83 IAM 4.08% CARVM ANB 1984-90	231,777	XXX	231,777	XXX	0
0200129.	83 IAM 4.25% IMM ANB 2005-07, 12	248,432,648	XXX	248,432,648	XXX	0
0200130.	83 IAM 4.50% CARVM ANB 1984-88	1,352,565	XXX	1,352,565	XXX	0
0200131.	83 IAM 4.50% IMM ANB 2004, 08, 11, 14	241,525,521	XXX	241,525,521	XXX	0
0200132.	83 IAM 4.75% IMM ANB 1993, 98-99, 03, 05-06, 09	5,415,409	XXX	5,415,409	XXX	0
0200133.	83 IAM 5.00% CARVM ANB 1984-91, 98-99	1,632,918	XXX	1,632,918	XXX	0
0200134.	83 IAM 5.00% IMM ANB 1994, 96, 01-02, 04, 07-08, 10-11	288,953,842	XXX	288,953,842	XXX	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200135.	83 IAM 5.25% CARVM ANB 1994, 96-99	168,763,379	XXX	161,336,587	XXX	7,426,792
0200136.	83 IAM 5.25% IMM ANB 1993, 97, 00, 05-06, 10	1,752,418,284	XXX	1,752,418,284	XXX	0
0200137.	83 IAM 5.50% CARVM ANB 1993-94, 96-99, 01-02	404,464,630	XXX	379,754,492	XXX	24,710,138
0200138.	83 IAM 5.50% IMM ANB 1993-96, 99, 03-04, 07-08	2,404,426,987	XXX	2,404,426,987	XXX	0
0200139.	83 IAM 5.65% CARVM ANB 1985-91	41,196,501	XXX	315,168	XXX	40,881,333
0200140.	83 IAM 5.75% CARVM ANB 1993-97, 00-02	233,178,031	XXX	226,009,855	XXX	7,168,176
0200141.	83 IAM 5.75% IMM ANB 1992, 94-95	791,432	XXX	791,432	XXX	0
0200142.	83 IAM 6.00% CARVM ANB 1992-93, 95, 97, 00	155,526,409	XXX	151,370,072	XXX	4,156,337
0200143.	83 IAM 6.00% IMM ANB 1987, 90-91, 93-03, 09	842,539,457	XXX	828,666,055	XXX	13,873,402
0200144.	83 IAM 6.25% CARVM ANB 1987, 90-92, 95	341,535,671	XXX	336,459,782	XXX	5,075,889
0200145.	83 IAM 6.25% IMM ALB 1998-99	1,796,854	XXX	1,796,854	XXX	0
0200146.	83 IAM 6.25% IMM ANB 1988-89, 98-00	766,874,433	XXX	766,874,433	XXX	0
0200147.	83 IAM 6.50% CARVM ANB 1969-92, 94, 99-00	273,080,224	XXX	262,632,905	XXX	10,447,319
0200148.	83 IAM 6.50% IMM ALB 1994	233,061	XXX	233,061	XXX	0
0200149.	83 IAM 6.50% IMM ANB 1986, 94-95, 97, 01-02	887,038,521	XXX	887,038,521	XXX	0
0200150.	83 IAM 6.75% CARVM ANB 1965-99	186,560,601	XXX	184,498,540	XXX	2,062,061
0200151.	83 IAM 6.75% IMM ALB 1996-97	2,598,042	XXX	2,598,042	XXX	0
0200152.	83 IAM 6.75% IMM ANB 1996-97, 00-01	1,271,549,207	XXX	1,271,549,207	XXX	0
0200153.	83 IAM 7.00% CARVM ANB 1988-91, 93, 96-97	150,813,062	XXX	146,917,605	XXX	3,895,457
0200154.	83 IAM 7.00% IMM ALB 1993	3,349,391	XXX	3,349,391	XXX	0
0200155.	83 IAM 7.00% IMM ANB 1992-93, 00	627,691,803	XXX	626,857,093	XXX	834,710
0200156.	83 IAM 7.25% CARVM ANB 1986, 93, 95, 97, 01-02	101,015,431	XXX	101,015,431	XXX	0
0200157.	83 IAM 7.25% IMM ALB 1995	3,114,579	XXX	3,114,579	XXX	0
0200158.	83 IAM 7.25% IMM ANB 1991, 95	155,487,665	XXX	155,487,665	XXX	0
0200159.	83 IAM 7.50% CARVM ANB 1995, 00, 02	8,518,166	XXX	8,341,805	XXX	176,361
0200160.	83 IAM 7.50% IMM ANB 1984-85, 89	2,608,295	XXX	2,608,295	XXX	0
0200161.	83 IAM 7.75% CARVM ANB 1992	2,314,937	XXX	1,470,751	XXX	844,186
0200162.	83 IAM 7.75% IMM ALB 1992	660,795	XXX	660,795	XXX	0
0200163.	83 IAM 7.75% IMM ANB 1992, 02, 11	17,602,219	XXX	17,353,782	XXX	248,437
0200164.	83 IAM 8.00% CARVM ANB 1965-99	13,911,309	XXX	13,773,535	XXX	137,774
0200165.	83 IAM 8.00% IMM ALB 1987	2,073,157	XXX	2,073,157	XXX	0
0200166.	83 IAM 8.00% IMM ANB 1986-88, 90-92	107,333,090	XXX	99,191,278	XXX	8,141,812
0200167.	83 IAM 8.25% CARVM ANB 1990-91	3,645,880	XXX	2,059,509	XXX	1,586,371
0200168.	83 IAM 8.25% IMM ALB 1990-91	250,450	XXX	250,450	XXX	0
0200169.	83 IAM 8.25% IMM ANB 1990-91	46,297,191	XXX	46,297,191	XXX	0
0200170.	83 IAM 8.50% CARVM ANB 1984-85, 87, 90	99,577,618	XXX	99,140,968	XXX	436,650
0200171.	83 IAM 8.50% IMM ANB 1985, 88-90, 98	550,492	XXX	442,757	XXX	107,735
0200172.	83 IAM 8.75% CARVM ANB 1988-89, 91	2,209,167	XXX	1,736,166	XXX	473,001
0200173.	83 IAM 8.75% IMM ALB 1988-89	654,398	XXX	654,398	XXX	0
0200174.	83 IAM 8.75% IMM ANB 1988-89	269,910,503	XXX	263,433,759	XXX	6,476,744
0200175.	83 IAM 9.00% CARVM ANB 1989	1,418,068	XXX	1,418,068	XXX	0
0200176.	83 IAM 9.25% CARVM ANB 1986, 88	1,021,377	XXX	1,021,377	XXX	0
0200177.	83 IAM 9.25% IMM ANB 1986	1,044,828	XXX	296,287	XXX	748,541
0200178.	83 IAM 9.50% CARVM ANB 1986	673,201	XXX	673,201	XXX	0
0200179.	83 IAM 9.50% IMM ANB 1985	607,977	XXX	607,977	XXX	0
0200180.	83 IAM 10.50% IMM ANB 1983	143,879	XXX	143,879	XXX	0
0200181.	83 IAM 11.00% CARVM ANB 1985	59,882	XXX	59,882	XXX	0
0200182.	83 IAM 11.00% IMM ANB 1985	24,447,450	XXX	24,447,450	XXX	0
0200183.	83 IAM 11.25% IMM ANB 1984	21,697,883	XXX	21,697,883	XXX	0
0200184.	83 IAM 11.50% CARVM ANB 1985	863,249	XXX	863,249	XXX	0
0200185.	83 IAM VM-22 Non-Jumbo 1.50%-1.99% IMM ANB 2020-21	1,260,534	XXX	1,260,534	XXX	0
0200186.	83 IAM VM-22 Non-Jumbo 2.00%-2.49% IMM ANB 2020-21	101,939,535	XXX	101,939,535	XXX	0
0200187.	83 IAM VM-22 Non-Jumbo 2.50%-2.99% IMM ANB 2019-21	133,524,431	XXX	133,524,431	XXX	0
0200188.	83 IAM VM-22 Non-Jumbo 3.00%-3.49% IMM ANB 2018-20	216,553,335	XXX	216,553,335	XXX	0
0200189.	83 IAM VM-22 Non-Jumbo 3.50%-3.99% IMM ANB 2018-19	66,323,435	XXX	66,323,435	XXX	0
0200190.	83 IAM VM-22 Non-Jumbo 4.00%-4.49% IMM ANB 2018-19	252,556,134	XXX	252,556,134	XXX	0
0200191.	94 GAR 3.00% CARVM ANB 2021	128,480	XXX	0	XXX	128,480
0200192.	94 GAR 3.25% CARVM ANB 2020	89,050	XXX	0	XXX	89,050
0200193.	94 GAR 3.75% IMM ANB 2017	10,436,357	XXX	0	XXX	10,436,357
0200194.	94 GAR 4.00% IMM ANB 2013, 15-16	602,541,120	XXX	0	XXX	602,541,120
0200195.	94 GAR 4.25% IMM ANB 2012	37,234,623	XXX	0	XXX	37,234,623
0200196.	94 GAR 4.50% IMM ANB 2014	41,987,616	XXX	0	XXX	41,987,616
0200197.	94 GAR 5.00% CARVM ANB 2003	78,554	XXX	0	XXX	78,554
0200198.	94 GAR 5.00% IMM ANB 2011	17,294,730	XXX	0	XXX	17,294,730
0200199.	94 GAR 5.25% CARVM ANB 1998-99	1,045	XXX	0	XXX	1,045
0200200.	94 GAR 5.25% IMM ANB 2005-06, 10	23,682,179	XXX	0	XXX	23,682,179
0200201.	94 GAR 5.50% CARVM ANB 2001	5,003	XXX	0	XXX	5,003
0200202.	94 GAR 5.50% IMM ANB 2004, 07-08	96,173,840	XXX	0	XXX	96,173,840
0200203.	94 GAR 5.75% CARVM ANB 2000	252	XXX	0	XXX	252
0200204.	94 GAR 6.00% IMM ANB 2003, 09	10,426,480	XXX	0	XXX	10,426,480
0200205.	94 GAR 6.25% IMM ANB 1988, 97-99	111,944,811	XXX	0	XXX	111,944,811
0200206.	94 GAR 6.50% IMM ANB 2002	23,779,729	XXX	0	XXX	23,779,729
0200207.	94 GAR 6.75% IMM ANB 1996-97, 00-01	134,140,974	XXX	0	XXX	134,140,974
0200208.	94 GAR 7.00% IMM ANB 2000, 05-06, 10	130,519,806	XXX	0	XXX	130,519,806
0200209.	94 GAR 7.25% IMM ANB 1990, 95	23,910,569	XXX	0	XXX	23,910,569
0200210.	94 GAR 7.50% IMM ANB 1992	3,805	XXX	0	XXX	3,805
0200211.	94 GAR 7.75% IMM ANB 1987	3,476	XXX	0	XXX	3,476
0200212.	94 GAR 8.00% IMM ANB 1991	4,819	XXX	0	XXX	4,819
0200213.	94 GAR VM-22 Non-Jumbo 2.00%-2.49% IMM ANB 2019, 21	1,882,706	XXX	0	XXX	1,882,706

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200214.	94 GAR VM-22 Non-Jumbo 2.50%-2.99% IMM ANB 2018-19	45,151,105	XXX	0	XXX	45,151,105
0200215.	94 GAR VM-22 Non-Jumbo 3.00%-3.49% IMM ANB 2018-20	47,180,813	XXX	0	XXX	47,180,813
0200216.	94 GAR VM-22 Non-Jumbo 3.50%-3.99% IMM ANB 2018-21	18,795,908	XXX	0	XXX	18,795,908
0200217.	94 GAR VM-22 Non-Jumbo 4.00%-4.49% IMM ANB 2018-19	2,397,436	XXX	0	XXX	2,397,436
0200218.	94 Var MGDB 6.50% CARVM ANB 1975-86, 90	9,306,472	XXX	9,306,472	XXX	0
0200219.	94 Var MGDB 6.75% CARVM ANB 1991	7,593	XXX	7,593	XXX	0
0200220.	A-1949 3.00% CARVM ANB 1968-82	1,480,947	XXX	1,480,947	XXX	0
0200221.	A-1949 3.50% CARVM ANB 1968, 70-74	319,302	XXX	319,302	XXX	0
0200222.	A-1949 3.50% IMM ANB 1971, 73	132,528	XXX	132,528	XXX	0
0200223.	A-1949 4.00% CARVM ANB 1973-79	2,118,956	XXX	2,118,956	XXX	0
0200224.	A-1949 4.50% CARVM ANB 1968-70, 72-81	1,843,016	XXX	1,843,016	XXX	0
0200225.	A-1949 6.00% CARVM ANB 1975-81	45,551,354	XXX	45,551,354	XXX	0
0200226.	A-1949 6.25% CARVM ANB 1987	3,574,044	XXX	3,574,044	XXX	0
0200227.	A-1949 6.75% CARVM ANB 1986, 88	8,084,237	XXX	8,084,237	XXX	0
0200228.	A-1949 7.00% CARVM ANB 1988	5,900	XXX	5,900	XXX	0
0200229.	A-1949 7.25% CARVM ANB 1986	75,852	XXX	75,852	XXX	0
0200230.	A-1949 8.00% CARVM ANB 1984-85	2,389,577	XXX	2,389,577	XXX	0
0200231.	A-1949 8.25% CARVM ANB 1981, 83	3,854,973	XXX	3,854,973	XXX	0
0200232.	A-1949 8.50% CARVM ANB 1984-85	4,603,773	XXX	4,603,773	XXX	0
0200233.	A-1949 8.75% CARVM ANB 1983	6,849,868	XXX	6,849,868	XXX	0
0200234.	A-1949 9.25% CARVM ANB 1982	3,191,501	XXX	3,191,501	XXX	0
0200235.	A-1949 10.00% CARVM ANB 1982	20,026,094	XXX	20,026,094	XXX	0
0200236.	A-2000 1.00% CARVM ANB 2010-13	18,933,233	XXX	18,933,233	XXX	0
0200237.	A-2000 1.50% CARVM ANB 2002-06	24,212,854	XXX	24,212,854	XXX	0
0200238.	A-2000 1.50% IMM ANB 2010	9,466	XXX	9,466	XXX	0
0200239.	A-2000 2.00% CARVM ANB 2004-10	36,726,152	XXX	36,726,152	XXX	0
0200240.	A-2000 2.00% IMM ANB 2007	21,993	XXX	0	XXX	21,993
0200241.	A-2000 2.10% CARVM ANB 2005-10	9,601,732	XXX	9,601,732	XXX	0
0200242.	A-2000 2.25% IMM ANB 2007	10,822	XXX	0	XXX	10,822
0200243.	A-2000 3.00% CARVM ANB 2002-09	116,772,912	XXX	116,772,912	XXX	0
0200244.	A-2000 3.25% IMM ANB 1984, 08	1,028,141	XXX	1,010,189	XXX	17,952
0200245.	A-2000 3.50% CARVM ANB 2012-14	68,239,479	XXX	68,239,479	XXX	0
0200246.	A-2000 3.50% IMM ANB 2005, 07-08	36,043	XXX	36,043	XXX	0
0200247.	A-2000 3.75% CARVM ANB 2012-14	873,060,994	XXX	873,060,994	XXX	0
0200248.	A-2000 3.75% IMM ANB 2003-04, 07, 20	4,068,810	XXX	4,001,517	XXX	67,293
0200249.	A-2000 4.00% CARVM ANB 2002-03, 05, 10-15	1,396,578,960	XXX	1,396,578,960	XXX	0
0200250.	A-2000 4.00% IMM ANB 2005-07, 11, 13, 20	89,874,565	XXX	81,471,613	XXX	8,402,952
0200251.	A-2000 4.25% CARVM ANB 2004, 06-12	816,974,485	XXX	816,974,485	XXX	0
0200252.	A-2000 4.25% IMM ANB 2003-09, 11-12	19,158,178	XXX	14,976,356	XXX	4,181,822
0200253.	A-2000 4.50% CARVM ANB 2005-12, 14	3,105,618,455	XXX	3,104,406,917	XXX	1,211,538
0200254.	A-2000 4.50% IMM ANB 2003-09, 14	154,310,082	XXX	145,465,802	XXX	8,844,280
0200255.	A-2000 4.75% CARVM ANB 2003-08, 10	4,856,639,207	XXX	4,856,639,207	XXX	0
0200256.	A-2000 4.75% IMM ANB 2003-08	42,819,189	XXX	30,310,971	XXX	12,508,218
0200257.	A-2000 5.00% CARVM ANB 1998-99, 03-04, 07-09, 11	1,776,405,079	XXX	1,776,294,353	XXX	110,726
0200258.	A-2000 5.00% IMM ANB 2002-08, 11	78,348,297	XXX	56,964,531	XXX	21,383,766
0200259.	A-2000 5.25% CARVM ANB 1998-99, 01-02, 05-06, 09-10	459,258,578	XXX	450,219,184	XXX	9,039,394
0200260.	A-2000 5.25% IMM ANB 2003-10	129,309,920	XXX	82,091,998	XXX	47,217,922
0200261.	A-2000 5.50% CARVM ANB 1999-04, 06-09	1,420,218,522	XXX	1,335,617,584	XXX	84,600,938
0200262.	A-2000 5.50% IMM ANB 1998, 02-04, 07-08	168,662,603	XXX	98,454,849	XXX	70,207,754
0200263.	A-2000 5.75% CARVM ANB 1998, 00-02, 04, 08	259,291,471	XXX	249,388,213	XXX	9,903,258
0200264.	A-2000 5.75% IMM ANB 2002	1,285,578	XXX	1,285,578	XXX	0
0200265.	A-2000 6.00% CARVM ANB 2001-03, 09	138,284,328	XXX	138,284,328	XXX	0
0200266.	A-2000 6.00% IMM ALB 2003	30,192	XXX	30,192	XXX	0
0200267.	A-2000 6.00% IMM ANB 1998-99, 02-03, 06, 09	33,901,471	XXX	19,452,936	XXX	14,448,535
0200268.	A-2000 6.25% CARVM ANB 1998-00, 03, 09	20,088,333	XXX	20,088,333	XXX	0
0200269.	A-2000 6.25% IMM ANB 1997-99, 01-02	15,605,104	XXX	15,605,104	XXX	0
0200270.	A-2000 6.50% CARVM ANB 1998, 02	8,421,570	XXX	8,421,570	XXX	0
0200271.	A-2000 6.50% IMM ALB 2002	191,903	XXX	191,903	XXX	0
0200272.	A-2000 6.50% IMM ANB 1993-94, 97, 01-02	16,120,510	XXX	16,120,510	XXX	0
0200273.	A-2000 6.75% CARVM ANB 2001-02	16,029,957	XXX	16,029,957	XXX	0
0200274.	A-2000 6.75% IMM ALB 2001	234,350	XXX	234,350	XXX	0
0200275.	A-2000 6.75% IMM ANB 1997, 00-01	14,435,636	XXX	14,317,782	XXX	117,854
0200276.	A-2000 7.00% CARVM ANB 2000-01	31,859,345	XXX	31,859,345	XXX	0
0200277.	A-2000 7.00% IMM ALB 2000	338,216	XXX	338,216	XXX	0
0200278.	A-2000 7.00% IMM ANB 1999-00, 10	17,772,533	XXX	17,747,134	XXX	25,399
0200279.	A-2000 7.25% CARVM ANB 2000	23,891,227	XXX	23,891,227	XXX	0
0200280.	Accumulation Value 4.00% CARVM ANB 1999	56,244,203	XXX	8,382,347	XXX	47,861,856
0200281.	Annuity Purchase Funds Def 4.00% CARVM ANB 1975-06	104,096,722	XXX	104,096,722	XXX	0
0200282.	McClintock's 3.50% IMM ANB 1951	6,782	XXX	6,782	XXX	0
0200283.	SPIA-Various Rates IMM ANB	45,669,068	XXX	(3,582,575)	XXX	49,251,643
0200284.	VM-21 ..... Cash Surrender Value (CSV) of general account portion of contracts in scope in Section VM-21 of the Valuation Manual	5,384,192,389	XXX	3,478,777,722	XXX	1,905,414,667
0200285.	Assumed Reinsurance	573,451,611	XXX	565,357,160	XXX	8,094,451
0299997.	Totals (Gross)	88,847,419,394	XXX	84,276,019,788	XXX	4,571,399,606
0299998.	Reinsurance ceded	305,934,085	XXX	241,597,486	XXX	64,336,599
0299999.	Annuities: Totals (Net)	88,541,485,309	XXX	84,034,422,302	XXX	4,507,063,007
0300001.	2012 IAR 3.00% IMM ALB 2017	18,157	0	18,157	0	0
0300002.	2012 IAR 3.75% IMM ALB 2017	11,035,808	0	11,035,808	0	0
0300003.	2012 IAR 3.75% IMM ANB 2017	11,441,983	0	11,441,983	0	0
0300004.	2012 IAR 4.00% IMM ALB 2015-16	19,099,720	0	19,099,720	0	0
0300005.	2012 IAR 4.00% IMM ANB 2015-16	18,276,180	0	18,276,180	0	0
0300006.	2012 IAR VM-22 Non-Jumbo 1.00%-1.49% IMM ALB 2021-22	546,965	0	546,965	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300007. 2012 IAR VM-22 Non-Jumbo 1.00%-1.49% IMM ANB 2020-22	4,230,927	0	4,230,927	0	0
0300008. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% IMM ALB 2020-22	10,021,941	0	10,021,941	0	0
0300009. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% IMM ANB 2020-22	34,532,127	0	34,532,127	0	0
0300010. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% IMM ALB 2020-22	13,639,217	0	13,639,217	0	0
0300011. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% IMM ANB 2018-22	24,361,861	0	24,361,861	0	0
0300012. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% IMM ALB 2018-22	15,766,450	0	15,766,450	0	0
0300013. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% IMM ANB 2018-22	25,851,583	0	25,851,583	0	0
0300014. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% IMM ALB 2018-20, 22	16,598,127	0	16,598,127	0	0
0300015. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% IMM ANB 2018-22	14,821,131	0	14,821,131	0	0
0300016. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% IMM ALB 2018-19, 22	8,625,182	0	8,625,182	0	0
0300017. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% IMM ANB 2018-22	24,796,253	0	24,796,253	0	0
0300018. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% IMM ALB 2018-19, 22	10,514,650	0	10,514,650	0	0
0300019. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% IMM ANB 2018-22	19,439,162	0	19,439,162	0	0
0300020. 37 SA 2.50% IMM ANB 1960, 77	1,883	0	1,883	0	0
0300021. 37 SA 3.00% IMM ANB 1938, 50-51, 60-61, 63-65, 80, 84, 90, 92	42,248	0	42,248	0	0
0300022. 37 SA 3.50% IMM ANB 1953-54, 57, 62, 68	8,594	0	8,594	0	0
0300023. 55 AA 3.00% IMM ANB 1956, 59, 61	2,062	0	2,062	0	0
0300024. 55 AA 3.50% IMM ANB 1955, 57, 71, 74, 76	8,091	0	8,091	0	0
0300025. 71 IAM 1.50% IMM ALB 2020-21	904,823	0	904,823	0	0
0300026. 71 IAM 1.75% IMM ALB 2020-22	748,173	0	748,173	0	0
0300027. 71 IAM 2.00% IMM ALB 2021	64,653	0	64,653	0	0
0300028. 71 IAM 2.25% IMM ALB 2021	117,922	0	117,922	0	0
0300029. 71 IAM 2.50% IMM ALB 1954, 56, 60, 67, 70-71, 73-77, 79, 19-20, 22	1,168,015	0	1,168,015	0	0
0300030. 71 IAM 2.75% IMM ALB 2018, 20-21	357,746	0	357,746	0	0
0300031. 71 IAM 3.00% IMM ALB 2019	69,582	0	69,582	0	0
0300032. 71 IAM 3.25% IMM ALB 2018-19	163,759	0	163,759	0	0
0300033. 71 IAM 3.50% IMM ALB 2018-19	104,202	0	104,202	0	0
0300034. 71 IAM 3.75% IMM ALB 2017-19, 22	800,580	0	800,580	0	0
0300035. 71 IAM 4.00% IMM ALB 2013, 15-16, 18-19	1,986,576	0	1,986,576	0	0
0300036. 71 IAM 4.25% IMM ALB 2012, 22	1,720,827	0	1,720,827	0	0
0300037. 71 IAM 4.50% IMM ALB 2014	709,492	0	709,492	0	0
0300038. 71 IAM 5.00% IMM ALB 2011	980,684	0	980,684	0	0
0300039. 71 IAM 5.25% IMM ALB 2005-06, 10	3,447,753	0	3,447,753	0	0
0300040. 71 IAM 5.50% IMM ALB 2004, 07-08	1,002,422	0	1,002,422	0	0
0300041. 71 IAM 6.00% IMM ALB 1976-79, 03, 09	1,353,052	0	1,353,052	0	0
0300042. 71 IAM 6.00% IMM ANB 1975, 77	7,018	0	7,018	0	0
0300043. 71 IAM 6.50% IMM ALB 2002	158,457	0	158,457	0	0
0300044. 71 IAM 6.75% IMM ALB 2001	222,263	0	222,263	0	0
0300045. 71 IAM 7.50% IMM ALB 1979-81	250,531	0	250,531	0	0
0300046. 71 IAM 7.50% IMM ANB 1977-85	194,744	0	194,744	0	0
0300047. 71 IAM 9.25% IMM ALB 1986	1,135,691	0	1,135,691	0	0
0300048. 71 IAM 9.25% IMM ANB 1986	8,414	0	8,414	0	0
0300049. 71 IAM 11.00% IMM ALB 1985	383,554	0	383,554	0	0
0300050. 71 IAM 11.00% IMM ANB 1985	14,544	0	14,544	0	0
0300051. 71 IAM 11.25% IMM ALB 1983-84	633,130	0	633,130	0	0
0300052. 71 IAM 11.25% IMM ANB 1983-84	15,436	0	15,436	0	0
0300053. 71 IAM 13.25% IMM ALB 1982	119,121	0	119,121	0	0
0300054. 83 IAM 4.50% IMM ANB 1994	29,035	0	29,035	0	0
0300055. 83 IAM 4.75% IMM ANB 1993, 96	31,400	0	31,400	0	0
0300056. 83 IAM 5.00% IMM ANB 1993-97	147,518	0	147,518	0	0
0300057. 83 IAM 5.50% IMM ANB 1993, 96	42,433	0	42,433	0	0
0300058. 83 IAM 5.75% IMM ANB 1993-95	137,927	0	137,927	0	0
0300059. 83 IAM 6.00% IMM ANB 1950, 91, 94-02	4,854,391	0	4,854,391	0	0
0300060. 83 IAM 6.25% IMM ALB 1998-99	3,793,500	0	3,793,500	0	0
0300061. 83 IAM 6.25% IMM ANB 1995, 98-00	962,670	0	962,670	0	0
0300062. 83 IAM 6.50% IMM ALB 1994	1,135,434	0	1,135,434	0	0
0300063. 83 IAM 6.50% IMM ANB 1994-95	139,665	0	139,665	0	0
0300064. 83 IAM 6.75% IMM ALB 1996-97	2,479,570	0	2,479,570	0	0
0300065. 83 IAM 6.75% IMM ANB 1996-97	861,031	0	861,031	0	0
0300066. 83 IAM 7.00% IMM ALB 1993, 00	1,168,047	0	1,168,047	0	0
0300067. 83 IAM 7.00% IMM ANB 1993	588,377	0	588,377	0	0
0300068. 83 IAM 7.25% IMM ALB 1995	2,178,154	0	2,178,154	0	0
0300069. 83 IAM 7.25% IMM ANB 1995	297,889	0	297,889	0	0
0300070. 83 IAM 7.75% IMM ALB 1992	774,522	0	774,522	0	0
0300071. 83 IAM 7.75% IMM ANB 1992	319,903	0	319,903	0	0
0300072. 83 IAM 8.00% IMM ALB 1987	1,154,634	0	1,154,634	0	0
0300073. 83 IAM 8.00% IMM ANB 1987-88, 90-92	1,483,562	0	1,483,562	0	0
0300074. 83 IAM 8.25% IMM ALB 1990-91	3,106,676	0	3,106,676	0	0
0300075. 83 IAM 8.25% IMM ANB 1990-91	690,146	0	690,146	0	0
0300076. 83 IAM 8.50% IMM ANB 1988-89	478,930	0	478,930	0	0
0300077. 83 IAM 8.75% IMM ALB 1988-89	5,768,265	0	5,768,265	0	0
0300078. 83 IAM 8.75% IMM ANB 1988-89	176,364	0	176,364	0	0
0300079. 83 IAM 9.25% IMM ALB 1986	140,620	0	140,620	0	0
0300080. 83 IAM 11.00% IMM ALB 1985	170,226	0	170,226	0	0
0300081. 83 IAM 11.25% IMM ANB 1984	4,305	0	4,305	0	0
0300082. A-2000 3.00% IMM ANB 2004-05	26,090	0	26,090	0	0
0300083. A-2000 4.00% IMM ALB 2013	6,178,867	0	6,178,867	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300084. A-2000 4.00% IMM ANB 1976-79, 03-05, 07, 13 .	9,479,051	0	9,479,051	0	0
0300085. A-2000 4.25% IMM ALB 2012	5,572,833	0	5,572,833	0	0
0300086. A-2000 4.25% IMM ANB 2003-04, 12	8,287,140	0	8,287,140	0	0
0300087. A-2000 4.50% IMM ALB 2014	5,383,457	0	5,383,457	0	0
0300088. A-2000 4.50% IMM ANB 2004-05, 08, 14	15,947,665	0	15,947,665	0	0
0300089. A-2000 4.75% IMM ANB 2003-06, 08	1,967,482	0	1,967,482	0	0
0300090. A-2000 5.00% IMM ALB 2011	3,922,910	0	3,922,910	0	0
0300091. A-2000 5.00% IMM ANB 1996, 02-08, 11	16,392,157	0	16,392,157	0	0
0300092. A-2000 5.25% IMM ALB 2005-06, 10	8,181,755	0	8,181,755	0	0
0300093. A-2000 5.25% IMM ANB 1994-96, 03-08, 10	15,938,334	0	15,938,334	0	0
0300094. A-2000 5.50% IMM ALB 2004, 07-08	6,115,821	0	6,115,821	0	0
0300095. A-2000 5.50% IMM ANB 1996-97, 02, 04, 07-08 .	9,376,700	0	9,376,700	0	0
0300096. A-2000 5.75% IMM ANB 1998-99	17,132	0	17,132	0	0
0300097. A-2000 6.00% IMM ALB 2003, 09	9,153,150	0	9,153,150	0	0
0300098. A-2000 6.00% IMM ANB 1993, 98-99, 03, 09	5,038,730	0	5,038,730	0	0
0300099. A-2000 6.25% IMM ALB 1998-99	113,918	0	113,918	0	0
0300100. A-2000 6.25% IMM ANB 1997-02	764,824	0	764,824	0	0
0300101. A-2000 6.50% IMM ALB 2002	1,771,428	0	1,771,428	0	0
0300102. A-2000 6.50% IMM ANB 1995, 97, 00-02	915,770	0	915,770	0	0
0300103. A-2000 6.75% IMM ALB 2001	1,148,320	0	1,148,320	0	0
0300104. A-2000 6.75% IMM ANB 1991-92, 97, 00-01	1,508,204	0	1,508,204	0	0
0300105. A-2000 7.00% IMM ALB 2000	1,553,178	0	1,553,178	0	0
0300106. A-2000 7.00% IMM ANB 1991-92, 00	1,532,974	0	1,532,974	0	0
0300107. Accumulation Value 3.00% IMM 2003, 05-06, 08-09	388,153	0	388,153	0	0
0300108. AE 3.00% IMM ANB 1960-61	9,046	0	9,046	0	0
0300109. AE 3.50% IMM ANB 1973	1,589	0	1,589	0	0
0300110. Assumed Reinsurance	7,785,006	0	7,785,006	0	0
0399997. Totals (Gross)	480,110,344	0	480,110,344	0	0
0399998. Reinsurance ceded	11,198,118	0	11,198,118	0	0
0399999. SCWLC: Totals (Net)	468,912,226	0	468,912,226	0	0
0400001. 26-33 ADB & 41 CSO 3.00%	1,839	0	1,839	0	0
0400002. 59 ADB & 58 CSO 2.50%	63,373	0	63,373	0	0
0400003. 59 ADB & 58 CSO 3.00%	11,664,932	456,876	11,184,085	0	23,971
0400004. 59 ADB & 58 CSO 3.50%	583,542	0	583,542	0	0
0400005. 59 ADB & 58 CSO 4.00%	119,360	0	119,360	0	0
0400006. 59 ADB & 58 CSO 4.50%	1,981	0	1,981	0	0
0400007. 59 ADB & 80 CSO 4.00%	45	0	45	0	0
0400008. 80 CSO 4.00%	1,465	0	1,465	0	0
0400009. INTERCO DI & 41 CSO 2.50%	341,359	1,296	340,063	0	0
0400010. INTERCO DI & 41 CSO 3.00%	1,028,515	977,009	51,506	0	0
0400011. METROPOLITAN 2.50%	720,536	720,536	0	0	0
0400012. NATIONAL LIFE IND. EXP 3.00%	589,060	589,060	0	0	0
0400013. Other	281,618	0	277,055	0	4,563
0400014. Assumed Reinsurance	127	0	127	0	0
0499997. Totals (Gross)	15,397,752	2,744,777	12,624,441	0	28,534
0499998. Reinsurance ceded	9,714,906	0	9,714,906	0	0
0499999. Accidental Death Benefits: Totals (Net)	5,682,846	2,744,777	2,909,535	0	28,534
0500001. 26 Class (3) & 41 CSO 2.50%	187	0	187	0	0
0500002. 26 Class (3) & 41 CSO 3.00%	65,980	0	65,598	0	382
0500003. 26 Class E & 58 CSO 3.00%	420	0	420	0	0
0500004. 41 PRU DIS TABLE 3.00%	1,007,370	365,562	641,808	0	0
0500005. 52 INTERCO DISA & 58 CSO 2.50%	6,194,651	0	6,194,651	0	0
0500006. 52 INTERCO DISA & 58 CSO 3.00%	5,963,653	0	5,957,489	0	6,164
0500007. 52 INTERCO DISA & 58 CSO 3.50%	4	0	4	0	0
0500008. 52 INTERCO DISA & 58 CSO 4.00%	3,388,294	0	3,388,294	0	0
0500009. 52 INTERCO DISA & 58 CSO 4.50%	965,605	0	965,605	0	0
0500010. 52 INTERCO DISA & 80 CSO 4.00%	448	0	448	0	0
0500011. 80 CSO 4.50% MOD	134,700	0	134,700	0	0
0500012. HB CANC & 80 CSO 3.00%	79,563	0	79,563	0	0
0500013. METROPOLITAN 2.50%	6,290,545	4,795,696	1,494,849	0	0
0500014. NATIONAL LIFE DISMEM. EXP 3.00%	4,789,225	0	4,789,225	0	0
0500015. NATIONAL LIFE IND. EXP 3.00%	1,354,346	1,354,346	0	0	0
0500016. Other	677,809	0	677,743	0	66
0500017. Assumed Reinsurance	23,713	0	23,713	0	0
0599997. Totals (Gross)	30,936,513	6,515,604	24,414,297	0	6,612
0599998. Reinsurance ceded	15,424,811	0	15,423,908	0	903
0599999. Disability-Active Lives: Totals (Net)	15,511,702	6,515,604	8,990,389	0	5,709
0600001. 01 CSO 4.00%	4,774	0	4,774	0	0
0600002. 05 GLTW 2.75%	384,064	0	0	0	384,064
0600003. 05 GLTW 3.00%	1,217,482	0	0	0	1,217,482
0600004. 05 GLTW 3.50%	500,658	0	0	0	500,658
0600005. 05 GLTW 4.00%	353,775	0	0	0	353,775
0600006. 26 Class (3) & 41 CSO 2.50%	31,721	0	31,721	0	0
0600007. 26 Class (3) & 41 CSO 3.00%	17,460	0	17,460	0	0
0600008. 52 INTERCO DISA & 58 CSO 2.50%	22,563,081	0	22,563,081	0	0
0600009. 52 INTERCO DISA & 58 CSO 3.00%	131,934,827	0	131,609,978	0	324,849
0600010. 52 INTERCO DISA & 58 CSO 3.50%	425,640	0	182,762	0	242,878
0600011. 52 INTERCO DISA & 58 CSO 4.00%	331,268	0	331,268	0	0
0600012. 52 INTERCO DISA & 58 CSO 4.50%	8,466,793	0	8,466,793	0	0
0600013. 52 INTERCO DISA & 80 CSO 3.50%	5,356	0	5,356	0	0
0600014. 52 INTERCO DISA & 80 CSO 4.00%	385,402	0	385,402	0	0
0600015. 52 INTERCO DISA & 80 CSO 4.50%	8,041,714	0	8,041,714	0	0
0600016. 58 CSO 2.75%	80,538	0	80,538	0	0
0600017. 58 CSO 3.00%	133,690	0	133,690	0	0
0600018. 58 CSO 3.50%	3,968	0	3,968	0	0
0600019. 58 CSO 4.00%	429	0	429	0	0
0600020. 58 CSO 4.50% CRVM ANB	2,531,712	0	2,531,712	0	0
0600021. 58 CSO 4.50% NLP ANB	664,439	0	664,439	0	0
0600022. 61 CSI 3.00%	99	99	0	0	0
0600023. 70 Krieger 3.25%	389,011	0	0	0	389,011
0600024. 70 Krieger 4.25%	524,598	0	0	0	524,598

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0600025. 70 Krieger 4.50%	331,465	0	0	0	331,465
0600026. 70 Krieger 5.00%	140,986	0	0	0	140,986
0600027. 70 Krieger 5.50%	216,468	0	0	0	216,468
0600028. 70 Krieger 5.75%	190,108	0	0	0	190,108
0600029. 70 Krieger 6.00%	39,393	0	0	0	39,393
0600030. 70 Krieger 6.25%	52,896	0	0	0	52,896
0600031. 70 Krieger 7.00%	31,371	0	0	0	31,371
0600032. 80 CSO 3.00%	229,214	0	229,214	0	0
0600033. 80 CSO 4.00% CRVM ANB	4,865	0	4,865	0	0
0600034. 80 CSO 4.50% CRVM ALB	2,151,994	0	2,151,994	0	0
0600035. 80 CSO 4.50% CRVM ANB	1,601,853	0	1,601,853	0	0
0600036. 80 CSO 4.50%	280,260	0	280,260	0	0
0600037. 80 CSO 5.00%	6,778	0	6,778	0	0
0600038. 80 CSO 5.50%	211,533	0	211,533	0	0
0600039. 80 CSO 4.00%/10/4.50%CRVM ALB	131,647	0	131,647	0	0
0600040. 80 CSO 4.50%/10/5.00%CRVM ALB	3,325	0	3,325	0	0
0600041. 80 CSO 4.50%/10/5.00%CRVM ANB	44,051	0	44,051	0	0
0600042. Other	6,790,178	0	115,802	0	6,674,376
0600043. Premium Waiver	18,900,136	0	18,900,136	0	0
0699997. Totals (Gross)	210,351,020	99	198,736,543	0	11,614,378
0699998. Reinsurance ceded	36,013,230	0	36,013,230	0	0
0699999. Disability-Disabled Lives: Totals (Net)	174,337,790	99	162,723,313	0	11,614,378
0700001. Additional GA liability to offset separate account asset insufficiency	95,532,661	0	0	0	95,532,661
0700002. Additional Reserve for Asset Adequacy Analysis	202,300,000	0	175,000,000	0	27,300,000
0700003. Deficiency Reserves	1,271,808,991	0	1,271,370,023	0	438,968
0700004. Excess Interest	2,641,135	0	2,641,135	0	0
0700005. Excess of VM21 Reserves over Cash Surrender Value	18,390,181	0	8,082,828	0	10,307,353
0700006. Guaranteed Insurability Option	13,690,353	0	13,690,353	0	0
0700007. Immediate Payment of Claims	973,312	0	973,312	0	0
0700008. Non-Deduction of Deferred Premiums	37,332,794	0	37,332,794	0	0
0700009. Other	141,064	0	141,064	0	0
0700010. Payor Benefit	158,698	0	158,698	0	0
0700011. Substandard	540,396,476	0	540,364,707	0	31,769
0700012. Surrender Values in Excess of Reserves	140,807,540	0	126,895,830	0	13,911,710
0700013. VUL GMDB Reserve	119,347,152	0	119,347,152	0	0
0700014. Assumed Reinsurance	453,775	0	445,810	0	7,965
0799997. Totals (Gross)	2,443,974,132	0	2,296,443,706	0	147,530,426
0799998. Reinsurance ceded	1,573,781,867	0	1,563,061,793	0	10,720,074
0799999. Miscellaneous Reserves: Totals (Net)	870,192,265	0	733,381,913	0	136,810,352
9999999. Totals (Net) - Page 3, Line 1	108,849,559,962	501,077,804	103,490,027,992	0	4,858,454,166

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $ 0 ; Annuities $ 492,598,142 ; Supplementary Contracts with Life Contingencies $ 0 ; Accidental Death Benefits $ 0 ; Disability - Active Lives $ 0 ; Disability - Disabled Lives $ 0 ; Miscellaneous Reserves $ 0 .

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

2.2 If not, state which kind is issued.
NON-PARTICIPATING

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

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

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
Preferred loan charge rates for currently marketed products have a maximum loan charge rate of 2.25% for preferred (non-participating) loans and 3.00% for standard (non-participating) loans.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 8,139,514,498
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 10,209,841,725
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [X] No [ ]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 43,452,680,104
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
Book Value
7.3 State the amount of reserves established for this business: ..... $ 0
7.4 Identify where the reserves are reported in the blank:
No reserves were required for 2022

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

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 14,386,949,953
9.2 State the amount of reserves established for this business: ..... $ 16,230,397,595
9.3 Identify where the reserves are reported in the blank:
Exhibit 5

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

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

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	7,297,533	10,160	150	16,654	0	0	0	0	0	28	555,157	3,829,152	2,886,232
2.	Additional contract reserves (b)	442,768,507	185,316	0	78,799	0	0	0	0	0	0	137,854,520	136,245,457	168,404,415
3.	Additional actuarial reserves-Asset/Liability analysis	77,564,571	0	0	0	0	0	0	0	0	0	0	77,564,571	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	527,630,611	195,476	150	95,453	0	0	0	0	0	28	138,409,677	217,639,180	171,290,647
8.	Reinsurance ceded	305,557	0	0	83,088	0	0	0	0	0	28	213,270	0	9,171
9.	Totals (Net)	527,325,054	195,476	150	12,365	0	0	0	0	0	0	138,196,407	217,639,180	171,281,476
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	192,714,217	0	0	45	0	0	0	0	0	0	67,831,770	120,529,693	4,352,709
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	192,714,217	0	0	45	0	0	0	0	0	0	67,831,770	120,529,693	4,352,709
15.	Reinsurance ceded	8,929,609	0	0	0	0	0	0	0	0	0	7,021,444	0	1,908,165
16.	Totals (Net)	183,784,608	0	0	45	0	0	0	0	0	0	60,810,326	120,529,693	2,444,544
17.	TOTAL (Net)	711,109,662	195,476	150	12,410	0	0	0	0	0	0	199,006,733	338,168,873	173,726,020
18.	TABULAR FUND INTEREST	23,230,455	6,349	0	593	0	0	0	0	0	0	6,388,394	10,484,137	6,350,982
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	12,343,810,109	7,211,246,850	2,676,974,221	707,364,322	544,090,840	1,204,133,876
2. Deposits received during the year	891,381,987	420,683,818	368,392,537	89,848,828	5,567,839	6,888,965
3. Investment earnings credited to the account	342,748,066	163,917,704	128,714,823	12,984,446	15,041,745	22,089,348
4. Other net change in reserves	(51,115,692)	(43,071,920)	(8,220,646)	0	176,874	0
5. Fees and other charges assessed	415	0	0	415	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	1,196,005,327	601,993,514	340,362,035	183,652,974	43,807,686	26,189,118
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	12,330,818,728	7,150,782,938	2,825,498,900	626,544,207	521,069,612	1,206,923,071
10. Reinsurance balance at the beginning of the year	(16,600,076)	0	646,838	(9,464,912)	(7,782,002)	0
11. Net change in reinsurance assumed	503,459	0	45,120	458,339	0	0
12. Net change in reinsurance ceded	(1,476,420)	0	0	(1,222,234)	(254,186)	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(14,620,197)	0	691,958	(7,784,339)	(7,527,816)	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	12,316,198,531	7,150,782,938	2,826,190,858	618,759,868	513,541,796	1,206,923,071

(a) FHLB Funding Agreements:

1.	Reported as GICs (captured in column 2)	$
2.	Reported as Annuities Certain (captured in column 3)	$
3.	Reported as Supplemental Contracts (captured in column 4)	$
4.	Reported as Dividend Accumulations or Refunds (captured in column 5)	$
5.	Reported as Premium or Other Deposit Funds (captured in column 6)	$ 1,154,520,321
6.	Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5)	$ 1,154,520,321

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	3,003,894	566,694	2,388,000						49,200		
	1.2 Reinsurance assumed	0										
	1.3 Reinsurance ceded	0										
	1.4 Net	3,003,894	566,694	2,388,000	0	0	0	0	0	49,200	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	0										
	2.12 Reinsurance assumed	0										
	2.13 Reinsurance ceded	0										
	2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	677,264,382		552,802,663	47,787,963	225,159		4,122,483	5,343,292	3,395,841		63,586,981
	2.22 Reinsurance assumed	10,091,955		(71,824)	10,163,779							
	2.23 Reinsurance ceded	267,624,333		260,870,061				3,313,680		3,394,933		45,659
	2.24 Net	419,732,004	0	(b) 291,860,778	(b) 57,951,742	225,159	(b) 0	(b) 808,803	5,343,292	(b) 908	(b) 0	(b) 63,541,322
3. Incurred but unreported:												
	3.1 Direct	293,895,756	1,135,110	276,104,668	4,582,983		32,755	2,845,534		1,384,823	11,141	7,798,742
	3.2 Reinsurance assumed	61,327		61,327								
	3.3 Reinsurance ceded	1,786,186		594,000			32,755	446,790		701,500	11,141	
	3.4 Net	292,170,897	1,135,110	(b) 275,571,995	(b) 4,582,983	0	(b) 0	(b) 2,398,744	0	(b) 683,323	(b) 0	(b) 7,798,742
4. TOTALS	4.1 Direct	974,164,032	1,701,804	831,295,331	52,370,946	225,159	32,755	6,968,017	5,343,292	4,829,864	11,141	71,385,723
	4.2 Reinsurance assumed	10,153,282	0	(10,497)	10,163,779	0	0	0	0	0	0	0
	4.3 Reinsurance ceded	269,410,519	0	261,464,061	0	0	32,755	3,760,470	0	4,096,433	11,141	45,659
	4.4 Net	714,906,795	(a) 1,701,804	(a) 569,820,773	62,534,725	225,159	0	(a) 3,207,547	5,343,292	733,431	0	71,340,064

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	7,147,721,492	8,282,577	3,197,079,641	3,021,709,645	82,314,278	73,756	60,827,621	695,353,983	9,925,540	199	72,154,252
1.2 Reinsurance assumed	193,542,659		1,850,876	119,519,904	5,184,892		12,000	66,974,987			
1.3 Reinsurance ceded	3,839,117,776	8,355,154	2,417,502,954	1,137,252,925	25,212,836	73,756	35,514,170	148,332,410	2,068,919	199	64,804,453
1.4 Net	(d) 3,502,146,375	(72,577)	781,427,563	2,003,976,624	62,286,334	0	25,325,451	613,996,560	7,856,621	0	7,349,799
2. Liability December 31, current year from Part 1:											
2.1 Direct	974,164,635	1,701,804	831,295,330	52,370,946	225,159	32,755	6,968,017	5,343,292	4,829,863	11,141	71,386,328
2.2 Reinsurance assumed	10,153,282	0	(10,497)	10,163,779	0	0	0	0	0	0	0
2.3 Reinsurance ceded	269,410,519	0	261,464,061	0	0	32,755	3,760,470		4,096,433	11,141	45,659
2.4 Net	714,907,398	1,701,804	569,820,772	62,534,725	225,159	0	3,207,547	5,343,292	733,430	0	71,340,669
3. Amounts recoverable from reinsurers December 31, current year	269,708,911		211,394,196	55,398,789			2,802,312	94,985	18,629		
4. Liability December 31, prior year:											
4.1 Direct	1,007,563,360	2,485,470	876,909,408	40,592,722	234,025	71,096	9,660,736	3,409,546	4,515,751	5,691	69,678,913
4.2 Reinsurance assumed	9,973,935	0	(229,363)	10,203,298	0	0	0	0	0	0	0
4.3 Reinsurance ceded	265,631,582	0	255,653,506	0	0	71,096	6,031,605	0	3,792,485	5,691	77,199
4.4 Net	751,905,713	2,485,470	621,026,539	50,796,020	234,025	0	3,629,131	3,409,546	723,266	0	69,601,714
5. Amounts recoverable from reinsurers December 31, prior year	338,342,823		259,520,786	76,349,104	0	0	2,414,907	35,728	22,298		
6. Incurred Benefits											
6.1 Direct	7,114,322,767	7,498,911	3,151,465,563	3,033,487,869	82,305,412	35,415	58,134,902	697,287,729	10,239,652	5,649	73,861,667
6.2 Reinsurance assumed	193,722,006	0	2,069,742	119,480,385	5,184,892	0	12,000	66,974,987	0	0	0
6.3 Reinsurance ceded	3,774,262,800	8,355,154	2,375,186,919	1,116,302,610	25,212,836	35,415	33,630,440	148,391,667	2,369,198	5,649	64,772,913
6.4 Net	3,533,781,973	(856,243)	778,348,385	2,036,665,644	62,277,468	0	24,516,462	615,871,049	7,870,454	0	9,088,754

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,793,174 in Line 1.1, $ (10,242) in Line 1.4.
$ 1,793,174 in Line 6.1, and $ (10,242) in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 15,977,538 in Line 1.1, $ 114,596 in Line 1.4.
$ 15,977,538 in Line 6.1, and $ 114,596 in Line 6.4.

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

(d) Includes $ 8,214,534 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)		0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks		0	0
	2.2 Common stocks	4,604,538	8,744,327	4,139,789
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens		0	0
	3.2 Other than first liens		0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company		0	0
	4.2 Properties held for the production of income		0	0
	4.3 Properties held for sale		0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)		0	0
6.	Contract loans	20,873,917	20,121,519	(752,398)
7.	Derivatives (Schedule DB)		0	0
8.	Other invested assets (Schedule BA)	10,233,116	123,116,900	112,883,784
9.	Receivables for securities		0	0
10.	Securities lending reinvested collateral assets (Schedule DL)		0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	35,711,571	151,982,746	116,271,175
13.	Title plants (for Title insurers only)			0
14.	Investment income due and accrued	1,924,850	834,929	(1,089,921)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	4,874,819	3,179,337	(1,695,482)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			0
	15.3 Accrued retrospective premiums and contracts subject to redetermination			0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			0
	16.2 Funds held by or deposited with reinsured companies			0
	16.3 Other amounts receivable under reinsurance contracts			0
17.	Amounts receivable relating to uninsured plans			0
18.1	Current federal and foreign income tax recoverable and interest thereon	136,795,297		(136,795,297)
18.2	Net deferred tax asset	4,041,255,455	4,114,764,612	73,509,157
19.	Guaranty funds receivable or on deposit			0
20.	Electronic data processing equipment and software	247,339,402	245,875,484	(1,463,918)
21.	Furniture and equipment, including health care delivery assets	47,079,335	5,971,706	(41,107,629)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0
23.	Receivables from parent, subsidiaries and affiliates			0
24.	Health care and other amounts receivable	2,699,092	1,854,971	(844,121)
25.	Aggregate write-ins for other than invested assets	46,443,595	66,836,184	20,392,589
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,564,123,416	4,591,299,969	27,176,553
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
28.	Total (Lines 26 and 27)	4,564,123,416	4,591,299,969	27,176,553
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Receivable for securities not received within 15 days from settlement date	3,935,760	31,879,097	27,943,337
2502.	Prepaid Expenses	30,430,645	23,405,519	(7,025,126)
2503.	Claim advance	9,933,047	9,872,264	(60,783)
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,144,143	1,679,304	(464,839)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	46,443,595	66,836,184	20,392,589

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices

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

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

The Insurance Commissioner of the State of Texas has the right to permit other specific practices that deviate from prescribed practices. Such permitted practices employed by AGL include the following:

At December 31, 2022 and 2021, AGL used the following permitted practice that resulted in reported statutory surplus or risk-based capital that is significantly different from the statutory surplus or risk based capital that would have been reported had NAIC statutory accounting practices or the prescribed regulatory accounting practices of their respective state regulator been followed in all respects:

- Effective December 31, 2019 and periods through September 30, 2020, AGL, a life insurance subsidiary domiciled in Texas, implemented a permitted statutory accounting practice to recognize an admitted asset related to the notional value of coverage defined in an excess of loss reinsurance agreement. This reinsurance agreement has a 20-year term and provides coverage to AGL for aggregate claims incurred during the agreement term associated with guaranteed living benefits on certain fixed index annuities generally issued prior to April 2019 ("Block 1") exceeding an attachment point as defined in the agreement.

- Effective October 1, 2020 and subsequent reporting periods through September 30, 2023, the permitted practice above was expanded to similarly recognize an additional admitted asset related to the notional value of coverage defined in a separate excess of loss agreement. This additional reinsurance agreement has a 25 year term and provides coverage to AGL for aggregate excess of loss claims associated with guaranteed minimum withdrawal benefits on a block of fixed index annuities generally issued in April 2019 or later, including certain new business issued after the effective date ("Block 2"). In addition, effective December 31, 2020, this expanded permitted practice also extended the term of the permitted practice for Block 1 from September 30, 2020 to September 30, 2023. The reinsurance agreement covering contracts in Block 1 was also amended to conform certain provisions to be consistent with the Block 2 reinsurance agreement. Effective December 31, 2022, the reinsurance agreement for Block 2 was amended to update certain definitions contained in the agreement related to new business.
  The permitted practice allows AGL to manage its reserves in a manner more in line with anticipated principle-based reserving requirements under development for fixed index annuities. As a condition for approving the permitted practice, the TDI imposed certain conditions relating to the permitted practice.

- Effective October 1, 2022 and periods through September 30, 2023, AGL received approval from the TDI to apply a permitted practice in its financial statements allowing AGL to recognize an admitted asset related to the notional value of coverage defined in an additional excess of loss agreement. This excess of loss agreement has a 20-year term and provides coverage to AGL for aggregate claims associated with the base contract along with the guaranteed living benefits rider on a block of fixed annuities inforce on the treaty effective date and certain new business ("Block 3").

The value of these assets subject to the above permitted practice was approximately $1,017 million and $584 million in total at December 31, 2022 and 2021 respectively and are reported on line 25 (i.e., Aggregate write-ins for other than invested assets) of the balance sheet.

In the event AGL had not employed any or all of these permitted and prescribed practices, AGL's risk-based capital ("RBC") would not have triggered a regulatory event.

The following table presents a reconciliation of AGL's net income and capital and surplus between NAIC SAP and practices prescribed or permitted by the State of Texas:

	SSAP #	F/S Page #	F/S Line #	December 31, 2022	December 31, 2021
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)				$ 790,850,954	$ 2,244,512,962
(2) State permitted practices that increase (decrease) NAIC SAP:					
(3) State prescribed practices that increase (decrease) NAIC SAP:					
(4) Net income (loss), NAIC SAP				$ 790,850,954	$ 2,244,512,962
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)				$ 9,749,592,430	$ 8,532,459,450
(6) State permitted practices that increase (decrease) NAIC SAP	4	3	35	(1,017,060,979)	(584,098,414)
(7) Statutory capital and surplus, NAIC SAP				$ 8,732,531,451	$ 7,948,361,036

In the event AGL had not employed any or all of these permitted and prescribed practices, AGL's risk-based capital ("RBC") would not have triggered a regulatory event.

NOTES TO FINANCIAL STATEMENTS

B. Use of Estimates in the Preparation of Financial Statements

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

C. Accounting Policy

Life premiums are recognized as income over the premium-paying periods of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Premiums for deposit-type products are credited directly to the respective reserves and are not recorded in the Summary of Operations. Premiums on traditional life insurance products are reported net of both reinsurance and the adjustment for due and deferred premiums. Acquisition costs such as commissions and other expenses related to the production of new business are charged to operations as incurred.

The amount of dividends to be paid to policyholders is determined annually by the Company's Board of Directors. The aggregate amount of policyholders' dividends is related to actual interest, mortality, morbidity, and expense experience for the year and judgment as to the appropriate level of statutory surplus to be retained by the Company.

In addition, the Company uses the following accounting policies:

(1) Cash includes cash on hand and amounts due from banks. Short-term investments include interest-bearing money market funds, investment pools and other investments with original maturities within one year from the date of purchase.

(2) Bonds not backed by other loans are carried at amortized cost except for those with a NAIC designation of “6” or “6*”. Bonds with a NAIC 6 designation are carried at the lower of amortized cost or fair value, with unrealized losses charged directly to unassigned surplus. Bonds that have not been filed and have not received a rating in over one year from the NAIC’s Investment Analysis Office (“IAO”) receive a “6*” designation and are carried at zero, with the unrealized loss charged directly to unassigned surplus. Bonds filed with the IAO which receive a “6*” designation may carry a value greater than zero. Securities are assigned a NAIC 5* designation if the Company certifies that (1) the documentation necessary to permit a full credit analysis does not exist, (2) the issuer or obligor is current on all contracted interest and principal payments and (3) the Company has an actual expectation of ultimate repayment of all contracted interest and principal. Securities with NAIC 5* designations are deemed to possess the credit characteristics of securities assigned a NAIC 5 designation. The discount or premium on bonds is amortized using the effective yield method.

(3) Unaffiliated common stocks are carried at fair value, with unrealized capital gains and losses credited or charged directly to unassigned surplus. Provisions made for impairment are recorded as realized capital losses when declines in fair value are determined to be other-than-temporary. For Federal Home Loan Bank (“FHLB”) capital stock, which is only redeemable at par, the fair value shall be presumed to be par, unless considered other-than-temporarily impaired.

(4) Redeemable preferred stocks with NAIC designations of “1” through “3” are carried at amortized cost. All other redeemable preferred stocks are stated at the lower of cost, amortized cost or fair value, with unrealized capital losses charged directly to unassigned surplus. Perpetual preferred stocks shall be valued at fair value, not to exceed any currently effective call price. Provisions made for impairment are recorded as realized capital losses when declines in fair value are determined to be other than temporary.

(5) Mortgage and mezzanine real estate loans are carried at unpaid principal balances less allowances for credit losses and plus or minus adjustments for the accretion or amortization of discount or premium. Interest income on performing loans is accrued as earned.

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

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

securities with less than high credit quality and securities for which the collection of all contractual cash flows is not probable are both accounted for using the prospective adjustment method.

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

(7) A short sale is the sale of a security which is not owned by the company at the time of sale. Short sales are normally settled by the delivery of a security borrowed by or on behalf of seller. A short sale as defined in Statement of Statutory Accounting Principle ("SSAP") No. 103R *"Transfers and Servicing of Financial Assets and Extinguishments of Liabilities"* is reported as a contra-asset (negative asset) in the respective investment schedule for the type of asset sold, with an investment code identifying the item as a short sale.

(8) The Company has no investments in insurance subsidiary, controlled and affiliated ("SCA") entities. Investments in non-insurance SCA entities are recorded based on the equity of the investee per audited financial statements prepared pursuant to Generally Accepted Accounting Principles in the United States of America ("U.S. GAAP"), which is adjusted to a statutory basis of accounting, if applicable. All investments in non-insurance SCA entities for which audited U.S. GAAP financial statements are not available are non-admitted as assets. Undistributed equity in earnings of affiliates is included in unassigned surplus as a component of unrealized investment gains or losses. Dividends received from such affiliates are recorded as investment income when declared.

(9) Other invested assets principally consist of investments in limited partnerships, limited liability companies and collateral loans. Investments in these assets, except for joint ventures, partnerships and limited liability companies with a minor ownership interest, are reported using an equity method. Under SAP, such investments are generally reported based on audited U.S. GAAP equity of the investee, with subsequent adjustment to a statutory basis of accounting, if applicable.

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

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

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

Statement of Statutory Accounting Principles (SSAP) 108, Derivatives Hedging Variable Annuity Guarantees, was used as allowed in 2022 and 2021. SSAP 108 allows special accounting treatment for limited derivatives hedging variable annuity guarantee benefits subject to fluctuation as a result of interest rate sensitivity. Hedge accounting was not used for any derivative instruments for the years ending 2022 or 2021.

(11) The Company anticipates investment income as a factor in the premium deficiency calculation.

(12) Health claim liabilities include an amount determined from individual case estimates and loss reports, and an amount based on past experience for claims incurred but not reported. Such liabilities are based on assumptions and estimates, and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined. Health claim reserves are calculated using required statutory tables.

(13) The Company has not modified its fixed asset capitalization policy from the prior period.

(14) The Company does not have pharmaceutical rebate receivables.

(15) The Company regularly evaluates its investments for other-than-temporary impairment ("OTTI") in value. The determination that a security has incurred an OTTI in value and the amount of any loss recognition requires the judgment of the Company's management and a continual review of its investments. For bonds, other than LBaSS, an OTTI shall be considered to have occurred if it is probable that the Company will not be able to collect

all amounts due under the contractual terms in effect at the acquisition date of the debt security. If it is determined an OTTI has occurred, the cost basis of bonds are written down to fair value and the amount of the write-down is recognized as a realized capital loss.

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

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

D. Going Concern

There are no principal conditions or events that raise doubt about the Company's ability to continue as a going concern.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

A. Accounting Changes

The Company had no accounting changes during 2022 and 2021.

B. Correction of Errors

SSAP No. 3 requires that corrections of error related to prior periods be reported as pretax adjustments to unassigned surplus.

In 2022, five out-of-period errors were identified and corrected, which decreased claims reserved as a result of overstated claim reserves from 2019-2021 and increased unassigned surplus by $72,553,748.

In 2021, five out-of-period errors were identified and corrected, which decreased unassigned surplus by $161,451,442. The most significant of these was a tax correction from 2013 - 2018.

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

3. BUSINESS COMBINATIONS AND GOODWILL

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

4. DISCONTINUED OPERATIONS

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

5. INVESTMENTS

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for new mortgage loans made during 2022 and 2021 were as follows:

	December 31,			
	2022		2021	
	Maximum	Minimum	Maximum	Minimum
Hotel/Motel	8.68%	4.04%	6.00%	—%
Industrial	9.34%	2.68%	6.50%	2.35%
Multi-family	15.03%	2.98%	7.44%	1.80%
Office	12.60%	3.00%	8.95%	2.10%
Retail	—%	—%	7.10%	2.25%
Other	37.35%	—%	5.91%	1.99%

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was 90 percent and 95 percent in 2022 and 2021, respectively.

	2022	2021
Taxes, assessments and any amounts advanced and not included in the mortgage loan total:	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. 2022							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ 2,459,144,273	$ —	$ 21,943,315,500	$ 579,283,379	$ 24,981,743,152
(b) 30-59 days past due	—	—	21,189,520	—	—	—	21,189,520
(c) 60-89 days past due	—	—	2,944,933	—	—	—	2,944,933
(d) 90-179 days past due	—	—	—	—	124,726,218	—	124,726,218
(e) 180+ days past due	—	—	700,878	—	—	—	700,878
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ —	$ —	—	$ —	$ 124,726,218	$ —	$ 124,726,218
(b) Interest accrued	—	—	—	—	—	—	—
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	700,878	$ —	$ —	$ —	$ 700,878
(b) Interest accrued	—	—	—	—	—	—	—
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number loans	—	—	—	—	—	—	—
(c) Percent reduced	0	0	0	0	— %	0	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 20,639,874,798	572,407,197	$ 21,212,281,995
b. 2021							
1. Recorded investment (all)							
(a) Current	$ —	$ —	1,617,329,636	$ —	$ 20,227,946,929	$ 298,364,882 2	22,143,641,447
(b) 30-59 days past due	—	—	9,058,323	—	22,000,000	67,399,867	98,458,190
(c) 60-89 days past due	—	—	3,184,632	—	—	—	3,184,632
(d) 90-179 days past due	—	—	1,178,342	—	27,798,811	—	28,977,153
(e) 180+ days past due	—	—	1,812,480	—	—	—	1,812,480
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ —	$ —	1,178,342	$ —	$ 27,798,811	$ —	$ 28,977,153
(b) Interest accrued	—	—	—	—	—	—	—
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	1,812,480	$ —	$ —	$ —	$ 1,812,480
(b) Interest accrued	—	—	—	—	—	—	—
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 177,952,276	$ —	$ 177,952,276
(b) Number loans	—	—	—	—	1	—	1
(c) Percent reduced	0	0	0	0	28.57 %	0	28.57 %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	18,621,393,037	365,764,749	$ 18,987,157,786

NOTES TO FINANCIAL STATEMENTS

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. 2022							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ 425,230,895	$ 66,947,944	$ 492,178,839
2. No allowance for credit losses	—	—	—	—	236,782,853	71,449,704	308,232,557
3. Total (1 + 2)	—	—	—	—	662,013,748	138,397,648	800,411,396
4. Subject to a participant and co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the loan	—	—	—	—	662,013,748	138,397,648	800,411,396
b. 2021							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ 154,235,760	$ 77,134,431	$ 231,370,191
2. No allowance for credit losses	—	—	—	—	246,950,927	70,574,739	317,525,666
3. Total (1 + 2)	—	—	—	—	401,186,687	147,709,170	548,895,857
4. Subject to a participant and co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the loan	—	—	—	—	401,186,687	147,709,170	548,895,857

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. 2022							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 522,907,063	$ 146,338,041	$ 669,245,104
2. Interest income recognized	—	—	—	—	21,918,749	—	21,918,749
3. Recorded investments on nonaccrual status	—	—	—	—	168,891,783	—	168,891,783
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	—	—	—
b. 2021							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 290,335,173	$ 80,607,510	$ 370,942,683
2. Interest income recognized	—	—	—	—	13,243,349	386,383	13,629,732
3. Recorded investments on nonaccrual status	—	—	—	—	32,992,930	—	32,992,930
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	—	—	—

(7) Allowance for Credit Losses:

	2022	2021
a. Balance at beginning of period	$ 244,829,907	$ 273,951,579.00
b. Additions (reductions) charged to operations	57,904,010.00	(27,895,655.00)
c. Direct write-downs charged against the allowances	(8,718,583.00)	(1,226,017.00)
d. Recoveries of amounts previously charged off	—	—
e. Balances at end of period	$ 294,015,334	$ 244,829,907

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

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

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

NOTES TO FINANCIAL STATEMENTS

B. Debt Restructuring

	2022	2021
(1) The total recorded investment in restructured loans, as of year-end	$ 465,793,810	$ 397,914,334
(2) The realized capital losses related to these loans	$ —	$ —
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructuring	$ 3,950,162	$ 4,825,127

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

C. Reverse Mortgages

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

D. Loan-Backed and Structured Securities:

(1) Prepayment assumptions for single class, multi-class MBS and ABS were obtained from independent third party services or internal estimates. These assumptions are consistent with the current interest rate and economic environment.

(2) In the twelve months ended December 31, 2022, the Company did not recognize an other-than-temporary impairment ("OTTI") of any LBaSS due to intent to sell, or an inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis.

(3) In the twelve months ended December 31, 2022, the Company recognized credit-related OTTI on the following LBaSS:

CUSIP Identification	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
5899296D5	$ 14,607	$ 7,778	$ 6,829	$ 7,778	$ 1,976	3/31/2022
12628LAE0	2,765,447	2,303,677	461,770	2,303,677	2,045,071	3/31/2022
94986QAA1	8,914,536	8,772,238	142,298	8,772,238	8,394,355	3/31/2022
Quarterly Total	$ 11,694,590	$ 11,083,693	$ 610,897	$ 11,083,693	$ 10,441,402	
25151UAD9	1,982,112	1,695,143	286,969	1,695,143	1,691,262	6/30/2022
12669GC82	590,786	579,035	11,751	579,035	590,625	6/30/2022
17029PAA3	21,996,709	19,497,193	2,499,516	19,497,193	19,497,193	6/30/2022
Quarterly Total	$ 24,569,607	$ 21,771,371	$ 2,798,236	$ 21,771,371	$ 21,779,080	
03215PCV9	470,890	469,299	1,591	469,299	470,559	9/30/2022
07386HK26	14,121,917	12,111,996	2,009,920	12,111,996	11,431,885	9/30/2022
54910ECU7	1,845,410	1,530,035	315,375	1,530,035	3,029,141	9/30/2022
54910EFN0	2,025,864	1,423,376	602,487	1,423,376	2,817,981	9/30/2022
07386HSW2	678,524	651,460	27,064	651,460	651,460	9/30/2022
004421MR1	1,029,282	328,219	701,063	328,219	233,842	9/30/2022
040104SN2	56,450,623	55,353,198	1,097,425	55,353,198	61,847,586	9/30/2022
05950GAR4	2,428,794	2,374,085	54,709	2,374,085	2,617,696	9/30/2022
007037AB0	9,125,425	8,935,792	189,633	8,935,792	9,691,022	9/30/2022
126694JS8	888,116	883,799	4,317	883,799	811,482	9/30/2022
02660TJE4	6,352,189	5,231,626	1,120,563	5,231,626	6,469,785	9/30/2022
05952FAM5	601,902	556,375	45,527	556,375	556,375	9/30/2022
00077BKC6	16,596	15,748	848	15,748	15,748	9/30/2022
05948XTP6	207,710	124,207	83,503	124,207	93,805	9/30/2022
43709XAF8	14,497,256	14,038,849	458,407	14,038,849	14,789,369	9/30/2022
073873AA9	9,550,086	9,127,127	422,960	9,127,127	12,101,590	9/30/2022
007036UQ7	1,676,752	1,547,373	129,379	1,547,373	2,106,342	9/30/2022
02660LAB6	9,540,794	9,420,064	120,730	9,420,064	10,050,599	9/30/2022
02146QAD5	37,254,344	34,469,517	2,784,827	34,469,517	40,404,922	9/30/2022
073871AE5	16,960,053	16,301,564	658,489	16,301,564	20,097,831	9/30/2022
02660BAA0	37,328,695	35,802,246	1,526,449	35,802,246	44,800,775	9/30/2022
059469AE6	1,207,308	1,138,066	69,242	1,138,066	1,120,510	9/30/2022
05530MAA7	76,993,247	75,031,691	1,961,556	75,031,691	84,289,213	9/30/2022
07386HWR8	1,431,864	1,427,843	4,022	1,427,843	1,427,843	9/30/2022
02660KAA0	55,260,656	52,803,529	2,457,127	52,803,529	59,231,417	9/30/2022
07387RAA6	27,346,457	24,514,658	2,831,799	24,514,658	34,315,303	9/30/2022

NOTES TO FINANCIAL STATEMENTS

CUSIP Identification	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
073875AA4	14,149,116	12,258,707	1,890,408	12,258,707	15,833,680	9/30/2022
02660UAA8	14,249,188	13,788,669	460,520	13,788,669	15,760,716	9/30/2022
02660LAF7	94,917,450	90,467,315	4,450,135	90,467,315	93,285,935	9/30/2022
02150AAF8	10,085,569	9,771,513	314,056	9,771,513	13,907,224	9/30/2022
040104RG8	26,268,991	25,979,059	289,932	25,979,059	29,170,221	9/30/2022
07383UGB5	3,120,454	2,479,827	640,626	2,479,827	2,479,827	9/30/2022
073879CD8	632,749	604,665	28,084	604,665	604,665	9/30/2022
02150TAD2	16,291,686	14,826,226	1,465,459	14,826,226	14,826,226	9/30/2022
126694PP7	2,421,643	2,414,418	7,226	2,414,418	2,029,374	9/30/2022
17029RAA9	633,345	3,925	629,420	3,925	3,673	9/30/2022
02149JBE5	3,985,722	3,366,124	619,598	3,366,124	4,176,495	9/30/2022
Quarterly Total	$ 572,046,667	$ 541,572,190	$ 30,474,476	$ 541,572,190	$ 617,552,117	
25702@AB2	19,615	1,120	18,495	1,120	1,120	12/31/2022
225458BM9	6,874,098	6,255,781	618,317	6,255,781	5,812,464	12/31/2022
12667GMY6	705,061	684,320	20,741	684,320	689,811	12/31/2022
86359LQB8	4,962,158	4,320,844	641,314	4,320,844	4,328,031	12/31/2022
86361WAA9	548,855	547,451	1,404	547,451	534,624	12/31/2022
525221FQ5	5,443,198	4,635,996	807,202	4,635,996	6,195,131	12/31/2022
61915YAD3	18,301,212	17,741,889	559,323	17,741,889	17,596,500	12/31/2022
12652CBF5	660,920	558,792	102,128	558,792	558,772	12/31/2022
69371VBL0	94,627	94,293	334	94,293	110,071	12/31/2022
69374JBV2	123,992	117,695	6,297	117,695	167,655	12/31/2022
69374XBU3	59,858	58,599	1,259	58,599	61,595	12/31/2022
693684BV3	87,211	55,797	31,414	55,797	61,738	12/31/2022
693650BU6	103,083	59,262	43,821	59,262	59,261	12/31/2022
69376DBU5	143,851	142,991	860	142,991	79,454	12/31/2022
54910EAG0	103,231,807	93,919,325	9,312,482	93,919,325	143,375,219	12/31/2022
54910EBW4	47,598,994	42,563,403	5,035,591	42,563,403	67,309,118	12/31/2022
54910ECA1	15,003,058	13,481,116	1,521,942	13,481,116	21,558,484	12/31/2022
54910EDW2	12,972,673	10,863,005	2,109,668	10,863,005	16,572,333	12/31/2022
54910EEL5	3,295,344	2,566,396	728,949	2,566,396	3,912,818	12/31/2022
36242DQY2	54,575	49,561	5,014	49,561	46,748	12/31/2022
65535VMF2	4,773,998	4,235,621	538,377	4,235,621	4,265,757	12/31/2022
12667FM77	8,986,362	7,844,649	1,141,713	7,844,649	7,111,566	12/31/2022
55265K2V0	1,090,818	1,049,258	41,560	1,049,258	1,054,234	12/31/2022
12667FUZ6	2,554,172	2,467,277	86,895	2,467,277	2,466,812	12/31/2022
12667F4S1	1,829,391	1,739,511	89,880	1,739,511	1,728,024	12/31/2022
362341S75	325,343	303,044	22,300	303,044	304,694	12/31/2022
36242DYH0	268,446	265,315	3,131	265,315	265,256	12/31/2022
12667GPW7	2,364,894	2,278,718	86,176	2,278,718	2,299,416	12/31/2022
59023PAB9	1,050,377	1,026,085	24,291	1,026,085	1,030,973	12/31/2022
004421MW0	21,186,677	20,992,726	193,951	20,992,726	20,895,054	12/31/2022
61745MWR0	588	200	388	200	3	12/31/2022
92922F8M3	2,024,247	2,023,995	251	2,023,995	2,345,150	12/31/2022
45254NRG4	2,416,396	2,284,596	131,800	2,284,596	2,260,633	12/31/2022
542512AD0	11,838,436	11,792,588	45,848	11,792,588	16,722,186	12/31/2022
31659EAC2	35,712,632	30,896,249	4,816,382	30,896,249	39,852,568	12/31/2022
07386HJT9	5,031,973	4,978,060	53,913	4,978,060	4,978,060	12/31/2022
362437AD7	1,573,935	1,423,972	149,963	1,423,972	1,423,486	12/31/2022
251510NC3	40,982,986	35,997,968	4,985,018	35,997,968	46,483,032	12/31/2022
36298NBA1	2,520,601	2,072,370	448,231	2,072,370	2,082,572	12/31/2022
125439AA7	18,209,003	16,640,840	1,568,162	16,640,840	16,033,836	12/31/2022
761118XU7	20,953,554	16,869,871	4,083,683	16,869,871	23,608,712	12/31/2022
92922F6Y9	6,429,311	6,272,605	156,706	6,272,605	6,646,540	12/31/2022
456610AA2	9,290,033	9,192,640	97,393	9,192,640	9,265,815	12/31/2022
25151RAA2	11,698,809	11,452,491	246,318	11,452,491	12,003,496	12/31/2022
362348AS3	9,170,906	8,217,674	953,232	8,217,674	10,301,063	12/31/2022
74923WAB4	9,590,428	9,055,997	534,431	9,055,997	8,650,054	12/31/2022
54251WAA0	29,346,051	28,800,098	545,954	28,800,098	38,539,037	12/31/2022
07384YPN0	168,747	162,740	6,007	162,740	162,740	12/31/2022
576433EK8	45,397	1,626	43,771	1,626	1,734	12/31/2022
396782CZ5	5,469	5,364	105	5,364	5,364	12/31/2022
59020UDT9	324,793	166,850	157,943	166,850	148,920	12/31/2022
362341EN5	2,177,342	2,079,186	98,155	2,079,186	2,081,531	12/31/2022
396782CY8	4,576	4,524	51	4,524	4,524	12/31/2022

NOTES TO FINANCIAL STATEMENTS

CUSIP Identification	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
126694CT3	1,681,455	1,621,162	60,292	1,621,162	1,613,688	12/31/2022
02660THY2	3,917,667	3,893,629	24,038	3,893,629	3,758,327	12/31/2022
361856CV7	394,532	363,882	30,650	363,882	363,794	12/31/2022
12559QAG7	29,926,920	29,530,663	396,257	29,530,663	28,502,756	12/31/2022
617487AD5	1,975,717	1,873,321	102,396	1,873,321	1,873,170	12/31/2022
61750PAC2	803,553	757,315	46,238	757,315	757,250	12/31/2022
251510FV0	8,501,414	8,461,920	39,495	8,461,920	9,169,294	12/31/2022
69372XBR2	517,640	517,634	6	517,634	414,551	12/31/2022
69374XBR0	673,480	673,478	2	673,478	495,330	12/31/2022
693675BR0	697,794	697,793	1	697,793	510,133	12/31/2022
61748HJY8	6,087,131	5,904,421	182,710	5,904,421	4,996,129	12/31/2022
933631AC7	10,494,062	10,130,851	363,210	10,130,851	12,023,699	12/31/2022
05952DAB4	673,584	654,471	19,113	654,471	654,471	12/31/2022
41162NAC1	3,340,773	2,871,968	468,805	2,871,968	2,871,968	12/31/2022
5899295L8	117,088	115,341	1,747	115,341	115,321	12/31/2022
75114NAA2	8,698,234	7,570,284	1,127,950	7,570,284	10,252,751	12/31/2022
362341CU1	3,435,038	3,316,908	118,130	3,316,908	3,316,908	12/31/2022
45254NNP8	1,712,223	1,498,523	213,699	1,498,523	1,498,337	12/31/2022
41162DAF6	5,733,402	5,028,384	705,018	5,028,384	5,028,384	12/31/2022
74922RAH3	9,542,373	9,158,283	384,090	9,158,283	12,428,933	12/31/2022
94984NAA0	1,805,332	1,720,294	85,037	1,720,294	1,698,649	12/31/2022
12667GKC6	543,078	513,841	29,237	513,841	517,794	12/31/2022
362341WZ8	312,993	295,811	17,182	295,811	295,811	12/31/2022
16162TT63	43,387	41,453	1,934	41,453	41,453	12/31/2022
05952GAE1	6,287,911	6,092,531	195,381	6,092,531	6,253,941	12/31/2022
16163HAE1	1,097,132	1,053,070	44,062	1,053,070	1,059,868	12/31/2022
35729PPX2	5,274,456	5,068,629	205,827	5,068,629	5,068,629	12/31/2022
61744CXM3	12,493,194	12,253,086	240,108	12,253,086	13,500,562	12/31/2022
12566TAD9	11,177,048	10,964,223	212,825	10,964,223	12,210,252	12/31/2022
126694H27	318,963	294,866	24,098	294,866	294,866	12/31/2022
94984GAD9	466,532	442,301	24,230	442,301	427,541	12/31/2022
36242D4W0	1,319,645	1,254,353	65,292	1,254,353	1,261,449	12/31/2022
525221GM3	3,849,847	3,785,306	64,541	3,785,306	3,785,306	12/31/2022
45661LAF5	359,815	356,124	3,691	356,124	356,124	12/31/2022
68389FHT4	431,778	430,172	1,606	430,172	430,172	12/31/2022
45669JAC9	2,770,810	2,728,138	42,671	2,728,138	2,987,373	12/31/2022
92922F3L0	14,045,661	13,891,365	154,296	13,891,365	15,724,066	12/31/2022
68389FHV9	4,337,518	3,504,968	832,550	3,504,968	3,504,968	12/31/2022
152314DP2	1,769,645	1,676,306	93,338	1,676,306	1,688,086	12/31/2022
41162DAD1	26,619,777	26,561,717	58,060	26,561,717	27,705,483	12/31/2022
161546HM1	1,896,591	1,743,565	153,027	1,743,565	1,743,565	12/31/2022
86359BUG4	40,758	40,115	643	40,115	40,219	12/31/2022
126685DB9	2,224,388	1,949,112	275,276	1,949,112	1,909,353	12/31/2022
76110VQK7	87,441	77,310	10,130	77,310	77,310	12/31/2022
94986DAA0	2,153,484	1,976,089	177,395	1,976,089	1,950,229	12/31/2022
126673WJ7	46,095	32	46,063	32	8	12/31/2022
576434WN0	391,298	233,275	158,023	233,275	290,923	12/31/2022
45662FAD2	2,070,213	1,945,427	124,786	1,945,427	1,945,427	12/31/2022
86360BAJ7	5,563,547	5,491,927	71,620	5,491,927	5,349,172	12/31/2022
93934FGB2	10,563,587	10,389,653	173,934	10,389,653	9,889,884	12/31/2022
059522BG6	3,037,165	3,029,561	7,604	3,029,561	2,859,855	12/31/2022
65538NAC7	9,206,388	8,679,551	526,838	8,679,551	8,942,433	12/31/2022
86360WAD4	2,829,583	2,801,600	27,983	2,801,600	3,356,841	12/31/2022
65535VPY8	16,713,611	14,676,321	2,037,290	14,676,321	14,542,082	12/31/2022
45257EAC8	9,015,789	8,383,668	632,122	8,383,668	10,229,839	12/31/2022
76112FAA9	24,667,348	22,586,008	2,081,340	22,586,008	22,941,644	12/31/2022
65538PAC2	5,533,679	5,421,994	111,685	5,421,994	9,702,631	12/31/2022
466286AA9	6,894,879	6,570,344	324,535	6,570,344	6,881,325	12/31/2022
55028BAA5	1,275,524	1,218,640	56,884	1,218,640	1,218,640	12/31/2022
52523MAD2	12,575,011	10,776,557	1,798,454	10,776,557	13,951,091	12/31/2022
362480AD7	6,609,844	6,549,890	59,954	6,549,890	6,335,674	12/31/2022
05952EAA4	469,526	463,738	5,788	463,738	462,350	12/31/2022
17025TBE0	3,865,493	3,837,530	27,963	3,837,530	3,524,215	12/31/2022
12667GQG1	7,643,126	7,482,535	160,591	7,482,535	7,421,863	12/31/2022
45667QAC5	6,189,091	6,125,168	63,923	6,125,168	5,782,652	12/31/2022

NOTES TO FINANCIAL STATEMENTS

CUSIP Identification	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
933637AE0	4,782,998	4,661,223	121,775	4,661,223	4,790,592	12/31/2022
94985JBP4	1,322,928	1,276,325	46,603	1,276,325	1,281,370	12/31/2022
45660L6N4	2,679,356	2,589,455	89,901	2,589,455	3,040,636	12/31/2022
232434AE0	31,146,611	30,754,216	392,395	30,754,216	30,983,504	12/31/2022
93935DAA4	101,328,240	101,148,800	179,441	101,148,800	110,243,101	12/31/2022
61745M4M2	19,835,313	19,341,954	493,359	19,341,954	19,325,414	12/31/2022
05952GAA9	2,359,213	2,348,423	10,791	2,348,423	2,332,921	12/31/2022
65537KAX8	8,292,446	8,231,183	61,263	8,231,183	8,651,191	12/31/2022
61749CAA9	2,183,508	2,114,507	69,001	2,114,507	2,154,958	12/31/2022
45661XAD4	12,464,718	12,381,060	83,659	12,381,060	10,853,005	12/31/2022
456680AE7	10,212,867	9,347,894	864,972	9,347,894	9,359,059	12/31/2022
655378AH0	20,080,032	19,795,147	284,886	19,795,147	17,788,040	12/31/2022
83611MGV4	18,048,558	17,431,464	617,094	17,431,464	17,429,154	12/31/2022
885220DQ3	406,299	376,092	30,206	376,092	376,092	12/31/2022
12667F4G7	23,495,510	22,193,648	1,301,862	22,193,648	22,333,248	12/31/2022
45669BAA0	50,727,373	49,416,987	1,310,386	49,416,987	49,404,753	12/31/2022
45660NS22	8,638,158	8,204,697	433,461	8,204,697	8,406,846	12/31/2022
45660LEF2	21,911,339	21,709,345	201,994	21,709,345	20,318,535	12/31/2022
576434EC4	560,817	537,801	23,016	537,801	537,801	12/31/2022
126694LE6	379,806	349,379	30,426	349,379	350,833	12/31/2022
881561VZ4	149,567	148,209	1,358	148,209	148,683	12/31/2022
30253MAR3	55,257	55,248	9	55,248	55,248	12/31/2022
86359BXM8	5,564	5,477	87	5,477	5,513	12/31/2022
92990GAA1	677,992	589,327	88,664	589,327	589,327	12/31/2022
949802AC6	89,653	87,666	1,987	87,666	87,666	12/31/2022
79548KPK8	3,571	3,454	116	3,454	3,454	12/31/2022
92922FEC8	204,520	155,091	49,429	155,091	155,091	12/31/2022
07384YNJ1	396,311	380,397	15,913	380,397	380,397	12/31/2022
05946XP64	2,010,898	1,932,808	78,090	1,932,808	1,932,808	12/31/2022
04541GTN2	1,020,458	1,015,596	4,861	1,015,596	1,015,596	12/31/2022
805564PQ8	240,016	108,261	131,755	108,261	19,269	12/31/2022
55265WAS2	1,502,565	1,450,545	52,020	1,450,545	1,450,526	12/31/2022
22541QQJ4	594,968	223,060	371,908	223,060	32,743	12/31/2022
12669GXJ5	9,617,432	9,348,686	268,747	9,348,686	9,375,642	12/31/2022
617445CL3	5,921	1,474	4,447	1,474	1,473	12/31/2022
939336C92	959,243	796,451	162,792	796,451	780,514	12/31/2022
22540AQ35	58,686	58,238	448	58,238	58,238	12/31/2022
576434EX8	7,710	587	7,123	587	473	12/31/2022
12667FHZ1	449,792	341,771	108,021	341,771	342,456	12/31/2022
86359B4X6	52,482	49,715	2,767	49,715	48,403	12/31/2022
86359DLM7	3,778,681	3,607,716	170,965	3,607,716	3,606,886	12/31/2022
94974SAH6	33,047	17,759	15,288	17,759	18,185	12/31/2022
86359BWR8	429,576	413,602	15,973	413,602	413,602	12/31/2022
64352VMP3	26,388,670	24,380,219	2,008,451	24,380,219	24,380,219	12/31/2022
32051GQP3	630,439	616,502	13,936	616,502	616,502	12/31/2022
466247BE2	361,266	359,575	1,691	359,575	359,575	12/31/2022
12669G4P3	820,012	811,078	8,934	811,078	822,663	12/31/2022
22541QR79	2,064,489	1,895,151	169,338	1,895,151	1,904,523	12/31/2022
64352VGV7	14,817,838	13,925,662	892,175	13,925,662	13,978,087	12/31/2022
12669EWF9	528,721	503,745	24,976	503,745	503,745	12/31/2022
12667FZF5	3,192,859	3,160,394	32,465	3,160,394	3,168,466	12/31/2022
05946XY56	1,965,746	1,841,699	124,048	1,841,699	1,843,403	12/31/2022
576433DS2	364,276	3,515	360,761	3,515	3,417	12/31/2022
5899296T0	186,948	143,046	43,902	143,046	141,322	12/31/2022
12669FTC7	2,833,975	2,603,604	230,371	2,603,604	2,568,032	12/31/2022
05951KAM5	320,464	314,962	5,503	314,962	314,962	12/31/2022
362341ZV4	2,187,570	2,098,813	88,757	2,098,813	2,098,813	12/31/2022
68389FKQ6	154,185	153,416	768	153,416	153,416	12/31/2022
576433QT6	1,421,407	1,363,768	57,639	1,363,768	1,363,768	12/31/2022
02151RAB9	1,895,902	1,793,720	102,182	1,793,720	1,793,720	12/31/2022
02660VAG3	5,414,067	5,239,600	174,467	5,239,600	5,239,600	12/31/2022
81744FHV2	1,224,330	1,085,418	138,912	1,085,418	1,085,418	12/31/2022
61744CZD1	2,112,892	2,071,733	41,159	2,071,733	2,071,733	12/31/2022

NOTES TO FINANCIAL STATEMENTS

CUSIP Identification	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
12666BAE5	2,364,242	2,325,451	38,791	2,325,451	2,325,451	12/31/2022
12669GC58	6,689,234	6,329,529	359,705	6,329,529	6,218,883	12/31/2022
05946XSQ7	1,939,182	1,886,108	53,075	1,886,108	1,886,108	12/31/2022
12667GBC6	11,894,131	11,320,329	573,802	11,320,329	11,386,038	12/31/2022
22541QAP7	218,159	201,958	16,201	201,958	201,958	12/31/2022
92922FQF8	22,467	20,399	2,068	20,399	20,399	12/31/2022
36185MEG3	1,311,074	1,288,769	22,305	1,288,769	1,291,535	12/31/2022
57643MCZ5	79,959	74,492	5,467	74,492	74,492	12/31/2022
12669GXV8	2,975,693	2,765,868	209,825	2,765,868	2,779,964	12/31/2022
05530VAA7	3,250,329	3,246,192	4,137	3,246,192	3,063,930	12/31/2022
126673TG7	14,607	14,546	61	14,546	14,546	12/31/2022
007036DP8	1,028,752	921,065	107,687	921,065	921,065	12/31/2022
52523MAC4	10,073,904	9,939,542	134,362	9,939,542	11,076,823	12/31/2022
761118WQ7	6,205,757	5,341,065	864,692	5,341,065	6,663,437	12/31/2022
5899297K8	3,287,433	3,207,754	79,678	3,207,754	3,207,754	12/31/2022
126670NZ7	12,244,023	11,905,110	338,913	11,905,110	11,905,110	12/31/2022
17025TAR2	1,072,455	998,250	74,205	998,250	976,308	12/31/2022
466247KL6	166,239	53,668	112,571	53,668	54,024	12/31/2022
542514SW5	10,496,282	9,749,342	746,941	9,749,342	9,748,303	12/31/2022
23247LAD0	12,529,184	12,212,989	316,195	12,212,989	12,212,989	12/31/2022
02147HAF9	12,880,894	12,640,583	240,311	12,640,583	11,735,035	12/31/2022
466247PE7	4,628,596	4,343,891	284,706	4,343,891	4,343,891	12/31/2022
92922FC22	2,814,071	2,681,156	132,915	2,681,156	2,680,863	12/31/2022
23243WAD0	8,284,240	7,490,978	793,262	7,490,978	7,490,978	12/31/2022
45669FAC7	2,648,853	2,626,950	21,903	2,626,950	2,852,954	12/31/2022
63860FAG8	4,382,952	4,014,494	368,458	4,014,494	4,014,494	12/31/2022
12667F3X1	4,041,533	3,981,745	59,789	3,981,745	4,559,149	12/31/2022
05948K3G2	566,795	562,204	4,591	562,204	537,068	12/31/2022
3623413Y3	5,763,827	5,277,458	486,369	5,277,458	6,475,164	12/31/2022
32051GPW9	9,230,347	9,160,427	69,921	9,160,427	9,208,972	12/31/2022
75409TDB8	4,168,540	3,265,843	902,697	3,265,843	3,265,843	12/31/2022
32027EAF8	5,643,312	5,126,879	516,433	5,126,879	5,126,879	12/31/2022
86363XAA5	8,133,971	7,339,642	794,329	7,339,642	7,339,642	12/31/2022
576434TH7	887	872	15	872	872	12/31/2022
12667FFL4	874	861	12	861	861	12/31/2022
12667FYS8	253,022	206,488	46,534	206,488	208,448	12/31/2022
466247VH3	254,818	233,422	21,396	233,422	234,306	12/31/2022
576434XG4	4,577	4,522	55	4,522	4,522	12/31/2022
881561XM1	267,629	266,817	812	266,817	268,087	12/31/2022
12668AL37	203,402	196,198	7,204	196,198	197,374	12/31/2022
225458FG8	230,065	219,376	10,689	219,376	219,891	12/31/2022
466275AA2	496,704	485,980	10,724	485,980	485,980	12/31/2022
74160MEH1	1,560,613	1,422,553	138,060	1,422,553	1,433,179	12/31/2022
Quarterly Total	$ 1,416,452,626	$ 1,336,048,862	$ 80,403,758	$ 1,336,048,862	$ 1,498,468,800	
Year to Date Total			$ 114,287,367			

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

a. The aggregate amount of unrealized losses	
1. Less than 12 months	$ 1,565,009,855
2. 12 months or longer	999,396,018
b. The aggregate related fair value of securities with unrealized losses	
1. Less than 12 months	$ 16,447,649,958
2. 12 months or longer	6,348,602,983

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

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

- current delinquency rates;
- expected default rates and timing of such defaults;
- loss severity and timing of any such recovery;
- expected prepayment speeds; and
- ratings of securities underlying structured products

E. Dollar Repurchase Agreements and/or Security Lending Transactions.

(1) The Company has a securities lending program that lends securities from the Company's investment portfolio to supplement liquidity or for uses as deemed appropriate by management. Under the program, securities are lent to financial institutions, and in return the Company receives cash as a collateral equal to 102 percent of the fair value of the securities loaned. Cash collateral received is invested in cash and/or short-term investments and the offsetting collateral liabilities are included in payable for securities lending. The aggregate amount of securities that the Company is able to lend under its program at any time is limited to five percent of its general account net admitted assets.

(2) In conjunction with its securities lending program described in Note 17, the Company had no securities as of December 31, 2022 loaned to unaffiliated third parties.

(3) Collateral Received

a. Aggregate Amount Collateral Received

		Fair Value
(1)	Securities Lending	
	(a) Open	$ —
	(b) 30 days or less	194,528
	(c) 31 to 60 days	—
	(d) 61 to 90 days	—
	(e) Greater than 90 days	—
	(f) Sub-total	194,528
	(g) Securities received	—
	(h) Total collateral received	$ 194,528

(2) The Company had no dollar repurchase agreements as of December 31, 2022.

b. As of December 31, 2022, the Company did not have collateral that was sold or repledged.

c. Cash collateral received under the securities lending agreements is invested in cash and/or short-term investments.

(4) As of December 31, 2022, the Company's securities lending transactions are administered by an affiliated agent, and any reinvested collateral is "one-line" reported in securities lending reinvested collateral assets and on Schedule DL, Part 1.

NOTES TO FINANCIAL STATEMENTS

(5) Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

		Amortized Cost	Fair Value
(1)	Securities Lending		
(a)	Open	$ —	$ —
(b)	30 days or less	—	—
(c)	31 to 60 days	—	—
(d)	61 to 90 days	—	—
(e)	91 to 120 days	—	—
(f)	121 to 180 days	—	—
(g)	181 to 365 days	—	—
(h)	1 to 2 years	—	—
(i)	2 to 3 years	—	—
(j)	Greater than 3 years	—	—
(k)	Sub-total	—	—
(l)	Securities collateral received	—	—
(m)	Total collateral reinvested	$ —	$ —

(2) The Company had no dollar repurchase agreements as of December 31, 2022.

b. Cash collateral received under the securities lending agreements is invested in cash, cash equivalents and/or short-term investments or partially used for short-term liquidity purposes based on conservative forecasts of cash flows.

(6) As of December 31, 2022, the Company had not accepted collateral that it is not permitted by contract or custom to sell or repledge.

(7) As of December 31, 2022, the Company had no collateral for securities lending transactions that extend beyond one year from the reporting date.

F. Repurchase Agreement Transactions Accounted for as Secured Borrowing

(1) The Company is a party to secured financing transactions whereby certain securities are sold under agreements to repurchase (repurchase agreements), in which the Company transfers securities in exchange for cash, with an agreement by the Company to repurchase the same or substantially similar securities at agreed-upon dates specified in the agreements. The Company requires a minimum of 95 percent of the fair value of the securities transferred under the repurchase agreements to be maintained as collateral. Cash collateral received is invested in corporate bonds and the offsetting collateral liabilities are classified as repurchase agreements and included in aggregate write-ins for liabilities.

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

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

At December 31, 2022, securities with a fair value of approximately $1,668,470,821 were subject to repurchase agreements to secure amounts borrowed by the Company. The carrying value of such securities is disclosed in Note 5.L.(1) and classified as bonds on the Company's balance sheet.

(2) Type of Repo Trade Used

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

NOTES TO FINANCIAL STATEMENTS

(3) Original (Flow) and Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	$ 200,126,146	$ 205,270,720	$ 273,260,414	$ 19,355,828
2. Overnight	150,509,430	158,310,829	218,847,213	545,923,000
3. 2 Days to 1 Week	—	—	—	1,164,437,000
4. > 1 Week to 1 Month	—	—	—	1,794,690,250
5. > 1 Month to 3 Months	—	—	—	307,336,000
6. > 3 Months to 1 Year	—	—	—	—
7. > 1 Year	—	—	—	—
b. Ending Balance				
1. Open - No Maturity	$ 200,126,146	$ 179,614,781	$ 185,690,165	$ —
2. Overnight	—	—	—	—
3. 2 Days to 1 Week	—	—	—	591,465,250
4. > 1 Week to 1 Month	—	—	—	1,130,152,740
5. > 1 Month to 3 Months	—	—	—	—
6. > 3 Months to 1 Year	—	—	—	—
7. > 1 Year	—	—	—	—

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

(5) Securities “Sold” Under Repo – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	$ 328,651,397	$ —	$ —	$ —
2. Nonadmitted - Subset of BACV	—	—	—	—
3. Fair Value	—	—	—	—
b. Ending Balance				
1. BACV	$ 216,524,444	$ 225,420,850	$ 236,199,818	$
2. Nonadmitted - Subset of BACV	—	—	—	—
3. Fair Value	206,275,889	182,664,600	175,768,839	1,668,470,821

NOTES TO FINANCIAL STATEMENTS

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

	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
Ending Balance				
a. Bonds - BACV	$ —	$ 800,799,149	$ 1,132,174,372	$ —
b. Bonds - FV		656,622,020	1,011,848,801	—
c. LB & SS - BACV	—	—	—	—
d. LB & SS - FV	—	—	—	—
e. Preferred Stock - BACV	—	—	—	—
f. Preferred Stock - FV	—	—	—	—
g. Common Stock	—	—	—	—
h. Mortgage Loans - BACV	—	—	—	—
i. Mortgage Loans - FV	—	—	—	—
j. Real Estate - BACV	—	—	—	—
k. Real Estate - FV	—	—	—	—
l. Derivatives - BACV	—	—	—	—
m. Derivatives - FV	—	—	—	—
n. Other Invested Assets - BACV	—	—	—	—
o. Other Invested Assets - FV	—	—	—	—
p. Total Assets - BACV	—	800,799,149	1,132,174,372	—
q. Total Assets - FV	—	656,622,020	1,011,848,801	—

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Non-Admitted
Ending Balance				
a. Bonds - BACV	$ —	$ —	$ —	$ —
b. Bonds - FV	—	—	—	—
c. LB & SS - BACV	—	—	—	—
d. LB & SS - FV	—	—	—	—
e. Preferred Stock - BACV	—	—	—	—
f. Preferred Stock - FV	—	—	—	—
g. Common Stock	—	—	—	—
h. Mortgage Loans - BACV	—	—	—	—
i. Mortgage Loans - FV	—	—	—	—
j. Real Estate - BACV	—	—	—	—
k. Real Estate - FV	—	—	—	—
l. Derivatives - BACV	—	—	—	—
m. Derivatives - FV	—	—	—	—
n. Other Invested Assets - BACV	—	—	—	—
o. Other Invested Assets - FV	—	—	—	—
p. Total Assets - BACV	—	—	—	—
q. Total Assets - FV	—	—	—	—

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$ 328,651,397	$ 337,567,447	$ 405,695,328	$
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ 200,126,146	$ 179,614,781	$ 185,690,165	$
2. Securities (FV)	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

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

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
Ending Balance				
a. Cash	$	$ —	$ —	$ —
b. Bonds - FV	—	—	—	—
c. LB & SS - FV	—	—	—	—
d. Preferred Stock - FV	—	—	—	—
e. Common Stock	—	—	—	—
f. Mortgage Loans - BACV	—	—	—	—
g. Mortgage Loans - FV	—	—	—	—
h. Real Estate - FV	—	—	—	—
i. Derivatives - FV	—	—	—	—
J. Other Invested Assets - FV	—	—	—	—
k. Total Assets - FV	1,721,617,990	—	—	—

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not
Ending Balance				
a. Cash	$ —	$ —	$ —	$ —
b. Bonds - FV	—	—	—	—
c. LB & SS - FV	—	—	—	—
d. Preferred Stock - FV	—	—	—	—
e. Common Stock	—	—	—	—
f. Mortgage Loans - BACV	—	—	—	—
g. Mortgage Loans - FV	—	—	—	—
h. Real Estate - FV	—	—	—	—
i. Derivatives - FV	—	—	—	—
J. Other Invested Assets - FV	—	—	—	—
k. Total Assets - FV	—	—	—	—

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$ —
b. 30 Days or Less	1,417,940,014
c. 31 to 90 Days	307,023,749
d. > 90 Days	—

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

	Amortized Cost	Fair Value
a. 30 Days or Less	$ —	$ —
b. 31 to 60 Days	—	—
c. 61 to 90 Days	—	—
d. 91 to 120 Days	—	—
e. 121 to 180 Days	—	—
f. 181 to 365 Days	—	—
g. 1 to 2 Years	68,096,601	68,013,880
h. 2 to 3 Years	175,066,540	171,737,317
i. > 3 Years	1,689,810,380	1,428,719,623

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral - All)	$ 350,635,576	$ 363,581,548	$ 492,107,627	$ 3,831,742,078
2. Securities Collateral (FV)	—	—	—	—
b. Ending Balance				
1. Cash (Collateral - All)	$ 200,126,146	$ 179,614,781	$ 185,690,165	$ 1,721,617,990
2. Securities Collateral (FV)	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

G. There were no reverse repurchase agreements accounted for as secured borrowing during the periods covered by this statement.

H-I. There were no repurchase agreements and/or reverse repurchase agreements accounted for as a sale during the periods covered by this statement.

J. Real Estate

(1) Impairment write-downs for investment in real estate is included in net realized capital gains (losses) in the Summary of Operations. During the year ended December 31, 2022, the Company did not recognize any impairment write-downs for its investment in real estate.

(2) Held for Sale

During the year ended December 31, 2022, the Company did not have any properties held for sale.

Held for Production of Income

During the year ended December 31, 2022, the Company did not have any transfers of properties held for the production of income, to held for sale.

(3) The Company did not experience any changes to a plan of sale for any investment in real estate during the periods covered by this statement.

(4) The Company is not involved in retail land sales operations.

(5) The Company does not hold any real estate investments with participating mortgage loan features.

K. Low-Income Housing Tax Credits (“LIHTC”)

(1) The Company had no unexpired tax credits associated with its LIHTC investments at December 31, 2022.

(2) The Company did not recognize any LIHTC for the years ended December 31, 2022 and 2021.

(3) The Company had no investment in LIHTC at December 31, 2022 or 2021.

(4) The Company’s LIHTC property investments were not subject to any regulatory reviews at December 31, 2022 or 2021.

(5) The Company’s aggregate investment in LIHTC investments did not exceed 10% of its admitted assets during the periods covered by this statement.

(6) During the years ended December 31, 2022 or 2021 the Company did not recognize any impairment write-downs on its LIHTC investments.

(7) During the years ended December 31, 2022 or 2021 the Company did not recognize any write-downs or reclassifications due to the forfeiture or ineligibility of tax credits.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted										
	Current Year					6	7	Current Year			
								8	9	Percentage	
	1	2	3	4	5					10	11
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.000 %	0.000 %
b. Collateral held security lending agreements	194,530	—	—	—	194,530	2,426,346,456	(2,426,151,926)	—	194,530	0.000	0.000
c. Subject to repurchase agreements	1,721,617,990	—	—	—	1,721,617,990	116,870,532	1,604,747,458	—	1,721,617,990	0.008	0.008
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.000	0.000
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0.000	0.000
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.000	0.000
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0.000	0.000
h. Letter stock or securities restricted as to sale - Excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	0.000	0.000
i. FHLB capital stock	163,232,200	—	—	—	163,232,200	157,683,900	5,548,300	—	163,232,200	0.001	0.001
j. On deposit with states	47,455,120	—	—	—	47,455,120	47,642,688	(187,568)	—	47,455,120	0.000	0.000
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.000	0.000
l. Pledged as collateral to FHLB (including assets backing funding agreements)	4,880,179,540	—	—	—	4,880,179,540	4,106,919,795	773,259,745	—	4,880,179,540	0.023	0.023
m. Pledged as collateral not captured in other categories	1,888,962,614	—	184,200,678	—	2,073,163,292	1,174,825,310	898,337,982	—	2,073,163,292	0.010	0.010
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0.000	0.000
o. Total restricted assets	$ 8,701,641,994	$ —	$184,200,678	$ —	$ 8,885,842,672	$ 8,030,288,681	$ 855,553,991	$ —	$8,885,842,672	0.041 %	0.042 %

(a) Subset of column 1

(b) Subset of column 3

(c) Column 5 divided by asset page, column 1, line 28

(d) Column 9 divided by asset page, column 3, line 28

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative collateral	$ 1,541,171,646	$ —	$ —	$ —	$ 1,541,171,646	$ 1,010,183,108	$ 530,988,538	$ 1,541,171,646	0.007 %	0.007 %
Guarantee interest contract collateral	68,002,912	—	—	—	68,002,912	37,363,530	30,639,382	68,002,912	—	—
Other collateral	279,788,055	—	184,200,678	—	463,988,733	127,278,672	336,710,061	463,988,733	0.002	0.002
Total (c)	$ 1,888,962,613	$ —	$ 184,200,678	$ —	$ 2,073,163,291	$ 1,174,825,310	$ 898,337,981	$ 2,073,163,291	0.010 %	0.010 %

(a) Subset of column 1

(b) Subset of column 3

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

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

NOTES TO FINANCIAL STATEMENTS

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

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ 205,299,991	$ 205,299,991	0.13 %	0.14 %
b. Schedule D, Part 1	1,932,973,521	1,668,470,821	1.24	1.27
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	—	—	—	—
i. Other	—	—	—	—
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 2,138,273,512	$ 1,873,770,812	1.37 %	1.41 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ —	$ —	— %	— %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ —	$ —	— %	— %

* Column 1 divided by asset page, line 26 (column 1)

** Column 1 divided by asset page, line 26 (column 3)

	1 Amount	2 % of liability to total liability *
u. Recognized obligation to return collateral asset (General Account)	$ 1,930,458,284[1]	1.36 %
v. Recognized obligation to return collateral asset (Separate Account)	$ —	0.00 %

* Column 1 divided by liability page, line 26 (column 1)

[1]

NOTES TO FINANCIAL STATEMENTS

M. Working Capital Finance Investments

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

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivatives	$ 4,027,130,849	$ (3,561,525,838)	$ 465,605,011
(2) Liabilities			
	$ 4,368,074,512	$ (3,561,525,838)	$ 806,548,674

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

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	2022	2021	2022	2021	2022	2021
(1) Bonds - AC	11	6	$ 14,911,746	$ 28,167,083	$ 12,672,631	$ 28,031,524
(2) LB&SS - AC	14	2	11,486,036	6,721,000	10,621,131	7,089,434
(3) Preferred Stock - AC	—	—	—	—	—	—
(4) Preferred Stock - FV	4	3	6,881,192	108,151	6,881,192	108,151
(5) Total (1+2+3+4)	29	11	$ 33,278,974	$ 34,996,234	$ 30,174,954	$ 35,229,109

AC-Amortized Cost
FV-Fair Value

P. Short Sales

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

Q. Prepayment Penalty and Acceleration Fee

	General Account	Separate Account
(1) Number of CUSIPs	40	—
(2) Aggregate Amount of Investment Income	$ 28,545,260	$ —

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

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

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

A. The Company had no investments in joint ventures, partnerships or limited liability companies that exceeded 10 percent of its admitted assets during the periods covered by this statement.

B. The Company recognized $12,947,475 and $14,596,742 in impairments during the years ended December 31, 2022 and 2021, respectively, for investments in joint ventures, partnerships and limited liability companies.

7. INVESTMENT INCOME

A. Due and accrued income from bonds and other invested assets is non-admitted when collection of interest is overdue by more than 90 days or is uncertain, and for mortgage loans when loans are foreclosed or delinquent in payment for greater than 90 days, or when collection of interest is uncertain.

B. The Company had no non-admitted due and accrued income at December 31, 2022 or 2021.

8. DERIVATIVE INSTRUMENTS

A. Derivatives under SSAP No. 86 - Derivatives:

(1) The Company has taken positions in certain derivative financial instruments to mitigate or hedge the impact of changes in interest rates, foreign currencies, equity markets, swap spreads, volatility, correlation and yield curve risk on cash flows from investment income, policyholder liabilities and equity. Financial instruments used by the Company for such purposes include interest rate swaps, interest rate swaptions, cross-currency swaps, futures and futures options on equity indices, and futures and futures options on government securities. The Company does not engage in the use of derivative instruments for speculative purposes and is neither a dealer nor trader in derivative instruments.

(2) Net cash collateral received for derivative transactions increased during the quarter ended December 31, 2022, as a result increases in fair values of derivatives covered by ISDA Master Agreements and Credit Support Annex provisions. Derivative fair values during the quarter generally increased as a result of decreases in equity markets, decreases in interest rates and strengthening of the US Dollar. At December 31, 2022, the Company held collateral for SSAP 86 and SSAP 108 derivatives of $205,300,000, which is invested in cash, cash equivalents and/or short-term investments.

(3) Swaps, Options and Futures

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

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

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

Interest Rate Risk

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

Currency Risk

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

Equity Risk

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

Credit Risk

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

For OTC contracts, the Company generally uses an International Swaps and Derivative Association Master Agreement (“ISDA Master Agreement”) and Credit Support Annexes with bilateral collateral provisions to reduce counterparty credit exposures. An ISDA Master Agreement is an agreement between two

counterparties, which may cover multiple derivative transactions, and such an ISDA Master Agreement generally provides for the net settlement of all or a specified group of these derivative transactions, as well as transferred collateral, through a single payment, in a single currency, in the event of a default affecting any one derivative transaction or a termination event affecting all or a specified group of the transactions. The Company minimizes the risk that counterparties might be unable to fulfill their contractual obligations by monitoring counterparty credit exposure and collateral value and may require additional collateral to be posted upon the occurrence of certain events or circumstances. In the unlikely event of a failure to perform by any of the counterparties to these derivative transactions, there would not be a material effect on the Company's admitted assets, liabilities or capital and surplus.

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

(4) No financing premiums

(5) During the years ended December 31, 2022 and 2021, the Company had no gain or loss recognized in unrealized gains or losses that was excluded from the assessment of hedge effectiveness.

(6) During the years ended December 31, 2022 and 2021, the Company had no gain or loss recognized from derivatives that no longer qualify for hedge accounting.

(7) The Company had no derivatives accounted for as cash flow hedges of a forecasted transaction.

(8)

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

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

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

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

B. Derivatives under SSAP No. 108 – Derivative Hedging Variable Annuity Guarantees:

(1) The hedged obligation consists of guaranteed benefits on variable annuity contracts and resembles a long dated put option, where we pay guaranteed benefits after the time, if any, when the account value declines to zero. Changes in interest rates impact the present value of future product cash flows (discount rate) as well as the value of investments comprising the account value to be assessed against the guarantee. The hedging strategy is unchanged from the prior reporting period. Under this VM-21 compliant clearly defined hedging strategy ("CDHS"), interest rate risk is hedged by a duration matched portfolio of interest sensitive instruments with both derivatives and bonds. Only the interest rate sensitive derivatives such as interest rate swaps and interest rate swaptions are included for SSAP 108 purposes. Hedge effectiveness is measured in accordance with the requirements outlined under SSAP No. 108 and entails assessment of the total return on the designated portfolio of derivatives against changes in the fair value of the hedged obligation due to interest rate movements on a cumulative basis.

NOTES TO FINANCIAL STATEMENTS

(2) Recognition of gains/losses and deferred assets and liabilities

a. Scheduled Amortization

Amortization Year	Deferred Assets	Deferred Liabilities
1. 2022	$ 32,439,462	$ —
2. 2023	71,169,223	—
3. 2024	71,169,223	—
4. 2025	71,169,223	—
5. 2026	71,169,223	—
6. 2027	71,169,223	—
7. 2028	71,169,223	—
8. 2029	71,169,223	—
9. 2030	111,965,620	—
10. 2031	89,722,066	—
11. Total	$ 732,311,709	$ —

b. Total Deferred Balance* $ (738,602,010)
* Should agree to column 19 of Schedule DB, Part E

c. Reconciliation of Amortization:

1. Prior Year Total Deferred Balance	$ 76,426,740
2. Current Year Amortization	(32,439,462)
3. Current Year Deferred Recognition	847,468,212
4. Ending Deferred Balance [1-(2+3)]	$ (738,602,010)

d. Open Derivative Removed from SSAP No. 108 and Captured in Scope of SSAP No. 86

1. Total Derivative Fair Value Change	$ —
2. Change in Fair Value Reflected as a Natural Offset to VM21 Liability under SSAP No.	—
3. Change in Fair Value Reflected as a Deferred Asset / Liability Under SSAP No. 108	—
4. Other Changes	—
5. Unrealized Gain/Loss Recognized for Derivative Under SSAP No. 86 [1-(sum of 2 through 4)]	$ —

e. Open Derivative Removed from SSAP No. 86 and Captured in Scope of SSAP No. 108

1. Total Derivative Fair Value Change	$ —
2. Unrealized Gain / Loss Recognized Prior to the Reclassification to SSAP No. 108	—
3. Other Changes	—
4. Fair Value Change Available for Application under SSAP No. 108 [1-(2+3)]	$ —

(3) Hedging Strategies Identified as No Longer Highly Effective

a. Not Applicable

b. Details of Hedging Strategies Identified as No Longer Highly Effective

Unique Identifier	Date Domiciliary State Notified	Amortization (# of Years) 5 or Less	Recognized Deferred Assets	Recognized Deferred Liabilities
			$ —	$ —

c. Amortization

Amortization Year	Recognized Deferred Assets	Recognized Deferred Liabilities	Accelerated Amortization	Original Amortization
1. 2022	$ —	$ —	$ —	$ —
2. 2023				
3. 2024				
4. 2025				
5. 2026				
6. Total Adjusted Amortization				$ —

d. Not Applicable

(4) Hedging Strategies Terminated

a. Not Applicable

b. Details of Hedging Strategies Terminated

Unique Identifier	Date Domiciliary State Notified	Amortization (# of Years) 5 or Less	Recognized Deferred Assets	Recognized Deferred Liabilities
			$ —	$ —

c. Amortization

Amortization Year	Recognized Deferred Assets	Recognized Deferred Liabilities	Accelerated Amortization	Original Amortization
1. 2022	$ —	$ —	$ —	$ —
2. 2023				
3. 2024				
4. 2025				
5. 2026				
6. Total Adjusted Amortization				$ —

d. Not Applicable

9. INCOME TAXES

Recent U.S. Tax Law Changes

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

On August 16, 2022, the U.S. enacted the Inflation Reduction Act of 2022, which finances climate and energy provisions and an extension of enhanced subsidies under the Affordable Care Act with a 15% corporate alternative minimum tax ("CAMT") on adjusted financial statement income for corporations with profits over $1 billion, a 1% stock buyback tax, increased IRS enforcement funding, and Medicare's new ability to negotiate prescription drug prices. The Company believes that as of the reporting date it will be subject to the CAMT in 2023. The 2022 financial statements include an estimated impact of the CAMT of $433,000,000.

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

1.

	December 31, 2022			December 31, 2021			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total	(7) (Col 1 - 4) Ordinary	(8) (Col 2 - 5) Capital	(9) (Col 7 + 8) Total
(a) Gross DTA	$ 3,279,836	$ 2,472,201	$ 5,752,037	$ 2,969,370	$ 2,434,167	$ 5,403,537	$ 310,466	$ 38,034	$ 348,500
(b) Statutory valuation allowance adjustments	—	414,000	414,000	—	—	—	—	414,000	414,000
(c) Adjusted gross DTA (1a - 1b)	3,279,836	2,058,201	5,338,037	2,969,370	2,434,167	5,403,537	310,466	(375,966)	(65,500)
(d) DTA nonadmitted	1,983,056	2,058,201	4,041,257	1,680,598	2,434,167	4,114,765	302,458	(375,966)	(73,508)
(e) Subtotal net admitted DTA (1c - 1d)	1,296,780	—	1,296,780	1,288,772	—	1,288,772	8,008	—	8,008
(f) DTL	209,710	—	209,710	434,634	—	434,634	(224,924)	—	(224,924)
(g) Net admitted DTA/(Net DTL)(1e - 1f)	$ 1,087,070	$ —	$ 1,087,070	$ 854,138	$ —	$ 854,138	$ 232,932	$ —	$ 232,932

NOTES TO FINANCIAL STATEMENTS

2.

	December 31, 2022			December 31, 2021			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total	(7) (Col 1 - 4) Ordinary	(8) (Col 2 - 5) Capital	(9) (Col 7 + 8) Total
Admission calculation components SSAP 101									
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Adjusted gross DTA expected to be realized (excluding the amount of DTA from 2(a) above) after application of the threshold limitation (the lessor of 2(b)1 and 2(b)2 below)	1,087,070	—	1,087,070	854,138	—	854,138	232,932	—	232,932
1. Adjusted gross DTA expected to be realized following the balance sheet date	1,087,070	—	1,087,070	854,138	—	854,138	232,932	—	232,932
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	1,299,364	XXX	XXX	1,498,051	XXX	XXX	(198,687)
(c) Adjusted gross DTA (excluding the amount of DTA from 2(a) and 2(b) above) offset by gross DTL	209,710	—	209,710	434,634	—	434,634	(224,924)	—	(224,924)
(d) DTA admitted as the result of application of SSAP 101. Total (2(a) + 2(b) + 2(c))	$ 1,296,780	$ —	$ 1,296,780	$ 1,288,772	$ —	$ 1,288,772	$ 8,008	$ —	$ 8,008

3.

		2022	2021
(a)	Ratio percentage used to determine recovery period and threshold limitation amount	735 %	785 %
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 8,662,425	$ 9,987,006

4.

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

(b) Do the Company's tax-planning strategies include the use of reinsurance? Yes ___ No_X_

B. The Company is not aware of any significant DTLs that are not recognized in the financial statements.

NOTES TO FINANCIAL STATEMENTS

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

	(1) December 31, 2022	(2) December 31, 2021	(3) (Col 1-2) Change
1. Current income tax			
(a) Federal	$ 518,418	$ 1,421,004	$ (902,586)
(b) Foreign	53	554	(501)
(c) Subtotal	518,471	1,421,558	(903,087)
(d) Federal income tax on net capital gains (losses)	(397,332)	(3,316)	(394,016)
(e) Utilization of capital loss carry-forwards	—	—	—
(f) Other	—	—	—
(g) Federal income tax incurred	$ 121,139	$ 1,418,242	$ (1,297,103)
2. DTA			
(a) Ordinary			
(1) Discounting on unpaid losses	—	—	—
(2) Unearned premium reserve	—	—	—
(3) Policyholder reserves	1,342,602	1,431,629	(89,027)
(4) Investments	244,090	14,558	229,532
(5) Deferred acquisition costs	1,080,053	946,938	133,115
(6) Policyholder dividends accrual	3,651	—	3,651
(7) Fixed assets	101,594	404,307	(302,713)
(8) Compensation and benefits accrual	45,054	36,603	8,451
(9) Pension accrual	—	—	—
(10) Receivables - nonadmitted	—	—	—
(11) Net operating loss carry-forward	434,978	—	434,978
(12) Tax credit carry-forward	—	96,953	(96,953)
(13) Other (including items < 5% of total ordinary tax assets)	27,814	38,382	(10,568)
(99) Subtotal	$ 3,279,836	$ 2,969,370	$ 310,466
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	1,983,056	1,680,598	302,458
(d) Admitted ordinary DTA (2a99 - 2b -2c)	1,296,780	1,288,772	8,008
(e) Capital			
(1) Investments	2,472,201	2,434,167	38,034
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	—	—	—
(4) Other (including items < 5% of total capital tax assets)	—	—	—
(99) Subtotal	$ 2,472,201	$ 2,434,167	$ 38,034
(f) Statutory valuation allowance adjustment	414,000	—	414,000
(g) Nonadmitted	2,058,201	2,434,167	(375,966)
(h) Admitted capital DTA (2e99 - 2f - 2g)	—	—	—
(i) Admitted DTA (2d + 2h)	1,296,780	1,288,772	8,008
3. DTL			—
(a) Ordinary:			—
(1) Investments	$ —	$ —	$ —
(2) Fixed assets	—	—	—
(3) Deferred and uncollected premium	105,012	106,728	(1,716)
(4) Policyholder reserves	103,910	244,815	(140,905)
(5) General expense	—	82,299	(82,299)
(6) Other (including items < 5% of total ordinary tax liabilities)	788	792	(4)
(99) Subtotal	$ 209,710	$ 434,634	$ (224,924)
(b) Capital			
(1) Investments	$ —	$ —	$ —
(2) Real Estate	—	—	—
(3) Other (including items < 5% of total capital tax liabilities)	—	—	—
(99) Subtotal	$ —	$ —	$ —
(c) DTL (3a99 + 3b99)	209,710	434,634	(224,924)
4. Net DTA(DTL) (2i - 3c)	$ 1,087,070	$ 854,138	$ 232,932

NOTES TO FINANCIAL STATEMENTS

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

	December 31,		
	2022	2021	Change
Total adjusted DTA	$ 5,338,037	$ 5,403,537	$ (65,500)
Total DTL	209,710	434,634	(224,924)
Net adjusted DTA/(DTL)	$ 5,128,327	$ 4,968,903	$ 159,424
Tax effect of unrealized gains (losses)			(310,133)
Tax effect of prior year corrections			—
Change in net deferred income tax			$ (150,709)

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

	December 31, 2022		December 31, 2021	
	Amount	Effective tax rate	Amount	Effective tax rate
Income tax expense at applicable rate	$ 191,518	21.0 %	$ 769,179	21.0 %
Change in valuation adjustment	414,000	45.4	—	—
Dividend received deduction	(14,448)	(1.6)	(14,978)	(0.4)
Disregarded entities	(55,671)	(6.2)	(152,356)	(4.3)
Amortization of interest maintenance reserve	(97,313)	(10.5)	21,462	0.6
Surplus adjustments	(38,430)	(4.2)	(17,465)	(0.5)
Prior year return true-ups and adjustments	(25,443)	(2.8)	(11,380)	(0.3)
Other permanent adjustments	(8,033)	(0.9)	10,507	0.3
Change in nonadmitted assets	8,510	0.9	6,199	0.2
LTIP Shortfall Deduction	(3,602)	(0.4)	2,206	0.1
Separation adjustment on pensions	(99,240)	(10.9)	—	—
Total statutory income tax expense (benefit)	$ 271,848	29.8 %	$ 613,374	16.7 %
Federal income taxes incurred	$ 121,139	13.3 %	$ 1,418,242	38.7 %
Change in net deferred income taxes	150,709	16.5	(804,868)	(22.0)
Total statutory income taxes	$ 271,848	29.8 %	$ 613,374	16.7 %

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

At December 31, 2022, the Company had U.S. operating loss carryforwards of $434,978 (in thousands) generated in 2022 with unlimited carryforward periods.

At December 31, 2022, the Company had no capital loss carryforward.

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

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

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

December 31,	Capital
2020	$ —
2021	627,480
2022	—
Total	$ 627,480

The Company had no deposits admitted under IRC Section 6603.

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

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

(2) The Company has written agreements with both parent entities, AIG and AGC Life under which each subsidiary agrees to pay the parent company an amount equal to the consolidated federal income tax expense multiplied by

the ratio that the subsidiary's separate return tax liability bears to the consolidated tax liability, plus one hundred percent of the excess of the subsidiary's separate return tax liability over the allocated consolidated tax liability. Both, AIG and AGC Life, agree to pay each subsidiary for the tax benefits, if any, of net operating losses, net capital losses and tax credits which are not usable by the subsidiary but which are used by other members of the consolidated group.

G. The Company does not expect an increase in tax loss contingencies within the next twelve months.

H. The Company is not subject to the repatriation transition tax for the year ended December 31, 2022.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AND AFFILIATES

A–C All outstanding shares of the Company's common stock are owned by AGC Life Insurance Company ("AGC Life"), a Missouri-domiciled life insurance company, which is wholly owned by AIG Life Holdings, Inc. ("AIG Life Holdings"). AIG Life Holdings is wholly owned by Corebridge Financial, Inc. (Formerly known as SAFG Retirement Services, Inc.)("Corebridge"), which is a direct, subsidiary of American International Group, Inc. ("AIG"). AIG is a holding company, which through its subsidiaries provides a wide range of property casualty insurance, life insurance, retirement products and other financial services to commercial and individual customers in more than 70 countries and jurisdictions. The term "AIG" means American International Group, Inc. and not any of AIG's consolidated subsidiaries. The Company's material subsidiaries include: SunAmerica Asset Management LLC, SA Affordable Housing, LLC and AGLIC Investments Bermuda Limited, a Bermuda corporation ("AGLIC Bermuda"). AGLIC Bermuda was formed by the Company in October 2018, as an investment subsidiary under Texas Insurance Code Section 823.255.

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

Effective January 1, 2011, AGL entered into a Reinsurance Agreement (AGL-1101) with AGC Life pursuant to which certain blocks of life business issued by AGL were ceded to AGCL. The Reinsurance Agreement was non-disapproved by the TDI and Missouri Department of Insurance. Amendment 29 to the reinsurance agreement was approved by the TDI and MDOI effective December 31, 2020 to add certain term and universal life policies issued by AGL issued on or after January 1, 2020 to the reinsurance agreement. Amendment 29 was closed to new business as of December 31, 2021.

On January 2, 2020, AGL sold its Houston Campus properties to an affiliate, 2929 REH, a newly formed limited liability company incorporated in the state of Texas. 2929 REH is owned by AIG Life Holdings, Inc. and Knickerbocker Corporation, a Texas corporation wholly owned by AIG Life Holdings, Inc. The sale of the properties is treated as a sale and leaseback transaction pursuant to SSAP 22R. The gain on sale of $253,216,168 was recognized directly to special surplus funds and will be subsequently amortized to unassigned surplus over a 10 year period. Amortization for the period ending December 31, 2022 was $25,321,617.

AIG Life Holdings, Inc. issued two senior promissory notes to AGL in the amount of $150,000,000 and $200,000,000 ("2019 Promissory Notes") respectively in exchange for cash. Each of the promissory notes was supported by a guarantee issued by AIG for the benefit of AGL, with maturity dates of five and four years respectively and interest rates of 2.52% and 2.40% per year respectively. On December 30, 2019, the TDI issued a letter allowing AGL to record the total amounts due under each promissory note as an admitted asset for the period ending March 31, 2020 and in each subsequent quarter thereafter subject to certain conditions and in accordance with applicable provisions of SSAP 25.

On May 18, 2022, SAFG Capital LLC issued a senior promissory to the AGL in the amount of up to $150,000,000. The promissory note is supported by a guarantee issued by Corebridge for the benefit of AGL. The promissory note has a maturity date and a rate per annum equal to term SOFR plus a total spread as defined in the agreement.

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

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

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

NOTES TO FINANCIAL STATEMENTS

Effective October 1, 2022, AGL entered into a modified coinsurance reinsurance agreement with VALIC, pursuant to which certain blocks of VALIC's variable annuity (VA) business were ceded to AGL. The ceded reserves and assets supporting the reserves remain on VALIC's balance sheet, pursuant to the modified coinsurance structure. The business covered by the agreement includes substantially all of VALIC's VA contracts, excluding those issued by VALIC in the State of New York and those that have been previously assumed (through reinsurance) by VALIC. At inception, VALIC ceded approximately $22.9 billion of reserves and received a ceding commission of approximately $1.5 billion from AGL representing the embedded profits in the business ceded. The majority of the initial ceding commission was recognized directly in surplus on an after-tax basis, while a portion of the ceding commission ($0.3 billion) was recognized as Commission and expense allowances on reinsured ceded in the Summary of Operations as an offset to the related tax expense. The after-tax surplus impact will be amortized over the life of the treaty as the after-tax profits emerge on the reinsured business and will be recognized as Commission and expense allowances on reinsured ceded in the Summary of Operations, offset by a corresponding charge to change in surplus as a result of reinsurance with no net impact on capital and surplus. After contract inception, AGL will pay a ceding commission and expense allowance to reimburse VALIC for its commissions, related issue and policy administration expenses. The agreement was non-disapproved by the TDI. The agreement allows AGL and VALIC to more efficiently manage the reserve and capital requirements for their VA business.

In December 2022, the Company received Capital Contributions of $1,900,000,000 from AGC Life in connection with the Company and VALIC reinsurance transaction.

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

Date Paid	Type	Cash or Non-cash	Amount
March 28, 2022	Ordinary	Cash	$ 400,000,000
June 24, 2022	Ordinary	Cash	400,000,000

D. At December 31, 2022, the Company reported receivables from parent, subsidiaries and affiliates of $262,915,909 and payables to parent, subsidiaries and affiliates of $482,902,170. At December 31, 2021, the Company reported receivables from parent, subsidiaries and affiliates of $135,762,182 and payables to parent, subsidiaries and affiliates of $332,594,216. Amounts due from or to parent, subsidiaries and affiliates are generally settled within the time frame defined in the intercompany agreements.

E. See Note 14 for discussion of guarantees to affiliates.

F. Pursuant to service and expense agreements, AIG and affiliates provide, or cause to be provided, administrative, marketing, investment management, accounting, occupancy, and data processing services to the Company. The allocation of costs for services is based generally on estimated levels of usage, transactions or time incurred in providing the respective services. Generally, these agreements provide for the allocation of costs upon either the specific identification basis or a proportional cost allocation basis which management believes to be reasonable. In all cases, billed amounts pursuant to these agreements do not exceed the cost to AIG or the affiliate providing the service.

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

G. There is no control relationship between the Company and an affiliate such that the operating results or financial position of the Company are significantly affected.

H. The Company sold its 107,942 shares of the common stock of its ultimate parent, AIG in 2021

I. The Company had no investments in SCA entities that exceeded 10 percent of admitted assets at December 31, 2022 or 2021.

J. The Company had no impaired investments in SCA entities at December 31, 2022.

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

NOTES TO FINANCIAL STATEMENTS

L. The Company utilizes the look-through approach in valuing its investments in affiliated joint ventures or partnerships that have characteristics of real estate. The financial statements for the related holding companies are not audited and the Company has limited the value of its investment in these holding companies to the value contained in the audited financial statements of the lower tier entities owned by each of the respective intermediate holding company entities as adjusted by SAP, if applicable. All liabilities, commitments, contingencies, guarantees, or obligations of these holding company entities, which are required to be recorded as liabilities, commitments, contingencies, guarantees or obligations under applicable accounting guidance, are reflected in the Company's determination of the carrying value of the investment in each of the respective holding company entities, if applicable.

M. Information regarding the Company's SCA investments, excluding investments in insurance SCA entities, as of December 31, 2022 is as follows:

(1) Balance sheet value (admitted and non-admitted) all SCAs (except 8bi entities)

SCA Entity	Percent of SCA Ownership		Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities:					
		%	$ —	$ —	$ —
Total SSAP No. 97 8a entities	XXX		$ —	$ —	$ —
b. SSAP No. 97 8b(ii) entities:					
AGLIC INVESTMENTS BERMUDA LTD.	100	%	$ 677,805,902	$ 677,805,902	$ —
AGL LOAN INVESTMENTS CORPORATION	100		75,542,903	75,542,903	—
AIG Direct - SER B	100		1,979,603	—	1,979,603
AIG Direct - SER A	100		1,901,484	—	1,901,484
AIG Direct - NON VOTING	100		724,329	—	724,329
American General Assignment Corp COM	100		—	—	—
Kirkwood	100		—	—	—
American Gen Annuity Svc Corp	100		1,000	—	1,000
UG Corp COM	100		(1,878)	—	(1,878)
AGL Assignment Co LLC	100		—	—	—
Total SSAP No. 97 8b(ii) entities	XXX		$ 757,953,343	$ 753,348,805	$ 4,604,538
c. SSAP No. 97 8b(iii) entities:					
Sunamerica Affordable Housing LLC	100	%	$ 183,119,469	$ 183,119,469	$ —
SunAmerica Asset Management LLC	100		40,859,613	40,859,613	—
Helios Finance III LLC	100		1,596,567	1,596,567	—
Whitehouse Hotel LP	99		65,478,370	65,478,370	—
GRE LB Industrial Joint Venture II, LP	65		38,136,344	38,136,344	—
Bayshore PII Company LLC	51		9,004,844	—	9,004,844
AIGGRE Europe Real Estate Fund II LR Feeder, LLC	48		72,547,137	72,547,137	—
AIGGRE US Real Estate Fund IV Development Sidecar LP	47		33,552,106	33,552,106	—
SPAIG North Williams, LLC	45		(3,003,176)	(3,003,176)	—
AIGGRE U.S. Real Estate Fund IV, LP	40		158,140,126	158,140,126	—
Southeast Industrial JV LLC	36		78,435,769	78,435,769	—
AIGGRE U.S. Real Estate Fund III, LP	35		199,206,248	199,206,248	—
Clinton Grand Holdings LLC	35		8,874,915	8,874,915	—
AIGGRE Europe Real Estate Fund I S.C.SP	29		23,983,945	23,983,945	—
Bayshore Shopping Center JV LLC	26		22,917,862	22,917,862	—
AIGGRE U.S. Real Estate Fund II, LP	25		117,024,671	117,024,671	—
AIGGRE U.S. Real Estate Fund I, LP	24		(16,992,059)	(16,992,059)	—
Total SSAP No. 97 8b(iii) entities			1,032,882,751	$ 1,023,877,907	$ 9,004,844
d. SSAP No. 97 8b(iv) entities:					
		%	$ —	$ —	$ —
Total SSAP No. 97 8b(iv) entities	XXX		$ —	$ —	$ —
e. Total SSAP No. 97 8b entities (b+c+d)	XXX		$ 1,790,836,094	$ 1,777,226,712	$ 13,609,382
f. Aggregate total (a+e)	XXX		$ 1,790,836,094	$ 1,777,226,712	$ 13,609,382

(2) NAIC filing response information

SCA Entity	Type of NAIC Filing*	Date of Filing to NAIC	NAIC Valuation Amount	NAIC Response Received (Y/N)	NAIC Disallowed Entity's Valuation Method, Resubmission Required (Y/N)	Code**
a. SSAP No. 97 8a entities:						
	—		$ —	—	—	—
Total SSAP No. 97 8a entities	XXX		$ —	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) entities:						
AGLIC INVESTMENTS BERMUDA LTD.	Sub 2	10/13/2020	$ 677,805,902	—	—	—
AGL LOAN INVESTMENTS CORP	Sub 1	5/7/2020	—	—	—	—
AIG Direct - SER B	Non-Admit	NA	—	—	—	—
AIG Direct - SER A	Non-Admit	NA	—	—	—	—
AIG Direct - NON VOTING	Non-Admit	NA	—	—	—	—
AIG Fixed Annuity Mtg Corp	Non-Admit	NA	—	—	—	—
American General Assignment Corp COM	Non-Admit	NA	—	—	—	—
American Gen Annuity Svc Corp	Non-Admit	NA	—	—	—	—
Kirkwood	Non-Admit	NA	—	—	—	—
UG Corp COM	Non-Admit	NA	—	—	—	—
AGL Assignment Co LLC	Non-Admit	NA	—	—	—	—
Total SSAP No. 97 8b(ii) entities	XXX		$ 677,805,902	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) entities:						
Sunamerica Affordable Housing LLC	not applicable		—	—	—	—
SunAmerica Asset Management LLC2	not applicable		—	—	—	—
Helios Finance III LLC	not applicable		—	—	—	—
Total SSAP No. 97 8b(iii) entities	XXX		$ —	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) entities:						
			$			—
Total SSAP No. 97 8b(iv) entities	XXX		$ —	XXX	XXX	XXX
e. Total SSAP No. 97 8b entities (b+c+d)	XXX		$ 677,805,902	XXX	XXX	XXX
f. Aggregate total (a+e)	XXX		$ 677,805,902	XXX	XXX	XXX

* S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing

** I - Immaterial or M - Material

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

O. SCA or SSAP 48 Entity Loss Tracking

The Company had three SCA or SSAP 48 entity investment in a deficit position during the reporting period covered by this Annual Statement.

11. DEBT

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

The Company had no reverse repurchase agreements.

B. Federal Home Loan Bank (“FHLB”) Agreements

(1) The Company is a member of the FHLB of Dallas.

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

Cash advances obtained from the FHLB are reported in and accounted for as borrowed money. The Company may periodically obtain cash advances on a same-day basis, up to a limit determined by management and applicable laws. The Company is required to pledge certain mortgage-backed securities, government and agency securities and other qualifying assets to secure advances obtained from the FHLB. To provide adequate collateral for potential advances, the Company pledged securities and mortgage loans to the FHLB in excess of outstanding borrowings. Upon any event of default by the Company, the recovery by the FHLB would generally be limited to the amount of the Company’s liability under advances borrowed. The Company’s net borrowing capacity as of December 31, 2022 is $2,077,000,000.

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

Funding Agreements	Date Issued	Amounts
10-year floating rate	February 15, 2018	$ 1,148,000,000
10-year floating rate	February 15, 2018	1,277,000,000
10-year floating rate	February 15, 2018	174,857,000
10-year floating rate	February 6, 2018	87,000,000
10-year floating rate	January 25, 2018	31,290,000
10-year floating rate	May 23, 2017	52,389,000
10-year floating rate	January 31, 2017	66,744,000
10-year floating rate	January 12, 2017	57,253,000
10-year floating rate	June 14, 2016	253,600,000
5-year fixed rate	August 25, 2022	300,000,000

(2) FHLB Capital Stock

a. Aggregate Totals

1. December 31, 2022

	Total	General Account	Separate Account
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	7,000,000	7,000,000	—
(c) Activity stock	141,373,500	141,373,500	—
(d) Excess stock	14,858,700	14,858,700	—
(e) Aggregate total (a+b+c+d)	$ 163,232,200	$ 163,232,200	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 5,525,000,000		

2. December 31, 2021

	Total	General Account	Separate Account
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	7,000,000	7,000,000	—
(c) Activity stock	129,073,500	129,073,500	—
(d) Excess stock	21,610,400	21,610,400	—
(e) Aggregate total (a+b+c+d)	$ 157,683,900	$ 157,683,900	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 5,942,000,000		

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

December 31, 2022	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 4,431,645,680	$ 5,043,411,740	$ 3,448,133,000
2. Current year general account total collateral pledged	4,431,645,680	5,043,411,740	3,448,133,000
3. Current year separate account total collateral pledged	—	—	—
4. Prior year-end total general and separate accounts total collateral pledged	4,468,922,423	4,264,603,695	3,148,133,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3, respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3, respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3, respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3, respectively)

b. Maximum Amount Pledged During Reporting Period

December 31, 2022	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts total maximum collateral pledged (Lines 2+3)	$ 4,486,143,033	$ 5,130,712,042	$ 3,448,133,000
2. Current year general account maximum collateral pledged	4,486,143,033	5,130,712,042	3,448,133,000
3. Current year separate account maximum collateral pledged	—	—	—
4. Prior year-end total general and separate accounts maximum collateral pledged	4,816,832,811	4,589,218,874	3,148,133,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date:

1. December 31, 2022	Total	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding agreements	3,448,133,000	3,448,133,000	—	$ 3,466,474,960
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	$ 3,448,133,000	$ 3,448,133,000	$ —	$ 3,466,474,960
2. December 31, 2021				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding agreements	3,148,133,000	3,148,133,000	—	$ 3,149,282,272
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	$ 3,148,133,000	$ 3,148,133,000	$ —	$ 3,149,282,272

b. Maximum Amount during Reporting Period

December 31, 2022	Total	General Account	Separate Account
1. Debt	$ 330,000,000	$ 330,000,000	$ —
2. Funding agreements	3,448,133,000	3,448,133,000	—
3. Other	—	—	—
4. Aggregate total (Lines 1+2+3)	$ 3,778,133,000	$ 3,778,133,000	$ —

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3, respectively)

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

c. FHLB Prepayment Obligations

Does the Company have prepayment obligations under the following arrangements?

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

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

A. Defined Benefit Plan

Not applicable

B. Investment Policies and Strategies

Not applicable

C. Fair Value Measurements of Plan Assets

Not applicable

D. Rate of Return Assumptions

Not applicable

E. Defined Contribution Plans

Not applicable

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

Employee Retirement and Postretirement Benefit Plans

Certain employees and retirees of the Company participated in various AIG-sponsored U.S. defined benefit pension plans (“the Pension Plans”). These plans are closed to new participants and current participants no longer earn benefits (i.e., the plans are frozen). As sponsor of these plans, AIG is ultimately responsible for the maintenance of these plans in compliance with applicable laws. Following the initial public offering (“IPO”), on September 19, 2022 of the common shares of Corebridge Parent to the public, the Company has ceased to be a participating affiliate in and does not have any liability with respect to the Pension Plans. Prior to the IPO, the Company did not record an asset or liability to recognize the funded status of the Pension Plans. The Company recognized a liability only for any required contributions to the Pension Plans that were accrued and unpaid at the balance sheet date.

Prior to August 22, 2022, AIG provided post-employment medical and life benefits for certain retired employees (the “Benefits”). Since August 22, 2022, the Benefits are provided by Corebridge Parent with certain limited exceptions. The Company is not directly liable for obligations resulting from the Benefits; its obligation results from the allocation of the Company’s share of expenses based on estimated claims less contributions from participants.

The Company incurred the following employee related costs:

	December 31,	
	2022	2021
Defined benefit plans	$ (8,573,889)	$ (10,837,288)
Postretirement medical and life insurance plans	508,379	1,140,194
Total	$ (8,065,510)	$ (9,697,094)

Defined Contribution Plans

Prior to August 22, 2022, the Company’s employees participated in AIG’s qualified defined contribution plan, which provides for pre-tax salary reduction contributions by its U.S. employees. The Company made matching contributions of 100 percent of the first six percent of employee contributions, subject to Internal Revenue Service (“IRS”) imposed limitations. AIG also provided participants in the AIG Incentive Savings Plan an additional fully vested, non-elective, non-discretionary employer contribution equal to three percent of the participant’s annual base compensation for the plan year, paid each pay period regardless of whether the participant currently contributed to the plan, and subject to the IRS-imposed limitations. On August 22, 2022, participants accounts in the AIG plan were transferred to the Corebridge Financial, Inc. Retirement Savings 401(k) Plan. The Company’s pre-tax expense associated with these plans was $27,985,459 and $26,807,669 in 2022 and 2021, respectively.

Share-based and Deferred Compensation Plans

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

The Company recognized compensation expense of $30,680,082 and $27,875,083 for awards granted in 2022 and 2021, respectively.

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

H. Postemployment Benefits and Compensated Absences

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

I. Impact of Medicare Modernization Act on Postretirement Benefits

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

A. The Company had 600,000 shares of common stock authorized, issued and outstanding at December 31, 2022. The par value is $10 per share.

B. The Company had 8,500 shares of $100 par value cumulative preferred stock authorized, issued and outstanding at December 31, 2022, with an $80 dividend rate and redeemable at $1,000.

C The maximum amount of dividends in a 12-month period, measured retrospectively from the date of payment, which can be paid without prior approval of the Texas Insurance Commissioner, is the greater of (1) 10 percent of surplus as regards to policyholders at December 31 or (2) the net gain from operations of the Company for the year ended December 31.

D. In 2022, the Company paid dividends to its parent. See Note 10 A – C for additional information regarding the dividend payments.

E. Other than the limitations discussed in C. above, there are no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to its shareholder. The maximum amount of dividends that the Company may pay to its shareholder without prior approval of the Texas Insurance Commissioner in 2023 is $1,980,734,433, subject to availability of earned surplus.

F. The unassigned surplus funds were earned partly by participating policies and partly by the non-participating policies. At December 31, 2022 and 2021, unassigned surplus held for the benefit of participating policyholders was $96,133,514 and $100,180,365, respectively. There were no restrictions placed on the Company's surplus.

G. There were no advances to surplus requiring repayment during the periods covered by this statement.

H. The Company holds none of its shares or shares of its affiliated companies for special purposes.

I. There were no additional admitted DTA required in special surplus funds at December 31, 2022 or 2021.

J. Unassigned surplus at December 31, 2022 and 2021 had been increased (reduced) by cumulative unrealized investment gains (losses) of $(318,933,572) and $1,378,425,974, respectively.

K. The Company had no surplus debenture obligations.

L-M There was no restatement due to a quasi-reorganization in the periods presented in these financial statements.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments

(1) The Company had commitments to provide funding to various limited partnerships totaling $3,158,345,474 as of December 31, 2022. The commitments to invest in limited partnerships and other funds are called at the discretion of each fund, as needed and subject to the provisions of such fund's governing documents, for funding new investments, follow-on investments and/or fees and other expenses of the fund. Of the total commitments at December 31, 2022, $1,125,810,104 are currently expected to expire in 2022, and the remainder by 2041 based on the expected life cycle of the related funds, and the Company's historical funding trends for such commitments. The Company had no commitments related to LIHTC property investments outstanding at December 31, 2022.

(2-3) The Company has issued certain guarantees described in the following paragraphs. These guarantees do not require liability recognition pursuant to SAP, because the underlying liabilities were recognized by the Company, or no business was ever written by the intended beneficiary of the guarantee and thus there is no exposure associated with the guarantee.

The Company and AIG Life of Bermuda, Ltd. ("AIGB") entered into a Cut-through Agreement in which insureds, their beneficiaries and owners were granted a direct right of action against the Company in the event AIGB becomes insolvent or otherwise cannot or refuses to perform its obligations under certain life insurance policies issued by AIGB. The Cut-through Agreement was approved by the TDI. The amount of the retained liability on AIGB's books related to this agreement was approximately $325,000 for December 31, 2022 and $330,000 for December 31, 2021. The Company believes the probability of loss under this agreement is remote. No liability has been recognized in relation to this guarantee due to immateriality.

For additional information regarding guarantees, please refer to the Company's Annual Registration Statement and monthly amendments filed with the TDI.

B. Assessments

(1) All fifty states and the District of Columbia have laws requiring solvent life insurance companies, through participation in guaranty associations, to pay assessments to protect the interests of policyholders of insolvent life insurance companies. These state insurance guaranty associations generally levy assessments, up to prescribed limits, on member insurers in a particular state based on the proportionate share of the premiums written by

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

The Company's accrued liability for GFA was $38,977,155 and $37,640,706 at December 31, 2022 and 2021, respectively.

(2)	Assets recognized from paid and accrued premium tax offsets and policy surcharges at January 1, 2022	$	29,974,862
	Decreases in current year:		
	Change in GFA assessment liability for offset states		—
	Premium tax offsets applied		(444,510)
	Other decreases		(101,530)
	Increases in current year:		
	Capitalized GFA assessments		74,286
	Other increases		1,409,930
	Assets recognized from paid and accrued premium tax offsets and policy surcharges at December 31, 2022	$	30,913,038

(3) Guaranty Fund Assessments and Related Assets from Insolvencies of Entities that Wrote Long-Term Care Contracts

Discount Rate Applied — %

The Undiscounted and Discounted Amount of the Guaranty Fund Assessment and Related Assets by Insolvency

Name of the Insolvency	Guaranty Fund Assessment		Related Assets	
	Undiscounted	Discounted	Undiscounted	Discounted
	$ —	$ —	$ —	$ —

Number of Jurisdictions, Ranges of Years Used to Discount and Weighted Average Number of Years of the Discounting Time Period for Payables and Recoverables by Insolvency

Name of the Insolvency	Payables			Recoverables		
	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
	—	—	—	—	—	—

C. Gain Contingencies

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

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

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

	Direct
Claims related ECO and bad faith losses paid during 2022	$ 4,209,472

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

(a)	(b)	(c)	(d)	(e)
0-25 Claims	26-50 Claims	51-100 Claims	101-500 Claims	More than 500 Claims
X				

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

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

E. Joint and Several Liabilities

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

F. All Other Contingencies

At December 31, 2022 and 2021 the Company had $3,837,621,153 and $2,410,334,561, respectively. of outstanding commitments related to various funding obligations associated with investments in commercial mortgage loans. Of the total current commitments, $1,305,793,748 are expected to expire in 2023, and the remainder by 2036, based on the expected life cycle of the related loans and the Company's historical funding trends for such commitments.

At December 31, 2022, the Company held a reserve of $6,637,752 for contingencies related to prior year federal income taxes.

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

Effective January 1, 2013, the California legislature enacted AB 1747 (the Act), which amended the Insurance Code to mandate that life insurance policies issued and delivered in California contain a 60-day grace period during which time the policies must remain in force after a premium payment is missed, and that life insurers provide both a 30-day minimum notification of lapse and the right of policy owners to designate a secondary recipient for lapse and termination notices. Following guidance from the California Department of Insurance and certain industry trade groups, AGL interpreted the Act to be prospective in nature, applying only to policies issued and delivered on or after the Act's January 1, 2013, effective date. On July 18, 2017, AGL was sued in a putative class action captioned Moriarty v. American General Life Insurance Company, No. 17-cv-1709 (S.D. Cal.), challenging AGL's prospective application of the Act. Plaintiff's complaint, which is similar to complaints filed against other insurers, argues that policies issued and delivered prior to January 1, 2013, like the $1 million policy issued to Plaintiff's husband do not lapse—despite nonpayment of premiums—if the insurer has not complied with the Act's terms. On August 30, 2021, the California Supreme Court issued an opinion in McHugh v. Protective Life Insurance, 12 Cal. 5th 213 (2021), ruling that the Act applies to all policies in force on January 1, 2013, regardless of when the policies were issued. On February 7, 2022, Plaintiff filed motions for summary judgment and class certification; AGL opposed both motions and filed its own motion for partial summary judgment. On July 26, 2022, the District Court granted in part and denied in part AGL's motion for partial summary judgment, and on September 7, 2022, the District Court denied Plaintiff's motion for summary judgment. In the summary judgment decisions, the District Court declined to adopt Plaintiff's theory that a failure to comply with the Act necessitates payment of policy benefits or to make a pre-trial determination as to AGL's liability. On September 27, 2022, the District Court denied Plaintiff's motion for class certification without prejudice. The District Court declined to certify Plaintiff's proposed class consisting of claims for monetary damages and equitable relief, but indicated that Plaintiff could seek the certification of a narrower class consisting only of claims for monetary damages. The District Court indicated, however, that it has "substantial concerns" as to whether individual issues such as actual damages and causation would predominate, precluding class certification.While the District Court had initially set a trial date for February 7, 2023, it has since vacated that date and indicated that it will set a new trial date in due course, following consultation with the parties. Proceedings are ongoing in other California cases that raise similar industry-wide issues, including in the McHugh case on remand from the California Supreme Court, in which the California Court of Appeal rendered an unpublished opinion on October 10, 2022 that also declined to hold that failure to comply with the Act automatically necessitates payment of policy benefits. We have accrued our current estimate of probable loss with respect to this litigation.

Certain reinsurers have sought rate increases on certain yearly renewable term agreements. The Company is disputing the requested rate increases under these agreements. Certain reinsurers with whom the Company has disputes have initiated arbitration proceedings against the Company, and others may initiate them in the future. To the extent reinsurers have sought retroactive premium increases, the Company has accrued our current estimate of probable loss with respect to these matters.

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

15. LEASES

A. Lessee Operating Lease

(1) The Company leases office space and equipment under lease agreements that expire at various times over the next several years. Rental expense for all leases was $16,321,766 and $18,321,319 for 2022 and 2021, respectively.

(2) At December 31, 2022, the minimum aggregate rental commitments are as follows:

December 31, 2022	Operating Leases
2023	$ 11,731,608
2024	5,186,489
2025	4,069,787
2026	3,948,245
2027	590,242
Thereafter	48,930
Total	$ 25,575,301

B. Lessor Leases

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

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

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

	Assets		Liabilities	
	2022	2021	2022	2021
Futures	$ 2,697,189,509	$ 2,127,918,562	$ 672,101,334	$ 1,750,798,050
Options	68,696,719,342	63,644,260,140	38,864,752,105	36,059,958,202
Swaps	9,998,770,089	19,449,066,202	30,202,787,039	28,892,042,738
Total	$ 81,392,678,940	$ 85,221,244,904	$ 69,739,640,478	$ 66,702,798,990

(2) See Note 8 for a discussion of the credit risk, cash requirements and accounting policies related to these derivative instruments.

(3) The Company is exposed to potential credit-related losses in the event of non-performance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. The credit exposure of the Company's derivative contracts is limited to the fair value of such contracts that are favorable to the Company at the reporting date.

(4) The Company attempts to reduce exposure to credit risk to certain counterparties by entering into agreements that enable collateral to be obtained from a counterparty on an upfront or contingent basis. The Company minimizes the risk that counterparties might be unable to fulfill their contractual obligations by monitoring counterparty credit exposure and collateral value.

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

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

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

A. Transfers of Receivables Reported as Sales

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

B. Transfer and Servicing of Financial Assets

Securities Lending Program

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

Repurchase Agreements

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

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

C. Wash Sales

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

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

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

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

For the years ending December 31, 2022 and 2021, direct premiums that were written through managing general agents or third party administrators were $161,568 and $197,053, respectively.

20. FAIR VALUE MEASUREMENTS

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

Description for each class of assets or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Perpetual preferred stock					
Industrial and misc	$ 4,148,243	$ —	$ 6,881,192	$ —	$ 11,029,435
Total perpetual preferred stock	4,148,243	—	6,881,192	—	11,029,435
Bonds					
All other governments	—	2,349,367	—	—	2,349,367
U.S. special revenue	—	—	—	—	—
Industrial and misc	—	41,776,185	1,146,952	—	42,923,137
Hybrid securities	—	4,684,645	—	—	4,684,645
Bank loans	—	—	1,518,474	—	1,518,474
Total bonds	—	48,810,197	2,665,426	—	51,475,623
Common stock					
Industrial and misc	6,693,152	1,583,336	1,883,307	—	10,159,795
Mutual funds	469,839	—	—	—	469,839
Total common stock	7,162,991	1,583,336	1,883,307	—	10,629,634
Derivative assets					
Interest rate contracts	1,217,813	355,214,766	—	—	356,432,579
Foreign exchange contracts	—	95,370,626	—	—	95,370,626
Equity/index contracts	7,504,598	7,495,458	(49,521)	—	14,950,535
Credit contracts	—	—	—	—	—
Other contracts	—	—	740,542	—	740,542
Total derivatives	8,722,411	458,080,850	691,021	—	467,494,282
Separate accounts	43,653,386,133	1,522,628,034	—	—	45,176,014,167
Total assets at fair value/NAV	$ 43,673,419,778	$ 2,031,102,417	$ 12,120,946	$ —	$ 45,716,643,141
b. Liabilities at fair value					
Derivative liabilities:					
Interest rate contracts	$ —	$ (1,597,268,715)	$ 288,421,834	$ —	(1,308,846,881)
Foreign exchange contracts	—	223,331,157	—	—	223,331,157
Other contracts	—	—	—	—	—
Equity/index contracts	—	73,208,627	223,188,561	—	296,397,188
Total derivatives	—	(1,300,728,931)	511,610,395	—	(789,118,536)
Total liabilities at fair value	$ —	$ (1,300,728,931)	$ 511,610,395	$ —	$ (789,118,536)

NOTES TO FINANCIAL STATEMENTS

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

Description	Balance as of January 1, 2022	Transfer into Level 3	Transfer out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of December 31, 2022
a. Assets										
Perpetual preferred stock										
Industrial and misc	$ 6,279,869	$ —	$ —	$ —	$ (1,465,922)	$ 1,479,487	$ —	$ —	$ 587,758	$ 6,881,192
Bonds										
U.S. special revenue	163,656	—	(146,614)	14,559	34,008	—	—	(65,609)	—	—
Industrial and misc	10,636,621	71,314,763	(39,153,993)	10,553,728	(7,919,737)	827,282	—	(22,693,469)	(22,418,242)	1,146,953
Bank loans	—	1,480,783	—	2,008,956	(3,054,923)	1,317,284	—	(233,626)	—	1,518,474
Common stock										
Industrial and misc	157,844	920,997	—	(811)	(87,734)	10,955,182	—	—	(10,062,171)	1,883,307
Derivative assets	387,930,699	—	—	1,574,626	(387,239,677)	—	—	—	(1,574,626)	691,022
Total assets	$ 405,168,689	$ 73,716,543	$ (39,300,607)	$ 14,151,058	$(399,733,985)	$ 14,579,235	$ —	$(22,992,704)	$ (33,467,281)	$ 12,120,948
b. Liabilities										
Derivative liabilities	$ (190,564)	$ —	$ 15	$(379,780,720)	$ 369,136,475	$ 358,171,483	$ —	$ —	$ 164,273,706	$ 511,610,395
Total liabilities	$ (190,564)	$ —	$ 15	$(379,780,720)	$ 369,136,475	$ 358,171,483	$ —	$ —	$ 164,273,706	$ 511,610,395

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

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

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

Bonds & Preferred Stocks

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

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

Incorporation of Credit Risk in Fair Value Measurements

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

Common Stocks

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

Derivative Assets and Liabilities

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

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

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

Separate Account Assets

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

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

a. Fair Value Measurements on Gross Basis:

December 31, 2022	Level 1	Level 2	Level 3	Total
Derivative assets at fair value	$ 10,579,953	$ 3,486,708,403	$ 528,775,811	$ 4,026,064,167
Derivative liabilities at fair value	$ (1,857,543)	$ (4,329,356,482)	$ (16,474,395)	$ (4,347,688,420)

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

	Derivative Assets	Derivative Liabilities
Balance as of January 1, 2022	$ 410,059,428	$ (22,319,294)
Total gains or losses (realized/unrealized)		
Included in net income	(406,728,119)	28,522,025
Included in surplus	(39,802,803)	21,699,906
Purchases	374,026,504	(15,855,022)
Sales	—	—
Issuance	—	—
Settlement	191,221,106	(28,522,025)
Transfers into Level 3	—	—
Transfers out of Level 3	(305)	15
Balance as of December 31, 2022	$ 528,775,811	$ (16,474,395)

B. The Company included all information required to be disclosed pursuant to SAP in this note. Certain disclosures involving other fair value information have also been included in other notes to this statement, as well as notes included in the Company's audited statutory financial statements.

C. Aggregate Fair Value Disclosures Listed by Financial Instrument Type:

December 31, 2022	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 94,783,855,139	$ 108,403,955,937	$ —	$ 80,028,697,666	$ 14,755,157,473	$ —
Redeemable preferred stock	77,857,077	82,098,659		77,857,077	—	—
Common stock	163,232,200	163,232,200	—	163,232,200	—	—
Mortgage loans	23,082,140,279	25,131,304,702	—	—	23,082,140,279	—
Cash, cash equivalents and short-term investments	950,854,337	950,854,337	564,142,163	386,712,174	—	
Contract loans	1,137,947,290	1,137,947,290	—	—	1,137,947,290	—
Derivatives	—	—	—	—	—	—
Securities lending reinvested collateral assets	—	—	—	—	—	
Receivable for securities	72,760,592	72,760,592	—	72,760,592	—	—
Separate account assets	12,087,004,424	14,525,038,644	—	12,087,004,424	—	—
Liabilities						
Policyholder contract deposits	11,733,746,516	11,635,312,204	—	105,699,069	11,628,047,447	—
Derivatives	13,477,732	19,319,409		13,477,732		
Payable for securities	368,744,009	368,744,009	—	368,744,009	—	—
Payable for securities lending	194,530	194,530	—	194,530	—	—

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

21. OTHER ITEMS

A. Unusual or infrequent items

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

B. Troubled Debt Restructuring: Debtors

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

C. Other Disclosures

Sale of Certain AIG Life and Retirement Retail Mutual Funds Business

On February 8, 2021, Corebridge announced the execution of a definitive agreement with Touchstone Investments, Inc. (“Touchstone”), an indirect wholly-owned subsidiary of Western & Southern Financial Group, to sell certain assets of our retail mutual funds business. This sale consisted of the reorganization of twelve of the retail mutual funds managed by our subsidiary SunAmerica Asset Management LLC (‘SAAMCo”) into certain Touchstone funds and was subject to certain conditions, including approval of the fund reorganizations by the retail mutual fund boards of directors/trustees and fund shareholders. The transaction closed on July 16, 2021, at which time Corebridge received initial proceeds and recognized a gain on the sale of $103 million. Concurrently, the twelve retail mutual funds managed by SAAMCo, with $6.8 billion in assets, were reorganized into Touchstone funds. Additional consideration may be earned over a three-year period based on asset levels in certain reorganized funds. Six retail mutual funds managed by SAAMCo and not included in the transaction were liquidated. Corebridge continues to retain our fund management platform and capabilities dedicated to our variable annuity insurance products.

Events Related to AIG and Corebridge

Separation of Life and Retirement Business and Relationship with Blackstone

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

On November 2, 2021, Argon Holdco LLC (“Argon”), a wholly-owned subsidiary of Blackstone, Inc. (“Blackstone”), acquired a 9.9% equity stake in Corebridge and Corebridge entered into a long-term asset management relationship with Blackstone. Pursuant to the partnership, we initially transferred $50 billion of assets in our investment portfolio to Blackstone. As of December 31, 2022, the book value of the assets transferred to Blackstone was $48.9 billion. Further beginning in the fourth quarter of 2022, we transferred $2.1 billion to Blackstone and will transfer $2.1 billion each quarter for an aggregate of $92.5 billion by the third quarter of 2027.

Pursuant to the Stockholders' Agreement that Corebridge entered into with AIG and Argon at the time of acquisition of Argon's Corebridge equity stake, Argon may not sell its ownership interest in Corebridge subject to exceptions permitting Argon to sell 25%, 67% and 75% of its shares after the first, second and third anniversaries, respectively, of the IPO, with the transfer restrictions terminating in full on the fifth anniversary of the IPO. Also, until Argon no longer owns at least 50% of its initial investment in Corebridge, it will have the right to designate for nomination for election one member of the Corebridge board of directors.

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

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

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

Investment Management Agreements with BlackRock

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

Fortitude Re

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

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

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

Transfer of AIG Technologies, Inc and Eastgreen Inc.

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

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

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

Standard of Care Developments

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

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

COVID-19

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

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

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

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

D. Business Interruption Insurance Recoveries

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

E. State Transferable and Non-Transferable Tax Credits

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

F. Subprime Mortgage Related Risk Exposure

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

- An interest rate above prime to borrowers who do not qualify for prime rate loans;
- Borrowers with low credit ratings (FICO scores);
- Interest-only or negative amortizing loans;
- Unconventionally high initial loan-to-value ratios;

- Low initial payments based on a fixed introductory rate that expires after a short initial period, then adjusts to a variable index rate plus a margin for the remaining term of the loan;
- Borrowers with less than conventional documentation of their income and/or net assets;
- Very high or no limits on how much the payment amount or the interest rate may increase at reset periods, potentially causing a substantial increase in the monthly payment amount, and/or;
- Substantial prepayment penalties and/or prepayment penalties that extend beyond the initial interest rate adjustment period.

(1) Non-agency RMBS can belong to one of several different categories depending on the characteristics of the borrower, the property and the loan used to finance the property. Categorization is a function of FICO score, the type of loan, loan-to-value ratio, property-type and loan documentation.

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

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

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

(2) The Company has no direct exposure through investments in subprime mortgage loans.

(3) The Company’s exposure through other investments is primarily in RMBS, as described above. The following provides information for the Company’s investments with subprime exposure as of December 31, 2022:

Investments with subprime exposure	Actual cost	Book adjusted carrying value	Fair value	OTTI recognized to date
a. RMBS	$ 921,197,519	$ 842,072,854	$ 962,940,472	$ (13,809,628)
b. Collateralized debt obligations	73,660,217	88,482,197	83,098,739	—
c. CMBS	—	—	—	—
d. Other structured securities	—	—	—	—
e. Equity investments in subsidiary, controlled or affiliated entities	—	—	—	—
f. Other assets	—	—	—	—
g. Total subprime exposure	$ 994,857,736	$ 930,555,051	$ 1,046,039,211	$ (13,809,628)

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

G. Retained Assets

(1) The Company reports its retained asset accounts as supplemental contracts without life contingencies. The Company is custodian of retained asset account funds, earns interest and has use of the funds until beneficiaries withdraw them (either partially or fully) from their accounts.The Company credited interest rate to account holders for accounts set up from Life policies at the beginning of the year was 1.00 percent and remained unchanged for the rest of 2022. The Company credited interest rate to account holders for accounts set up from Annuities at the beginning of the year was .25 percent and remained unchanged for the rest of 2022. A small number of accounts established prior to July 1991 were credited a rate of 4.50 percent in accordance with their contracts.

Account fees and check book costs are paid by the Company. Account holders are charged a fee for certain services they request such as non-sufficient fund fees, stop pay orders, statement copies, and overnight express fees.

The Company’s claim form contains payout options, including the fact that the claimant has the right to receive a settlement check in the amount of the full death benefit or select a retained asset account. If the claimant does not specifically select a retained asset account, then a Company settlement check is issued.

(2) Retained Assets In Force

	In Force			
	As of December 31, 2022		As of December 31, 2021	
	Number	Balance	Number	Balance
Up to and including 12 months	144	$ 35,916,784	155	$ 32,547,130
13 to 24 months	109	19,939,217	154	22,182,114
25 to 36 months	117	13,061,928	144	17,381,501
37 to 48 months	114	12,212,200	123	14,541,280
49 to 60 months	102	10,405,125	116	12,490,359
Over 60 months	4615	148,390,911	5,252	158,677,387
Total	5201	$ 239,926,165	5944	$ 257,819,771

(3) Retained Asset Roll Forward

	Individual number	Individual balance/amount	Group numbe	Group balance/amount
Number/balance of retained asset accounts at the beginning of the year	5,925	$ 256,629,077	19	$ 1,190,695
Number/amount of retained asset accounts issued/added during the year	192	72,371,654	—	—
Investment earnings credited to retained asset accounts during the year	—	1,841,708	—	10,447
Fees and other charges assess to retained assets account during the year	—	(415)	—	—
Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	(103)	(1,057,141)	—	—
Number/amount of retained asset accounts closed/withdrawn during the year	(829)	(90,863,303)	(3)	(196,557)
Number/balance of retained asset accounts at the end of the year	5,185	$ 238,921,580	16	$ 1,004,585

H. Insurance-Linked Securities (ILS) Contracts

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

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

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

22. EVENTS SUBSEQUENT

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

Type I – Recognized Subsequent Events:

There are no recognized Type I subsequent events.

Type II – Non-recognized Subsequent Events:

The Company is subject to an annual fee under Section 9010 of the Affordable Care Act (“ACA”). This annual fee will be allocated to individual health insurers based on the ratio of the amount of the entity’s net premiums written during the preceding calendar year to the amount of health insurance for any U.S. health risk that is written during the preceding

calendar year. A health insurance entity's portion of the annual fee becomes payable once the entity provided health insurance for any U.S. health risk for each calendar year beginning on or after January 1 of the year the fee is due.

As of December 31, 2022, the Company has not written health insurance subject to the ACA assessment, does not expect to conduct health insurance business in 2022, and estimates their portion of the annual health insurance industry fee to be payable on September 30, 2023 to be $0. This assessment did not impact RBC. Reporting the ACA assessment as of December 31, 2022, would not have triggered an RBC action level.

		2022	2021
A.	Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?	NO	NO
B.	ACA fee assessment payable for the upcoming year	$ —	$ -
C.	ACA fee assessment paid	—	-
D.	Premium written subject to ACA 9010 assessment	—	-
E.	Total adjusted capital before surplus adjustment	—	-
F.	Total adjusted capital after surplus adjustment	—	-
G.	Authorized control level	—	-
H.	Would reporting the ACA assessment as of December 31, 2020 have triggered an RBC action level (YES/NO)?	NO	NO

23. REINSURANCE

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the company?

Yes ( ) No (X) If yes, give full details.

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes ( ) No (X) If yes, give full details.

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for non-payment of premium or other similar credits?

Yes ( ) No (X)

(2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes ( ) No (X)

Section 3 – Ceded Reinsurance Report – Part B

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

At December 31, 2022, the termination of reinsurance agreements will result in a reduction in surplus of approximately $9.1 billion, net of tax.

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

Yes (X) No ( )

Effective January 1, 2022, a new agreement with New Reins Co Ltd was executed. There are $4.8 million of reserve credit reported on this treaty.

Effective December 31, 2022, the Company entered into a new excess of loss agreement. Please refer to Footnote 1 for more details.

B. Uncollectible Reinsurance

Scottish Re (U.S.), Inc. was placed into regulatory supervision in December 2018 due to its deteriorating financial condition and the Chancery Court of Delaware subsequently issued a Rehabilitation Order concerning Scottish Re in March 2019. Scottish Re released a plan of rehabilitation in July of 2020, and released an amended plan on January 15, 2021. We have been, and will continue to analyze the economic consequences to the company under each of the plan options. Scottish ceded claim recoveries of $32.8 million and ceded reserve credits of $14.9 million have been negated from the balance sheet at December 31, 2022 and will remain fully reserved until such time that any direction is provided by the rehabilitator, which we will evaluate.

C. Commutation of Ceded Reinsurance

Yes (X) No ( )

Yes (X) No ( )

On November 28, 2022, the Company commuted several of its reinsurance treaties with General Re Life Corp with an effective date of June 20, 2020. The Company's operating results for the current year prior to the commutation of this reinsurance contract reflected no gain or loss.

As a result of the General Re Life Corp commutation, the Company's pre-tax earnings reflected the following:

December 31, 2022		Income (Expense)
Claims incurred	$	(165,075,131)
Claims adjustment expenses incurred		—
Premiums earned		133,298,860
Other		—
Total	$	(31,776,271)

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

(1) The Company has no certified reinsurers whose rating was downgraded or whose certified status is subject to revocation.

(2) The Company is not a certified reinsurer.

E. The Company has not reinsured any variable annuity contracts with an affiliated captive reinsurer.

F. The Company has not ceded any reserves to a captive reinsurer.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework.

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

H. Reinsurance Credit

N/A

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

A–D. There were no retrospectively rated contracts or contracts subject to redetermination during the periods covered by this statement.

E. Risk-Sharing Provisions of the Federal Affordable Care Act ("ACA")

(1) Did the reporting entity write accident and health insurance premium that is subject to the ACA risk-sharing provisions (YES/NO)? NO

The Company had zero balances for the risk corridors program due to exclusion from the program.

NOTES TO FINANCIAL STATEMENTS

(2) Impact of Risk-Sharing Provisions of the Federal Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year:

		Amount
a.	Permanent ACA risk adjustment program	
	Assets	
	1. Premium adjustment receivable due to ACA risk adjustment	$ —
	Liabilities	
	2. Risk adjustment user fees payable for ACA risk adjustment	$ —
	3. Premium adjustments payable for ACA risk adjustment	$ —
	Operations (revenue & expense)	
	4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA risk adjustment	$ —
	5. Reported in expenses as ACA risk adjustment user fees (incurred/ paid)	$ —
b.	Transitional ACA reinsurance program	
	Assets	
	1. Amounts recoverable for claims paid due to ACA reinsurance	$ —
	2. Amounts recoverable for claims unpaid due to ACA reinsurance (contra liability)	$ —
	3. Amounts receivable relating to uninsured plans for contributions for ACA reinsurance	$ —
	Liabilities	
	4. Liabilities for contributions payable due to ACA reinsurance -not reported as ceded premium	$ —
	5. Ceded reinsurance premiums payable due to ACA reinsurance	$ —
	6. Liabilities for amounts held under uninsured plans contributions for ACA reinsurance	$ —
	Operations (revenue & expense)	
	7. Ceded reinsurance premiums due to ACA reinsurance	$ —
	8. Reinsurance recoveries (income statement) due to ACA reinsurance payments or expected payments	$ —
	9. ACA Reinsurance contributions - not reported as ceded premiums	$ —
c.	Temporary ACA Risk corridors program	
	Assets	
	1. Accrued retrospective premium due to ACA risk corridors	$ —
	Liabilities	
	2. Reserve for rate credits or policy experience rating refunds due to ACA risk corridors	$ —
	Operations (revenue & expense)	
	3. Effect of ACA risk corridors on net premium income (paid/received)	$ —
	4. Effect of ACA risk corridors on change in reserve for rate credits	$ —

NOTES TO FINANCIAL STATEMENTS

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any non-admission) and liability balances, along with the reasons for adjustments to prior year balances:

	Accrued during the prior year on business written before December 31 of the prior year		Received or paid as of the current year on business written before December 31 of the prior year		Differences		Adjustments			Unsettled balances as of the reporting date	
					Prior year accrued less payments (Col 1-3)	Prior year accrued less payments (Col 2-4)	To prior year balances	To prior year balances	Ref	Cumulative balance from prior years (Col 1-3+7)	Cumulative balance from prior years (Col 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. Permanent ACA risk adjustment program											
1. Premium adjustments receivable	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	A	$ —	$ —
2. Premium adjustments(payable)	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	B	$ —	$ —
3. Subtotal ACA permanent risk adjustment program	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —		$ —	$ —
b. Transitional ACA reinsurance program											
1. Amounts recoverable for claims paid	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	C	$ —	$ —
2. Amounts recoverable for claims unpaid (contra-liability)	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	D	$ —	$ —
3. Amounts receivable relating to uninsured plans	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	E	$ —	$ —
4. Liabilities for contributions payable due to ACA Reinsurance -not reported as ceded premiums	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	F	$ —	$ —
5. Ceded reinsurance premiums payable	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	G	$ —	$ —
6. Liability for amounts held under uninsured plans	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	H	$ —	$ —
7. Subtotal ACA transitional reinsurance program	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —		$ —	$ —
c. Temporary ACA risk corridors program											
1. Accrued retrospective premium	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	I	$ —	$ —
2. Reserve for rate credits or policy experience rating refunds	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	J	$ —	$ —
3. Subtotal ACA risk corridors program	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —		$ —	$ —
d. Total for ACA risk sharing provisions	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —		$ —	$ —

Explanations of adjustments

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NOTES TO FINANCIAL STATEMENTS

(4) Roll-Forward of Risk Corridors Asset and Liabilities Balances by Program Benefit Year

	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments		Ref	Unsettled balances as of the reporting date	
					Prior Year Accrued Less Payments (Col 1-3)	Prior Year Accrued less Payments (Col 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-2+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. June 30, 2020											
1. Accrued retrospective premium	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	A	$ —	$ —
2. Reserve for rate credits or policy experience rating refunds	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	B	$ —	$ —
b. June 30, 2021											
1. Accrued retrospective premium	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	C	$ —	$ —
2. Reserve for rate credits or policy experience rating refunds	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	D	$ —	$ —
c. June 30, 2022											
1. Accrued retrospective premium	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	E	$ —	$ —
2. Reserve for rate credits or policy experience rating refunds	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	F	$ —	$ —

Explanations of adjustments

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(5) ACA Risk Corridors Receivable as of Reporting Date

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

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

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

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

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company had no intercompany pooling arrangements.

27. STRUCTURED SETTLEMENTS

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

28. HEALTH CARE RECEIVABLES

The Company does not have health care receivables.

29. PARTICIPATING POLICIES

For the year ended December 31, 2022, premium income from individual life and annuity participating policies was $44,781,714 or less than 1 percent of total premium income. The Company accounts for policyholder dividends based upon SSAP No. 51, “Life Contracts”. The Company paid dividends in the amount of $9,766,883 to policyholders and did not allocate any additional income to such policyholders.

NOTES TO FINANCIAL STATEMENTS

30. PREMIUM DEFICIENCY RESERVES

At December 31, 2022, the Company had premium deficiency reserves of $77,564,571 related to accident and health policies. The Company considers anticipated investment income when determining the need for any premium deficiency reserves.

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

(1) The Company waives deduction of deferred fractional premiums upon death of the insured and for traditional life insurance, returns any portion of the final premium for periods beyond the date of death. The reserve related to this treatment of premium is at least as great as the reserve computed using the minimum standards of mortality, interest, and valuation method and is reported in Exhibit 5, Miscellaneous Reserves.

(2) For policies carrying a temporary extra premium or a flat extra premium because of occupation, habitat, aviation, or a substandard extra premium based on a substandard mortality table, the extra reserve is either (1) the product of such extra premium and a factor, where the factor varies by duration and type of plan and is based on appropriate multiples of standard rates of mortality, or (2) the mean reserve based on the multiple table mortality, less the standard policy reserve. In addition, an extra mortality reserve, which is determined using mortality rates appropriately increased over the standard mortality rates, is held for ordinary life insurance policies classified as group conversions.

Substandard structured settlement annuity reserves are determined by making a constant addition to the mortality rate of the applicable valuation mortality table so that the life expectancy on the adjusted table is equal to the life expectancy determined by the Company's underwriters at issue.

(3) At December 31, 2022, the Company had $40,440,430,330 of insurance in force for which the gross premiums are less than the net valuation premiums according to the standard valuation set by the State of Texas.

(4) Determination of tabular interest has been determined by formula as described in the instructions for Page 7, except for interest sensitive reserves which include fund accumulations, for which tabular interest has been determined from basic data.

(5) The Investment Earnings Credited to the Account (Exhibit 7, Line 3) for deposit type contracts includes fund accumulations for which tabular interest has been determined from basic data, or the reserve-weighted method was used to determine interest.

(6) The following table shows the details of the Page 7, Other Increases (net), Line 7 for the year ended December 31, 2022:

		Ordinary					Group	
Item	Total	Industrial life	Life Ins.	Individual annuities	Supplementary contracts	Credit life group and	Life Ins.	Annuities
Excess reserves	$ (12,928,905)	$ —	$ (12,367,383)	$ —	$ —	$ —	$ (561,522)	$ —
Reinsurance	31,953,009	—	11,717,454	20,235,555	—	—	—	—
CARVM/CRVM/CARVMD allowances and other	253,562,146	—	(59,908,215)	147,007,668	—	—	(16,631)	166,479,324
Change in MVA impact	(196,310,069)	—	—	(196,310,069)	—	—	—	—
Deficiency reserves	(63,473,284)	—	(63,448,999)	—	—	—	(24,285)	—
Net change in excess of VM-21	(162,667,517)	—	—	(70,312,471)	—	—	—	(92,355,046)
Change in X-factors	—	—	—	—	—	—	—	—
Change in cash flow testing reserve	(225,200,000)	—	—	(222,000,000)	—	—	—	(3,200,000)
Total	$ (375,064,620)	$ —	$ (124,007,143)	$ (321,379,317)	$ —	$ —	$ (602,438)	$ 70,924,278

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

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

A. Individual Annuities:

		December 31, 2022				
		General account	Separate account with guarantees	Separate account nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal :					
	a. With market value adjusted	$ 35,097,310,634	$ 2,468,531,519	$ —	$ 37,565,842,153	32.71 %
	b. At book value less current surrender charge of 5% or more	10,104,670,849	—	—	10,104,670,849	8.8 %
	c. At fair value	—	32,441,087	27,517,536,289	27,549,977,376	23.99 %
	d. Total with market adjustment or at fair value	45,201,981,483	2,500,972,606	27,517,536,289	75,220,490,378	65.50 %
	e. At book value without adjustment (minimal or no charge or adjustment)	25,371,958,212	—	10,714,109	25,382,672,321	22.1 %
(2)	Not subject to discretionary withdrawal	14,182,190,436	—	54,233,295	14,236,423,731	12.4 %
(3)	Total (gross: direct + assumed)	$ 84,756,130,131	$ 2,500,972,606	$ 27,582,483,693	$ 114,839,586,430	100.00 %
(4)	Reinsurance ceded	252,795,604	—	—	252,795,604	
(5)	Total (net)* (3) - (4)	$ 84,503,334,527	$ 2,500,972,606	$ 27,582,483,693	$ 114,586,790,826	
(6)	Amount included in A(1)b above that will move to A(1)e in the year after statement date:	$ 2,935,974,988	$ —	$ —	$ 2,935,974,988	

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

B. Group Annuities:

		December 31, 2022				
		General account	Separate account with guarantees	Separate account nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal :					
	a. With market value adjusted	$ 179,942,618	$ 59,167,072	$ —	$ 239,109,690	0.82 %
	b. At book value less current surrender charge of 5% or more	33,415,130	—	—	33,415,130	0.11 %
	c. At fair value	—	—	13,545,485,153	13,545,485,153	46.3 %
	d. Total with market adjustment or at fair value	213,357,748	59,167,072	13,545,485,153	13,818,009,973	47.23 %
	e. At book value without adjustment (minimal or no charge or adjustment)	2,369,187,996	—	—	2,369,187,996	8.1 %
(2)	Not subject to discretionary withdrawal	1,988,853,864	11,057,332,061	23,816,976	13,070,002,901	44.67 %
(3)	Total (gross: direct + assumed)	$ 4,571,399,608	$ 11,116,499,133	$ 13,569,302,129	$ 29,257,200,870	100.00 %
(4)	Reinsurance ceded	64,336,599	—	—	64,336,599	
(5)	Total (net)* (3) - (4)	$ 4,507,063,009	$ 11,116,499,133	$ 13,569,302,129	$ 29,192,864,271	
(6)	Amount included in B(1)b above that will move to B(1)e in the year after statement date:	$ 2,307,939	$ —	$ —	$ 2,307,939	

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

		December 31, 2022				
		General account	Separate account with guarantees	Separate account nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal :					
	a. With market value adjusted	$ —	$ —	$ —	$ —	0 %
	b. At book value less current surrender charge of 5% or more	—	—	—	—	0 %
	c. At fair value	—	—	—	—	0 %
	d. Total with market adjustment or at fair value	$ —	$ —	$ —	$ —	— %
	e. At book value without adjustment (minimal or no charge or adjustment)	578,192,328	—	6,322,799	584,515,127	4.72 %
(2)	Not subject to discretionary withdrawal	11,757,011,344	—	51,998,334	11,809,009,678	95.28 %
(3)	Total (gross: direct + assumed)	$ 12,335,203,672	$ —	$ 58,321,133	$ 12,393,524,805	100.00 %
(4)	Reinsurance ceded	19,005,140	—	—	19,005,140	
(5)	Total (net)* (3) - (4)	$ 12,316,198,532	$ —	$ 58,321,133	$ 12,374,519,665	
(6)	Amount included in B(1)b above that will move to B(1)e in the year after statement date:	$ —	$ —	$ —	$ —	

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

		2022
Life & accident & health annual statement:		
(1) Exhibit 5, annuities section, total (net)	$	88,541,485,309
(2) Exhibit5, supplementary contracts with life contingencies section, total (net)		468,912,226
(3) Exhibit 7 deposit-type contracts, line 14, col.1		12,316,198,530
(4) Subtotal		101,326,596,065
Separate accounts annual statement:		
(5) Exhibit 3, line 0299999. column 2		54,690,964,370
(6) Exhibit 3, line 0399999. column 2		78,293,192
(7) Policyholder dividend and coupon accumulations		—
(8) Policyholder premium		—
(9) Guaranteed interest contracts		—
(10) Other contract deposit funds		58,321,133
(11) Subtotal		54,827,578,695
(12) Combined total	$	156,154,174,760

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

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

		December 31, 2022					
		General Account			Separate Account - Nonguaranteed		
		Account value	Cash value	Reserve	Account value	Cash value	Reserve
A.	Subject to discretionary withdrawal, surrender values, or policy loans:						
	(1) Term policies with cash value	$ 422,524	$ 572,838,535	$ 3,171,816,470	$ —	$ —	$ —
	(2) Universal life	5,671,823,372	5,652,614,403	6,432,103,610	—	—	—
	(3) Universal life with secondary guarantees	1,684,296,300	1,458,178,701	7,567,896,575	—	—	—
	(4) Indexed universal life	721,496,301	635,873,539	733,072,743	—	—	—
	(5) Indexed universal life with secondary guarantees	1,589,542,659	1,015,107,841	1,655,531,915	—	—	—
	(6) Indexed life	—	—	—	—	—	—
	(7) Other permanent cash value life insurance	2,163,661,760	8,628,206,748	9,887,994,829	1,717,709,350	1,717,709,350	1,717,709,350
	(8) Variable life	—	—	—	—	—	—
	(9) Variable universal life	114,678,321	102,598,950	141,879,478	1,796,702,552	1,789,185,490	1,768,087,213
	(10) Miscellaneous reserves	—	392,044	400,599	—	—	—
B.	Not subject to discretionary withdrawal or no cash values						
	(1) Term policies without cash value	XXX	XXX	11,566,133,010	XXX	XXX	0
	(2) Accidental death benefits	XXX	XXX	15,397,755	XXX	XXX	0
	(3) Disability - active lives	XXX	XXX	30,936,512	XXX	XXX	0
	(4) Disability - disabled lives	XXX	XXX	210,351,019	XXX	XXX	0
	(5) Miscellaneous reserves	XXX	XXX	2,302,751,291	XXX	XXX	0
C.	Total (gross: direct + assumed)	$ 11,945,921,237	$ 18,065,810,761	$ 43,716,265,806	$ 3,514,411,902	$ 3,506,894,840	$ 3,485,796,563
D.	Reinsurance ceded	6,327,513,835	9,266,002,738	23,999,936,034	—	—	—
E.	Total (net) (C) - (D)	$ 5,618,407,402	$ 8,799,808,023	$ 19,716,329,772	$ 3,514,411,902	$ 3,506,894,840	$ 3,485,796,563

F. AGL Life, A&H & Separate Account Reserves - Life

		2022
Life & accident & health annual statement:		
(1) Exhibit 5, life insurance section, total (net)	$	18,773,437,824
(2) Exhibit 5, Accidental death benefits section, total (net)		5,682,846
(3) Exhibit 5, Disability - active lives section, total (net)		15,511,702
(4) Exhibit 5, Disability - disabled lives section, total (net)		174,337,790
(5) Exhibit 5, Micellaneous reserves section, total (net)		870,192,265
(6) Subtotal		19,839,162,427
Separate accounts annual statement:		
(7) Exhibit 3, line 0199999, column 2		3,485,796,562
(8) Exhibit 3, line 0499999, column 2		—
(9) Exhibit 3, line 0599999, column 2		—
(10) Subtotal		3,485,796,562
(11) Combined total	$	23,324,958,989

NOTES TO FINANCIAL STATEMENTS

34. PREMIUMS AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

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

Type	Gross	Net of loading
(1) Industrial	$ 6,757	$ 6,757
(2) Ordinary new business	21,712,442.00	21,712,442.00
(3) Ordinary renewal	(416,375,206.00)	131,910,672.00
(4) Credit life	—	—
(5) Group life	(2,454,338.00)	(2,454,338.00)
(6) Group annuity	—	—
(7) Total	$ (397,110,345)	$ 151,175,533

35. SEPARATE ACCOUNTS

A. Separate Account Activity

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

Variable annuity contracts may include certain contractually guaranteed benefits to the policyholder. These guaranteed features include guaranteed minimum death benefits (“GMDB”) that are payable in the event of death, and living benefits that are payable in the event of annuitization, or, in other instances, at specified dates during the accumulation period. The Company’s GMDBs generally provide an incidental death benefit of the return of account value or return of premium. A small subset provides an incidental death benefit of the maximum account value up to age 80 and return of premium thereafter. Living benefits include guaranteed minimum withdrawal benefits (“GMWB”). The Company’s GMDB and GMWB reserves are held in the Company’s general account in Exhibit 5.

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

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

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

General account reserves of $81,756,000 and $13,777,000 were established for the separate account reserve in excess of assets in subaccounts TFA1-B and TFA1-D, respectively.

During 2019, AGL established an insulated subaccount CRT-1 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, the aggregate amount transferred from the subaccount CRT-1 to the general account was $29,500,000 during the fourth quarter of 2022 and $78,946,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2022 in the general account related to subaccount CRT-1. The insulated separate account maintained a reserve of $178,070,000 at December 31, 2022 for this subaccount CRT-1.

During 2020, AGL established an insulated subaccount CRT-2 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, the aggregate amount transferred from the subaccount CRT-2 to the general account, was $67,234,000 during the fourth quarter of 2022 and $247,442,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2022 in the general account related to subaccount CRT-2. The insulated separate account maintained a reserve of $469,267,000 at December 31, 2022 for this subaccount CRT-2.

During 2020, AGL established an insulated subaccount CRT-3 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, the aggregate amount transferred from the subaccount CRT-3 to the general account was $52,539,000 during the fourth quarter of 2022 and $122,975,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2022 in the general account related to subaccount CRT-3. The insulated separate account maintained a reserve of $360,038,000 at December 31, 2022 for this subaccount CRT-3.

During 2020, AGL established an insulated subaccount CRT-3 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, the aggregate amount transferred from the subaccount CRT-3 to the general account was $48,313,000 during the fourth quarter of 2022 and $171,289,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2022 in the general account related to subaccount CRT-3. The insulated separate account maintained a reserve of $388,837,000 at December 31, 2022 for this subaccount CRT-3.

During 2021, AGL established an insulated subaccount CRT-5 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, the aggregate amount transferred from the subaccount CRT-5 to the general account was $33,347,000 during the fourth quarter of 2022 and $42,657,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2022 in the general account related to subaccount CRT-5. The insulated separate account maintained a reserve of $200,637,000 at December 31, 2022 for this subaccount CRT-5.

During 2021, AGL established an insulated subaccount CRT-6 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, the aggregate amount transferred from the subaccount CRT-6 to the general account was $31,176,000 during the fourth quarter of 2022 and $115,321,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2022 in the general account related to subaccount CRT-6. The insulated separate account maintained a reserve $171,373,000 at December 31, 2022 for this subaccount CRT-6.

During 2021, AGL established an insulated subaccount CRT-7 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, the aggregate amount transferred from the subaccount CRT-7 to the general account was $105,787,000 during the fourth quarter of 2022 and $272,778,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2022 in the general account related to subaccount CRT-7. The insulated separate account maintained a reserve $633,793,000 at December 31, 2022 for this subaccount CRT-7.

During 2021, AGL established an insulated subaccount CRT-8 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, the aggregate amount transferred from the subaccount CRT-8 to the general account was $148,734,000 during the fourth quarter of 2022 and $394,149,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2022 in the general account related to subaccount CRT-8. The insulated separate account maintained a reserve $742,629,000 at December 31, 2022 for this subaccount CRT-8.

During 2022, AGL established an insulated subaccount CRT-9 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, the aggregate amount transferred from the subaccount CRT-9 to the general account was $24,648,000 during the fourth quarter of 2022 and $38,488,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2022 in the general account related to subaccount CRT-9. The insulated separate account maintained a reserve $109,223,000 at December 31, 2022 for this subaccount CRT-9.

During 2022, AGL established an insulated subaccount CRT-10 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-10 to the general account during the fourth quarter of 2022 and on a cumulative basis. A reserve of $0 is maintained at December 31, 2022 in the general account related to subaccount CRT-10. The insulated separate account maintained a reserve $227,583,000 at December 31, 2022 for this subaccount CRT-10.

During 2022, AGL established an insulated subaccount CRT-11 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-11 to the general account during the fourth quarter of 2022 and on a cumulative basis. A reserve of $0 is maintained at December 31, 2022 in the general account related to subaccount CRT-11. The insulated separate account maintained a reserve $953,041,000 at December 31, 2022 for this subaccount CRT-11.

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

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

Product Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable annuity products	$ 42,102,791,972	$ —
Variable life products	3,073,222,196	—
Bank owned life insurance - hybrid	482,362,973	—
Deferred annuities with market value adjustment	417,241,882	—
Terminal funding	11,453,457,399	—
Fixed options with MVA features of variable products issued in certain states	—	2,148,229,669
Sterling select products with excess interest adjustment feature issued in certain states	—	23,746,721
Total	$ 57,529,076,421	$ 2,171,976,390

(3) As of December 31, 2022, the general account of AGL had a maximum guarantee for separate account liabilities of $3,942,681,751. To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five (5) years:

	Year	Risk Charges Paid by the Separate Account	Guarantees Paid by the General Account
a.	2022	596,494,644	64,182,551
a.	2021	538,682,749	36,343,693
b.	2020	450,397,598	42,942,813
c.	2019	382,923,814	35,195,546
d.	2018	323,537,684	40,761,807
	Total	$ 2,292,036,489	$ 219,426,410

As of December 31, 2022, the general account of AGL had paid $64,182,551 toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding four years ending December 31, 2021, 2020, 2019, and 2018 was $36,343,693, $42,942,813, $35,195,546, and $40,761,807, respectively.

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

B. General Nature and Characteristics of Separate Accounts Business

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

	(1) Indexed	(2) Nonindexed Guarantee less than/equal to 4%	(3) Nonindexed Guarantee more than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
1. Premiums, considerations or deposits at December 31, 2022	$ 433,643,296	$ —	$ 41,189,142	$ 4,964,008,374	$ 5,438,840,812
2. Reserves at December 31, 2022 for accounts with assets at:					
a. Fair value	$ —	$ —	$ —	$ 44,186,880,298	$ 44,186,880,298
b. Amortized cost	2,070,849,599	11,612,618,957	384,705,000	—	14,068,173,556
c. Total reserves	$ 2,070,849,599	$ 11,612,618,957	$ 384,705,000	$ 44,186,880,298	$ 58,255,053,854
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal					
(1) With market value adjustment	$ 2,070,849,599	$ 11,154,322,181	$ 384,705,000	$ —	$ 13,609,876,780
(2) At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
(3) At fair value	—	—	—	44,094,103,906	44,094,103,906
(4) At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
(5) Subtotal	$ 2,070,849,599	$ 11,154,322,181	$ 384,705,000	$ 44,094,103,906	$ 57,703,980,686
b. Not subject to discretionary withdrawal	—	458,296,776	—	92,776,392	551,073,168
c. Total	$ 2,070,849,599	$ 11,612,618,957	$ 384,705,000	$ 44,186,880,298	$ 58,255,053,854

* Line 2(c) should equal Line 3(c).

4. Reserves for Asset Default Risk in Lieu of AVR	$ —	$ —	$ —	$ —	$ —

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

	December 31, 2022
1. Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (page 4, line 1.4)	$ 5,438,840,813
b. Transfers from Separate Accounts (page 4, line 10)	4,329,778,043
c. Net transfers to or (from) Separate Accounts (a)-(b)	1,109,062,770
2. Reconciling adjustments:	
a. Transfers on account of deposit-type contracts	—
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement	$ 1,109,062,770

36. LOSS/CLAIM ADJUSTMENT EXPENSES

The balance in the liability for unpaid accident and health claim adjustment expenses was $2,165,563 and $2,466,120 at December 31, 2022 and 2021, respectively. The Company incurred $37,363 and paid $337,920 of claim adjustment expenses in the current year, of which $207,087 of the paid amount was attributable to insured or covered events of prior years. The Company decreased the provision for insured events of prior years.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Texas

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000005272

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/07/2018

3.4 By what department or departments?
Texas Department of Insurance .....

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

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

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

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

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

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

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

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

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

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

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

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

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

.....

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AIG Asset Management (U.S.), LLC	New York, NY	NO	NO	NO	YES
AIG Capital Services, Inc	Jersey City, NJ	NO	NO	NO	YES
AIG Credit Management, LLC (f/k/a Covenant Credit Partners LLC)	Charlotte, NC	NO	NO	NO	YES
AIG Federal Savings Bank (trust-only thrift)	Wilmington, DE	NO	YES	NO	NO
AIG Global Capital Markets Securities, LLC	Wilton, CT	NO	NO	NO	YES
AlphaCat Capital, Inc	Jersey City, NJ	NO	NO	NO	YES
AlphaCat Managers Ltd.	Bermuda	NO	NO	NO	YES
Covenant CLO Advisors, LLC	Charlotte, NC	NO	NO	NO	YES
First Principles Capital Management, LLC	New York, NY	NO	NO	NO	YES
SunAmerica Asset Management, LLC	Jersey City, NJ	NO	NO	NO	YES
The Variable Annuity Life Insurance Company	Houston, TX	NO	NO	NO	YES
VALIC Financial Advisors, Inc.	Houston, TX	NO	NO	NO	YES
VALIC Retirement Services Company	Houston, TX	NO	NO	NO	YES
Varagon Capital Partners, L.P	New York, NY	NO	NO	NO	YES

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

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

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

PricewaterhouseCoopers LLP,1000 Louisiana St#5800,Houston,TX 77002 .....

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

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

.....

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

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

.....

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

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

.....

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

Frank Andrew Kophamel Senior Vice President and Appointed Actuary, 2727-A Allen Parkway, Houston, TX 77019 .....

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

12.11 Name of real estate holding company ... Various

12.12 Number of parcels involved 505,234

12.13 Total book/adjusted carrying value ..... $ 7,491,324,840

12.2 If, yes provide explanation:

Schedule BA Characteristics of Real Estate: 20 real estate limited partnerships with carrying value of $844,825,795. Schedule D Part 1: Bond Investments in 144 REIT companies that own 505,234 properties with carrying value totaling $6,646,499,046. .....

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

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

.....

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

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

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

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

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $ 42,557
- 22.23 Other amounts paid ..... $ .....

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 17,659,421

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

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

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

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

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

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

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

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

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 0
25.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 0
25.093	Total payable for securities lending reported on the liability page.	$ 194,530

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

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

26.21	Subject to repurchase agreements	$ 1,932,973,521
26.22	Subject to reverse repurchase agreements	$
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
26.27	FHLB Capital Stock	$ 163,232,200
26.28	On deposit with states	$ 47,455,120
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 279,788,055
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 4,880,179,540
26.32	Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [X] No [ ]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41	Special accounting provision of SSAP No. 108	Yes [X] No [ ]
27.42	Permitted accounting practice	Yes [ ] No [X]
27.43	Other accounting guidance	Yes [ ] No [X]

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
Bank of New York Mellon	225 Liberty Street, New York, NY 10286

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
150088	AIG Asset Management (U.S.), LLC	549300JPERGTYCY1XS20	Delaware	DS
151829	PNC Capital Advisors LLC	549300WVB7V48QCY3U49	Delaware	NO
281851	Varagon Capital Partners, L.P.	None	SEC	DS
289202	Blackstone ISG-I Advisors L.L.C.	254900R5V6O5FY4HUE09	Delaware	DS
107038	JPMorgan Investment Management Inc.	549300W78QHV4XMM6K69	Delaware	NO
111128	Carlyle Investment Management L.L.C.	549300MVJ5FAYQX68835	SEC	NO
107105	BlackRock Financial Management	549300LVXYIVJKE13M84	Delaware	NO

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	108,867,305,188	95,249,947,579	(13,617,357,609)
31.2 Preferred stocks	93,128,093	88,886,511	(4,241,582)
31.3 Totals	108,960,433,281	95,338,834,090	(13,621,599,191)

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

Fair market value was predominantly based on external pricing sources. To a lesser extent, internal pricing models were used when external prices were not available. See Note 20 Fair Value Measurements for information regarding the sources or methods utilized in determining fair value.

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [X]

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

Broker-priced items are typically priced via a single broker quote from the underwriter or another dealer knowledgeable about the security. It is AIGs experience that broker/dealers and custodial banks rarely provide a written account of their pricing methodologies. AIG performs various pricing reviews and testing of its securities to obtain comfort that the broker quotes were reflective of transactions between market participants. Testing is generally performed on a monthly basis to identify assets that require further review based on certain parameters. These reviews include an evaluation of significant price changes as well as price variances from other available internal and external sources. In certain circumstances, AIG may contact the broker directly for more information.

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

33.2 If no, list exceptions:

Twenty-three securities pending documentation, audited financials, valid identifier, or a Private Rating Letter
One security immaterial Book Value

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

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

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

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

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

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

.....

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

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [ ]

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

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

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 1,761,564

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

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE	616,073
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 34,768,041

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

1 Name	2 Amount Paid
NONE	.....
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 1,082,949

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

1 Name	2 Amount Paid
NONE	.....
.....	.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

1.2 If yes, indicate premium earned on U.S. business only ..... $ 96,755

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

1.31 Reason for excluding:

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ..... $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $ 102,431

1.6 Individual policies:

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

All years prior to most current three years
1.64 Total premium earned ..... $ 96,121
1.65 Total incurred claims ..... $ 102,431
1.66 Number of covered lives 53

1.7 Group policies:

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

All years prior to most current three years
1.74 Total premium earned ..... $ 634
1.75 Total incurred claims ..... $
1.76 Number of covered lives 1

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	12,955,610	14,524,530
2.2	Premium Denominator	39,865,263,462	15,308,484,539
2.3	Premium Ratio (2.1/2.2)	0.000	0.001
2.4	Reserve Numerator		78,325,926
2.5	Reserve Denominator	109,327,819,583	104,292,546,699
2.6	Reserve Ratio (2.4/2.5)	0.000	0.001

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... $ (828,466,876)

3.4 State the authority under which Separate Accounts are maintained:

.....

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

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

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

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

4.1 Amount of loss reserves established by these annuities during the current year: ..... $ 1,729,692

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

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
CHESAPEAKE EMPLOYERS INSURANCE COMPANY	346,812
COUNTY OF ESSEX	1,119,365
ACCIDENT FUND NATIONAL INS CO	263,515

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

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

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

5.4 If yes, please provide the balance of funds administered as of the reporting date. .....$ 17,426,628

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

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

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

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

7.1 Direct Premium Written .....$ 3,287,582,004
7.2 Total Incurred Claims .....$ 3,071,263,812
7.3 Number of Covered Lives 4,350,863

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

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

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

Life, Accident and Health Companies Only:

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

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid .....$ 68,012,144
9.22 Received.....$ 1,022,445,050

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

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

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

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $..... 18,281,600,803

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

12.11 Cash .....$ 38,449,233,074
12.12 Stock .....$ 174,074,153

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

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

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

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium	.....	.....	.....
13.32 Paid claims	.....	.....	.....
13.33 Claim liability and reserve (beginning of year)	2,681,042	1,668,456	1,012,586
13.34 Claim liability and reserve (end of year)	2,681,042	1,668,456	1,012,586
13.35 Incurred claims	0	0	0

GENERAL INTERROGATORIES

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

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

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000		
13.42	$25,000 - 99,999		
13.43	$100,000 - 249,999		
13.44	$250,000 - 999,999		1,938,814
13.45	$1,000,000 or more		742,227

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

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held? .....
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting? .....
18.5 How many of the same were delegates of the subordinate branches? .....
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing a benefit certificate to applicants? ..... Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? ..... Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? ..... Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year ..... %
    27.12 Subsequent Years ..... %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? ..... $ .....
29.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? .....
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

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

		1 2022	2 2021	3 2020	4 2019	5 2018
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	146,882,489	147,488,631	148,043,599	147,597,958	144,671,518
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	826,010,413	818,893,743	805,833,901	787,472,023	743,959,775
3.	Credit life (Line 21, Col. 6)	9,324	14,151	22,859	29,127	64,620
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	5,787,489	6,291,972	6,473,015	6,793,537	6,995,286
5.	Industrial (Line 21, Col. 2)	714,897	735,151	757,156	780,165	807,976
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	979,404,612	973,423,648	961,130,530	942,672,810	896,499,175
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	149,128,684	105,322,035	56,631,588		
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	5,339,722	5,534,116	6,936,988	8,152,016	9,895,937
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	43,352,625	45,762,974	49,703,026	74,892,888	65,592,264
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	1,870	1,530	1,070	1,580	1,795
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	48,694,217	51,298,620	56,641,084	83,046,484	75,489,996
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	479	(1,510)	(361)	1,253	(548,506,041)
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	669,686,094	106,862,072	557,981,093	408,756,420	(6,364,288,060)
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	13,475,836,920	12,170,131,703	8,216,353,438	12,099,536,582	(1,372,556,560)
16	Credit life (group and individual) (Line 20.4, Col. 5)	0		0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	(34,057,721)	(40,124,831)	(18,261,013)	(25,628,384)	(40,678,609)
17.2	Group annuities (Line 20.4, Col. 7)	25,722,675,039	3,036,661,953	2,068,204,139	1,735,990,663	(1,098,383,156)
18.1	A & H-group (Line 20.4, Col. 8)	185,398	229,543	548,452	888,046	2,403,042
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0		0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	30,937,247	34,587,489	38,951,416	45,170,218	(677,252,186)
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	6	138,120	0	(68)	0
20.	Total	39,865,263,462	15,308,484,539	10,863,777,164	14,264,714,730	(10,099,261,570)
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	151,917,660,100	146,806,445,590	142,094,139,527	134,762,124,524	127,166,695,565
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	142,251,167,670	138,273,986,141	134,583,022,900	128,473,451,433	120,816,440,944
23.	Aggregate life reserves (Page 3, Line 1)	108,849,559,962	104,079,800,156	101,263,618,085	97,631,637,743	91,354,874,933
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	100,705,922	275,930,287	69,187,060		
24.	Aggregate A & H reserves (Page 3, Line 2)	711,109,662	736,035,186	755,571,966	765,619,781	787,552,182
25.	Deposit-type contract funds (Page 3, Line 3)	12,316,198,532	12,327,210,033	13,033,882,316	12,038,485,382	12,011,997,644
26.	Asset valuation reserve (Page 3, Line 24.01)	1,680,980,465	2,301,867,001	2,096,490,429	1,957,221,833	1,582,807,735
27.	Capital (Page 3, Lines 29 and 30)	6,850,000	6,850,000	6,850,000	6,850,000	6,850,000
28.	Surplus (Page 3, Line 37)	9,742,742,430	8,525,609,450	7,504,266,627	6,281,823,091	6,343,404,621
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	5,219,437,741	2,434,205,422	3,209,727,925	4,423,653,454	3,607,236,264
	Risk-Based Capital Analysis					
30.	Total adjusted capital	11,439,229,780	10,841,143,620	9,615,732,562	8,254,258,833	7,940,502,034
31.	Authorized control level risk - based capital	1,406,105,295	1,271,659,985	1,139,959,026	1,054,564,858	1,005,816,484
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	73.9	75.5	76.1	76.0	76.6
33.	Stocks (Lines 2.1 and 2.2)	0.7	0.9	0.8	0.7	0.5
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	17.1	15.6	15.5	16.5	15.3
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.1	0.2
36.	Cash, cash equivalents and short-term investments (Line 5)	0.6	0.6	0.8	0.3	1.3
37.	Contract loans (Line 6)	0.8	0.8	0.9	1.0	1.1
38.	Derivatives (Page 2, Line 7)	0.3	0.8	0.7	0.5	1.3
39.	Other invested assets (Line 8)	5.4	4.5	3.8	3.7	3.4
40.	Receivables for securities (Line 9)	0.0	0.1	0.1	0.1	0.1
41.	Securities lending reinvested collateral assets (Line 10)	0.0	1.2	1.2	1.0	0.3
42.	Aggregate write-ins for invested assets (Line 11)	1.1	0.1	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2022	2 2021	3 2020	4 2019	5 2018
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	360,000,000	350,000,000	350,000,000	0	
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)		0	0	0	
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	757,953,344	987,270,076	836,265,329	406,995,530	123,004,868
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	64,140,092	77,588,282	84,351,393	73,865,210	70,148,805
49.	All other affiliated	1,117,063,714	1,309,088,777	1,745,846,230	1,926,201,845	1,826,483,623
50.	Total of above Lines 44 to 49	2,299,157,150	2,723,947,135	3,016,462,952	2,407,062,585	2,019,637,296
51.	Total Investment in Parent included in Lines 44 to 49 above		0	4,086,684	5,540,663	4,253,994
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	4,564,123,417	4,591,299,969	4,004,584,109	3,361,700,859	2,851,986,647
53.	Total admitted assets (Page 2, Line 28, Col. 3)	211,618,712,912	217,104,430,385	205,189,154,640	192,292,551,926	176,784,737,643
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	7,172,403,077	7,503,019,809	6,034,794,387	6,102,599,548	6,242,728,275
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(1,189,883,479)	(404,708,144)	640,145,834	(144,047,194)	(341,592,303)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(693,794,509)	205,978,887	155,127,107	742,923,102	31,943,940
57.	Total of above Lines 54, 55 and 56	5,288,725,089	7,304,290,552	6,830,067,328	6,701,475,456	5,933,079,912
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	12,829,879,738	12,012,211,491	10,250,534,086	10,384,608,709	8,934,718,624
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	16,186,770	24,810,103	25,561,591	28,648,986	(38,558,546)
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	403,743,763	799,256,629	586,390,551	317,700,226	487,968,659
61.	Increase in A & H reserves (Line 19, Col. 6)	(24,925,525)	(19,550,974)	(10,036,142)	(21,990,880)	(24,635,799)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	6,135,400	1,399,619	2,505,480	4,212,323	(13,226,906)
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	7.0	8.4	9.6	8.9	(14.5)
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	3.9	3.7	3.5	4.0	4.1
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	(24.6)	17.0	40.7	16.7	9.1
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	50.7	31.9	20.7	24.6	(2.0)
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)	11,102	XXX	XXX	XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)	0	XXX	XXX	XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	229,121,944	XXX	XXX	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	261,636,091	XXX	XXX	XXX	XXX
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)	18,185,915	19,533,786	197,079	201,768	(39,973,996)
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	249,673,435	272,820,357	11,320,734	10,537,170	(328,817,185)
74.	Ordinary - individual annuities (Page 6, Col. 4)	816,283,955	1,709,654,277	62,280,203	118,175,942	794,505,366
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	XXX	(21,062,978)
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	0	3,937	1,144	140	1,051
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	6,224,724	3,715,468	1,536,702	2,913,333	24,986,487
78.	Group annuities (Page 6, Col. 5)	342,295,048	374,795,683	137,688,948	71,189,316	138,511,006
79.	A & H-group (Page 6.5, Col. 3)	(5,772)	24,706	62,841	55,805	6,549,000
80.	A & H-credit (Page 6.5, Col. 10)	(19)	65,726	300,093	178,795	(66,129)
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	24,957,809	23,671,129	15,035,288	15,320,147	12,420,143
82.	Aggregate of all other lines of business (Page 6, Col. 8)	523,119,338	244,936,037	(899,581,111)	17,092,960	319,423,016
83.	Fraternal (Page 6, Col. 7)	0	0	0	0	
84.	Total (Page 6, Col. 1)	1,980,734,433	2,649,221,104	(671,158,089)	235,665,369	906,475,781

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

If no, please explain: .....

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Alabama — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	48,148,171		28,568	183	48,176,922
2. Annuity considerations	103,348,302		5,528,159		108,876,461
3. Deposit-type contract funds	819,537	XXX		XXX	819,537
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	152,316,010	0	5,556,727	183	157,872,919
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	49,846				49,846
6.2 Applied to pay renewal premiums	8,580				8,580
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	52,728				52,728
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	111,154	0	0	0	111,154
Annuities:					
7.1 Paid in cash or left on deposit	8				8
7.2 Applied to provide paid-up annuities	1				1
7.3 Other	9				9
7.4 Totals (Sum of Lines 7.1 to 7.3)	18	0	0	0	18
8. Grand Totals (Lines 6.5 plus 7.4)	111,172	0	0	0	111,172
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	53,321,497		252,806	295,643	53,869,946
10. Matured endowments	348,914			78,443	427,356
11. Annuity benefits	28,386,851		12,036,882		40,423,733
12. Surrender values and withdrawals for life contracts	90,398,600		29,270,213	42,154	119,710,967
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	553,323				553,323
15. Totals	173,009,185	0	41,559,901	416,240	214,985,325
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	16	8,330,878	0	0	0	0	155	28,055	171	8,358,932
17. Incurred during current year	2,768	52,525,699			8	252,806	17	381,677	2,793	53,160,181
Settled during current year:										
18.1 By payment in full	2,714	53,570,411			8	252,806	1	374,086	2,723	54,197,303
18.2 By payment on compromised claims	1	100,000							1	100,000
18.3 Totals paid	2,715	53,670,411	0	0	8	252,806	1	374,086	2,724	54,297,303
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	2,715	53,670,411	0	0	8	252,806	1	374,086	2,724	54,297,303
19. Unpaid Dec. 31, current year (16+17-18.6)	69	7,186,165	0	0	0	0	171	35,646	240	7,221,811
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	141,508	11,673,490,373	0	(a) 0	2	5,322,853	57,709	31,547,453	199,219	11,710,360,679
21. Issued during year	2,114	511,408,089	0	0	0	10,000	0	0	2,114	511,418,089
22. Other changes to in force (Net)	(6,790)	(602,807,558)	0	0	0	(472,040)	(1,898)	(1,044,547)	(8,688)	(604,324,145)
23. In force December 31 of current year	136,832	11,582,090,904	0	(a) 0	2	4,860,813	55,811	30,502,906	192,645	11,617,454,623

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	3,976	5,293	0	205,031	40,653
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	1
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	102,966	105,571	0	351,554	322,758
25.2 Guaranteed renewable (b)	2,063,786	2,069,506	0	590,685	654,072
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	19,313	19,618	0	(937)	(1,021)
25.6 Totals (sum of Lines 25.1 to 25.5)	2,186,065	2,194,695	0	941,302	975,809
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,190,041	2,199,988	0	1,146,333	1,016,463

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

DIRECT BUSINESS IN THE STATE OF Alaska — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,587,073		3,388		3,590,461
2. Annuity considerations	8,402,723		382,742		8,785,465
3. Deposit-type contract funds		XXX		XXX	0
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	11,989,796	0	386,130	0	12,375,926
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	2,809				2,809
6.2 Applied to pay renewal premiums	37				37
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	1,467				1,467
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	4,314	0	0	0	4,314
Annuities:					
7.1 Paid in cash or left on deposit	1				1
7.2 Applied to provide paid-up annuities					0
7.3 Other					0
7.4 Totals (Sum of Lines 7.1 to 7.3)	1	0	0	0	1
8. Grand Totals (Lines 6.5 plus 7.4)	4,315	0	0	0	4,315
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,726,059		25,000		2,751,059
10. Matured endowments	2,500			832	3,332
11. Annuity benefits	4,553,568		69,372		4,622,940
12. Surrender values and withdrawals for life contracts	14,739,723		982,651		15,722,373
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	14,122				14,122
15. Totals	22,035,972	0	1,077,023	832	23,113,827
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	5	751,976	0	0	0	0	0	0	5	751,976
17. Incurred during current year	47	2,043,410			1	25,000	0	832	48	2,069,242
Settled during current year:										
18.1 By payment in full	48	2,728,559			1	25,000	0	832	49	2,754,392
18.2 By payment on compromised claims	0								0	0
18.3 Totals paid	48	2,728,559	0	0	1	25,000	0	832	49	2,754,392
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	48	2,728,559	0	0	1	25,000	0	832	49	2,754,392
19. Unpaid Dec. 31, current year (16+17-18.6)	4	66,827	0	0	0	0	0	0	4	66,827
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,517	1,854,368,532	0	(a) 0	1	852,861	230	173,409	5,748	1,855,394,802
21. Issued during year	212	74,188,577	0	0	0	0	0	0	212	74,188,577
22. Other changes to in force (Net)	(203)	(156,805,198)	0	0	0	(116,024)	(6)	(4,760)	(209)	(156,925,982)
23. In force December 31 of current year	5,526	1,771,751,911	0	(a) 0	1	736,837	224	168,649	5,751	1,772,657,397

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	687	681	0	0	9
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	3,965	4,071	0	11,231	10,351
25.2 Guaranteed renewable (b)	74,072	74,333	0	0	0
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	40	43	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	78,077	78,447	0	11,231	10,351
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	78,764	79,128	0	11,231	10,360

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Arizona — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	32,813,352		(24,833)		32,788,519
2. Annuity considerations	927,419,188		2,956,416		930,375,604
3. Deposit-type contract funds	6,235,777	XXX	74,692,862	XXX	80,928,639
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	966,468,317	0	77,624,446	0	1,044,092,762
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	65,922				65,922
6.2 Applied to pay renewal premiums	1,370				1,370
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	59,732				59,732
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	127,024	0	0	0	127,024
Annuities:					
7.1 Paid in cash or left on deposit	87				87
7.2 Applied to provide paid-up annuities	5				5
7.3 Other	235				235
7.4 Totals (Sum of Lines 7.1 to 7.3)	327	0	0	0	327
8. Grand Totals (Lines 6.5 plus 7.4)	127,351	0	0	0	127,351
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	(16,748,934)			9,255	(16,739,678)
10. Matured endowments	185,098			1,030	186,128
11. Annuity benefits	100,788,572		50,007,334		150,795,906
12. Surrender values and withdrawals for life contracts	409,947,826		115,155,056	5,111	525,107,993
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	188,001		1,705		189,706
15. Totals	494,360,564	0	165,164,095	15,396	659,540,055
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	9	4,821,784	0	0	0	0	7	767	16	4,822,551
17. Incurred during current year	599	(19,103,957)			0	0	(3)	10,116	596	(19,093,841)
Settled during current year:										
18.1 By payment in full	555	(16,563,835)			0	0	0	10,285	555	(16,553,550)
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	555	(16,563,835)	0	0	0	0	0	10,285	555	(16,553,550)
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	555	(16,563,835)	0	0	0	0	0	10,285	555	(16,553,550)
19. Unpaid Dec. 31, current year (16+17-18.6)	53	2,281,662	0	0	0	0	4	598	57	2,282,260
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	43,478	15,483,892,572	0	(a) 0	1	23,883,771	1,628	1,222,376	45,107	15,508,998,719
21. Issued during year	2,068	867,557,627	0	0	0	0	0	0	2,068	867,557,627
22. Other changes to in force (Net)	(2,401)	(641,270,632)	0	0	0	(1,707,951)	(32)	(20,339)	(2,433)	(642,998,922)
23. In force December 31 of current year	43,145	15,710,179,567	0	(a) 0	1	22,175,820	1,596	1,202,037	44,742	15,733,557,424

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	5,419	5,419	0	314,412	44,425
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	1
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	47,166	47,359	0	192,433	177,348
25.2 Guaranteed renewable (b)	853,223	859,267	0	495,373	502,314
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	271	274	0	0	(2)
25.6 Totals (sum of Lines 25.1 to 25.5)	900,660	906,900	0	687,806	679,660
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	906,079	912,319	0	1,002,218	724,086

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

DIRECT BUSINESS IN THE STATE OF Arkansas — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	23,544,195		43,944		23,588,139
2. Annuity considerations	57,151,762		3,507,592		60,659,354
3. Deposit-type contract funds	1,733,846	XXX		XXX	1,733,846
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	82,429,803	0	3,551,536	0	85,981,340
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	17,896				17,896
6.2 Applied to pay renewal premiums	3,564				3,564
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	26,083				26,083
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	47,542	0	0	0	47,542
Annuities:					
7.1 Paid in cash or left on deposit					0
7.2 Applied to provide paid-up annuities	1				1
7.3 Other					0
7.4 Totals (Sum of Lines 7.1 to 7.3)	1	0	0	0	1
8. Grand Totals (Lines 6.5 plus 7.4)	47,543	0	0	0	47,543
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	18,796,248			32,528	18,828,776
10. Matured endowments	99,080			7,596	106,676
11. Annuity benefits	16,146,923		8,806,704		24,953,627
12. Surrender values and withdrawals for life contracts	38,448,225		20,419,424	6,858	58,874,507
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	250,788		2,150		252,938
15. Totals	73,741,263	0	29,228,278	46,982	103,016,523
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	14	2,869,693	0	0	0	0	17	2,199	31	2,871,892
17. Incurred during current year	941	16,623,313			0	0	(5)	40,170	936	16,663,483
Settled during current year:										
18.1 By payment in full	914	18,845,328			0	0	0	40,124	914	18,885,452
18.2 By payment on compromised claims	1	50,000							1	50,000
18.3 Totals paid	915	18,895,328	0	0	0	0	0	40,124	915	18,935,452
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	915	18,895,328	0	0	0	0	0	40,124	915	18,935,452
19. Unpaid Dec. 31, current year (16+17-18.6)	40	597,678	0	0	0	0	12	2,245	52	599,923
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	45,702	5,816,611,290	0	(a) 0	2	6,037,053	15,665	5,046,063	61,369	5,827,694,406
21. Issued during year	1,113	303,909,084	0	0	0	0	0	0	1,113	303,909,084
22. Other changes to in force (Net)	(2,339)	(259,105,271)	0	0	0	(372,527)	(275)	(126,228)	(2,614)	(259,604,026)
23. In force December 31 of current year	44,476	5,861,415,103	0	(a) 0	2	5,664,526	15,390	4,919,835	59,868	5,871,999,464

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	203	1,798	0	44,479	8,079
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	7,800	6,197
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	15,632	16,264	0	17,379	16,017
25.2 Guaranteed renewable (b)	809,221	818,829	0	286,460	297,590
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	1,290	1,308	0	14,006	14,005
25.6 Totals (sum of Lines 25.1 to 25.5)	826,143	836,401	0	317,845	327,612
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	826,346	838,199	0	370,124	341,888

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF California — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	588,172,102		2,702,109	(333)	590,873,878
2. Annuity considerations	2,008,437,621		41,370,882		2,049,808,503
3. Deposit-type contract funds	5,126,645	XXX	46,450,761	XXX	51,577,406
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	2,601,736,368	0	90,523,751	(333)	2,692,259,787
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	343,405		2,511		345,916
6.2 Applied to pay renewal premiums	51,907		353		52,260
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	26,131				26,131
6.4 Other	636				636
6.5 Totals (Sum of Lines 6.1 to 6.4)	422,079	0	2,864	0	424,943
Annuities:					
7.1 Paid in cash or left on deposit	44				44
7.2 Applied to provide paid-up annuities	9				9
7.3 Other	11				11
7.4 Totals (Sum of Lines 7.1 to 7.3)	64	0	0	0	64
8. Grand Totals (Lines 6.5 plus 7.4)	422,143	0	2,864	0	425,007
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	417,284,438		10,541,054	408,081	428,233,572
10. Matured endowments	729,425		6,102	42,351	777,878
11. Annuity benefits	234,505,930		83,798,595		318,304,525
12. Surrender values and withdrawals for life contracts	1,062,511,246		234,855,711	98,399	1,297,465,357
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	1,189,225		5,128		1,194,353
15. Totals	1,716,220,263	0	329,206,591	548,831	2,045,975,684
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	32	112,517,031	0	0	12	1,039,620	269	60,546	313	113,617,198
17. Incurred during current year	4,148	393,557,408			128	10,305,149	(84)	431,385	4,192	404,293,942
Settled during current year:										
18.1 By payment in full	3,919	409,876,962			140	10,547,156	2	450,431	4,061	420,874,549
18.2 By payment on compromised claims	13	8,136,900							13	8,136,900
18.3 Totals paid	3,932	418,013,862	0	0	140	10,547,156	2	450,431	4,074	429,011,449
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	3,932	418,013,862	0	0	140	10,547,156	2	450,431	4,074	429,011,449
19. Unpaid Dec. 31, current year (16+17-18.6)	248	88,060,577	0	0	0	797,613	183	41,500	431	88,899,690
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	459,991	186,822,270,065	0	(a) 0	10	1,025,229,183	34,922	26,470,929	494,923	187,873,970,177
21. Issued during year	16,575	9,402,841,488	0	0	0	0	0	0	16,575	9,402,841,488
22. Other changes to in force (Net)	(24,445)	(8,538,596,452)	0	(1)	0	(122,419,325)	(1,700)	(1,358,774)	(26,145)	(8,662,374,552)
23. In force December 31 of current year	452,121	187,686,515,101	0	(a) (1)	10	902,809,858	33,222	25,112,155	485,353	188,614,437,113

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	34,379	33,042	0	325,022	74,688
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	8
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	147,826	167,714	0	699,781	630,659
25.2 Guaranteed renewable (b)	4,393,318	4,443,197	0	4,826,003	4,912,666
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	168	168	0	0	0
25.5 All other (b)	1,450	1,480	0	117,136	117,121
25.6 Totals (sum of Lines 25.1 to 25.5)	4,542,762	4,612,559	0	5,642,920	5,660,446
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	4,577,141	4,645,601	0	5,967,942	5,735,142

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Colorado — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	48,793,911		197,560		48,991,471
2. Annuity considerations	165,048,908		28,769,286		193,818,194
3. Deposit-type contract funds	899,564	XXX		XXX	899,564
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	214,742,384	0	28,966,845	0	243,709,229
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	81,582				81,582
6.2 Applied to pay renewal premiums	1,369				1,369
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	38,503				38,503
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	121,455	0	0	0	121,455
Annuities:					
7.1 Paid in cash or left on deposit	131				131
7.2 Applied to provide paid-up annuities	3				3
7.3 Other	5				5
7.4 Totals (Sum of Lines 7.1 to 7.3)	139	0	0	0	139
8. Grand Totals (Lines 6.5 plus 7.4)	121,593	0	0	0	121,593
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	37,756,216		280,151	10,656	38,047,023
10. Matured endowments	267,656				267,656
11. Annuity benefits	29,672,292		15,075,903		44,748,195
12. Surrender values and withdrawals for life contracts	89,675,693		37,937,062	2,606	127,615,360
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	254,157				254,157
15. Totals	157,626,014	0	53,293,116	13,262	210,932,391
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	10	5,915,315	0	0	1	30,409	4	837	15	5,946,561
17. Incurred during current year	413	38,647,099			8	304,064	(3)	9,966	418	38,961,129
Settled during current year:										
18.1 By payment in full	377	37,529,872			8	249,742	0	10,656	385	37,790,270
18.2 By payment on compromised claims	2	494,000			1	30,409			3	524,409
18.3 Totals paid	379	38,023,872	0	0	9	280,151	0	10,656	388	38,314,679
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	379	38,023,872	0	0	9	280,151	0	10,656	388	38,314,679
19. Unpaid Dec. 31, current year (16+17-18.6)	44	6,538,542	0	0	0	54,322	1	147	45	6,593,011
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	53,872	18,393,187,160	0	(a) 0	2	22,753,578	1,046	770,789	54,920	18,416,711,527
21. Issued during year	1,882	871,599,743	0	0	0	0	0	0	1,882	871,599,743
22. Other changes to in force (Net)	(2,776)	(790,633,039)	0	0	0	(1,143,522)	(23)	(15,142)	(2,799)	(791,791,703)
23. In force December 31 of current year	52,978	18,474,153,864	0	(a) 0	2	21,610,056	1,023	755,647	54,003	18,496,519,567

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,703	2,530	0	5,460	6,547
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	1
24.3 Collectively renewable policies/certificates (b)	78	92	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	95,643	97,513	0	349,506	322,109
25.2 Guaranteed renewable (b)	988,261	994,884	0	592,013	625,129
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	388	411	0	0	(2)
25.6 Totals (sum of Lines 25.1 to 25.5)	1,084,292	1,092,808	0	941,519	947,236
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,086,073	1,095,430	0	946,979	953,784

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Connecticut — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	39,420,117		150,468		39,570,585
2. Annuity considerations	173,238,944		2,529,458		175,768,402
3. Deposit-type contract funds	1,395,531	XXX		XXX	1,395,531
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	214,054,593	0	2,679,927	0	216,734,519
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	143,049				143,049
6.2 Applied to pay renewal premiums	196				196
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	109,465				109,465
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	252,710	0	0	0	252,710
Annuities:					
7.1 Paid in cash or left on deposit	8				8
7.2 Applied to provide paid-up annuities					0
7.3 Other	8				8
7.4 Totals (Sum of Lines 7.1 to 7.3)	16	0	0	0	16
8. Grand Totals (Lines 6.5 plus 7.4)	252,726	0	0	0	252,726
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	29,390,623		191,043	4,518	29,586,184
10. Matured endowments	90,243			201	90,444
11. Annuity benefits	33,824,899		10,098,268		43,923,167
12. Surrender values and withdrawals for life contracts	74,916,162		35,227,584	496	110,144,242
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	30,641				30,641
15. Totals	138,252,568	0	45,516,895	5,215	183,774,678
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	13	11,514,499	0	0	0	0	1	125	14	11,514,624
17. Incurred during current year	266	29,851,368			3	191,043	2	5,163	271	30,047,573
Settled during current year:										
18.1 By payment in full	249	28,980,867			3	191,043	0	4,719	252	29,176,628
18.2 By payment on compromised claims	1	500,000							1	500,000
18.3 Totals paid	250	29,480,867	0	0	3	191,043	0	4,719	253	29,676,628
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	250	29,480,867	0	0	3	191,043	0	4,719	253	29,676,628
19. Unpaid Dec. 31, current year (16+17-18.6)	29	11,885,001	0	0	0	0	3	568	32	11,885,569
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	30,844	16,160,900,148	0	(a) 0	6	207,686,902	218	163,143	31,068	16,368,750,194
21. Issued during year	1,634	772,599,446	0	0	0	0	0	0	1,634	772,599,446
22. Other changes to in force (Net)	(1,855)	(755,315,246)	0	0	0	(4,954,065)	(10)	(9,019)	(1,865)	(760,278,330)
23. In force December 31 of current year	30,623	16,178,184,348	0	(a) 0	6	202,732,837	208	154,124	30,837	16,381,071,310

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,020	5,056	0	212,393	30,047
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	1
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	202,787	206,175	0	332,404	306,347
25.2 Guaranteed renewable (b)	204,297	207,976	0	180,280	181,874
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	103	107	0	0	(2)
25.6 Totals (sum of Lines 25.1 to 25.5)	407,187	414,258	0	512,684	488,219
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	408,207	419,314	0	725,077	518,267

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Delaware — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	18,682,186		70,619		18,752,805
2. Annuity considerations	58,107,319		944,058		59,051,376
3. Deposit-type contract funds	10,576,694	XXX	6,727,786	XXX	17,304,480
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	87,366,198	0	7,742,463	0	95,108,661
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	4,481				4,481
6.2 Applied to pay renewal premiums	12,081				12,081
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	22,380				22,380
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	38,941	0	0	0	38,941
Annuities:					
7.1 Paid in cash or left on deposit	73				73
7.2 Applied to provide paid-up annuities	1				1
7.3 Other	3				3
7.4 Totals (Sum of Lines 7.1 to 7.3)	77	0	0	0	77
8. Grand Totals (Lines 6.5 plus 7.4)	39,018	0	0	0	39,018
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	24,617,756		9,106	63,216	24,690,079
10. Matured endowments	97,497			18,988	116,485
11. Annuity benefits	14,142,772		3,317,266		17,460,038
12. Surrender values and withdrawals for life contracts	20,600,835		5,268,446	5,209	25,874,491
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	66,195				66,195
15. Totals	59,525,055	0	8,594,819	87,414	68,207,287
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	11	7,178,636	0	0	0	0	26	4,987	37	7,183,624
17. Incurred during current year	487	29,203,315			1	9,106	8	82,910	496	29,295,332
Settled during current year:										
18.1 By payment in full	488	24,715,253			1	9,106	1	82,204	490	24,806,564
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	488	24,715,253	0	0	1	9,106	1	82,204	490	24,806,564
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	488	24,715,253	0	0	1	9,106	1	82,204	490	24,806,564
19. Unpaid Dec. 31, current year (16+17-18.6)	10	11,666,698	0	0	0	0	33	5,693	43	11,672,392
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	20,795	3,089,286,724	0	(a) 1	1	30,935,983	8,837	5,559,137	29,633	3,125,781,845
21. Issued during year	431	144,924,751	0	0	0	0	0	0	431	144,924,751
22. Other changes to in force (Net)	(1,011)	(171,874,489)	0	0	0	(443,099)	(287)	(147,232)	(1,298)	(172,464,820)
23. In force December 31 of current year	20,215	3,062,336,986	0	(a) 1	1	30,492,884	8,550	5,411,905	28,766	3,098,241,776

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,205	1,461	0	28,118	4,076
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	36,408	43,518	0	131,473	121,040
25.2 Guaranteed renewable (b)	307,390	310,839	0	65,206	63,802
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	(1)
25.6 Totals (sum of Lines 25.1 to 25.5)	343,798	354,357	0	196,679	184,841
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	345,003	355,818	0	224,797	188,917

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF District of Columbia — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,052,482		16,804		6,069,286
2. Annuity considerations	15,195,987		15,439		15,211,426
3. Deposit-type contract funds		XXX		XXX	0
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	21,248,469	0	32,243	0	21,280,712
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	18,847				18,847
6.2 Applied to pay renewal premiums	40				40
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	3,978				3,978
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	22,865	0	0	0	22,865
Annuities:					
7.1 Paid in cash or left on deposit	1				1
7.2 Applied to provide paid-up annuities	5				5
7.3 Other	1				1
7.4 Totals (Sum of Lines 7.1 to 7.3)	7	0	0	0	7
8. Grand Totals (Lines 6.5 plus 7.4)	22,872	0	0	0	22,872
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	14,512,667			18,359	14,531,026
10. Matured endowments	40,455			9,320	49,775
11. Annuity benefits	7,469,238		680,500		8,149,739
12. Surrender values and withdrawals for life contracts	7,244,482		2,374,169	474	9,619,125
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	4,458				4,458
15. Totals	29,271,301	0	3,054,669	28,153	32,354,123
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	7	1,734,378	0	0	0	0	7	1,047	14	1,735,424
17. Incurred during current year	181	92,509,410			0	0	(2)	27,532	179	92,536,942
Settled during current year:										
18.1 By payment in full	179	14,553,122			0	0	0	27,679	179	14,580,801
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	179	14,553,122	0	0	0	0	0	27,679	179	14,580,801
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	179	14,553,122	0	0	0	0	0	27,679	179	14,580,801
19. Unpaid Dec. 31, current year (16+17-18.6)	9	79,690,666	0	0	0	0	5	900	14	79,691,566
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	10,726	3,023,784,958	4	(a) 23,524	1	458,537	3,410	1,511,801	14,141	3,025,778,821
21. Issued during year	332	174,438,159	0	0	0	0	0	0	332	174,438,159
22. Other changes to in force (Net)	(607)	(165,416,445)	(1)	(8,024)	0	(76,473)	(145)	(85,259)	(753)	(165,586,201)
23. In force December 31 of current year	10,451	3,032,806,672	3	(a) 15,500	1	382,064	3,265	1,426,542	13,720	3,034,630,779

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 23,524 , current year $ 15,500

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	428	507	0	0	0
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	1,176	1,390	0	0	0
25.2 Guaranteed renewable (b)	60,586	61,181	0	0	0
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	171	169	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	61,933	62,740	0	0	0
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	62,361	63,247	0	0	0

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Florida — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	253,193,058		(342,373)	(31)	252,850,654
2. Annuity considerations	1,339,214,849		101,737,069		1,440,951,918
3. Deposit-type contract funds	10,858,997	XXX		XXX	10,858,997
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	1,603,266,904	0	101,394,696	(31)	1,704,661,570
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	184,117				184,117
6.2 Applied to pay renewal premiums	24,185				24,185
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	234,961				234,961
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	443,264	0	0	0	443,264
Annuities:					
7.1 Paid in cash or left on deposit	355				355
7.2 Applied to provide paid-up annuities	9				9
7.3 Other	18				18
7.4 Totals (Sum of Lines 7.1 to 7.3)	382	0	0	0	382
8. Grand Totals (Lines 6.5 plus 7.4)	443,645	0	0	0	443,645
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	196,182,525		2,925,764	881,915	199,990,204
10. Matured endowments	611,769			181,833	793,602
11. Annuity benefits	189,494,796		42,791,368		232,286,164
12. Surrender values and withdrawals for life contracts	823,411,014		80,266,032	172,419	903,849,465
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	1,218,752		2,064		1,220,815
15. Totals	1,210,918,856	0	125,985,228	1,236,166	1,338,140,250
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	23	39,864,972	0	0	1	19,243	452	88,351	476	39,972,566
17. Incurred during current year	6,188	181,582,957			40	2,911,521	1	1,065,259	6,229	185,559,737
Settled during current year:										
18.1 By payment in full	5,999	193,844,294			41	2,925,764	4	1,063,748	6,044	197,833,805
18.2 By payment on compromised claims	7	2,950,000							7	2,950,000
18.3 Totals paid	6,006	196,794,294	0	0	41	2,925,764	4	1,063,748	6,051	200,783,805
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	6,006	196,794,294	0	0	41	2,925,764	4	1,063,748	6,051	200,783,805
19. Unpaid Dec. 31, current year (16+17-18.6)	205	24,653,635	0	0	0	5,000	449	89,863	654	24,748,498
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	384,326	71,206,867,078	22	(a) 131,860	2	37,209,084	159,322	97,998,645	543,672	71,342,206,668
21. Issued during year	8,698	3,510,179,812	0	0	0	0	0	0	8,698	3,510,179,812
22. Other changes to in force (Net)	(18,901)	(3,328,510,021)	(7)	(44,979)	0	(1,493,649)	(4,654)	(2,925,890)	(23,562)	(3,332,974,539)
23. In force December 31 of current year	374,123	71,388,536,869	15	(a) 86,881	2	35,715,435	154,668	95,072,755	528,808	71,519,411,941

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 131,861 , current year $ 86,882

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	12,276	13,527	0	690,768	109,690
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	7
24.3 Collectively renewable policies/certificates (b)	84	99	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	332,542	351,473	0	1,295,861	1,157,962
25.2 Guaranteed renewable (b)	4,229,493	4,246,441	0	3,631,569	4,341,619
25.3 Non-renewable for stated reasons only (b)	10,004	9,824	0	6,952	(30,470)
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	19,938	20,345	0	14,069	15,915
25.6 Totals (sum of Lines 25.1 to 25.5)	4,591,977	4,628,083	0	4,948,451	5,485,026
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	4,604,337	4,641,709	0	5,639,219	5,594,723

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Georgia — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	134,246,941		83,645	205	134,330,791
2. Annuity considerations	233,626,447		26,950,119		260,576,566
3. Deposit-type contract funds	1,206,058	XXX		XXX	1,206,058
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	369,079,445	0	27,033,764	205	396,113,414
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	142,845				142,845
6.2 Applied to pay renewal premiums	11,102				11,102
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	131,878				131,878
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	285,825	0	0	0	285,825
Annuities:					
7.1 Paid in cash or left on deposit	318				318
7.2 Applied to provide paid-up annuities	29				29
7.3 Other	16				16
7.4 Totals (Sum of Lines 7.1 to 7.3)	363	0	0	0	363
8. Grand Totals (Lines 6.5 plus 7.4)	286,188	0	0	0	286,188
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	117,304,899		29,298	893,748	118,227,946
10. Matured endowments	712,037			231,898	943,935
11. Annuity benefits	46,491,827		19,358,681		65,850,508
12. Surrender values and withdrawals for life contracts	130,335,947		64,735,833	179,006	195,250,786
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	1,053,658				1,053,658
15. Totals	295,898,369	0	84,123,812	1,304,652	381,326,834
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	19	14,626,139	0	0	0	0	403	77,648	422	14,703,787
17. Incurred during current year	7,178	110,965,066			3	39,298	(75)	1,114,390	7,106	112,118,755
Settled during current year:										
18.1 By payment in full	7,059	117,541,937			3	29,298	2	1,125,646	7,064	118,696,881
18.2 By payment on compromised claims	3	475,000							3	475,000
18.3 Totals paid	7,062	118,016,937	0	0	3	29,298	2	1,125,646	7,067	119,171,881
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	7,062	118,016,937	0	0	3	29,298	2	1,125,646	7,067	119,171,881
19. Unpaid Dec. 31, current year (16+17-18.6)	135	7,574,269	0	0	0	10,000	326	66,392	461	7,650,661
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	328,901	35,898,566,161	0	(a) 0	3	20,239,399	135,963	77,363,707	464,867	35,996,169,267
21. Issued during year	5,487	1,947,604,985	0	0	0	0	0	0	5,487	1,947,604,985
22. Other changes to in force (Net)	(16,149)	(1,611,936,883)	0	0	0	(1,300,447)	(4,604)	(2,608,456)	(20,753)	(1,615,845,786)
23. In force December 31 of current year	318,239	36,234,234,263	0	(a) 0	3	18,938,952	131,359	74,755,251	449,601	36,327,928,466

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	3,858	6,438	0	257,575	38,631
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	4
24.3 Collectively renewable policies/certificates (b)	104	104	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	152,390	161,293	0	352,124	293,012
25.2 Guaranteed renewable (b)	3,987,060	4,014,249	0	2,286,043	2,191,338
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	34	33	0	0	0
25.5 All other (b)	42,778	43,337	0	46,551	46,825
25.6 Totals (sum of Lines 25.1 to 25.5)	4,182,262	4,218,912	0	2,684,718	2,531,175
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	4,186,224	4,225,454	0	2,942,293	2,569,810

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

DIRECT BUSINESS IN THE STATE OF Hawaii — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	18,956,419		15,968		18,972,387
2. Annuity considerations	74,108,145		321,551		74,429,696
3. Deposit-type contract funds	742,943	XXX		XXX	742,943
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	93,807,507	0	337,519	0	94,145,026
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	29,657				29,657
6.2 Applied to pay renewal premiums	193				193
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	4,428				4,428
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	34,278	0	0	0	34,278
Annuities:					
7.1 Paid in cash or left on deposit	5				5
7.2 Applied to provide paid-up annuities					0
7.3 Other					0
7.4 Totals (Sum of Lines 7.1 to 7.3)	5	0	0	0	5
8. Grand Totals (Lines 6.5 plus 7.4)	34,283	0	0	0	34,283
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	15,389,211		8,272	1,500	15,398,983
10. Matured endowments	124,557			46	124,603
11. Annuity benefits	9,224,046		3,385,174		12,609,220
12. Surrender values and withdrawals for life contracts	36,364,424		14,556,939		50,921,363
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	55,412				55,412
15. Totals	61,157,651	0	17,950,385	1,546	79,109,582
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	10	3,367,570	0	0	0	0	0	0	10	3,367,571
17. Incurred during current year	164	16,713,333			4	8,606	1	1,840	169	16,723,779
Settled during current year:										
18.1 By payment in full	152	15,513,768			2	8,272	0	1,546	154	15,523,586
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	152	15,513,768	0	0	2	8,272	0	1,546	154	15,523,586
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	152	15,513,768	0	0	2	8,272	0	1,546	154	15,523,586
19. Unpaid Dec. 31, current year (16+17-18.6)	22	4,567,135	0	0	2	333	1	295	25	4,567,763
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	20,388	5,591,532,497	0	(a) 0	0	722,964	132	99,274	20,520	5,592,354,734
21. Issued during year	615	215,397,227	0	0	0	0	0	0	615	215,397,227
22. Other changes to in force (Net)	(998)	(243,187,937)	0	0	0	(11,866)	0	500	(998)	(243,199,303)
23. In force December 31 of current year	20,005	5,563,741,787	0	(a) 0	0	711,098	132	99,774	20,137	5,564,552,658

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	4,488	4,125	0	0	13
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	6,617	6,654	0	0	0
25.2 Guaranteed renewable (b)	140,235	141,103	0	17,392	18,327
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	60	60	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	146,912	147,817	0	17,392	18,327
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	151,400	151,942	0	17,392	18,340

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Idaho — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	11,103,469		33,403		11,136,873
2. Annuity considerations	43,871,750		514,169,967		558,041,717
3. Deposit-type contract funds	1,131,558	XXX		XXX	1,131,558
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	56,106,777	0	514,203,370	0	570,310,147
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	12,110				12,110
6.2 Applied to pay renewal premiums	5,798				5,798
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	10,862				10,862
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	28,771	0	0	0	28,771
Annuities:					
7.1 Paid in cash or left on deposit	4				4
7.2 Applied to provide paid-up annuities	1				1
7.3 Other	1				1
7.4 Totals (Sum of Lines 7.1 to 7.3)	6	0	0	0	6
8. Grand Totals (Lines 6.5 plus 7.4)	28,777	0	0	0	28,777
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	9,218,280			3,500	9,221,780
10. Matured endowments	75,530				75,530
11. Annuity benefits	10,822,069		1,707,413		12,529,482
12. Surrender values and withdrawals for life contracts	33,103,158		2,773,189	1,419	35,877,766
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	23,911				23,911
15. Totals	53,242,948	0	4,480,602	4,919	57,728,470
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	8	1,656,167	0	0	0	0	2	418	10	1,656,585
17. Incurred during current year	145	8,551,638			0	0	(1)	3,229	144	8,554,867
Settled during current year:										
18.1 By payment in full	139	9,293,810			0	0	0	3,500	139	9,297,310
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	139	9,293,810	0	0	0	0	0	3,500	139	9,297,310
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	139	9,293,810	0	0	0	0	0	3,500	139	9,297,310
19. Unpaid Dec. 31, current year (16+17-18.6)	14	913,994	0	0	0	0	1	147	15	914,142
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	11,116	4,014,961,473	0	(a) 0	1	1,931,195	274	199,089	11,391	4,017,091,757
21. Issued during year	527	224,263,563	0	0	0	0	0	0	527	224,263,563
22. Other changes to in force (Net)	(498)	(117,953,529)	0	0	0	(186,169)	0	(2,264)	(498)	(118,141,962)
23. In force December 31 of current year	11,145	4,121,271,507	0	(a) 0	1	1,745,026	274	196,825	11,420	4,123,213,358

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	400	1,515	0	33,010	4,627
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	6,056	6,091	0	14,280	13,161
25.2 Guaranteed renewable (b)	173,240	175,117	0	8,617	9,345
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	211	213	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	179,507	181,421	0	22,897	22,506
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	179,907	182,936	0	55,907	27,133

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Illinois — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	110,416,313		1,286,315		111,702,628
2. Annuity considerations	503,697,435		13,462,522		517,159,958
3. Deposit-type contract funds	3,521,609	XXX		XXX	3,521,609
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	617,635,358	0	14,748,838	0	632,384,195
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	1,934,380				1,934,380
6.2 Applied to pay renewal premiums	1,931				1,931
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	620,785				620,785
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	2,557,095	0	0	0	2,557,095
Annuities:					
7.1 Paid in cash or left on deposit	75				75
7.2 Applied to provide paid-up annuities	17				17
7.3 Other	25				25
7.4 Totals (Sum of Lines 7.1 to 7.3)	118	0	0	0	118
8. Grand Totals (Lines 6.5 plus 7.4)	2,557,213	0	0	0	2,557,213
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	86,361,136		2,409,756	47,007	88,817,898
10. Matured endowments	1,130,929			15,763	1,146,692
11. Annuity benefits	84,623,126		46,621,059		131,244,185
12. Surrender values and withdrawals for life contracts	251,592,252		106,107,794	16,856	357,716,902
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	349,604				349,604
15. Totals	424,057,046	0	155,138,609	79,625	579,275,281
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	17	20,083,912	0	0	1	75,000	22	4,590	40	20,163,501
17. Incurred during current year	1,822	79,762,676			105	2,730,199	(3)	62,229	1,924	82,555,104
Settled during current year:										
18.1 By payment in full	1,760	86,876,567			102	2,334,756	0	62,769	1,862	89,274,092
18.2 By payment on compromised claims	2	615,498			1	75,000			3	690,498
18.3 Totals paid	1,762	87,492,065	0	0	103	2,409,756	0	62,769	1,865	89,964,590
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	1,762	87,492,065	0	0	103	2,409,756	0	62,769	1,865	89,964,590
19. Unpaid Dec. 31, current year (16+17-18.6)	77	12,354,523	0	0	3	395,443	19	4,050	99	12,754,015
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	157,531	41,713,891,259	0	(a) 1	17	269,753,408	10,524	8,618,536	168,072	41,992,263,204
21. Issued during year	3,560	1,808,671,639	0	0	0	10,000	0	0	3,560	1,808,681,639
22. Other changes to in force (Net)	(8,262)	(1,876,276,495)	0	0	(1)	(16,455,650)	(348)	(258,901)	(8,611)	(1,892,991,046)
23. In force December 31 of current year	152,829	41,646,286,403	0	(a) 1	16	253,307,758	10,176	8,359,635	163,021	41,907,953,797

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	5,502	14,766	0	422,297	62,162
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	(271)
24.3 Collectively renewable policies/certificates (b)	256	301	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	326,033	339,484	0	559,983	516,087
25.2 Guaranteed renewable (b)	1,262,236	1,632,712	0	1,924,842	2,504,242
25.3 Non-renewable for stated reasons only (b)	2,406	2,363	0	389	(1,706)
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	577	596	0	62	(224)
25.6 Totals (sum of Lines 25.1 to 25.5)	1,591,252	1,975,155	0	2,485,276	3,018,399
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,597,010	1,990,222	0	2,907,573	3,080,290

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Indiana — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	37,939,540		15,838	21	37,955,399
2. Annuity considerations	268,341,817		8,093,422		276,435,239
3. Deposit-type contract funds	1,334,134	XXX		XXX	1,334,134
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	307,615,491	0	8,109,260	21	315,724,773
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	128,064				128,064
6.2 Applied to pay renewal premiums	5,685				5,685
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	45,941				45,941
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	179,689	0	0	0	179,689
Annuities:					
7.1 Paid in cash or left on deposit	71				71
7.2 Applied to provide paid-up annuities	10				10
7.3 Other	17				17
7.4 Totals (Sum of Lines 7.1 to 7.3)	98	0	0	0	98
8. Grand Totals (Lines 6.5 plus 7.4)	179,787	0	0	0	179,787
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	31,867,753		1,556,159	55,778	33,479,690
10. Matured endowments	534,438			7,428	541,866
11. Annuity benefits	43,589,612		19,827,374		63,416,986
12. Surrender values and withdrawals for life contracts	143,238,869		50,995,802	20,095	194,254,767
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	245,466				245,466
15. Totals	219,476,139	0	72,379,335	83,300	291,938,775
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	14	3,780,453	0	0	0	0	14	3,682	28	3,784,135
17. Incurred during current year	1,326	31,196,352			14	1,556,159	5	63,506	1,345	32,816,018
Settled during current year:										
18.1 By payment in full	1,275	32,102,191			14	1,556,159	0	63,206	1,289	33,721,556
18.2 By payment on compromised claims	1	300,000							1	300,000
18.3 Totals paid	1,276	32,402,191	0	0	14	1,556,159	0	63,206	1,290	34,021,556
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	1,276	32,402,191	0	0	14	1,556,159	0	63,206	1,290	34,021,556
19. Unpaid Dec. 31, current year (16+17-18.6)	64	2,574,614	0	0	0	0	19	3,982	83	2,578,596
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	72,827	12,849,388,662	0	(a) 0	15	201,842,775	9,602	7,686,016	82,444	13,058,917,453
21. Issued during year	2,135	634,277,134	0	0	0	10,000	0	0	2,135	634,287,134
22. Other changes to in force (Net)	(3,955)	(487,643,870)	0	0	0	(20,157,527)	(288)	(226,283)	(4,243)	(508,027,680)
23. In force December 31 of current year	71,007	12,996,021,926	0	(a) 0	15	181,695,248	9,314	7,459,733	80,336	13,185,176,907

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,454	24,820	0	247,244	44,962
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	15	0	0	2
24.3 Collectively renewable policies/certificates (b)	392	461	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	71,243	73,953	0	239,619	220,836
25.2 Guaranteed renewable (b)	729,885	740,084	0	709,840	868,547
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	1,051	1,100	0	375	598
25.6 Totals (sum of Lines 25.1 to 25.5)	802,179	815,137	0	949,834	1,089,981
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	804,025	840,433	0	1,197,078	1,134,945

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Iowa — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	22,333,083		15,906		22,348,989
2. Annuity considerations	64,309,671		2,197,659		66,507,329
3. Deposit-type contract funds	3,066,112	XXX		XXX	3,066,112
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	89,708,866	0	2,213,565	0	91,922,431
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	32,155				32,155
6.2 Applied to pay renewal premiums	3,153				3,153
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	15,626				15,626
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	50,934	0	0	0	50,934
Annuities:					
7.1 Paid in cash or left on deposit	8				8
7.2 Applied to provide paid-up annuities	2				2
7.3 Other	9				9
7.4 Totals (Sum of Lines 7.1 to 7.3)	19	0	0	0	19
8. Grand Totals (Lines 6.5 plus 7.4)	50,954	0	0	0	50,954
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	23,932,212		6,212,604	1,800	30,146,617
10. Matured endowments	146,687			1,000	147,687
11. Annuity benefits	12,085,622		6,000,428		18,086,050
12. Surrender values and withdrawals for life contracts	23,655,661		18,103,816		41,759,476
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	25,258				25,258
15. Totals	59,845,440	0	30,316,848	2,800	90,165,089
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	10	1,345,127	0	0	0	0	0	0	10	1,345,127
17. Incurred during current year	340	25,416,215			18	6,212,604	1	2,947	359	31,631,767
Settled during current year:										
18.1 By payment in full	325	24,078,900			18	6,212,604	0	2,800	343	30,294,304
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	325	24,078,900	0	0	18	6,212,604	0	2,800	343	30,294,304
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	325	24,078,900	0	0	18	6,212,604	0	2,800	343	30,294,304
19. Unpaid Dec. 31, current year (16+17-18.6)	25	2,682,442	0	0	0	0	1	147	26	2,682,589
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	23,916	6,404,085,834	0	(a) 0	9	390,787,040	341	252,849	24,266	6,795,125,723
21. Issued during year	870	334,401,961	0	0	0	10,000	0	0	870	334,411,961
22. Other changes to in force (Net)	(1,270)	(196,828,829)	0	0	0	(41,443,657)	(2)	450	(1,272)	(238,272,036)
23. In force December 31 of current year	23,516	6,541,658,966	0	(a) 0	9	349,353,383	339	253,299	23,864	6,891,265,648

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	18,943	22,493	0	4,865	1,115
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	29	0	0	1
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	16,899	16,962	0	54,946	50,639
25.2 Guaranteed renewable (b)	296,440	299,043	0	362,286	365,872
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	23	23	0	0	(1)
25.6 Totals (sum of Lines 25.1 to 25.5)	313,362	316,028	0	417,232	416,510
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	332,305	338,550	0	422,097	417,626

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Kansas — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	24,007,441	387	152	0	24,007,980
2. Annuity considerations	70,742,871		1,073,953		71,816,824
3. Deposit-type contract funds	941,879	XXX		XXX	941,879
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	95,692,191	387	1,074,105	0	96,766,682
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	30,213				30,213
6.2 Applied to pay renewal premiums	249				249
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	25,335				25,335
6.4 Other	23				23
6.5 Totals (Sum of Lines 6.1 to 6.4)	55,820	0	0	0	55,820
Annuities:					
7.1 Paid in cash or left on deposit	2,362				2,362
7.2 Applied to provide paid-up annuities	1				1
7.3 Other	4				4
7.4 Totals (Sum of Lines 7.1 to 7.3)	2,367	0	0	0	2,367
8. Grand Totals (Lines 6.5 plus 7.4)	58,187	0	0	0	58,187
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	27,013,876		3,286,974	68,402	30,369,253
10. Matured endowments	314,348			10,836	325,184
11. Annuity benefits	24,343,737		3,174,340		27,518,078
12. Surrender values and withdrawals for life contracts	50,028,358		3,369,538	18,516	53,416,411
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	74,093				74,093
15. Totals	101,774,413	0	9,830,852	97,754	111,703,019
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	10	4,092,871	0	0	0	0	33	5,636	43	4,098,506
17. Incurred during current year	589	24,782,431			7	3,286,974	(4)	79,203	592	28,148,607
Settled during current year:										
18.1 By payment in full	573	27,328,225			7	3,286,974	0	79,238	580	30,694,437
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	573	27,328,225	0	0	7	3,286,974	0	79,238	580	30,694,437
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	573	27,328,225	0	0	7	3,286,974	0	79,238	580	30,694,437
19. Unpaid Dec. 31, current year (16+17-18.6)	26	1,547,077	0	0	0	0	29	5,600	55	1,552,676
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	41,156	8,553,896,959	34	(a) 1,974,814	14	334,270,679	8,859	6,247,843	50,063	8,896,390,295
21. Issued during year	891	425,065,643	0	0	0	10,000	0	0	891	425,075,643
22. Other changes to in force (Net)	(2,071)	(348,369,312)	(11)	(673,622)	0	(34,625,129)	(241)	(162,131)	(2,323)	(383,830,194)
23. In force December 31 of current year	39,976	8,630,593,290	23	(a) 1,301,192	14	299,655,550	8,618	6,085,712	48,631	8,937,635,744

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 1,974,814 , current year $ 1,301,192

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,522	111,847	0	32,294	13,827
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	169	0	0	1
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	77,441	79,092	0	126,199	116,307
25.2 Guaranteed renewable (b)	722,216	729,880	0	781,956	790,206
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	268	289	0	0	(2)
25.6 Totals (sum of Lines 25.1 to 25.5)	799,925	809,261	0	908,155	906,511
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	802,447	921,277	0	940,449	920,339

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Kentucky — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	34,765,968		58,346	18	34,824,332
2. Annuity considerations	100,891,257		2,338,375		103,229,632
3. Deposit-type contract funds	1,286,299	XXX		XXX	1,286,299
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	136,943,524	0	2,396,721	18	139,340,262
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	69,165				69,165
6.2 Applied to pay renewal premiums	1,717				1,717
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	9,050				9,050
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	79,932	0	0	0	79,932
Annuities:					
7.1 Paid in cash or left on deposit	198				198
7.2 Applied to provide paid-up annuities					0
7.3 Other	4				4
7.4 Totals (Sum of Lines 7.1 to 7.3)	202	0	0	0	202
8. Grand Totals (Lines 6.5 plus 7.4)	80,134	0	0	0	80,134
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	37,408,449		657,424	216,866	38,282,739
10. Matured endowments	325,699			21,121	346,819
11. Annuity benefits	24,850,439		6,671,287		31,521,727
12. Surrender values and withdrawals for life contracts	73,925,286		7,186,695	36,326	81,148,306
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	1,488,045				1,488,045
15. Totals	137,997,917	0	14,515,406	274,313	152,787,636
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	11	4,150,071	0	0	0	0	73	15,282	84	4,165,353
17. Incurred during current year	3,049	34,827,658			8	671,424	(6)	238,283	3,051	35,737,365
Settled during current year:										
18.1 By payment in full	3,002	37,734,148			8	657,424	0	237,987	3,010	38,629,559
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	3,002	37,734,148	0	0	8	657,424	0	237,987	3,010	38,629,559
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	3,002	37,734,148	0	0	8	657,424	0	237,987	3,010	38,629,559
19. Unpaid Dec. 31, current year (16+17-18.6)	58	1,243,582	0	0	0	14,000	67	15,578	125	1,273,159
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	113,500	8,709,138,054	0	(a) 0	11	28,815,685	38,669	20,037,029	152,180	8,757,990,767
21. Issued during year	1,616	366,747,715	0	0	0	1,780,000	0	0	1,616	368,527,715
22. Other changes to in force (Net)	(5,681)	(338,984,682)	0	0	0	(3,110,049)	(690)	(485,885)	(6,371)	(342,580,616)
23. In force December 31 of current year	109,435	8,736,901,087	0	(a) 0	11	27,485,636	37,979	19,551,144	147,425	8,783,937,866

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	141	14,246	0	336,080	55,001
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	6
24.3 Collectively renewable policies/certificates (b)	1,238	1,457	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	34,626	35,984	0	61,628	56,797
25.2 Guaranteed renewable (b)	2,714,657	2,728,204	0	4,338,284	3,803,160
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	905	901	0	1,500	0
25.5 All other (b)	15,974	16,630	0	8,093	14,517
25.6 Totals (sum of Lines 25.1 to 25.5)	2,766,162	2,781,719	0	4,409,505	3,874,474
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,767,541	2,797,422	0	4,745,585	3,929,481

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Louisiana — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	43,217,786		191,011	63	43,408,860
2. Annuity considerations	171,503,011		4,865,744		176,368,756
3. Deposit-type contract funds	580,264	XXX		XXX	580,264
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	215,301,062	0	5,056,755	63	220,357,880
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	35,803				35,803
6.2 Applied to pay renewal premiums	948				948
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	16,424				16,424
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	53,175	0	0	0	53,175
Annuities:					
7.1 Paid in cash or left on deposit	42				42
7.2 Applied to provide paid-up annuities	1				1
7.3 Other	1				1
7.4 Totals (Sum of Lines 7.1 to 7.3)	44	0	0	0	44
8. Grand Totals (Lines 6.5 plus 7.4)	53,219	0	0	0	53,219
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	60,885,303		403,369	132,085	61,420,757
10. Matured endowments	225,355			36,405	261,760
11. Annuity benefits	32,501,500		5,096,913		37,598,413
12. Surrender values and withdrawals for life contracts	141,846,923		5,194,743	26,192	147,067,858
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	555,625				555,625
15. Totals	236,014,706	0	10,695,025	194,682	246,904,413
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	14	14,556,249	0	0	1	112	78	14,867	93	14,571,228
17. Incurred during current year	1,891	52,049,835			6	555,519	(27)	164,570	1,870	52,769,924
Settled during current year:										
18.1 By payment in full	1,844	61,098,658			6	403,369	0	168,490	1,850	61,670,517
18.2 By payment on compromised claims	2	12,000							2	12,000
18.3 Totals paid	1,846	61,110,658	0	0	6	403,369	0	168,490	1,852	61,682,517
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	1,846	61,110,658	0	0	6	403,369	0	168,490	1,852	61,682,517
19. Unpaid Dec. 31, current year (16+17-18.6)	59	5,495,426	0	0	1	152,262	51	10,948	111	5,658,635
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	105,340	12,298,750,713	0	(a) 0	1	24,491,889	39,164	21,681,153	144,505	12,344,923,755
21. Issued during year	1,643	508,491,525	0	0	0	0	0	0	1,643	508,491,525
22. Other changes to in force (Net)	(4,825)	(594,863,351)	0	0	0	(1,463,992)	(946)	(588,688)	(5,771)	(596,916,031)
23. In force December 31 of current year	102,158	12,212,378,887	0	(a) 0	1	23,027,897	38,218	21,092,465	140,377	12,256,499,249

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,628	13,470	0	166,748	25,007
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	1
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	100,473	104,314	0	167,849	154,692
25.2 Guaranteed renewable (b)	1,309,743	1,322,282	0	582,063	959,826
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	9	9	0	0	0
25.5 All other (b)	724	736	0	11,500	11,498
25.6 Totals (sum of Lines 25.1 to 25.5)	1,410,949	1,427,341	0	761,412	1,126,016
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,412,577	1,440,811	0	928,160	1,151,024

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Maine — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	7,347,834		(7,701)		7,340,133
2. Annuity considerations	33,131,820		1,328,163		34,459,983
3. Deposit-type contract funds	446,597	XXX		XXX	446,597
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	40,926,250	0	1,320,462	0	42,246,713
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	7,316				7,316
6.2 Applied to pay renewal premiums	9,983				9,983
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	46,799				46,799
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	64,098	0	0	0	64,098
Annuities:					
7.1 Paid in cash or left on deposit	14				14
7.2 Applied to provide paid-up annuities	1				1
7.3 Other	6				6
7.4 Totals (Sum of Lines 7.1 to 7.3)	21	0	0	0	21
8. Grand Totals (Lines 6.5 plus 7.4)	64,119	0	0	0	64,119
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	6,197,930			522	6,198,452
10. Matured endowments	104,870			500	105,370
11. Annuity benefits	5,980,815		3,554,776		9,535,592
12. Surrender values and withdrawals for life contracts	20,427,527		2,641,903		23,069,430
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	26,987				26,987
15. Totals	32,738,129	0	6,196,680	1,022	38,935,831
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	9	2,272,626	0	0	0	0	0	0	9	2,272,626
17. Incurred during current year	49	5,198,409			0	0	0	1,022	49	5,199,431
Settled during current year:										
18.1 By payment in full	53	6,302,800			0	0	0	1,022	53	6,303,822
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	53	6,302,800	0	0	0	0	0	1,022	53	6,303,822
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	53	6,302,800	0	0	0	0	0	1,022	53	6,303,822
19. Unpaid Dec. 31, current year (16+17-18.6)	5	1,168,235	0	0	0	0	0	0	5	1,168,235
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,338	2,244,447,017	5	(a) 26,621	1	4,750,201	73	55,263	7,417	2,249,279,101
21. Issued during year	199	102,516,628	0	0	0	0	0	0	199	102,516,628
22. Other changes to in force (Net)	(361)	(88,501,331)	(2)	(9,080)	0	(372,102)	(4)	(2,522)	(367)	(88,885,035)
23. In force December 31 of current year	7,176	2,258,462,314	3	(a) 17,541	1	4,378,099	69	52,741	7,249	2,262,910,694

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 26,620 , current year $ 17,540

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	835	1,510	0	16,540	2,687
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	1
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	49,054	51,038	0	265,411	244,606
25.2 Guaranteed renewable (b)	171,356	172,166	0	231,645	233,787
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	15	16	0	0	(1)
25.6 Totals (sum of Lines 25.1 to 25.5)	220,425	223,220	0	497,056	478,392
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	221,260	224,730	0	513,596	481,080

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Maryland — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	77,560,902	2,028	93,573		77,656,503
2. Annuity considerations	254,139,226		610,457		254,749,682
3. Deposit-type contract funds	1,620,101	XXX		XXX	1,620,101
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	333,320,228	2,028	704,030	0	334,026,287
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	101,603				101,603
6.2 Applied to pay renewal premiums	94,393				94,393
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	210,896				210,896
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	406,892	0	0	0	406,892
Annuities:					
7.1 Paid in cash or left on deposit	348				348
7.2 Applied to provide paid-up annuities	12				12
7.3 Other	614				614
7.4 Totals (Sum of Lines 7.1 to 7.3)	974	0	0	0	974
8. Grand Totals (Lines 6.5 plus 7.4)	407,866	0	0	0	407,866
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	72,884,884		77,449	159,005	73,121,338
10. Matured endowments	341,535			36,786	378,320
11. Annuity benefits	67,296,955		6,274,467		73,571,422
12. Surrender values and withdrawals for life contracts	145,509,817		4,246,251	43,843	149,799,910
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	158,596				158,596
15. Totals	286,191,785	0	10,598,167	239,634	297,029,585
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	15	15,682,898	0	0	0	0	52	10,841	67	15,693,738
17. Incurred during current year	2,049	65,719,152			3	93,917	(2)	195,112	2,050	66,008,181
Settled during current year:										
18.1 By payment in full	1,997	73,226,418			3	77,449	0	195,791	2,000	73,499,658
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	1,997	73,226,418	0	0	3	77,449	0	195,791	2,000	73,499,658
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	1,997	73,226,418	0	0	3	77,449	0	195,791	2,000	73,499,658
19. Unpaid Dec. 31, current year (16+17-18.6)	67	8,175,632	0	0	0	16,468	50	10,162	117	8,202,261
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	114,973	22,351,080,801	93	(a) 542,299	3	29,409,634	40,478	26,546,716	155,547	22,407,579,450
21. Issued during year	2,571	980,332,782	0	0	0	0	0	0	2,571	980,332,782
22. Other changes to in force (Net)	(5,911)	(1,055,452,837)	(31)	(184,982)	0	(3,600,869)	(928)	(594,851)	(6,870)	(1,059,833,539)
23. In force December 31 of current year	111,633	22,275,960,746	62	(a) 357,317	3	25,808,765	39,550	25,951,865	151,248	22,328,078,693

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 542,300 , current year $ 357,318

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,153	6,496	0	86,970	14,019
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	1
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	85,701	97,933	0	234,574	216,187
25.2 Guaranteed renewable (b)	909,575	923,214	0	564,921	570,391
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	105	0	0	0
25.5 All other (b)	359	362	0	0	(2)
25.6 Totals (sum of Lines 25.1 to 25.5)	995,635	1,021,614	0	799,495	786,576
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	997,788	1,028,110	0	886,465	800,596

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Massachusetts — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	60,800,347		358,352		61,158,698
2. Annuity considerations	241,418,100		(173,186)		241,244,914
3. Deposit-type contract funds	1,519,133	XXX		XXX	1,519,133
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	303,737,579	0	185,166	0	303,922,745
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	20,447				20,447
6.2 Applied to pay renewal premiums	4,728				4,728
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	62,987				62,987
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	88,163	0	0	0	88,163
Annuities:					
7.1 Paid in cash or left on deposit	101				101
7.2 Applied to provide paid-up annuities					0
7.3 Other	9				9
7.4 Totals (Sum of Lines 7.1 to 7.3)	110	0	0	0	110
8. Grand Totals (Lines 6.5 plus 7.4)	88,272	0	0	0	88,272
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	46,262,468		1,987,065	1,805	48,251,338
10. Matured endowments	51,020			1,038	52,058
11. Annuity benefits	55,013,474		13,749,416		68,762,890
12. Surrender values and withdrawals for life contracts	157,963,179		6,764,905	628	164,728,712
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	167,904				167,904
15. Totals	259,458,045	0	22,501,386	3,471	281,962,902
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	12	15,978,609	0	0	5	431,232	3	404	20	16,410,245
17. Incurred during current year	353	41,093,105			60	1,828,925	(2)	2,586	411	42,924,616
Settled during current year:										
18.1 By payment in full	329	46,063,488			63	1,987,065	0	2,843	392	48,053,396
18.2 By payment on compromised claims	1	250,000							1	250,000
18.3 Totals paid	330	46,313,488	0	0	63	1,987,065	0	2,843	393	48,303,396
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	330	46,313,488	0	0	63	1,987,065	0	2,843	393	48,303,396
19. Unpaid Dec. 31, current year (16+17-18.6)	35	10,758,225	0	0	2	273,092	1	147	38	11,031,464
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	44,898	25,235,527,051	1	(a) 36,525	3	113,788,279	310	217,952	45,212	25,349,569,807
21. Issued during year	2,079	1,137,201,284	0	0	0	0	0	0	2,079	1,137,201,284
22. Other changes to in force (Net)	(2,375)	(1,103,297,263)	0	(12,459)	0	(5,020,025)	(11)	(5,997)	(2,386)	(1,108,335,744)
23. In force December 31 of current year	44,602	25,269,431,072	1	(a) 24,066	3	108,768,254	299	211,955	44,905	25,378,435,347

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 36,525 , current year $ 24,066

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	4,833	4,255	0	511,199	74,143
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	4
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	92,084	93,356	0	253,027	233,192
25.2 Guaranteed renewable (b)	538,262	557,830	0	2,061,823	2,082,015
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	89	88	0	0	0
25.5 All other (b)	311	309	0	100,000	99,993
25.6 Totals (sum of Lines 25.1 to 25.5)	630,746	651,583	0	2,414,850	2,415,200
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	635,579	655,838	0	2,926,049	2,489,347

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Michigan — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	95,241,625		(386,879)		94,854,746
2. Annuity considerations	355,729,989		31,899,191		387,629,181
3. Deposit-type contract funds	1,502,642	XXX		XXX	1,502,642
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	452,474,256	0	31,512,312	0	483,986,568
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	123,554				123,554
6.2 Applied to pay renewal premiums	2,534				2,534
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	65,276				65,276
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	191,364	0	0	0	191,364
Annuities:					
7.1 Paid in cash or left on deposit	45				45
7.2 Applied to provide paid-up annuities	5				5
7.3 Other	6				6
7.4 Totals (Sum of Lines 7.1 to 7.3)	56	0	0	0	56
8. Grand Totals (Lines 6.5 plus 7.4)	191,420	0	0	0	191,420
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	137,693,848		1,765,122	103,495	139,562,465
10. Matured endowments	558,450			12,062	570,512
11. Annuity benefits	89,613,635		10,884,865		100,498,500
12. Surrender values and withdrawals for life contracts	276,690,887		9,307,787	31,489	286,030,163
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	417,565				417,565
15. Totals	504,974,386	0	21,957,773	147,046	527,079,205
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	12	15,001,290	0	0	2	60,500	38	8,981	52	15,070,771
17. Incurred during current year	1,827	137,221,006			13	1,705,502	9	117,797	1,849	139,044,306
Settled during current year:										
18.1 By payment in full	1,758	138,152,298			14	1,765,122	0	115,557	1,772	140,032,977
18.2 By payment on compromised claims	1	100,000							1	100,000
18.3 Totals paid	1,759	138,252,298	0	0	14	1,765,122	0	115,557	1,773	140,132,977
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	1,759	138,252,298	0	0	14	1,765,122	0	115,557	1,773	140,132,977
19. Unpaid Dec. 31, current year (16+17-18.6)	80	13,969,998	0	0	1	880	47	11,221	128	13,982,100
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	105,333	21,678,493,064	0	(a) 1	26	173,441,508	18,288	15,648,354	123,647	21,867,582,927
21. Issued during year	3,405	972,155,372	0	0	0	0	0	0	3,405	972,155,372
22. Other changes to in force (Net)	(5,463)	(887,520,809)	0	0	0	(17,592,288)	(495)	(415,622)	(5,958)	(905,528,719)
23. In force December 31 of current year	103,275	21,763,127,627	0	(a) 1	26	155,849,220	17,793	15,232,732	121,094	21,934,209,580

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	4,111	128,568	0	437,934	85,025
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	2
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	193,314	202,362	0	548,368	(24,815)
25.2 Guaranteed renewable (b)	1,177,446	1,190,910	0	594,734	605,065
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	328	337	0	0	(4)
25.6 Totals (sum of Lines 25.1 to 25.5)	1,371,088	1,393,609	0	1,143,102	580,246
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,375,199	1,522,177	0	1,581,036	665,273

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

DIRECT BUSINESS IN THE STATE OF Minnesota — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	167,078,819		219,321		167,298,139
2. Annuity considerations	178,656,171		2,591,861		181,248,033
3. Deposit-type contract funds	2,528,902	XXX		XXX	2,528,902
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	348,263,892	0	2,811,182	0	351,075,074
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	113,130				113,130
6.2 Applied to pay renewal premiums	2,385				2,385
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	96,327				96,327
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	211,842	0	0	0	211,842
Annuities:					
7.1 Paid in cash or left on deposit	32				32
7.2 Applied to provide paid-up annuities	19				19
7.3 Other	21				21
7.4 Totals (Sum of Lines 7.1 to 7.3)	72	0	0	0	72
8. Grand Totals (Lines 6.5 plus 7.4)	211,914	0	0	0	211,914
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	379,124,660		129,531	1,093	379,255,284
10. Matured endowments	384,808			58	384,866
11. Annuity benefits	46,907,092		5,444,514		52,351,606
12. Surrender values and withdrawals for life contracts	112,983,702		7,930,639	1,168	120,915,509
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	99,101		(2,331)		96,770
15. Totals	539,499,364	0	13,502,353	2,319	553,004,036
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	13	52,216,722	0	0	0	0	0	0	13	52,216,722
17. Incurred during current year	520	386,654,339			5	201,531	2	1,741	527	386,857,611
Settled during current year:										
18.1 By payment in full	504	379,509,468			5	129,531	0	1,151	509	379,640,150
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	504	379,509,468	0	0	5	129,531	0	1,151	509	379,640,150
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	504	379,509,468	0	0	5	129,531	0	1,151	509	379,640,150
19. Unpaid Dec. 31, current year (16+17-18.6)	29	59,361,593	0	0	0	72,000	2	590	31	59,434,182
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	43,903	15,371,328,809	0	(a) 0	5	56,232,203	133	100,227	44,041	15,427,661,238
21. Issued during year	1,545	833,603,818	0	0	0	0	0	0	1,545	833,603,818
22. Other changes to in force (Net)	(2,306)	(641,722,843)	0	0	0	(5,619,192)	(3)	679	(2,309)	(647,341,356)
23. In force December 31 of current year	43,142	15,563,209,784	0	(a) 0	5	50,613,011	130	100,906	43,277	15,613,923,700

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,480	6,898	0	93,570	15,014
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	3
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	277,250	280,230	0	673,458	620,667
25.2 Guaranteed renewable (b)	274,190	279,578	0	1,284,766	1,297,588
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	45	46	0	0	(5)
25.6 Totals (sum of Lines 25.1 to 25.5)	551,485	559,854	0	1,958,224	1,918,250
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	552,965	566,752	0	2,051,794	1,933,267

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Mississippi — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	22,326,833		50,628	18	22,377,479
2. Annuity considerations	55,444,444		3,743,485		59,187,930
3. Deposit-type contract funds	80,507	XXX		XXX	80,507
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	77,851,783	0	3,794,114	18	81,645,915
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	29,857				29,857
6.2 Applied to pay renewal premiums	15,152				15,152
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	17,478				17,478
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	62,487	0	0	0	62,487
Annuities:					
7.1 Paid in cash or left on deposit	7				7
7.2 Applied to provide paid-up annuities					0
7.3 Other	1				1
7.4 Totals (Sum of Lines 7.1 to 7.3)	8	0	0	0	8
8. Grand Totals (Lines 6.5 plus 7.4)	62,495	0	0	0	62,495
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	22,405,155		112,302	26,654	22,544,112
10. Matured endowments	95,711			13,554	109,265
11. Annuity benefits	13,624,879		7,462,560		21,087,438
12. Surrender values and withdrawals for life contracts	46,725,704		11,792,914	10,289	58,528,907
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	377,132				377,132
15. Totals	83,228,581	0	19,367,776	50,496	102,646,853
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	11	3,941,766	0	0	0	0	18	2,922	29	3,944,688
17. Incurred during current year	1,134	20,898,774			5	112,303	0	40,569	1,139	21,051,646
Settled during current year:										
18.1 By payment in full	1,118	21,740,866			5	112,302	0	40,208	1,123	21,893,376
18.2 By payment on compromised claims	3	760,000							3	760,000
18.3 Totals paid	1,121	22,500,866	0	0	5	112,302	0	40,208	1,126	22,653,376
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	1,121	22,500,866	0	0	5	112,302	0	40,208	1,126	22,653,376
19. Unpaid Dec. 31, current year (16+17-18.6)	24	2,339,675	0	0	0	0	18	3,284	42	2,342,958
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	58,302	5,637,056,484	0	(a) 0	2	6,074,160	15,754	6,547,150	74,058	5,649,677,794
21. Issued during year	1,087	271,188,086	0	0	0	0	0	0	1,087	271,188,086
22. Other changes to in force (Net)	(2,857)	(273,592,403)	0	0	0	(744,524)	(454)	(255,614)	(3,311)	(274,592,541)
23. In force December 31 of current year	56,532	5,634,652,167	0	(a) 0	2	5,329,636	15,300	6,291,536	71,834	5,646,273,339

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	604	5,012	0	20,224	3,399
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	1
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	25,380	28,465	0	67,478	62,189
25.2 Guaranteed renewable (b)	1,453,902	1,456,918	0	690,239	539,079
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	5,577	5,595	0	103	(321)
25.6 Totals (sum of Lines 25.1 to 25.5)	1,484,859	1,490,978	0	757,820	600,947
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,485,463	1,495,990	0	778,044	604,347

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Missouri — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	46,006,935		43,041	(8)	46,049,968
2. Annuity considerations	715,815,484		1,852,536		717,668,020
3. Deposit-type contract funds	442,217	XXX		XXX	442,217
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	762,264,636	0	1,895,578	(8)	764,160,205
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	110,322				110,322
6.2 Applied to pay renewal premiums	923				923
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	45,877				45,877
6.4 Other	32				32
6.5 Totals (Sum of Lines 6.1 to 6.4)	157,154	0	0	0	157,154
Annuities:					
7.1 Paid in cash or left on deposit	60				60
7.2 Applied to provide paid-up annuities	3				3
7.3 Other	13				13
7.4 Totals (Sum of Lines 7.1 to 7.3)	76	0	0	0	76
8. Grand Totals (Lines 6.5 plus 7.4)	157,230	0	0	0	157,230
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	59,587,689		16,634	185,271	59,789,594
10. Matured endowments	634,728			10,572	645,301
11. Annuity benefits	75,236,166		20,104,474		95,340,639
12. Surrender values and withdrawals for life contracts	251,890,484		58,570,944	113,750	310,575,178
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	324,194				324,194
15. Totals	387,673,262	0	78,692,051	309,593	466,674,907
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	13	18,129,942	0	0	0	0	112	25,026	125	18,154,967
17. Incurred during current year	1,600	54,735,575			3	56,553	(15)	191,301	1,588	54,983,430
Settled during current year:										
18.1 By payment in full	1,541	60,212,418			3	16,634	0	195,844	1,544	60,424,895
18.2 By payment on compromised claims	1	10,000							1	10,000
18.3 Totals paid	1,542	60,222,418	0	0	3	16,634	0	195,844	1,545	60,434,895
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	1,542	60,222,418	0	0	3	16,634	0	195,844	1,545	60,434,895
19. Unpaid Dec. 31, current year (16+17-18.6)	71	12,643,099	0	0	0	39,919	97	20,484	168	12,703,502
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	79,016	15,469,782,190	0	(a) (1)	16	29,797,135	16,993	9,123,658	96,025	15,508,702,982
21. Issued during year	2,245	681,236,135	0	0	0	0	0	0	2,245	681,236,135
22. Other changes to in force (Net)	(5,370)	(614,246,624)	0	0	0	(2,440,160)	(691)	(527,927)	(6,061)	(617,214,711)
23. In force December 31 of current year	75,891	15,536,771,701	0	(a) (1)	16	27,356,975	16,302	8,595,731	92,209	15,572,724,406

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,274	24,605	0	139,133	18,960
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	2
24.3 Collectively renewable policies/certificates (b)	78	92	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	142,361	147,511	0	357,736	329,694
25.2 Guaranteed renewable (b)	1,203,107	1,210,782	0	611,580	623,833
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	98	101	0	44,554	44,551
25.6 Totals (sum of Lines 25.1 to 25.5)	1,345,566	1,358,394	0	1,013,870	998,078
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,347,918	1,383,091	0	1,153,003	1,017,040

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Montana — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,096,886		25,060		6,121,946
2. Annuity considerations	12,478,967		4,547,531		17,026,499
3. Deposit-type contract funds	0	XXX		XXX	0
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	18,575,853	0	4,572,591	0	23,148,444
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	10,760				10,760
6.2 Applied to pay renewal premiums	590				590
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	7,737				7,737
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	19,087	0	0	0	19,087
Annuities:					
7.1 Paid in cash or left on deposit	2				2
7.2 Applied to provide paid-up annuities	2				2
7.3 Other					0
7.4 Totals (Sum of Lines 7.1 to 7.3)	4	0	0	0	4
8. Grand Totals (Lines 6.5 plus 7.4)	19,091	0	0	0	19,091
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	7,318,632		30	500	7,319,162
10. Matured endowments	50,686				50,686
11. Annuity benefits	3,700,328		1,799,206		5,499,534
12. Surrender values and withdrawals for life contracts	5,838,026		4,494,473		10,332,499
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	47,738				47,738
15. Totals	16,955,410	0	6,293,709	500	23,249,619
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	7	1,575,109	0	0	0	0	0	0	7	1,575,109
17. Incurred during current year	81	7,011,080			1	30	2	712	84	7,011,822
Settled during current year:										
18.1 By payment in full	81	7,369,318			1	30	0	500	82	7,369,848
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	81	7,369,318	0	0	1	30	0	500	82	7,369,848
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	81	7,369,318	0	0	1	30	0	500	82	7,369,848
19. Unpaid Dec. 31, current year (16+17-18.6)	7	1,216,871	0	0	0	0	2	212	9	1,217,083
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6,093	1,710,480,885	0	(a) (1)	1	2,137,205	107	72,684	6,201	1,712,690,773
21. Issued during year	442	153,810,672	0	0	0	0	0	0	442	153,810,672
22. Other changes to in force (Net)	(360)	(56,788,771)	0	0	0	(100,586)	3	2,994	(357)	(56,886,363)
23. In force December 31 of current year	6,175	1,807,502,786	0	(a) (1)	1	2,036,619	110	75,678	6,286	1,809,615,082

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	542	790	0	22,577	3,310
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	1,247	1,575	0	323	298
25.2 Guaranteed renewable (b)	156,996	158,049	0	207,107	361,310
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	46	49	0	0	(1)
25.6 Totals (sum of Lines 25.1 to 25.5)	158,289	159,673	0	207,430	361,607
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	158,831	160,463	0	230,007	364,917

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Nebraska — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	16,395,193		(13,513)	(1)	16,381,679
2. Annuity considerations	33,561,644		2,354,752		35,916,395
3. Deposit-type contract funds	500,163	XXX		XXX	500,163
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	50,456,999	0	2,341,238	(1)	52,798,237
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	28,932				28,932
6.2 Applied to pay renewal premiums	559				559
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	14,429				14,429
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	43,921	0	0	0	43,921
Annuities:					
7.1 Paid in cash or left on deposit	7				7
7.2 Applied to provide paid-up annuities	4				4
7.3 Other	6				6
7.4 Totals (Sum of Lines 7.1 to 7.3)	17	0	0	0	17
8. Grand Totals (Lines 6.5 plus 7.4)	43,938	0	0	0	43,938
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	13,053,829		39,667	2,751	13,096,246
10. Matured endowments	189,107			1,413	190,520
11. Annuity benefits	5,568,883		6,878,646		12,447,529
12. Surrender values and withdrawals for life contracts	14,365,658		13,687,211	797	28,053,665
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	59,715				59,715
15. Totals	33,237,191	0	20,605,524	4,960	53,847,675
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	10	1,950,739	0	0	0	0	2	488	12	1,951,227
17. Incurred during current year	264	14,947,744			2	39,667	1	4,250	267	14,991,661
Settled during current year:										
18.1 By payment in full	256	13,242,936			2	39,667	1	4,164	259	13,286,766
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	256	13,242,936	0	0	2	39,667	1	4,164	259	13,286,766
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	256	13,242,936	0	0	2	39,667	1	4,164	259	13,286,766
19. Unpaid Dec. 31, current year (16+17-18.6)	18	3,655,547	0	0	0	0	2	574	20	3,656,121
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	27,509	5,327,223,669	0	(a) 1	1	11,981,535	2,218	1,588,594	29,728	5,340,793,799
21. Issued during year	715	287,305,625	0	0	0	0	0	0	715	287,305,625
22. Other changes to in force (Net)	(1,199)	(229,860,759)	0	(1)	0	(1,040,057)	(45)	(30,602)	(1,244)	(230,931,419)
23. In force December 31 of current year	27,025	5,384,668,535	0	(a) 0	1	10,941,478	2,173	1,557,992	29,199	5,397,168,005

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 1 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	572	2,319	0	29,008	4,367
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	1
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	31,120	32,276	0	157,356	145,021
25.2 Guaranteed renewable (b)	359,705	361,994	0	259,122	259,496
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	(1)
25.6 Totals (sum of Lines 25.1 to 25.5)	390,825	394,270	0	416,478	404,516
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	391,397	396,589	0	445,486	408,884

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Nevada — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	29,863,481		(8,418)		29,855,064
2. Annuity considerations	128,455,734		1,649,332		130,105,067
3. Deposit-type contract funds	590,735	XXX		XXX	590,735
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	158,909,951	0	1,640,915	0	160,550,866
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	19,876				19,876
6.2 Applied to pay renewal premiums	3,101				3,101
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	25,206				25,206
6.4 Other	14				14
6.5 Totals (Sum of Lines 6.1 to 6.4)	48,197	0	0	0	48,197
Annuities:					
7.1 Paid in cash or left on deposit	2				2
7.2 Applied to provide paid-up annuities	1				1
7.3 Other	5				5
7.4 Totals (Sum of Lines 7.1 to 7.3)	8	0	0	0	8
8. Grand Totals (Lines 6.5 plus 7.4)	48,205	0	0	0	48,205
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	30,533,853		120,266	14,999	30,669,118
10. Matured endowments	75,866			1,689	77,555
11. Annuity benefits	17,091,396		3,441,694		20,533,090
12. Surrender values and withdrawals for life contracts	65,558,034		6,145,299	773	71,704,106
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	75,312				75,312
15. Totals	113,334,460	0	9,707,260	17,461	123,059,181
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	10	2,124,713	0	0	0	0	1	135	11	2,124,848
17. Incurred during current year	310	30,257,520			4	120,266	0	16,848	314	30,394,634
Settled during current year:										
18.1 By payment in full	289	30,599,719			4	120,266	0	16,688	293	30,736,673
18.2 By payment on compromised claims	1	10,000							1	10,000
18.3 Totals paid	290	30,609,719	0	0	4	120,266	0	16,688	294	30,746,673
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	290	30,609,719	0	0	4	120,266	0	16,688	294	30,746,673
19. Unpaid Dec. 31, current year (16+17-18.6)	30	1,772,514	0	0	0	0	1	295	31	1,772,809
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	24,382	8,169,263,234	0	(a) 0	1	9,596,749	911	691,503	25,294	8,179,551,487
21. Issued during year	1,177	398,532,606	0	0	0	0	0	0	1,177	398,532,606
22. Other changes to in force (Net)	(1,331)	(367,060,916)	0	0	0	(770,601)	(10)	(3,719)	(1,341)	(367,835,236)
23. In force December 31 of current year	24,228	8,200,734,924	0	(a) 0	1	8,826,148	901	687,784	25,130	8,210,248,857

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,768	1,721	0	66,300	9,473
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	23,899	25,061	0	37,448	34,512
25.2 Guaranteed renewable (b)	375,827	378,074	0	245,724	249,868
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	80	83	0	0	(1)
25.6 Totals (sum of Lines 25.1 to 25.5)	399,806	403,218	0	283,172	284,379
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	401,574	404,939	0	349,472	293,852

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF New Hampshire — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	10,561,085	217	(14,633)		10,546,669
2. Annuity considerations	72,636,819		235,751		72,872,570
3. Deposit-type contract funds	822,831	XXX		XXX	822,831
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	84,020,735	217	221,119	0	84,242,071
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	13,167		561		13,728
6.2 Applied to pay renewal premiums	10,892		92		10,984
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	31,384				31,384
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	55,442	0	654	0	56,096
Annuities:					
7.1 Paid in cash or left on deposit	12				12
7.2 Applied to provide paid-up annuities					0
7.3 Other	3				3
7.4 Totals (Sum of Lines 7.1 to 7.3)	15	0	0	0	15
8. Grand Totals (Lines 6.5 plus 7.4)	55,457	0	654	0	56,111
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	6,382,273				6,382,273
10. Matured endowments	146,342				146,342
11. Annuity benefits	11,148,868		4,235,157		15,384,026
12. Surrender values and withdrawals for life contracts	34,468,576		2,400,331	540	36,869,446
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	38,680		1,744		40,424
15. Totals	52,184,738	0	6,637,232	540	58,822,510
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	8	473,048	0	0	0	0	0	0	8	473,048
17. Incurred during current year	74	7,517,717			0	40,000	0	0	74	7,557,717
Settled during current year:										
18.1 By payment in full	75	6,528,614			0	0	0	0	75	6,528,614
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	75	6,528,614	0	0	0	0	0	0	75	6,528,614
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	75	6,528,614	0	0	0	0	0	0	75	6,528,614
19. Unpaid Dec. 31, current year (16+17-18.6)	7	1,462,151	0	0	0	40,000	0	0	7	1,502,151
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	10,416	3,327,220,847	1	(a) 8,346	4	18,507,143	177	129,240	10,598	3,345,865,576
21. Issued during year	324	152,130,896	0	0	0	0	0	0	324	152,130,896
22. Other changes to in force (Net)	(544)	(111,254,143)	(1)	(2,847)	0	(838,099)	(4)	(2,655)	(549)	(112,097,744)
23. In force December 31 of current year	10,196	3,368,097,600	0	(a) 5,499	4	17,669,044	173	126,585	10,373	3,385,898,728

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 8,346 , current year $ 5,499

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	966	1,461	0	118,941	31,733
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	1
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	131,055	132,351	0	487,632	449,407
25.2 Guaranteed renewable (b)	76,206	77,500	0	315,496	318,619
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	(2)
25.6 Totals (sum of Lines 25.1 to 25.5)	207,261	209,851	0	803,128	768,024
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	208,227	211,312	0	922,069	799,758

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF New Jersey — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	131,817,254	1,012	901,190	17	132,719,473
2. Annuity considerations	701,389,430		4,030,454		705,419,885
3. Deposit-type contract funds	1,731,361	XXX		XXX	1,731,361
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	834,938,045	1,012	4,931,644	17	839,870,718
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	156,674				156,674
6.2 Applied to pay renewal premiums	19,502				19,502
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	249,279				249,279
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	425,455	0	0	0	425,455
Annuities:					
7.1 Paid in cash or left on deposit	20				20
7.2 Applied to provide paid-up annuities	4				4
7.3 Other	7				7
7.4 Totals (Sum of Lines 7.1 to 7.3)	31	0	0	0	31
8. Grand Totals (Lines 6.5 plus 7.4)	425,486	0	0	0	425,486
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	79,473,868		3,676,982	8,162	83,159,012
10. Matured endowments	126,425		200	3,648	130,273
11. Annuity benefits	170,199,165		34,807,685		205,006,850
12. Surrender values and withdrawals for life contracts	316,531,342		75,986,724	3,644	392,521,710
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	238,581		2,365		240,946
15. Totals	566,569,381	0	114,473,956	15,454	681,058,791
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	13	10,294,872	0	0	1	500,000	1	6	15	10,794,878
17. Incurred during current year	782	84,826,004			16	3,177,182	5	12,694	803	88,015,880
Settled during current year:										
18.1 By payment in full	728	79,600,293			17	3,677,182	0	11,810	745	83,289,285
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	728	79,600,293	0	0	17	3,677,182	0	11,810	745	83,289,285
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	728	79,600,293	0	0	17	3,677,182	0	11,810	745	83,289,285
19. Unpaid Dec. 31, current year (16+17-18.6)	67	15,520,583	0	0	0	0	6	890	73	15,521,473
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	95,796	50,689,130,068	36	(a) 231,530	11	510,209,066	721	534,512	96,564	51,200,105,176
21. Issued during year	4,332	2,663,769,491	0	0	0	0	0	0	4,332	2,663,769,491
22. Other changes to in force (Net)	(5,614)	(2,492,805,158)	(12)	(78,976)	0	(37,610,881)	(24)	(16,186)	(5,650)	(2,530,511,201)
23. In force December 31 of current year	94,514	50,860,094,401	24	(a) 152,554	11	472,598,185	697	518,326	95,246	51,333,363,466

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 231,530 , current year $ 152,554

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	16,814	18,561	0	181,201	48,310
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	5
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	1,889,661	1,917,608	0	1,929,374	1,778,134
25.2 Guaranteed renewable (b)	1,425,302	1,448,947	0	1,421,274	1,585,890
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	595	602	0	0	(9)
25.6 Totals (sum of Lines 25.1 to 25.5)	3,315,558	3,367,157	0	3,350,648	3,364,015
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	3,332,372	3,385,718	0	3,531,849	3,412,330

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

DIRECT BUSINESS IN THE STATE OF New Mexico — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	11,938,662		12,493		11,951,156
2. Annuity considerations	35,625,453		802,670		36,428,123
3. Deposit-type contract funds	376,959	XXX		XXX	376,959
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	47,941,074	0	815,164	0	48,756,238
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	264,006				264,006
6.2 Applied to pay renewal premiums	147				147
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	78,628				78,628
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	342,780	0	0	0	342,780
Annuities:					
7.1 Paid in cash or left on deposit	6				6
7.2 Applied to provide paid-up annuities					0
7.3 Other	4				4
7.4 Totals (Sum of Lines 7.1 to 7.3)	10	0	0	0	10
8. Grand Totals (Lines 6.5 plus 7.4)	342,790	0	0	0	342,790
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	14,429,826		460,059	2,000	14,891,885
10. Matured endowments	135,858			2,603	138,461
11. Annuity benefits	3,638,818		2,409,996		6,048,814
12. Surrender values and withdrawals for life contracts	15,995,792		7,403,381	2,057	23,401,230
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	42,305				42,305
15. Totals	34,242,599	0	10,273,436	6,659	44,522,695
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	12	2,081,063	0	0	1	54,000	0	0	13	2,135,062
17. Incurred during current year	190	14,730,476			5	406,060	5	5,470	200	15,142,006
Settled during current year:										
18.1 By payment in full	185	14,565,684			6	460,059	0	4,603	191	15,030,346
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	185	14,565,684	0	0	6	460,059	0	4,603	191	15,030,346
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	185	14,565,684	0	0	6	460,059	0	4,603	191	15,030,346
19. Unpaid Dec. 31, current year (16+17-18.6)	17	2,245,856	0	0	0	0	5	867	22	2,246,723
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	14,216	3,417,077,943	0	(a) (1)	3	54,454,687	401	285,790	14,620	3,471,818,418
21. Issued during year	609	163,311,481	0	0	0	0	0	0	609	163,311,481
22. Other changes to in force (Net)	(831)	(224,670,055)	0	0	0	(5,778,575)	(6)	(5,203)	(837)	(230,453,833)
23. In force December 31 of current year	13,994	3,355,719,369	0	(a) (1)	3	48,676,112	395	280,587	14,392	3,404,676,066

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	935	1,350	0	99,404	13,917
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	12,302	12,423	0	0	0
25.2 Guaranteed renewable (b)	335,242	338,751	0	47,830	48,094
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	347,544	351,174	0	47,830	48,094
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	348,479	352,524	0	147,234	62,011

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF New York — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	35,675,997		(338,610)	55	35,337,442
2. Annuity considerations	32,836,183		1,008,656		33,844,839
3. Deposit-type contract funds		XXX		XXX	0
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	68,512,180	0	670,047	55	69,182,282
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	27,515				27,515
6.2 Applied to pay renewal premiums	3,712				3,712
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	17,738				17,738
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	48,965	0	0	0	48,965
Annuities:					
7.1 Paid in cash or left on deposit	4				4
7.2 Applied to provide paid-up annuities	3				3
7.3 Other	1				1
7.4 Totals (Sum of Lines 7.1 to 7.3)	8	0	0	0	8
8. Grand Totals (Lines 6.5 plus 7.4)	48,973	0	0	0	48,973
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	55,371,718		14,721,120	29,024	70,121,861
10. Matured endowments	52,086			13,197	65,283
11. Annuity benefits	26,110,038		7,310,122		33,420,160
12. Surrender values and withdrawals for life contracts	68,526,367		36,658,411	5,459	105,190,237
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	152,973		1,077		154,050
15. Totals	150,213,181	0	58,690,729	47,680	208,951,590
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	12	13,949,582	0	0	1	720,035	31	5,151	44	14,674,768
17. Incurred during current year	337	60,160,381			17	14,023,300	(14)	40,432	340	74,224,112
Settled during current year:										
18.1 By payment in full	325	55,173,803			18	14,721,120	0	42,221	343	69,937,144
18.2 By payment on compromised claims	1	250,000							1	250,000
18.3 Totals paid	326	55,423,803	0	0	18	14,721,120	0	42,221	344	70,187,144
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	326	55,423,803	0	0	18	14,721,120	0	42,221	344	70,187,144
19. Unpaid Dec. 31, current year (16+17-18.6)	23	18,686,159	0	0	0	22,215	17	3,362	40	18,711,736
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	12,072	4,015,042,755	0	(a) 0	4	804,691,852	1,521	1,131,099	13,597	4,820,865,706
21. Issued during year	192	150,059,644	0	0	0	0	0	0	192	150,059,644
22. Other changes to in force (Net)	(88)	310,708,580	0	0	0	(12,233,786)	(119)	(77,641)	(207)	298,397,153
23. In force December 31 of current year	12,176	4,475,810,979	0	(a) 0	4	792,458,066	1,402	1,053,458	13,582	5,269,322,503

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	3,137	2,717	0	377,182	58,014
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	1
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	2,300	9,854	0	76,359	70,373
25.2 Guaranteed renewable (b)	145,862	148,168	0	465,590	545,832
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	363	369	0	0	(2)
25.6 Totals (sum of Lines 25.1 to 25.5)	148,525	158,391	0	541,949	616,203
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	151,662	161,108	0	919,131	674,218

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF North Carolina — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	96,415,295		58,532	62	96,473,888
2. Annuity considerations	324,479,065		264,257,390		588,736,454
3. Deposit-type contract funds	2,426,385	XXX		XXX	2,426,385
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	423,320,745	0	264,315,921	62	687,636,727
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	109,867				109,867
6.2 Applied to pay renewal premiums	7,725				7,725
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	100,876				100,876
6.4 Other	457				457
6.5 Totals (Sum of Lines 6.1 to 6.4)	218,925	0	0	0	218,925
Annuities:					
7.1 Paid in cash or left on deposit	43				43
7.2 Applied to provide paid-up annuities	2				2
7.3 Other	11				11
7.4 Totals (Sum of Lines 7.1 to 7.3)	56	0	0	0	56
8. Grand Totals (Lines 6.5 plus 7.4)	218,981	0	0	0	218,981
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	82,388,592		593,517	202,935	83,185,044
10. Matured endowments	321,121			39,722	360,843
11. Annuity benefits	81,642,955		10,632,907		92,275,862
12. Surrender values and withdrawals for life contracts	241,357,533		11,256,426	40,157	252,654,115
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	822,651				822,651
15. Totals	406,532,852	0	22,482,850	282,814	429,298,515
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	15	6,898,572	0	0	0	0	86	21,914	101	6,920,486
17. Incurred during current year	3,691	79,850,293			18	625,502	(18)	234,741	3,691	80,710,536
Settled during current year:										
18.1 By payment in full	3,525	82,209,713			18	593,517	0	242,657	3,543	83,045,887
18.2 By payment on compromised claims	1	500,000							1	500,000
18.3 Totals paid	3,526	82,709,713	0	0	18	593,517	0	242,657	3,544	83,545,887
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	3,526	82,709,713	0	0	18	593,517	0	242,657	3,544	83,545,887
19. Unpaid Dec. 31, current year (16+17-18.6)	180	4,039,153	0	0	0	31,985	68	13,998	248	4,085,136
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	153,310	26,248,202,483	1	(a) 2,476	13	112,206,319	39,627	16,707,884	192,951	26,377,119,161
21. Issued during year	6,109	1,656,705,755	0	0	0	0	0	0	6,109	1,656,705,755
22. Other changes to in force (Net)	(8,715)	(943,216,030)	(1)	(844)	0	(6,689,110)	(807)	(509,512)	(9,523)	(950,415,496)
23. In force December 31 of current year	150,704	26,961,692,208	0	(a) 1,632	13	105,517,209	38,820	16,198,372	189,537	27,083,409,420

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 2,476 , current year $ 1,632

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,762	9,274	0	1,014,685	159,524
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	4
24.3 Collectively renewable policies/certificates (b)	202	238	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	152,121	160,852	0	292,588	269,652
25.2 Guaranteed renewable (b)	2,675,606	2,699,240	0	1,755,881	1,799,018
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	16	16	0	0	0
25.5 All other (b)	5,289	5,378	0	100	152
25.6 Totals (sum of Lines 25.1 to 25.5)	2,833,032	2,865,486	0	2,048,569	2,068,822
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,835,996	2,874,998	0	3,063,254	2,228,350

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

DIRECT BUSINESS IN THE STATE OF North Dakota — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	5,646,364		730		5,647,095
2. Annuity considerations	24,169,865		467,940		24,637,805
3. Deposit-type contract funds	670,733	XXX		XXX	670,733
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	30,486,963	0	468,670	0	30,955,633
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	7,635				7,635
6.2 Applied to pay renewal premiums	47				47
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	8,832				8,832
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	16,513	0	0	0	16,513
Annuities:					
7.1 Paid in cash or left on deposit	5				5
7.2 Applied to provide paid-up annuities	2				2
7.3 Other	0				0
7.4 Totals (Sum of Lines 7.1 to 7.3)	7	0	0	0	7
8. Grand Totals (Lines 6.5 plus 7.4)	16,520	0	0	0	16,520
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,022,965		10,000		5,032,965
10. Matured endowments	23,610				23,610
11. Annuity benefits	3,165,874		1,913,383		5,079,256
12. Surrender values and withdrawals for life contracts	11,935,443		6,523,681	512	18,459,635
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	11,310				11,310
15. Totals	20,159,201	0	8,447,063	512	28,606,777
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	7	722,256	0	0	0	0	0	0	7	722,256
17. Incurred during current year	41	4,558,078			1	651,464	0	0	42	5,209,542
Settled during current year:										
18.1 By payment in full	46	5,046,575			1	10,000	0	0	47	5,056,575
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	46	5,046,575	0	0	1	10,000	0	0	47	5,056,575
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	46	5,046,575	0	0	1	10,000	0	0	47	5,056,575
19. Unpaid Dec. 31, current year (16+17-18.6)	2	233,759	0	0	0	641,464	0	0	2	875,223
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6,880	2,071,951,138	0	(a) 0	2	3,394,176	49	34,210	6,931	2,075,379,523
21. Issued during year	220	122,421,194	0	0	0	0	0	0	220	122,421,194
22. Other changes to in force (Net)	(282)	(51,639,321)	0	0	0	(307,814)	0	(365)	(282)	(51,947,500)
23. In force December 31 of current year	6,818	2,142,733,011	0	(a) 0	2	3,086,362	49	33,845	6,869	2,145,853,217

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	309	1,398	0	0	287
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	27,711	32,215	0	112,127	85,307
25.2 Guaranteed renewable (b)	168,271	170,760	0	265,771	268,385
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	(1)
25.6 Totals (sum of Lines 25.1 to 25.5)	195,982	202,975	0	377,898	353,691
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	196,291	204,373	0	377,898	353,978

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

DIRECT BUSINESS IN THE STATE OF Ohio — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	76,346,165	460	(1,778,152)	(242)	74,568,231
2. Annuity considerations	455,824,407		195,653,171		651,477,579
3. Deposit-type contract funds	3,194,345	XXX		XXX	3,194,345
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	535,364,917	460	193,875,020	(242)	729,240,155
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	114,487				114,487
6.2 Applied to pay renewal premiums	4,455				4,455
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	109,334				109,334
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	228,275	0	0	0	228,275
Annuities:					
7.1 Paid in cash or left on deposit	847				847
7.2 Applied to provide paid-up annuities	23				23
7.3 Other	20				20
7.4 Totals (Sum of Lines 7.1 to 7.3)	890	0	0	0	890
8. Grand Totals (Lines 6.5 plus 7.4)	229,165	0	0	0	229,165
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	93,082,285		1,765,310	222,390	95,069,985
10. Matured endowments	1,088,183		846	67,799	1,156,827
11. Annuity benefits	100,694,981		31,158,971		131,853,952
12. Surrender values and withdrawals for life contracts	262,513,549		102,750,089	51,569	365,315,207
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	698,894				698,894
15. Totals	458,077,892	0	135,675,216	341,757	594,094,865
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	18	10,899,912	0	0	1	10,000	81	15,368	100	10,925,280
17. Incurred during current year	3,525	100,955,679			21	1,761,156	(7)	290,850	3,539	103,007,685
Settled during current year:										
18.1 By payment in full	3,425	93,907,468			22	1,766,156	2	290,188	3,449	95,963,812
18.2 By payment on compromised claims	2	263,000							2	263,000
18.3 Totals paid	3,427	94,170,468	0	0	22	1,766,156	2	290,188	3,451	96,226,812
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	3,427	94,170,468	0	0	22	1,766,156	2	290,188	3,451	96,226,812
19. Unpaid Dec. 31, current year (16+17-18.6)	116	17,685,123	0	0	0	5,000	72	16,029	188	17,706,153
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	157,299	23,731,002,820	20	(a) 117,623	9	107,656,892	32,870	24,040,797	190,198	23,862,818,132
21. Issued during year	3,636	1,054,130,554	0	0	0	40,000	0	0	3,636	1,054,170,554
22. Other changes to in force (Net)	(8,487)	(1,053,940,995)	(7)	(40,122)	0	(13,468,843)	(214)	(552,264)	(8,708)	(1,068,002,224)
23. In force December 31 of current year	152,448	23,731,192,379	13	(a) 77,501	9	94,228,049	32,656	23,488,533	185,126	23,848,986,462

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 117,622 , current year $ 77,500

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	6,993	51,599	0	591,100	108,345
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	40	0	0	3
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	202,456	209,552	0	305,632	219,479
25.2 Guaranteed renewable (b)	1,651,226	1,702,821	0	1,610,521	1,587,912
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	83,464	83,495	0	15,465	15,458
25.6 Totals (sum of Lines 25.1 to 25.5)	1,937,146	1,995,868	0	1,931,618	1,822,849
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,944,139	2,047,507	0	2,522,718	1,931,197

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

DIRECT BUSINESS IN THE STATE OF Oklahoma — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	22,751,500		328,430	14	23,079,943
2. Annuity considerations	60,900,576		1,223,244		62,123,819
3. Deposit-type contract funds		XXX		XXX	0
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	83,652,075	0	1,551,673	14	85,203,763
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	36,336				36,336
6.2 Applied to pay renewal premiums	4,390				4,390
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	35,589				35,589
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	76,315	0	0	0	76,315
Annuities:					
7.1 Paid in cash or left on deposit	105				105
7.2 Applied to provide paid-up annuities	2				2
7.3 Other	5				5
7.4 Totals (Sum of Lines 7.1 to 7.3)	112	0	0	0	112
8. Grand Totals (Lines 6.5 plus 7.4)	76,427	0	0	0	76,427
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	24,276,202		725,409	76,521	25,078,132
10. Matured endowments	252,005			8,855	260,860
11. Annuity benefits	28,828,557		6,858,640		35,687,197
12. Surrender values and withdrawals for life contracts	61,497,418		5,589,960	30,566	67,117,944
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	131,943				131,943
15. Totals	114,986,125	0	13,174,009	115,942	128,276,076
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	10	6,230,012	0	0	0	0	25	4,254	35	6,234,267
17. Incurred during current year	30	22,308,902			0	1,004,670	(11)	83,910	19	23,397,481
Settled during current year:										
18.1 By payment in full	0	24,528,206			0	725,409	0	85,376	0	25,338,992
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	0	24,528,206	0	0	0	725,409	0	85,376	0	25,338,992
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	24,528,206	0	0	0	725,409	0	85,376	0	25,338,992
19. Unpaid Dec. 31, current year (16+17-18.6)	40	4,010,707	0	0	0	279,261	14	2,788	54	4,292,756
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	43,749	7,036,652,203	0	(a) 1	1	36,835,102	15,094	10,981,903	58,844	7,084,469,209
21. Issued during year	1,217	355,744,168	0	0	0	0	0	0	1,217	355,744,168
22. Other changes to in force (Net)	(2,420)	(320,430,284)	0	0	0	470,144	(322)	(218,375)	(2,742)	(320,178,515)
23. In force December 31 of current year	42,546	7,071,966,087	0	(a) 1	1	37,305,246	14,772	10,763,528	57,319	7,120,034,862

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	303	2,009	0	183,819	26,062
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	1
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	28,247	31,550	0	166,188	153,160
25.2 Guaranteed renewable (b)	819,571	830,829	0	693,279	939,844
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	241	246	0	24	36
25.6 Totals (sum of Lines 25.1 to 25.5)	848,059	862,625	0	859,491	1,093,040
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	848,362	864,634	0	1,043,310	1,119,103

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Oregon — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	20,881,237		49,241		20,930,477
2. Annuity considerations	89,949,059		5,878,244		95,827,303
3. Deposit-type contract funds	725,844	XXX		XXX	725,844
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	111,556,139	0	5,927,485	0	117,483,624
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	21,622				21,622
6.2 Applied to pay renewal premiums	2,244				2,244
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	20,601				20,601
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	44,467	0	0	0	44,467
Annuities:					
7.1 Paid in cash or left on deposit	5				5
7.2 Applied to provide paid-up annuities	1				1
7.3 Other	3				3
7.4 Totals (Sum of Lines 7.1 to 7.3)	9	0	0	0	9
8. Grand Totals (Lines 6.5 plus 7.4)	44,476	0	0	0	44,476
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	24,276,587		262,408	15,169	24,554,165
10. Matured endowments	48,167				48,167
11. Annuity benefits	29,963,267		4,309,996		34,273,262
12. Surrender values and withdrawals for life contracts	80,707,262		4,155,410	3,576	84,866,249
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	56,247				56,247
15. Totals	135,051,531	0	8,727,814	18,745	143,798,090
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	8	4,072,786	0	0	0	0	8	1,388	16	4,074,174
17. Incurred during current year	250	22,543,905			3	262,408	(7)	13,929	246	22,820,242
Settled during current year:										
18.1 By payment in full	234	24,324,754			3	262,408	0	15,169	237	24,602,332
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	234	24,324,754	0	0	3	262,408	0	15,169	237	24,602,332
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	234	24,324,754	0	0	3	262,408	0	15,169	237	24,602,332
19. Unpaid Dec. 31, current year (16+17-18.6)	24	2,291,937	0	0	0	0	1	147	25	2,292,084
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	22,885	8,358,458,310	1	(a) 7,430	1	4,202,208	798	568,534	23,685	8,363,236,481
21. Issued during year	1,051	519,718,765	0	0	0	0	0	0	1,051	519,718,765
22. Other changes to in force (Net)	(1,447)	(426,598,170)	0	(2,534)	0	196,025	(31)	(20,519)	(1,478)	(426,425,198)
23. In force December 31 of current year	22,489	8,451,578,905	1	(a) 4,896	1	4,398,233	767	548,015	23,258	8,456,530,048

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 7,429 , current year $ 4,895

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	4,054	4,362	0	21,412	11,714
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	51	0	0	1
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	11,606	14,169	0	155,575	31,264
25.2 Guaranteed renewable (b)	719,030	725,271	0	490,170	497,309
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	40	43	0	0	(2)
25.6 Totals (sum of Lines 25.1 to 25.5)	730,676	739,483	0	645,745	528,571
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	734,730	743,896	0	667,157	540,286

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Pennsylvania — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	130,371,889	38,404	(1,497,783)		128,912,510
2. Annuity considerations	558,117,373		2,209,226		560,326,599
3. Deposit-type contract funds	12,585,343	XXX		XXX	12,585,343
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	701,074,605	38,404	711,443	0	701,824,452
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	179,437				179,437
6.2 Applied to pay renewal premiums	43,157				43,157
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	380,355				380,355
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	602,949	0	0	0	602,949
Annuities:					
7.1 Paid in cash or left on deposit	1,216				1,216
7.2 Applied to provide paid-up annuities	8				8
7.3 Other	20				20
7.4 Totals (Sum of Lines 7.1 to 7.3)	1,244	0	0	0	1,244
8. Grand Totals (Lines 6.5 plus 7.4)	604,193	0	0	0	604,193
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	130,151,453	73,756	428,160	280,693	130,934,063
10. Matured endowments	1,075,662			53,066	1,128,728
11. Annuity benefits	140,103,656		34,259,163		174,362,820
12. Surrender values and withdrawals for life contracts	291,273,114		93,798,907	52,241	385,124,262
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	2,444,651				2,444,651
15. Totals	565,048,535	73,756	128,486,230	386,000	693,994,522
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	19	21,283,105	0	0	0	0	132	20,858	151	21,303,964
17. Incurred during current year	4,990	115,658,280			14	438,161	0	335,444	5,004	116,431,885
Settled during current year:										
18.1 By payment in full	4,924	129,112,115			13	428,160	4	333,759	4,941	129,874,034
18.2 By payment on compromised claims	4	2,115,000							4	2,115,000
18.3 Totals paid	4,928	131,227,115	0	0	13	428,160	4	333,759	4,945	131,989,034
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	4,928	131,227,115	0	0	13	428,160	4	333,759	4,945	131,989,034
19. Unpaid Dec. 31, current year (16+17-18.6)	81	5,714,271	0	0	1	10,000	128	22,544	210	5,746,815
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	234,663	37,359,481,268	2,156	(a) 10,835,614	37	942,902,996	42,185	25,551,436	279,041	38,338,771,314
21. Issued during year	4,226	1,745,862,268	0	0	0	0	0	0	4,226	1,745,862,268
22. Other changes to in force (Net)	(12,425)	(1,735,509,816)	(714)	(3,696,100)	0	(114,957,173)	(1,072)	(644,910)	(14,211)	(1,854,807,999)
23. In force December 31 of current year	226,464	37,369,833,720	1,442	(a) 7,139,514	37	827,945,823	41,113	24,906,526	269,056	38,229,825,583

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 10,835,613 , current year $ 7,139,513

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	5,967	55,934	0	447,543	66,659
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	199	1,283	0	199	(4,440)
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	340,894	353,112	0	931,082	795,901
25.2 Guaranteed renewable (b)	3,930,586	3,959,744	0	3,673,434	3,722,441
25.3 Non-renewable for stated reasons only (b)	127	125	0	5,519	(24,189)
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	368	386	0	0	(12)
25.6 Totals (sum of Lines 25.1 to 25.5)	4,271,975	4,313,367	0	4,610,035	4,494,141
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	4,278,141	4,370,584	0	5,057,777	4,556,360

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Rhode Island — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	7,287,653	319	64,573		7,352,545
2. Annuity considerations	46,546,599		277,811		46,824,409
3. Deposit-type contract funds	134,591	XXX		XXX	134,591
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	53,968,843	319	342,384	0	54,311,545
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	2,191				2,191
6.2 Applied to pay renewal premiums	200				200
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	11,342				11,342
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	13,733	0	0	0	13,733
Annuities:					
7.1 Paid in cash or left on deposit	2				2
7.2 Applied to provide paid-up annuities					0
7.3 Other					0
7.4 Totals (Sum of Lines 7.1 to 7.3)	2	0	0	0	2
8. Grand Totals (Lines 6.5 plus 7.4)	13,735	0	0	0	13,735
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	7,481,961		96,121	1,750	7,579,831
10. Matured endowments	9,421			79	9,500
11. Annuity benefits	4,945,728		1,750,388		6,696,117
12. Surrender values and withdrawals for life contracts	26,838,422		8,196,604		35,035,027
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	41,358				41,358
15. Totals	39,316,891	0	10,043,113	1,829	49,361,833
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	4	2,795,000	0	0	0	0	2	488	6	2,795,488
17. Incurred during current year	68	5,705,873			8	115,581	(2)	1,341	74	5,822,796
Settled during current year:										
18.1 By payment in full	63	7,491,382			8	96,121	0	1,829	71	7,589,331
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	63	7,491,382	0	0	8	96,121	0	1,829	71	7,589,331
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	63	7,491,382	0	0	8	96,121	0	1,829	71	7,589,331
19. Unpaid Dec. 31, current year (16+17-18.6)	9	1,009,491	0	0	0	19,461	0	0	9	1,028,952
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6,862	2,535,740,322	0	(a) 0	2	38,108,605	43	32,674	6,907	2,573,881,601
21. Issued during year	280	89,745,367	0	0	0	0	0	0	280	89,745,367
22. Other changes to in force (Net)	(369)	(88,749,535)	0	0	0	(1,496,921)	(3)	(2,750)	(372)	(90,249,206)
23. In force December 31 of current year	6,773	2,536,736,154	0	(a) 0	2	36,611,684	40	29,924	6,815	2,573,377,762

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,586	2,682	0	67,372	10,145
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	20,586	20,662	0	44,828	41,314
25.2 Guaranteed renewable (b)	243,886	250,642	0	231,451	229,870
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	(1)
25.6 Totals (sum of Lines 25.1 to 25.5)	264,472	271,304	0	276,279	271,183
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	266,058	273,986	0	343,651	281,328

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF South Carolina — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	46,513,341		(17,490)	3	46,495,854
2. Annuity considerations	165,331,092		5,001,170		170,332,262
3. Deposit-type contract funds	989,192	XXX		XXX	989,192
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	212,833,626	0	4,983,680	3	217,817,309
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	35,968				35,968
6.2 Applied to pay renewal premiums	4,933				4,933
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	54,405				54,405
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	95,306	0	0	0	95,306
Annuities:					
7.1 Paid in cash or left on deposit	33				33
7.2 Applied to provide paid-up annuities	1				1
7.3 Other	4				4
7.4 Totals (Sum of Lines 7.1 to 7.3)	38	0	0	0	38
8. Grand Totals (Lines 6.5 plus 7.4)	95,344	0	0	0	95,344
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	40,814,908		21,862	290,583	41,127,353
10. Matured endowments	167,556			62,063	229,618
11. Annuity benefits	32,356,045		19,159,936		51,515,981
12. Surrender values and withdrawals for life contracts	86,100,325		43,246,355	53,098	129,399,779
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	244,541			22	244,562
15. Totals	159,683,374	0	62,428,153	405,766	222,517,293
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	13	6,500,085	0	0	0	0	154	32,524	167	6,532,609
17. Incurred during current year	2,350	39,584,371			3	21,862	(34)	346,494	2,319	39,952,727
Settled during current year:										
18.1 By payment in full	2,292	40,957,464			3	21,862	0	352,646	2,295	41,331,971
18.2 By payment on compromised claims	1	25,000							1	25,000
18.3 Totals paid	2,293	40,982,464	0	0	3	21,862	0	352,646	2,296	41,356,971
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	2,293	40,982,464	0	0	3	21,862	0	352,646	2,296	41,356,971
19. Unpaid Dec. 31, current year (16+17-18.6)	70	5,101,992	0	0	0	0	120	26,373	190	5,128,365
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	106,170	11,323,230,547	26	(a) 154,147	0	9,883,147	50,282	31,636,588	156,478	11,364,904,428
21. Issued during year	2,609	635,250,775	0	0	0	0	0	0	2,609	635,250,775
22. Other changes to in force (Net)	(5,628)	(453,802,506)	(8)	(52,581)	0	(586,484)	(1,612)	(1,005,940)	(7,248)	(455,447,511)
23. In force December 31 of current year	103,151	11,504,678,816	18	(a) 101,566	0	9,296,663	48,670	30,630,648	151,839	11,544,707,692

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 154,147 , current year $ 101,566

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,925	6,538	0	481,023	69,111
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	4
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	88,422	90,965	0	221,014	203,689
25.2 Guaranteed renewable (b)	1,737,786	1,747,523	0	2,027,191	1,813,052
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	1,097	1,092	0	0	0
25.5 All other (b)	25,214	25,658	0	311,868	496,152
25.6 Totals (sum of Lines 25.1 to 25.5)	1,852,519	1,865,238	0	2,560,073	2,512,893
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,855,444	1,871,776	0	3,041,096	2,582,008

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

DIRECT BUSINESS IN THE STATE OF South Dakota — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	8,797,231		2,333		8,799,564
2. Annuity considerations	18,653,882		220,060		18,873,942
3. Deposit-type contract funds	325,720	XXX		XXX	325,720
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	27,776,834	0	222,392	0	27,999,226
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	3,455				3,455
6.2 Applied to pay renewal premiums	307				307
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	5,957				5,957
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	9,720	0	0	0	9,720
Annuities:					
7.1 Paid in cash or left on deposit	5				5
7.2 Applied to provide paid-up annuities					0
7.3 Other	1				1
7.4 Totals (Sum of Lines 7.1 to 7.3)	6	0	0	0	6
8. Grand Totals (Lines 6.5 plus 7.4)	9,726	0	0	0	9,726
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,158,730			500	5,159,230
10. Matured endowments	62,832				62,832
11. Annuity benefits	7,588,552		1,141,589		8,730,141
12. Surrender values and withdrawals for life contracts	13,822,336		1,593,736		15,416,072
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	24,582				24,582
15. Totals	26,657,031	0	2,735,325	500	29,392,856
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	4	217,005	0	0	0	0	0	0	4	217,005
17. Incurred during current year	75	7,294,889			0	0	0	500	75	7,295,389
Settled during current year:										
18.1 By payment in full	72	5,221,562			0	0	0	500	72	5,222,062
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	72	5,221,562	0	0	0	0	0	500	72	5,222,062
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	72	5,221,562	0	0	0	0	0	500	72	5,222,062
19. Unpaid Dec. 31, current year (16+17-18.6)	7	2,290,332	0	0	0	0	0	0	7	2,290,332
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,744	2,483,735,699	1	(a) 6,811	1	494,211	61	46,968	7,807	2,484,283,689
21. Issued during year	276	157,267,690	0	0	0	0	0	0	276	157,267,690
22. Other changes to in force (Net)	(347)	(63,351,966)	0	(2,323)	0	85,486	3	194	(344)	(63,268,609)
23. In force December 31 of current year	7,673	2,577,651,423	1	(a) 4,488	1	579,697	64	47,162	7,739	2,578,282,770

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 6,810 , current year $ 4,487

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	81	684	0	0	157
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	31,820	31,937	0	32,867	30,291
25.2 Guaranteed renewable (b)	191,637	194,396	0	174,668	241,623
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	(1)
25.6 Totals (sum of Lines 25.1 to 25.5)	223,457	226,333	0	207,535	271,913
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	223,538	227,017	0	207,535	272,070

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Tennessee — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	77,540,631		(95,838)	7	77,444,800
2. Annuity considerations	184,657,625		6,520,835		191,178,460
3. Deposit-type contract funds	1,082,132	XXX		XXX	1,082,132
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	263,280,389	0	6,424,997	7	269,705,393
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	133,028				133,028
6.2 Applied to pay renewal premiums	5,604				5,604
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	51,446				51,446
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	190,077	0	0	0	190,077
Annuities:					
7.1 Paid in cash or left on deposit	42				42
7.2 Applied to provide paid-up annuities	3				3
7.3 Other					0
7.4 Totals (Sum of Lines 7.1 to 7.3)	45	0	0	0	45
8. Grand Totals (Lines 6.5 plus 7.4)	190,122	0	0	0	190,122
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	83,348,355		59,950	566,153	83,974,458
10. Matured endowments	786,407		3,327	615,280	1,405,014
11. Annuity benefits	43,230,189		20,728,053		63,958,242
12. Surrender values and withdrawals for life contracts	111,183,935		46,124,337	106,569	157,414,841
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	1,226,942			520	1,227,462
15. Totals	239,775,828	0	66,915,668	1,288,522	307,980,018
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	16	11,325,983	0	0	1	50,000	290	49,127	307	11,425,109
17. Incurred during current year	5,407	71,341,518			3	13,277	57	1,185,347	5,467	72,540,143
Settled during current year:										
18.1 By payment in full	5,319	83,034,762			4	63,277	4	1,181,433	5,327	84,279,472
18.2 By payment on compromised claims	2	1,100,000							2	1,100,000
18.3 Totals paid	5,321	84,134,762	0	0	4	63,277	4	1,181,433	5,329	85,379,472
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	5,321	84,134,762	0	0	4	63,277	4	1,181,433	5,329	85,379,472
19. Unpaid Dec. 31, current year (16+17-18.6)	102	(1,467,261)	0	0	0	0	343	53,041	445	(1,414,220)
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	229,019	19,223,908,401	0	(a) 0	3	22,022,213	272,931	139,042,860	501,953	19,384,973,473
21. Issued during year	3,151	895,923,403	0	0	0	0	0	0	3,151	895,923,403
22. Other changes to in force (Net)	(11,153)	(843,595,766)	0	0	0	(1,674,937)	(4,127)	(2,345,220)	(15,280)	(847,615,923)
23. In force December 31 of current year	221,017	19,276,236,038	0	(a) 0	3	20,347,276	268,804	136,697,640	489,824	19,433,280,953

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,326	5,623	0	285,469	41,476
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	3
24.3 Collectively renewable policies/certificates (b)	273	296	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	100,378	118,767	0	107,239	(25,558)
25.2 Guaranteed renewable (b)	3,595,548	3,632,140	0	1,957,427	1,831,210
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	7	7	0	0	0
25.5 All other (b)	8,670	8,760	0	62,864	68,965
25.6 Totals (sum of Lines 25.1 to 25.5)	3,704,603	3,759,674	0	2,127,530	1,874,617
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	3,707,202	3,765,593	0	2,412,999	1,916,096

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Texas — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	329,937,407	0	648,772	56	330,586,235
2. Annuity considerations	1,104,011,523		169,024,162		1,273,035,685
3. Deposit-type contract funds	249,215,010	XXX	300,000,000	XXX	549,215,010
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	1,683,163,940	0	469,672,934	56	2,152,836,929
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	399,516		281		399,796
6.2 Applied to pay renewal premiums	30,616				30,616
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	314,072				314,072
6.4 Other	191				191
6.5 Totals (Sum of Lines 6.1 to 6.4)	744,394	0	281	0	744,675
Annuities:					
7.1 Paid in cash or left on deposit	7,855				7,855
7.2 Applied to provide paid-up annuities	(57,149)				(57,149)
7.3 Other	16				16
7.4 Totals (Sum of Lines 7.1 to 7.3)	(49,279)	0	0	0	(49,279)
8. Grand Totals (Lines 6.5 plus 7.4)	695,116	0	281	0	695,396
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	351,053,039	0	2,923,333	315,885	354,292,258
10. Matured endowments	1,609,077		(10,475)	61,016	1,659,618
11. Annuity benefits	839,733,920		31,221,097		870,955,017
12. Surrender values and withdrawals for life contracts	712,365,163		21,326,787	94,975	733,786,926
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	1,107,396				1,107,396
15. Totals	1,905,868,596	0	55,460,742	471,876	1,961,801,215
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	38	67,278,468	0	0	2	19,528	258	46,625	298	67,344,621
17. Incurred during current year	8,306	345,575,544			163	4,026,176	(3)	378,784	8,466	349,980,504
Settled during current year:										
18.1 By payment in full	8,051	349,192,863			156	2,912,858	4	376,901	8,211	352,482,622
18.2 By payment on compromised claims	11	3,469,254							11	3,469,254
18.3 Totals paid	8,062	352,662,117	0	0	156	2,912,858	4	376,901	8,222	355,951,876
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	8,062	352,662,117	0	0	156	2,912,858	4	376,901	8,222	355,951,876
19. Unpaid Dec. 31, current year (16+17-18.6)	282	60,191,895	0	0	9	1,132,846	251	48,508	542	61,373,249
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	403,900	93,284,649,139	1	(a) 3,092	10	244,182,792	68,389	46,963,795	472,300	93,575,798,818
21. Issued during year	12,163	5,342,065,947	0	0	0	0	0	0	12,163	5,342,065,947
22. Other changes to in force (Net)	(19,326)	(3,926,274,350)	(1)	(1,056)	0	(7,143,234)	(1,818)	(1,315,779)	(21,145)	(3,934,734,419)
23. In force December 31 of current year	396,737	94,700,440,736	0	(a) 2,036	10	237,039,558	66,571	45,648,016	463,318	94,983,130,346

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 3,095 , current year $ 2,039

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	11,727	18,859	0	500,311	85,790
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	69	0	0	6
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	275,216	286,887	0	715,186	653,928
25.2 Guaranteed renewable (b)	5,292,061	5,333,354	0	3,174,692	3,468,348
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	9	9	0	(1,500)	0
25.5 All other (b)	5,930	6,221	0	198,581	198,451
25.6 Totals (sum of Lines 25.1 to 25.5)	5,573,216	5,626,471	0	4,086,959	4,320,727
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	5,584,943	5,645,399	0	4,587,270	4,406,523

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Utah — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	26,564,364		(180,523)		26,383,841
2. Annuity considerations	104,582,154		336,589		104,918,743
3. Deposit-type contract funds	3,194,966	XXX		XXX	3,194,966
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	134,341,485	0	156,066	0	134,497,550
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	7,924				7,924
6.2 Applied to pay renewal premiums	6,437				6,437
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	34,862				34,862
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	49,223	0	0	0	49,223
Annuities:					
7.1 Paid in cash or left on deposit	8				8
7.2 Applied to provide paid-up annuities					0
7.3 Other	1				1
7.4 Totals (Sum of Lines 7.1 to 7.3)	9	0	0	0	9
8. Grand Totals (Lines 6.5 plus 7.4)	49,232	0	0	0	49,232
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	22,833,671		216,810	500	23,050,981
10. Matured endowments	77,702				77,702
11. Annuity benefits	20,828,698		2,532,854		23,361,552
12. Surrender values and withdrawals for life contracts	62,326,973		1,941,807	717	64,269,497
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	25,414				25,414
15. Totals	106,092,458	0	4,691,471	1,217	110,785,146
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	10	3,241,401	0	0	0	0	0	0	10	3,241,401
17. Incurred during current year	239	23,253,552			7	236,810	0	500	246	23,490,862
Settled during current year:										
18.1 By payment in full	222	22,911,374			7	216,810	0	500	229	23,128,683
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	222	22,911,374	0	0	7	216,810	0	500	229	23,128,683
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	222	22,911,374	0	0	7	216,810	0	500	229	23,128,683
19. Unpaid Dec. 31, current year (16+17-18.6)	27	3,583,579	0	0	0	20,000	0	0	27	3,603,579
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	23,988	11,165,040,111	0	(a) 0	1	25,724,827	271	197,216	24,260	11,190,962,154
21. Issued during year	1,264	749,997,060	0	0	0	0	0	0	1,264	749,997,060
22. Other changes to in force (Net)	(1,245)	(397,699,665)	0	0	0	(2,820,866)	(3)	(3,469)	(1,248)	(400,524,000)
23. In force December 31 of current year	24,007	11,517,337,506	0	(a) 0	1	22,903,961	268	193,747	24,276	11,540,435,214

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	323	1,124	0	12,817	2,031
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	14,888	14,943	0	18,633	17,172
25.2 Guaranteed renewable (b)	710,194	712,822	0	299,461	327,617
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	(1)
25.6 Totals (sum of Lines 25.1 to 25.5)	725,082	727,765	0	318,094	344,788
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	725,405	728,889	0	330,911	346,819

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Vermont — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,361,379		9,562		4,370,941
2. Annuity considerations	18,485,434				18,485,434
3. Deposit-type contract funds		XXX		XXX	0
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	22,846,813	0	9,562	0	22,856,375
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	12,360				12,360
6.2 Applied to pay renewal premiums	4,613				4,613
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	13,550				13,550
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	30,523	0	0	0	30,523
Annuities:					
7.1 Paid in cash or left on deposit	15				15
7.2 Applied to provide paid-up annuities	3				3
7.3 Other	8				8
7.4 Totals (Sum of Lines 7.1 to 7.3)	26	0	0	0	26
8. Grand Totals (Lines 6.5 plus 7.4)	30,550	0	0	0	30,550
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,673,330			100	2,673,430
10. Matured endowments	49,081				49,081
11. Annuity benefits	4,450,384		783,188		5,233,572
12. Surrender values and withdrawals for life contracts	10,635,237		1,157,001		11,792,238
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	21,611				21,611
15. Totals	17,829,643	0	1,940,189	100	19,769,932
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	4	156,205	0	0	0	0	0	0	4	156,205
17. Incurred during current year	32	2,772,001			0	0	0	100	32	2,772,101
Settled during current year:										
18.1 By payment in full	32	2,722,411			0	0	0	100	32	2,722,511
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	32	2,722,411	0	0	0	0	0	100	32	2,722,511
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	32	2,722,411	0	0	0	0	0	100	32	2,722,511
19. Unpaid Dec. 31, current year (16+17-18.6)	4	205,796	0	0	0	0	0	0	4	205,796
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6,066	1,472,702,906	1	(a) 6,190	1	1,273,087	38	23,300	6,106	1,474,005,483
21. Issued during year	126	70,893,977	0	0	0	0	0	0	126	70,893,977
22. Other changes to in force (Net)	(327)	(48,590,985)	0	(2,112)	0	(56,692)	(1)	(100)	(328)	(48,649,889)
23. In force December 31 of current year	5,865	1,495,005,898	1	(a) 4,078	1	1,216,395	37	23,200	5,904	1,496,249,571

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 6,191 , current year $ 4,079

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	100	93	0	27,775	4,173
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	1
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	141,426	147,020	0	355,473	327,608
25.2 Guaranteed renewable (b)	83,029	83,382	0	32,252	32,302
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	(1)
25.6 Totals (sum of Lines 25.1 to 25.5)	224,455	230,402	0	387,725	359,909
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	224,555	230,495	0	415,500	364,083

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Virginia — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	94,060,869		166,512	119	94,227,499
2. Annuity considerations	285,211,977		4,825,687		290,037,664
3. Deposit-type contract funds	2,944,583	XXX		XXX	2,944,583
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	382,217,430	0	4,992,198	119	387,209,746
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	75,472				75,472
6.2 Applied to pay renewal premiums	15,328				15,328
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	82,907				82,907
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	173,708	0	0	0	173,708
Annuities:					
7.1 Paid in cash or left on deposit	54				54
7.2 Applied to provide paid-up annuities	8				8
7.3 Other	16				16
7.4 Totals (Sum of Lines 7.1 to 7.3)	78	0	0	0	78
8. Grand Totals (Lines 6.5 plus 7.4)	173,785	0	0	0	173,785
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	56,922,416		208,852	440,379	57,571,647
10. Matured endowments	547,614			82,749	630,363
11. Annuity benefits	51,029,724		20,722,158		71,751,882
12. Surrender values and withdrawals for life contracts	151,449,516		51,238,175	102,983	202,790,675
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	462,305				462,305
15. Totals	260,411,575	0	72,169,185	626,112	333,206,872
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	15	8,530,775	0	0	1	25,000	145	26,981	161	8,582,757
17. Incurred during current year	4,289	57,778,001			13	183,851	16	529,552	4,318	58,491,405
Settled during current year:										
18.1 By payment in full	4,199	55,970,030			14	208,852	1	523,129	4,214	56,702,010
18.2 By payment on compromised claims	2	1,500,000							2	1,500,000
18.3 Totals paid	4,201	57,470,030	0	0	14	208,852	1	523,129	4,216	58,202,010
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	4,201	57,470,030	0	0	14	208,852	1	523,129	4,216	58,202,010
19. Unpaid Dec. 31, current year (16+17-18.6)	103	8,838,747	0	0	0	0	160	33,404	263	8,872,152
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	231,092	28,860,567,683	0	(a) 0	6	16,927,133	104,732	51,647,021	335,830	28,929,141,837
21. Issued during year	3,718	1,357,670,670	0	0	0	0	0	0	3,718	1,357,670,670
22. Other changes to in force (Net)	(10,288)	(1,153,314,949)	0	0	0	(1,582,212)	(1,887)	(1,227,413)	(12,175)	(1,156,124,574)
23. In force December 31 of current year	224,522	29,064,923,404	0	(a) 0	6	15,344,921	102,845	50,419,608	327,373	29,130,687,933

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	3,999	7,871	0	211,964	32,449
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	3
24.3 Collectively renewable policies/certificates (b)	309	364	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	125,514	147,998	0	124,929	112,040
25.2 Guaranteed renewable (b)	2,345,483	2,357,324	0	2,278,245	2,259,248
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	4,331	4,367	0	25,212	25,247
25.6 Totals (sum of Lines 25.1 to 25.5)	2,475,328	2,509,689	0	2,428,386	2,396,535
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,479,636	2,517,924	0	2,640,350	2,428,987

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

DIRECT BUSINESS IN THE STATE OF Washington — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	48,641,719		27,645		48,669,364
2. Annuity considerations	234,539,872		(1,703,726)		232,836,145
3. Deposit-type contract funds	2,503,198	XXX		XXX	2,503,198
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	285,684,788	0	(1,676,081)	0	284,008,707
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	28,984				28,984
6.2 Applied to pay renewal premiums	15,921				15,921
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	24,373				24,373
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	69,278	0	0	0	69,278
Annuities:					
7.1 Paid in cash or left on deposit	243				243
7.2 Applied to provide paid-up annuities	7				7
7.3 Other	5				5
7.4 Totals (Sum of Lines 7.1 to 7.3)	255	0	0	0	255
8. Grand Totals (Lines 6.5 plus 7.4)	69,533	0	0	0	69,533
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	29,325,146		187,337	6,806	29,519,289
10. Matured endowments	126,015			1,101	127,116
11. Annuity benefits	47,969,334		7,169,003		55,138,337
12. Surrender values and withdrawals for life contracts	146,925,331		8,118,124	3,433	155,046,888
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	142,223				142,223
15. Totals	224,488,049	0	15,474,463	11,341	239,973,853
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	10	4,384,828	0	0	0	0	3	557	13	4,385,385
17. Incurred during current year	519	36,097,161			3	187,337	2	8,750	524	36,293,249
Settled during current year:										
18.1 By payment in full	461	29,451,161			3	187,337	0	7,907	464	29,646,405
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	461	29,451,161	0	0	3	187,337	0	7,907	464	29,646,405
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	461	29,451,161	0	0	3	187,337	0	7,907	464	29,646,405
19. Unpaid Dec. 31, current year (16+17-18.6)	68	11,030,829	0	0	0	0	5	1,400	73	11,032,229
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	47,303	18,143,137,965	0	(a) 0	1	8,330,255	1,012	731,811	48,316	18,152,200,031
21. Issued during year	2,502	1,160,433,888	0	0	0	0	0	0	2,502	1,160,433,888
22. Other changes to in force (Net)	(2,759)	(782,461,596)	0	0	0	(1,311,099)	(18)	(10,456)	(2,777)	(783,783,151)
23. In force December 31 of current year	47,046	18,521,110,257	0	(a) 0	1	7,019,156	994	721,355	48,041	18,528,850,768

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,539	1,718	0	93,904	13,882
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	2	0	0	1
24.3 Collectively renewable policies/certificates (b)	65	76	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	36,012	36,175	0	36,918	34,024
25.2 Guaranteed renewable (b)	669,392	674,066	0	977,221	985,524
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	728	770	0	0	(3)
25.6 Totals (sum of Lines 25.1 to 25.5)	706,132	711,011	0	1,014,139	1,019,545
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	707,736	712,807	0	1,108,043	1,033,428

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF West Virginia — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	13,553,072		781,003	24	14,334,098
2. Annuity considerations	61,272,000		581,925		61,853,925
3. Deposit-type contract funds	82,578	XXX		XXX	82,578
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	74,907,650	0	1,362,928	24	76,270,602
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	15,729				15,729
6.2 Applied to pay renewal premiums	4,925				4,925
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	18,627				18,627
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	39,281	0	0	0	39,281
Annuities:					
7.1 Paid in cash or left on deposit	19				19
7.2 Applied to provide paid-up annuities	2				2
7.3 Other	5				5
7.4 Totals (Sum of Lines 7.1 to 7.3)	26	0	0	0	26
8. Grand Totals (Lines 6.5 plus 7.4)	39,307	0	0	0	39,307
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	15,110,118		869,394	178,783	16,158,294
10. Matured endowments	357,705			36,733	394,438
11. Annuity benefits	7,202,452		3,754,798		10,957,249
12. Surrender values and withdrawals for life contracts	37,743,890		8,084,450	19,489	45,847,829
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	361,958				361,958
15. Totals	60,776,122	0	12,708,641	235,004	73,719,768
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	8	1,707,491	0	0	0	0	63	12,989	71	1,720,479
17. Incurred during current year	1,305	13,882,070			38	958,313	6	213,938	1,349	15,054,322
Settled during current year:										
18.1 By payment in full	1,286	15,462,822			38	869,394	0	215,516	1,324	16,547,732
18.2 By payment on compromised claims	1	5,000							1	5,000
18.3 Totals paid	1,287	15,467,822	0	0	38	869,394	0	215,516	1,325	16,552,732
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	1,287	15,467,822	0	0	38	869,394	0	215,516	1,325	16,552,732
19. Unpaid Dec. 31, current year (16+17-18.6)	26	121,739	0	0	0	88,920	69	11,411	95	222,069
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	38,624	2,253,636,260	3	(a) 16,715	20	47,907,470	18,394	11,259,028	57,041	2,312,819,472
21. Issued during year	660	109,096,603	0	0	0	0	0	0	660	109,096,603
22. Other changes to in force (Net)	(2,246)	(103,494,471)	(1)	(5,702)	0	(3,110,982)	(619)	(369,142)	(2,866)	(106,980,297)
23. In force December 31 of current year	37,038	2,259,238,392	2	(a) 11,013	20	44,796,488	17,775	10,889,886	54,835	2,314,935,778

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 16,715 , current year $ 11,013

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	237,631	3,737	0	27,668	1,411
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	34,352	40,283	0	135,161	124,566
25.2 Guaranteed renewable (b)	586,429	584,843	0	173,523	244,569
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	1,445	1,539	0	25,000	24,809
25.6 Totals (sum of Lines 25.1 to 25.5)	622,226	626,665	0	333,684	393,944
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	859,857	630,402	0	361,352	395,355

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Wisconsin — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	34,450,924		(22,725)		34,428,198
2. Annuity considerations	185,519,187		88,022,135		273,541,322
3. Deposit-type contract funds	2,613,126	XXX		XXX	2,613,126
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	222,583,238	0	87,999,409	0	310,582,647
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	299,632				299,632
6.2 Applied to pay renewal premiums	6,215				6,215
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	149,868				149,868
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	455,715	0	0	0	455,715
Annuities:					
7.1 Paid in cash or left on deposit	14				14
7.2 Applied to provide paid-up annuities	2				2
7.3 Other	2				2
7.4 Totals (Sum of Lines 7.1 to 7.3)	18	0	0	0	18
8. Grand Totals (Lines 6.5 plus 7.4)	455,733	0	0	0	455,733
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	48,332,383		552,730	2,344	48,887,458
10. Matured endowments	285,952			493	286,445
11. Annuity benefits	28,695,978		26,672,572		55,368,550
12. Surrender values and withdrawals for life contracts	77,082,348		67,432,853	2,356	144,517,557
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	83,281		(2,479)		80,802
15. Totals	154,479,942	0	94,655,676	5,193	249,140,810
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind.Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
16. Unpaid December 31, prior year	14	5,723,320	0	0	0	0	0	0	14	5,723,320
17. Incurred during current year	505	46,406,288			7	552,731	3	3,500	515	46,962,519
Settled during current year:										
18.1 By payment in full	473	48,618,335			7	552,730	0	2,837	480	49,173,902
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	473	48,618,335	0	0	7	552,730	0	2,837	480	49,173,902
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	473	48,618,335	0	0	7	552,730	0	2,837	480	49,173,902
19. Unpaid Dec. 31, current year (16+17-18.6)	46	3,511,273	0	0	0	0	3	663	49	3,511,937
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	42,609	12,887,889,112	2	(a) 25,382	25	78,411,671	288	200,769	42,924	12,966,526,934
21. Issued during year	1,509	552,193,209	0	0	0	0	0	0	1,509	552,193,209
22. Other changes to in force (Net)	(2,504)	(579,851,620)	(1)	(8,658)	(2)	(7,910,898)	(24)	(18,530)	(2,531)	(587,789,706)
23. In force December 31 of current year	41,614	12,860,230,701	1	(a) 16,724	23	70,500,773	264	182,239	41,902	12,930,930,437

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 25,382 , current year $ 16,724

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	6,799	50,411	0	102,740	27,509
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	25	0	0	4
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	108,313	110,483	0	125,333	115,508
25.2 Guaranteed renewable (b)	2,014,348	2,062,960	0	3,152,231	3,192,160
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	79	82	0	0	(8)
25.6 Totals (sum of Lines 25.1 to 25.5)	2,122,740	2,173,525	0	3,277,564	3,307,660
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,129,539	2,223,961	0	3,380,304	3,335,173

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Wyoming — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,281,444		5,140		4,286,584
2. Annuity considerations	10,144,320		1,366,191		11,510,511
3. Deposit-type contract funds	250,000	XXX		XXX	250,000
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	14,675,764	0	1,371,331	0	16,047,095
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	8,661				8,661
6.2 Applied to pay renewal premiums	129				129
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	4,889				4,889
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	13,680	0	0	0	13,680
Annuities:					
7.1 Paid in cash or left on deposit	1				1
7.2 Applied to provide paid-up annuities	1				1
7.3 Other	4				4
7.4 Totals (Sum of Lines 7.1 to 7.3)	6	0	0	0	6
8. Grand Totals (Lines 6.5 plus 7.4)	13,686	0	0	0	13,686
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,718,847			1,000	4,719,847
10. Matured endowments	57,135				57,135
11. Annuity benefits	3,156,284		1,527,193		4,683,477
12. Surrender values and withdrawals for life contracts	4,863,219		1,821,192		6,684,411
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	5,802				5,802
15. Totals	12,801,287	0	3,348,385	1,000	16,150,673
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	6	269,888	0	0	0	0	1	139	7	270,028
17. Incurred during current year	38	4,588,527			0	0	(1)	861	37	4,589,388
Settled during current year:										
18.1 By payment in full	38	4,775,982			0	0	0	1,000	38	4,776,982
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	38	4,775,982	0	0	0	0	0	1,000	38	4,776,982
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	38	4,775,982	0	0	0	0	0	1,000	38	4,776,982
19. Unpaid Dec. 31, current year (16+17-18.6)	6	82,433	0	0	0	0	0	0	6	82,433
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,128	1,253,531,770	0	(a) 0	0	274,099	78	57,542	5,206	1,253,863,411
21. Issued during year	188	68,863,076	0	0	0	0	0	0	188	68,863,076
22. Other changes to in force (Net)	(257)	(77,951,020)	0	0	0	68,877	(4)	(1,750)	(261)	(77,883,893)
23. In force December 31 of current year	5,059	1,244,443,826	0	(a) 0	0	342,976	74	55,792	5,133	1,244,842,594

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,818	2,828	0	38,287	5,390
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	9,696	9,771	0	57,548	53,037
25.2 Guaranteed renewable (b)	111,584	111,916	0	75	73
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	121,280	121,687	0	57,623	53,110
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	124,098	124,515	0	95,910	58,500

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF American Samoa — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,257				3,257
2. Annuity considerations					0
3. Deposit-type contract funds		XXX		XXX	0
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	3,257	0	0	0	3,257
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					0
6.2 Applied to pay renewal premiums					0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					0
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annuities:					
7.1 Paid in cash or left on deposit					0
7.2 Applied to provide paid-up annuities					0
7.3 Other					0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,000				1,000
10. Matured endowments					0
11. Annuity benefits					0
12. Surrender values and withdrawals for life contracts					0
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health					0
15. Totals	1,000	0	0	0	1,000
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	0	0	0	0	0	0	0	0	0	0
17. Incurred during current year	1	1,000			0	0	0	0	1	1,000
Settled during current year:										
18.1 By payment in full	1	1,000			0	0	0	0	1	1,000
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	1	1,000	0	0	0	0	0	0	1	1,000
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	1	1,000	0	0	0	0	0	0	1	1,000
19. Unpaid Dec. 31, current year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1	150,000	0	(a) 0	0	0	0	0	1	150,000
21. Issued during year	0	0	0	0	0	0	0	0	0	0
22. Other changes to in force (Net)	0	0	0	0	0	0	0	0	0	0
23. In force December 31 of current year	1	150,000	0	(a) 0	0	0	0	0	1	150,000

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

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

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Guam — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	91,778		6,249		98,027
2. Annuity considerations					0
3. Deposit-type contract funds		XXX		XXX	0
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	91,778	0	6,249	0	98,027
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	28				28
6.2 Applied to pay renewal premiums					0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	352				352
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	380	0	0	0	380
Annuities:					
7.1 Paid in cash or left on deposit					0
7.2 Applied to provide paid-up annuities					0
7.3 Other					0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	380	0	0	0	380
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					0
10. Matured endowments					0
11. Annuity benefits					0
12. Surrender values and withdrawals for life contracts	0		0		0
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health					0
15. Totals	0	0	0	0	0
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	0	0	0	0	0	0	0	0	0	0
17. Incurred during current year	1	2,905			0	0	0	0	1	2,905
Settled during current year:										
18.1 By payment in full	0	0			0	0	0	0	0	0
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0	0	0	0	0	0	0
19. Unpaid Dec. 31, current year (16+17-18.6)	1	2,905	0	0	0	0	0	0	1	2,905
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	143	10,906,257	0	(a) 0	0	869,495	3	2,000	146	11,777,752
21. Issued during year	0	0	0	0	0	0	0	0	0	0
22. Other changes to in force (Net)	2	269,440	0	0	0	82,724	0	0	2	352,164
23. In force December 31 of current year	145	11,175,697	0	(a) 0	0	952,219	3	2,000	148	12,129,916

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	0	0	0	0	0
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	0	0	0	0	0
25.2 Guaranteed renewable (b)	1,842	1,842	0	40	39
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	1,842	1,842	0	40	39
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,842	1,842	0	40	39

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

DIRECT BUSINESS IN THE STATE OF Puerto Rico — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,289,145		842		2,289,988
2. Annuity considerations	7,985		20,651		28,636
3. Deposit-type contract funds		XXX		XXX	0
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	2,297,130	0	21,494	0	2,318,624
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	85,528				85,528
6.2 Applied to pay renewal premiums	44				44
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	4,193				4,193
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	89,764	0	0	0	89,764
Annuities:					
7.1 Paid in cash or left on deposit					0
7.2 Applied to provide paid-up annuities					0
7.3 Other					0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	89,764	0	0	0	89,764
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,587,843				2,587,843
10. Matured endowments	6,000				6,000
11. Annuity benefits	961,024		734,364		1,695,389
12. Surrender values and withdrawals for life contracts	1,993,769		93,513		2,087,282
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	41,226				41,226
15. Totals	5,589,863	0	827,877	0	6,417,740
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	5	2,843,255	0	0	0	0	0	0	5	2,843,255
17. Incurred during current year	11	1,891,366			0	0	0	0	11	1,891,366
Settled during current year:										
18.1 By payment in full	15	2,593,843			0	0	0	0	15	2,593,843
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	15	2,593,843	0	0	0	0	0	0	15	2,593,843
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	15	2,593,843	0	0	0	0	0	0	15	2,593,843
19. Unpaid Dec. 31, current year (16+17-18.6)	1	2,140,778	0	0	0	0	0	0	1	2,140,778
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,550	669,109,358	0	(a) 0	0	500,691	13	10,516	2,563	669,620,566
21. Issued during year	1	100,000	0	0	0	0	0	0	1	100,000
22. Other changes to in force (Net)	(159)	(50,068,271)	0	0	0	(45,125)	0	0	(159)	(50,113,396)
23. In force December 31 of current year	2,392	619,141,087	0	(a) 0	0	455,566	13	10,516	2,405	619,607,170

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	162	162	0	43,871	8,783
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	5
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	1,301,500	1,385,498	0	3,483,015	3,209,989
25.2 Guaranteed renewable (b)	32,889	34,152	0	18,814	23,337
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	5,170	5,367	0	0	(9)
25.6 Totals (sum of Lines 25.1 to 25.5)	1,339,559	1,425,017	0	3,501,829	3,233,317
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,339,721	1,425,179	0	3,545,700	3,242,105

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF U.S. Virgin Islands — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	128,367				128,367
2. Annuity considerations	1,200				1,200
3. Deposit-type contract funds		XXX		XXX	0
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	129,567	0	0	0	129,567
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	6,638				6,638
6.2 Applied to pay renewal premiums					0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	3				3
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	6,641	0	0	0	6,641
Annuities:					
7.1 Paid in cash or left on deposit					0
7.2 Applied to provide paid-up annuities					0
7.3 Other					0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	6,641	0	0	0	6,641
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,000				1,000
10. Matured endowments	5,903				5,903
11. Annuity benefits	115,181		1,554		116,735
12. Surrender values and withdrawals for life contracts	416,100		469		416,569
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	99				99
15. Totals	538,283	0	2,023	0	540,306
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	(1)	0	0	0	0	0	0	0	(1)	0
17. Incurred during current year	3	29,452			0	0	0	0	3	29,452
Settled during current year:										
18.1 By payment in full	1	6,903			0	0	0	0	1	6,903
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	1	6,903	0	0	0	0	0	0	1	6,903
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	1	6,903	0	0	0	0	0	0	1	6,903
19. Unpaid Dec. 31, current year (16+17-18.6)	1	22,549	0	0	0	0	0	0	1	22,549
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	144	10,573,235	0	(a) 0	0	0	5	4,610	149	10,577,845
21. Issued during year	1	300,000	0	0	0	0	0	0	1	300,000
22. Other changes to in force (Net)	(5)	(476,959)	0	0	0	164,478	(1)	(1,000)	(6)	(313,481)
23. In force December 31 of current year	140	10,396,276	0	(a) 0	0	164,478	4	3,610	144	10,564,364

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	0	0	0	(850)	(119)
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	0	0	0	0	0
25.2 Guaranteed renewable (b)	1,118	1,143	0	0	0
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	1,118	1,143	0	0	0
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,118	1,143	0	(850)	(119)

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Northern Mariana Islands — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	15,451				15,451
2. Annuity considerations					0
3. Deposit-type contract funds		XXX		XXX	0
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	15,451	0	0	0	15,451
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					0
6.2 Applied to pay renewal premiums					0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					0
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annuities:					
7.1 Paid in cash or left on deposit					0
7.2 Applied to provide paid-up annuities					0
7.3 Other					0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	15,000				15,000
10. Matured endowments					0
11. Annuity benefits					0
12. Surrender values and withdrawals for life contracts	0				0
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health					0
15. Totals	15,000	0	0	0	15,000
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	0	0	0	0	0	0	0	0	0	0
17. Incurred during current year	1	15,000			0	0	0	0	1	15,000
Settled during current year:										
18.1 By payment in full	1	15,000			0	0	0	0	1	15,000
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	1	15,000	0	0	0	0	0	0	1	15,000
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	1	15,000	0	0	0	0	0	0	1	15,000
19. Unpaid Dec. 31, current year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2	126,016	0	(a) 0	0	0	0	0	2	126,016
21. Issued during year	0	0	0	0	0	0	0	0	0	0
22. Other changes to in force (Net)	0	185,183	0	0	0	0	0	0	0	185,183
23. In force December 31 of current year	2	311,199	0	(a) 0	0	0	0	0	2	311,199

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	0	0	0	0	0
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	0	0	0	0	0
25.2 Guaranteed renewable (b)	130	130	0	0	0
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	130	130	0	0	0
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	130	130	0	0	0

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Canada — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	100,216				100,216
2. Annuity considerations	900				900
3. Deposit-type contract funds		XXX		XXX	0
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	101,116	0	0	0	101,116
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	595				595
6.2 Applied to pay renewal premiums					0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	(115)				(115)
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	480	0	0	0	480
Annuities:					
7.1 Paid in cash or left on deposit					0
7.2 Applied to provide paid-up annuities					0
7.3 Other					0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	480	0	0	0	480
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	31,483				31,483
10. Matured endowments	1,000				1,000
11. Annuity benefits	(770)		111,688		110,918
12. Surrender values and withdrawals for life contracts	17,739				17,739
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health					0
15. Totals	49,452	0	111,688	0	161,140
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	4	3,910,749	0	0	0	0	0	0	4	3,910,749
17. Incurred during current year	0	(3,886,279)			0	0	0	0	0	(3,886,279)
Settled during current year:										
18.1 By payment in full	3	32,483			0	0	0	0	3	32,483
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	3	32,483	0	0	0	0	0	0	3	32,483
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	3	32,483	0	0	0	0	0	0	3	32,483
19. Unpaid Dec. 31, current year (16+17-18.6)	1	(8,013)	0	0	0	0	0	0	1	(8,013)
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	72	46,937,758	0	(a) 0	0	0	7	4,500	79	46,942,258
21. Issued during year	0	0	0	0	0	0	0	0	0	0
22. Other changes to in force (Net)	(3)	(40,799,544)	0	0	0	0	(1)	(1,000)	(4)	(40,800,544)
23. In force December 31 of current year	69	6,138,214	0	(a) 0	0	0	6	3,500	75	6,141,714

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	0	0	0	0	0
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	4,547	3,213	0	0	0
25.2 Guaranteed renewable (b)	482	484	0	0	0
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	5,029	3,697	0	0	0
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	5,029	3,697	0	0	0

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Other Alien — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	11,060,946		1,195		11,062,141
2. Annuity considerations	4,546,849		733,561		5,280,410
3. Deposit-type contract funds		XXX		XXX	0
4. Other considerations					0
5. Totals (Sum of Lines 1 to 4)	15,607,794	0	734,757	0	16,342,551
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	1,434				1,434
6.2 Applied to pay renewal premiums					0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	1,785				1,785
6.4 Other					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	3,220	0	0	0	3,220
Annuities:					
7.1 Paid in cash or left on deposit	1				1
7.2 Applied to provide paid-up annuities	1				1
7.3 Other					0
7.4 Totals (Sum of Lines 7.1 to 7.3)	2	0	0	0	2
8. Grand Totals (Lines 6.5 plus 7.4)	3,222	0	0	0	3,222
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	15,731,388			206,232	15,937,620
10. Matured endowments	9,682			2,009	11,691
11. Annuity benefits	6,399,300		1,328,045		7,727,345
12. Surrender values and withdrawals for life contracts	12,259,603		2,215,203		14,474,806
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	599				599
15. Totals	34,400,572	0	3,543,248	208,241	38,152,061
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	1	320,488	0	0	0	0	0	0	1	320,488
17. Incurred during current year	0	15,420,582			0	0	0	208,241	0	15,628,823
Settled during current year:										
18.1 By payment in full	1	15,741,070			0	0	0	208,241	1	15,949,311
18.2 By payment on compromised claims	0	0							0	0
18.3 Totals paid	1	15,741,070	0	0	0	0	0	208,241	1	15,949,311
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	1	15,741,070	0	0	0	0	0	208,241	1	15,949,311
19. Unpaid Dec. 31, current year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	8,370	560,874,751	0	(a) 0	0	127,065,583	122	83,093	8,492	688,023,427
21. Issued during year	5	2,240,000	0	0	0	0	0	0	5	2,240,000
22. Other changes to in force (Net)	(4,625)	28,458,116	0	0	0	1,384,109	(5)	(2,289)	(4,630)	29,839,936
23. In force December 31 of current year	3,750	591,572,867	0	(a) 0	0	128,449,692	117	80,804	3,867	720,103,363

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	(2)	444	0	291,645	164,964
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	14,199	(162)
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	(5)	792	0	0	(109)
25.2 Guaranteed renewable (b)	11	34	0	0	(52)
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	(3)
25.5 All other (b)	0	0	0	0	(1)
25.6 Totals (sum of Lines 25.1 to 25.5)	6	826	0	0	(165)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	4	1,270	0	305,844	164,637

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Other Aliens — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	11,060,946	0	1,195	0	11,062,141
2. Annuity considerations	4,546,849	0	733,561	0	5,280,410
3. Deposit-type contract funds	0	XXX	0	XXX	0
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	15,607,794	0	734,757	0	16,342,551
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	1,434	0	0	0	1,434
6.2 Applied to pay renewal premiums	0	0	0	0	0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	1,785	0	0	0	1,785
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	3,220	0	0	0	3,220
Annuities:					
7.1 Paid in cash or left on deposit	1	0	0	0	1
7.2 Applied to provide paid-up annuities	1	0	0	0	1
7.3 Other	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	2	0	0	0	2
8. Grand Totals (Lines 6.5 plus 7.4)	3,222	0	0	0	3,222
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	15,731,388	0	0	206,232	15,937,620
10. Matured endowments	9,682	0	0	2,009	11,691
11. Annuity benefits	6,399,300	0	1,328,045	0	7,727,345
12. Surrender values and withdrawals for life contracts	12,259,603	0	2,215,203	0	14,474,806
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	599	0	0	0	599
15. Totals	34,400,572	0	3,543,248	208,241	38,152,061
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	1	320,488	0	0	0	0	0	0	1	320,488
17. Incurred during current year	0	15,420,582	0	0	0	0	0	208,241	0	15,628,823
Settled during current year:										
18.1 By payment in full	1	15,741,070	0	0	0	0	0	208,241	1	15,949,311
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	1	15,741,070	0	0	0	0	0	208,241	1	15,949,311
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	1	15,741,070	0	0	0	0	0	208,241	1	15,949,311
19. Unpaid Dec. 31, current year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	8,370	560,874,751	0	(a) 0	0	127,065,583	122	83,093	8,492	688,023,427
21. Issued during year	5	2,240,000	0	0	0	0	0	0	5	2,240,000
22. Other changes to in force (Net)	(4,625)	28,458,116	0	0	0	1,384,109	(5)	(2,289)	(4,630)	29,839,936
23. In force December 31 of current year	3,750	591,572,867	0	(a) 0	0	128,449,692	117	80,804	3,867	720,103,363

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	(2)	444	0	291,645	164,964
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	14,199	(162)
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	(5)	792	0	0	(109)
25.2 Guaranteed renewable (b)	11	34	0	0	(52)
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	(3)
25.5 All other (b)	0	0	0	0	(1)
25.6 Totals (sum of Lines 25.1 to 25.5)	6	826	0	0	(165)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	4	1,270	0	305,844	164,637

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

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2022

NAIC Group Code 0012 — NAIC Company Code 60488

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,280,197,101	42,828	4,038,991	247	3,284,279,167
2. Annuity considerations	13,174,930,416	0	1,562,612,333	0	14,737,542,749
3. Deposit-type contract funds	346,557,342	XXX	427,871,409	XXX	774,428,752
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	16,801,684,859	42,828	1,994,522,734	247	18,796,250,668
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	5,940,035	0	3,353	0	5,943,388
6.2 Applied to pay renewal premiums	459,994	0	446	0	460,440
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	3,853,901	0	0	0	3,853,901
6.4 Other	1,352	0	0	0	1,352
6.5 Totals (Sum of Lines 6.1 to 6.4)	10,255,283	0	3,798	0	10,259,081
Annuities:					
7.1 Paid in cash or left on deposit	14,964	0	0	0	14,964
7.2 Applied to provide paid-up annuities	(56,934)	0	0	0	(56,934)
7.3 Other	1,184	0	0	0	1,184
7.4 Totals (Sum of Lines 7.1 to 7.3)	(40,786)	0	0	0	(40,786)
8. Grand Totals (Lines 6.5 plus 7.4)	10,214,496	0	3,798	0	10,218,295
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,163,279,551	73,756	60,816,199	6,488,861	3,230,658,367
10. Matured endowments	15,977,538	0	0	1,793,174	17,770,712
11. Annuity benefits	3,021,709,644	0	695,353,982	0	3,717,063,627
12. Surrender values and withdrawals for life contracts	7,454,768,001	0	1,569,476,946	1,408,813	9,025,653,760
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	17,822,552	0	11,422	541	17,834,515
15. Totals	13,673,557,286	73,756	2,325,658,549	9,691,390	16,008,980,982
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	638	588,142,283	0	1	31	3,034,675	3,069	596,203	3,738	591,773,162
17. Incurred during current year	77,789	3,146,305,468	0	0	790	61,904,007	(186)	8,252,527	78,393	3,216,462,002
Settled during current year:										
18.1 By payment in full	75,494	3,155,266,437	0	0	800	60,710,790	26	8,282,035	76,320	3,224,259,262
18.2 By payment on compromised claims	65	23,990,652	0	0	2	105,409	0	0	67	24,096,061
18.3 Totals paid	75,559	3,179,257,089	0	0	802	60,816,199	26	8,282,035	76,387	3,248,355,323
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	75,559	3,179,257,089	0	0	802	60,816,199	26	8,282,035	76,387	3,248,355,323
19. Unpaid Dec. 31, current year (16+17-18.6)	2,868	555,190,663	0	1	19	4,122,483	2,857	566,694	5,744	559,879,841
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,494,254	965,194,220,839	2,408	(a) 14,151,000	313	6,287,469,165	1,271,892	735,151,038	5,768,867	972,230,992,041
21. Issued during year	118,237	48,692,347,057	0	0	0	1,870,000	0	0	118,237	48,694,217,057
22. Other changes to in force (Net)	(234,662)	(42,175,349,651)	(798)	(4,827,003)	(3)	(506,425,453)	(31,506)	(20,254,303)	(266,969)	(42,706,856,410)
23. In force December 31 of current year	4,377,829	971,711,218,245	1,610	(a) 9,323,997	310	5,782,913,712	1,240,386	714,896,735	5,620,135	978,218,352,688

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

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 14,151,000 , current year $ 9,324,000

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	433,658	716,647	0	9,968,534	1,785,673
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	199	1,683	0	14,398	(4,781)
24.3 Collectively renewable policies/certificates (b)	3,079	3,580	0	7,800	6,197
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	7,790,317	8,143,762	0	17,468,130	15,097,849
25.2 Guaranteed renewable (b)	61,504,476	62,443,826	0	53,667,110	55,874,625
25.3 Non-renewable for stated reasons only (b)	12,537	12,312	0	12,860	(56,365)
25.4 Other accident only	2,334	2,428	0	0	(3)
25.5 All other (b)	253,416	256,920	0	994,626	1,192,649
25.6 Totals (sum of Lines 25.1 to 25.5)	69,563,080	70,859,248	0	72,142,726	72,108,755
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	70,000,016	71,581,158	0	82,133,458	73,895,844

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	1,271,892	735,151	4,496,129	966,382,374	2,408	14,151	322	38,815	6,291,972	973,423,648
2.	Issued during year	0	0	118,237	48,692,347	0	0	0	81	1,870	48,694,217
3.	Reinsurance assumed	0	0	1	5	0	0	0	0	0	5
4.	Revived during year	13	7	6,309	991,866	0	0	0	124	4,520	996,393
5.	Increased during year (net)	0	0	0	0	0	0	0	0	0	0
6.	Subtotals, Lines 2 to 5	13	7	124,547	49,684,218	0	0	0	205	6,390	49,690,615
7.	Additions by dividends during year	XXX	0	XXX	825	XXX	0	XXX	XXX	0	825
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)	1,271,905	735,158	4,620,676	1,016,067,417	2,408	14,151	322	39,020	6,298,362	1,023,115,088
	Deductions during year:										
10.	Death	9,025	6,341	72,441	3,085,932	8	151	XXX	583	60,993	3,153,417
11.	Maturity	2,769	1,027	2,317	15,986	0	0	XXX	14	147	17,160
12.	Disability	0	0	0	0	0	0	XXX	0	0	0
13.	Expiry	17,003	10,438	19,225	150,091	62	542	0	96	7,686	168,757
14.	Surrender	2,602	1,997	53,441	8,187,417	0	0	0	304	12,979	8,202,393
15.	Lapse	15	29	87,049	29,537,089	727	4,134	2	956	223,342	29,764,594
16.	Conversion	0	0	949	275,458	0	0	XXX	XXX	XXX	275,458
17.	Decreased (net)	105	429	5,616	1,921,903	0	0	1	681	205,726	2,128,058
18.	Reinsurance	0	0	145	639	0	0	0	0	0	639
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)	31,519	20,261	241,183	43,174,515	797	4,827	3	2,634	510,873	43,710,476
21.	In force end of year (b) (Line 9 minus Line 20)	1,240,386	714,897	4,379,493	972,892,902	1,611	9,324	319	36,386	5,787,489	979,404,612
22.	Reinsurance ceded end of year	XXX	0	XXX	845,355,136	XXX	9,324	XXX	XXX	2,086,418	847,450,878
23.	Line 21 minus Line 22	XXX	714,897	XXX	127,537,766	XXX	(a) 0	XXX	XXX	3,701,071	131,953,734
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $ 0 ; Individual $ 0

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates 0 , Amount $ 0

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

If not, how are such expenses met?

0

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX	0	XXX	69,460
25.	Other paid-up insurance	1,240,288	714,822	1,355,341	5,791,838
26.	Debit ordinary insurance	XXX	XXX	142,284	1,858,617

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing	0	0	3,162	92,630
28.	Term policies - other	60,013	43,352,570	1,495,470	823,419,618
29.	Other term insurance - decreasing	XXX	0	XXX	62,946
30.	Other term insurance	XXX	55	XXX	1,390,458
31.	Totals (Lines 27 to 30)	60,013	43,352,625	1,498,632	824,965,652
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	12
33.	Totals, extended term insurance	XXX	XXX	249,579	1,044,749
34.	Totals, whole life and endowment	58,224	5,339,722	2,631,282	146,882,489
35.	Totals (Lines 31 to 34)	118,237	48,692,347	4,379,493	972,892,902

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	714,897	0
37.	Ordinary	48,692,347	0	969,157,995	3,734,907
38.	Credit Life (Group and Individual)	0	0	9,324	0
39.	Group	1,870	0	5,782,913	4,576
40.	Totals (Lines 36 to 39)	48,694,217	0	975,665,129	3,739,483

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	1,611	XXX	4,318	XXX
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45.	Group Permanent Insurance included in Line 21	0	0	483	42,466

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	4,649,042

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Mean of commuted value beginning and end of policy year

47.2 Mean of commuted value beginning and end of policy year

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certifi-cates	Amount of Ins rance
48.	Waiver of Premium	0	0	340,855	37,886,132	0	0	1,181	30,946
49.	Disability Income	0	0	1,246	7,037	0	0	0	0
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	255,085	198,356	194,681	505,197	0	0	0	0
52.	Total	255,085	(a) 198,356	536,782	(a) 38,398,366	0	(a) 0	1,181	(a) 30,946

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	14,416	18,139	0	19
2.	Issued during year	1,007	1,318	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	438	791	0	0
5.	Total (Lines 1 to 4)	15,861	20,248	0	19
	Deductions during year:				
6.	Decreased (net)	1,409	2,592	0	3
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	1,409	2,592	0	3
9.	In force end of year (line 5 minus line 8)	14,452	17,656	0	16
10.	Amount on deposit	274,918,822	(a) 711,995,381	0	(a) 1,004,584
11.	Income now payable	14,452	12,471	0	0
12.	Amount of income payable	(a) 91,841,385	(a) 331,038,180	(a) 0	(a) 1,004,584

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	70,145	1,117,721	912	318,420
2.	Issued during year	2,272	119,820	12	650
3.	Reinsurance assumed	0	130	0	0
4.	Increased during year (net)	162	40	0	4,995
5.	Totals (Lines 1 to 4)	72,579	1,237,711	924	324,065
	Deductions during year:				
6.	Decreased (net)	3,648	119,644	10	18,329
7.	Reinsurance ceded	0	17	0	0
8.	Totals (Lines 6 and 7)	3,648	119,661	10	18,329
9.	In force end of year (line 5 minus line 8)	68,931	1,118,050	914	305,736
	Income now payable:				
10.	Amount of income payable	(a) 1,378,856,046	XXX	XXX	(a) 563,273,393
	Deferred fully paid:				
11.	Account balance	XXX	(a) 65,406,836,696	XXX	(a) 506,099,962
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 34,280,252,230	XXX	(a) 15,702,141,203

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	2,963	252,400	16	66	301,948	76,457,141
2.	Issued during year	0	0	0	0	(1)	(14)
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	0	XXX
5.	Totals (Lines 1 to 4)	2,963	XXX	16	XXX	301,947	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	389	XXX	2	XXX	25,845	XXX
8.	Reinsurance ceded	0	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	389	XXX	2	XXX	25,845	XXX
10.	In force end of year (line 5 minus line 9)	2,574	(a) 217,443	14	(a) 58	276,102	(a) 69,869,736

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	3,298	108,259
2.	Issued during year	2	22
3.	Reinsurance assumed	0	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	3,300	108,281
	Deductions During Year:		
6.	Decreased (net)	125	7,247
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	125	7,247
9.	In force end of year (line 5 minus line 8)	3,175	101,034
10.	Amount of account balance	(a) 7,194,058,585	(a) 511,086,975

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	2,232,295,663
2.	Current year's realized pre-tax capital gains/(losses) of $ 385,876,590 transferred into the reserve net of taxes of $ (81,034,085)	(304,842,506)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	1,927,453,157
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	123,439,840
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	1,804,013,317

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2022	175,735,362	(52,295,522)	0	123,439,840
2.	2023	156,683,115	(24,516,891)	0	132,166,224
3.	2024	145,417,898	(22,083,135)	0	123,334,762
4.	2025	137,795,144	(20,269,902)	0	117,525,242
5.	2026	132,151,384	(18,487,454)	0	113,663,930
6.	2027	128,832,666	(16,625,749)	0	112,206,917
7.	2028	125,136,595	(14,703,828)	0	110,432,766
8.	2029	120,094,499	(13,093,493)	0	107,001,005
9.	2030	114,767,293	(11,297,850)	0	103,469,442
10.	2031	112,988,991	(9,384,696)	0	103,604,295
11.	2032	103,402,693	(7,441,783)	0	95,960,910
12.	2033	96,051,653	(6,579,720)	0	89,471,933
13.	2034	88,686,059	(6,476,877)	0	82,209,181
14.	2035	82,315,790	(6,556,440)	0	75,759,350
15.	2036	76,581,996	(6,485,528)	0	70,096,468
16.	2037	71,127,681	(6,560,015)	0	64,567,667
17.	2038	64,868,362	(6,415,031)	0	58,453,330
18.	2039	57,631,124	(6,132,165)	0	51,498,959
19.	2040	48,886,455	(5,922,146)	0	42,964,309
20.	2041	40,706,933	(5,645,775)	0	35,061,158
21.	2042	31,363,466	(5,330,442)	0	26,033,025
22.	2043	25,823,790	(5,044,135)	0	20,779,655
23.	2044	22,908,587	(4,848,131)	0	18,060,456
24.	2045	21,746,476	(4,479,041)	0	17,267,436
25.	2046	18,421,706	(4,286,693)	0	14,135,012
26.	2047	14,252,201	(3,951,489)	0	10,300,712
27.	2048	10,025,772	(3,500,000)	0	6,525,772
28.	2049	6,022,012	(2,785,715)	0	3,236,297
29.	2050	1,797,482	(2,000,000)	0	(202,518)
30.	2051	72,478	(1,214,286)	0	(1,141,808)
31.	2052 and Later		(428,571)	0	(428,571)
32.	Total (Lines 1 to 31)	2,232,295,663	(304,842,506)	0	1,927,453,157

ASSET VALUATION RESERVE

		Default Component			Equity Component			
		1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1.	Reserve as of December 31, prior year	1,219,701,097	306,968,843	1,526,669,940	7,000,321	768,196,740	775,197,061	2,301,867,001
2.	Realized capital gains/(losses) net of taxes - General Account	(168,939,830)	(84,633,715)	(253,573,545)	(1,563,998)	63,464,025	61,900,027	(191,673,518)
3.	Realized capital gains/(losses) net of taxes - Separate Accounts	1,288,642		1,288,642			0	1,288,642
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	(167,216,572)	(458,398,960)	(625,615,532)	(44,999,367)	(176,287,304)	(221,286,671)	(846,902,203)
5.	Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(172,528,368)	(11,568,315)	(184,096,683)		2,868,191	2,868,191	(181,228,492)
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves			0			0	0
7.	Basic contribution	296,263,748	91,503,201	387,766,949	0	12,805,613	12,805,613	400,572,562
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	1,008,568,717	(156,128,946)	852,439,771	(39,563,044)	671,047,265	631,484,221	1,483,923,992
9.	Maximum reserve	1,398,387,423	377,881,686	1,776,269,110	3,921,297	842,789,033	846,710,330	2,622,979,440
10.	Reserve objective	855,297,193	295,693,246	1,150,990,439	3,333,661	831,141,206	834,474,868	1,985,465,307
11.	20% of (Line 10 - Line 8)	(30,654,305)	90,364,438	59,710,134	8,579,341	32,018,788	40,598,129	100,308,263
12.	Balance before transfers (Lines 8 + 11)	977,914,412	(65,764,508)	912,149,905	(30,983,703)	703,066,054	672,082,350	1,584,232,255
13.	Transfers			0			0	0
14.	Voluntary contribution			0			0	0
15.	Adjustment down to maximum/up to zero		65,764,507	65,764,507	30,983,703		30,983,703	96,748,210
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	977,914,412	(1)	977,914,412	0	703,066,054	703,066,053	1,680,980,465

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	1,314,494,567	XXX	XXX	1,314,494,567	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	15,230,988,564	XXX	XXX	15,230,988,564	0.0002	3,046,198	0.0007	10,661,692	0.0013	19,800,285
2.2	1	NAIC Designation Category 1.B	2,017,724,036	XXX	XXX	2,017,724,036	0.0004	807,090	0.0011	2,219,496	0.0023	4,640,765
2.3	1	NAIC Designation Category 1.C	4,629,482,456	XXX	XXX	4,629,482,456	0.0006	2,777,689	0.0018	8,333,068	0.0035	16,203,189
2.4	1	NAIC Designation Category 1.D	5,718,635,626	XXX	XXX	5,718,635,626	0.0007	4,003,045	0.0022	12,580,998	0.0044	25,161,997
2.5	1	NAIC Designation Category 1.E	6,380,853,805	XXX	XXX	6,380,853,805	0.0009	5,742,768	0.0027	17,228,305	0.0055	35,094,696
2.6	1	NAIC Designation Category 1.F	14,939,489,551	XXX	XXX	14,939,489,551	0.0011	16,433,439	0.0034	50,794,264	0.0068	101,588,529
2.7	1	NAIC Designation Category 1.G	10,971,106,979	XXX	XXX	10,971,106,979	0.0014	15,359,550	0.0042	46,078,649	0.0085	93,254,409
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	59,888,281,017	XXX	XXX	59,888,281,017	XXX	48,169,778	XXX	147,896,474	XXX	295,743,870
3.1	2	NAIC Designation Category 2.A	13,386,956,945	XXX	XXX	13,386,956,945	0.0021	28,112,610	0.0063	84,337,829	0.0105	140,563,048
3.2	2	NAIC Designation Category 2.B	17,900,575,985	XXX	XXX	17,900,575,985	0.0025	44,751,440	0.0076	136,044,377	0.0127	227,337,315
3.3	2	NAIC Designation Category 2.C	8,956,072,567	XXX	XXX	8,956,072,567	0.0036	32,241,861	0.0108	96,725,584	0.0180	161,209,306
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	40,243,605,497	XXX	XXX	40,243,605,497	XXX	105,105,911	XXX	317,107,790	XXX	529,109,669
4.1	3	NAIC Designation Category 3.A	1,326,186,063	XXX	XXX	1,326,186,063	0.0069	9,150,684	0.0183	24,269,205	0.0262	34,746,075
4.2	3	NAIC Designation Category 3.B	1,425,995,960	XXX	XXX	1,425,995,960	0.0099	14,117,360	0.0264	37,646,293	0.0377	53,760,048
4.3	3	NAIC Designation Category 3.C	1,115,119,803	XXX	XXX	1,115,119,803	0.0131	14,608,069	0.0350	39,029,193	0.0500	55,755,990
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	3,867,301,826	XXX	XXX	3,867,301,826	XXX	37,876,113	XXX	100,944,691	XXX	144,262,113
5.1	4	NAIC Designation Category 4.A	576,841,424	XXX	XXX	576,841,424	0.0184	10,613,882	0.0430	24,804,181	0.0615	35,475,748
5.2	4	NAIC Designation Category 4.B	1,653,940,068	XXX	XXX	1,653,940,068	0.0238	39,363,774	0.0555	91,793,674	0.0793	131,157,447
5.3	4	NAIC Designation Category 4.C	678,795,560	XXX	XXX	678,795,560	0.0310	21,042,662	0.0724	49,144,799	0.1034	70,187,461
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	2,909,577,052	XXX	XXX	2,909,577,052	XXX	71,020,318	XXX	165,742,654	XXX	236,820,656
6.1	5	NAIC Designation Category 5.A	56,665,996	XXX	XXX	56,665,996	0.0472	2,674,635	0.0846	4,793,943	0.1410	7,989,905
6.2	5	NAIC Designation Category 5.B	51,151,189	XXX	XXX	51,151,189	0.0663	3,391,324	0.1188	6,076,761	0.1980	10,127,935
6.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0836	0	0.1498	0	0.2496	0
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	107,817,185	XXX	XXX	107,817,185	XXX	6,065,959	XXX	10,870,705	XXX	18,117,841
7.	6	NAIC 6	124,354,416	XXX	XXX	124,354,416	0.0000	0	0.2370	29,471,997	0.2370	29,471,997
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	108,455,431,560	XXX	XXX	108,455,431,560	XXX	268,238,080	XXX	772,034,310	XXX	1,253,526,145
		PREFERRED STOCKS										
10.	1	Highest Quality	82,098,659	XXX	XXX	82,098,659	0.0005	41,049	0.0016	131,358	0.0033	270,926
11.	2	High Quality	4,100,774	XXX	XXX	4,100,774	0.0021	8,612	0.0064	26,245	0.0106	43,468
12.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality	6,881,192	XXX	XXX	6,881,192	0.0630	433,515	0.1128	776,198	0.1880	1,293,664
15.	6	In or Near Default	47,469	XXX	XXX	47,469	0.0000	0	0.2370	11,250	0.2370	11,250
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	93,128,094	XXX	XXX	93,128,094	XXX	483,176	XXX	945,051	XXX	1,619,308

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A	0	XXX	XXX	0	0.0002	0	0.0007	0	0.0013	0
19.2	1	NAIC Designation Category 1.B	0	XXX	XXX	0	0.0004	0	0.0011	0	0.0023	0
19.3	1	NAIC Designation Category 1.C	0	XXX	XXX	0	0.0006	0	0.0018	0	0.0035	0
19.4	1	NAIC Designation Category 1.D	379,035,360	XXX	XXX	379,035,360	0.0007	265,325	0.0022	833,878	0.0044	1,667,756
19.5	1	NAIC Designation Category 1.E	0	XXX	XXX	0	0.0009	0	0.0027	0	0.0055	0
19.6	1	NAIC Designation Category 1.F	0	XXX	XXX	0	0.0011	0	0.0034	0	0.0068	0
19.7	1	NAIC Designation Category 1.G	0	XXX	XXX	0	0.0014	0	0.0042	0	0.0085	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	379,035,360	XXX	XXX	379,035,360	XXX	265,325	XXX	833,878	XXX	1,667,756
20.1	2	NAIC Designation Category 2.A		XXX	XXX	0	0.0021	0	0.0063	0	0.0105	0
20.2	2	NAIC Designation Category 2.B		XXX	XXX	0	0.0025	0	0.0076	0	0.0127	0
20.3	2	NAIC Designation Category 2.C		XXX	XXX	0	0.0036	0	0.0108	0	0.0180	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1	3	NAIC Designation Category 3.A	619,228	XXX	XXX	619,228	0.0069	4,273	0.0183	11,332	0.0262	16,224
21.2	3	NAIC Designation Category 3.B	5,000,000	XXX	XXX	5,000,000	0.0099	49,500	0.0264	132,000	0.0377	188,500
21.3	3	NAIC Designation Category 3.C	0	XXX	XXX	0	0.0131	0	0.0350	0	0.0500	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	5,619,228	XXX	XXX	5,619,228	XXX	53,773	XXX	143,332	XXX	204,724
22.1	4	NAIC Designation Category 4.A	533,832	XXX	XXX	533,832	0.0184	9,823	0.0430	22,955	0.0615	32,831
22.2	4	NAIC Designation Category 4.B	476,097	XXX	XXX	476,097	0.0238	11,331	0.0555	26,423	0.0793	37,754
22.3	4	NAIC Designation Category 4.C	0	XXX	XXX	0	0.0310	0	0.0724	0	0.1034	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	1,009,929	XXX	XXX	1,009,929	XXX	21,154	XXX	49,378	XXX	70,585
23.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0
23.2	5	NAIC Designation Category 5.B	1,047,656	XXX	XXX	1,047,656	0.0663	69,460	0.1188	124,462	0.1980	207,436
23.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0836	0	0.1498	0	0.2496	0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	1,047,656	XXX	XXX	1,047,656	XXX	69,460	XXX	124,462	XXX	207,436
24.	6	NAIC 6		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	386,712,173	XXX	XXX	386,712,173	XXX	409,711	XXX	1,151,049	XXX	2,150,500
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	10,579,953	XXX	XXX	10,579,953	0.0005	5,290	0.0016	16,928	0.0033	34,914
27.	1	Highest Quality	710,542	XXX	XXX	710,542	0.0005	355	0.0016	1,137	0.0033	2,345
28.	2	High Quality	1,680,374,093	XXX	XXX	1,680,374,093	0.0021	3,528,786	0.0064	10,754,394	0.0106	17,811,965
29.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	1,691,664,588	XXX	XXX	1,691,664,588	XXX	3,534,431	XXX	10,772,459	XXX	17,849,224
34.		Total (Lines 9 + 17 + 25 + 33)	110,626,936,415	XXX	XXX	110,626,936,415	XXX	272,665,397	XXX	784,902,870	XXX	1,275,145,178

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other	2,483,278,726		XXX	2,483,278,726	0.0015	3,724,918	0.0034	8,443,148	0.0046	11,423,082
42.		Commercial Mortgages - Insured or Guaranteed	0		XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	4,524,778,737		XXX	4,524,778,737	0.0011	4,977,257	0.0057	25,791,239	0.0074	33,483,363
44.		Commercial Mortgages - All Other - CM2 - High Quality	15,603,503,048		XXX	15,603,503,048	0.0040	62,414,012	0.0114	177,879,935	0.0149	232,492,195
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	2,231,626,111		XXX	2,231,626,111	0.0069	15,398,220	0.0200	44,632,522	0.0257	57,352,791
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	158,641,147		XXX	158,641,147	0.0120	1,903,694	0.0343	5,441,391	0.0428	6,789,841
47.		Commercial Mortgages - All Other - CM5 - Low Quality	4,049,838		XXX	4,049,838	0.0183	74,112	0.0486	196,822	0.0628	254,330
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other	180,848		XXX	180,848	0.0029	524	0.0066	1,194	0.0103	1,863
51.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other	520,030		XXX	520,030	0.0000	0	0.0149	7,748	0.0149	7,748
56.		Commercial Mortgages - Insured or Guaranteed	0		XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other	124,726,218		XXX	124,726,218	0.0000	0	0.1942	24,221,832	0.1942	24,221,832
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	25,131,304,703	0	XXX	25,131,304,703	XXX	88,492,737	XXX	286,615,830	XXX	366,027,045
59.		Schedule DA Mortgages			XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	25,131,304,703	0	XXX	25,131,304,703	XXX	88,492,737	XXX	286,615,830	XXX	366,027,045

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	9,046,166	XXX	XXX	9,046,166	0.0000	0	0.2244 (a)	2,029,960	0.2244 (a)	2,029,960
2.		Unaffiliated - Private	1,583,471	XXX	XXX	1,583,471	0.0000	0	0.1945	307,985	0.1945	307,985
3.		Federal Home Loan Bank	163,232,200	XXX	XXX	163,232,200	0.0000	0	0.0061	995,716	0.0097	1,583,352
4.		Affiliated - Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations				0	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality	602,536,345			602,536,345	XXX		XXX		XXX	
7.		Fixed Income - High Quality	52,881,839			52,881,839	XXX		XXX		XXX	
8.		Fixed Income - Medium Quality	14,441,724			14,441,724	XXX		XXX		XXX	
9.		Fixed Income - Low Quality	50,076,171			50,076,171	XXX		XXX		XXX	
10.		Fixed Income - Lower Quality	162,578			162,578	XXX		XXX		XXX	
11.		Fixed Income - In/Near Default				0	XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public				0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private				0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate				0	(b)	0	(b)	0	(b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	893,960,494	0	0	893,960,494	XXX	0	XXX	3,333,661	XXX	3,921,297
		REAL ESTATE										
18.		Home Office Property (General Account only)	5,956,970			5,956,970	0.0000	0	0.0912	543,276	0.0912	543,276
19.		Investment Properties	933,154			933,154	0.0000	0	0.0912	85,104	0.0912	85,104
20.		Properties Acquired in Satisfaction of Debt	1,806,143			1,806,143	0.0000	0	0.1337	241,481	0.1337	241,481
21.		Total Real Estate (Sum of Lines 18 through 20)	8,696,267	0	0	8,696,267	XXX	0	XXX	869,861	XXX	869,861
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	621,878,928	XXX	XXX	621,878,928	0.0005	310,939	0.0016	995,006	0.0033	2,052,200
31.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
32.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	621,878,928	XXX	XXX	621,878,928	XXX	310,939	XXX	995,006	XXX	2,052,200
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other		XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants			XXX	0	(c)	0	(c)	0	(c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior	593,278,564		XXX	593,278,564	0.0040	2,373,114	0.0114	6,763,376	0.0149	8,839,851
60.		Unaffiliated - In Good Standing All Other	1,458,285,174		XXX	1,458,285,174	0.0069	10,062,168	0.0200	29,165,703	0.0257	37,477,929
61.		Unaffiliated - Overdue, Not in Process			XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure			XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	2,051,563,738	0	XXX	2,051,563,738	XXX	12,435,282	XXX	35,929,079	XXX	46,317,780
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	2,051,563,738	0	XXX	2,051,563,738	XXX	12,435,282	XXX	35,929,079	XXX	46,317,780

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	243,807,382	XXX	XXX	243,807,382	0.0000	0	0.1215 (a)	29,622,597	0.1215 (a)	29,622,597
66.		Unaffiliated Private	3,136,506,997	XXX	XXX	3,136,506,997	0.0000	0	0.1945	610,050,611	0.1945	610,050,611
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated Other - All Other	223,979,082	XXX	XXX	223,979,082	0.0000	0	0.1945	43,563,931	0.1945	43,563,931
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	3,604,293,461	XXX	XXX	3,604,293,461	XXX	0	XXX	683,237,139	XXX	683,237,139
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	844,824,059			844,824,059	0.0000	0	0.0912	77,047,954	0.0912	77,047,954
73		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	844,824,059	0	0	844,824,059	XXX	0	XXX	77,047,954	XXX	77,047,954
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0			0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
82.		Fixed Income Instruments - Affiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
83.		Common Stock - Unaffiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
84.		Common Stock - Affiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
85.		Preferred Stock - Unaffiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
86.		Preferred Stock - Affiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
87.		Real Estate - Unaffiliated				0	0.0000	0	0.1580	0	0.1580	0
88.		Real Estate - Affiliated				0	0.0000	0	0.1580	0	0.1580	0
89.		Mortgage Loans - Unaffiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
90.		Mortgage Loans - Affiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
91.		Other - Unaffiliated	7,023,349	XXX	XXX	7,023,349	0.0000	0	0.1580	1,109,689	0.1580	1,109,689
92.		Other - Affiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	7,023,349	0	0	7,023,349	XXX	0	XXX	1,109,689	XXX	1,109,689
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX		0	0.0000	0	0.0042	0	0.0042	0
95.		NAIC 2 Working Capital Finance Investments		XXX		0	0.0000	0	0.0137	0	0.0137	0
96.		Other Invested Assets - Schedule BA	136,052,771	XXX		136,052,771	0.0000	0	0.1580	21,496,338	0.1580	21,496,338
97.		Other Short-Term Invested Assets - Schedule DA		XXX		0	0.0000	0	0.1580	0	0.1580	0
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	136,052,771	XXX	0	136,052,771	XXX	0	XXX	21,496,338	XXX	21,496,338
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	7,265,636,306	0	0	7,265,636,306	XXX	12,746,221	XXX	819,815,206	XXX	831,261,100

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

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 - Total								

NONE

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
YM00703186	N/A	TX	2021	200,000	200,000		Settled
U10005257L	19D01059AGL	FL	2021	1,000,000	1,000,000		Settled
4199601805	CF-189-2019	NV	2020	10,000	10,000		Settled
4180114875	CF-6693-20	CO	2021	350,000	350,000		Settled
YMA0049918	CF-211-20	TX	2020	350,000	350,000		Settled
4210077512	N/A	CO	2021	144,000	144,000		Settled
D0115753	N/A	TX	2021	150,000	150,000		Settled
YM00394845	CF-7434-20	CT	2011	500,000	500,000		Settled
4210049827	N/A	CA	2021	1,000,000	1,000,000		Settled
4180125424	CF-2904-20	CA	2020	500,000	500,000		Settled
4179896657	N/A	CA	2021	500,000	500,000		Settled
YH00306950	N/A	PA	2021	1,000,000	1,000,000		Settled
YH00306940	N/A	PA	2021	1,000,000	1,000,000		Settled
4200021065	CF-8883-20	CA	2020	100,000	100,000		Settled
4199644715	N/A	TX	2020	250,000	250,000		Settled
4190171953	CF-3859-20	CA	2020	500,000	500,000		Settled
UM0066177L	N/A	CA	2020	499,900	499,900		Settled
4179859647	N/A	TX	2021	400,000	400,000		Settled
008446405	AIDC00042864	PA	2021	50,000	50,000		Settled
4190097386	CF-4553-20	FL	2020	500,000	500,000		Settled
4199613629	CF-2958-20	VA	2011	500,000	500,000		Settled
4200030102	N/A	CA	2021	1,000,000	1,000,000		Settled
4200030107	N/A	CA	2021	2,000,000	2,000,000		Settled
4209604363	CF-10375-21	FL	2021	150,000	150,000		Settled
YMA0072020	N/A	FL	2020	500,000	500,000		Settled
YME0318694	N/A	GA	2020	250,000	250,000		Settled
6180017891	CF-4534-20	OH	2020	13,000	13,000		Settled
YMD7295422	CF-13255-21	OH	2021	250,000	250,000		Settled
YM00290148	0021017527	CA	2021	37,000	37,000		Settled
4199590241	CF-518-2019	AL	2020	100,000	100,000		Settled
MDA0039981	N/A	SC	2022	25,000	25,000		Settled
YMD7399376	N/A	MA	2022	250,000	250,000		Settled
0122275667	N/A	LA	2022	7,000	7,000		Settled
4189949964	N/A	MS	2022	500,000	500,000		Settled
0311252483	N/A	MS	2022	10,000	10,000		Settled
0311254811	N/A	MS	2022	250,000	250,000		Settled
4189750345	N/A	TX	2022	350,000	350,000		Settled
4170128200	N/A	GA	2022	175,000	175,000		Settled
UM0078798L	N/A	IL	2022	565,498	565,498		Settled
0056198385	N/A	WV	2022	5,000	5,000		Settled
L00403041	N/A	NY	2022	250,000	250,000		Settled
0201661788	N/A	TX	2022	350,000	350,000		Settled
FL0655270	N/A	IL	2022	50,000	50,000		Settled
0207530099	N/A	PA	2022	65,000	65,000		Settled
YME0518374	N/A	VA	2022	1,000,000	1,000,000		Settled
4199669049	N/A	TX	2022	250,000	250,000		Settled
YMA0019136	N/A	CA	2022	250,000	250,000		Settled
YME9012244	0020057404	TX	2022	168,000	168,000		Settled
U53100188	N/A	LA	2022	5,000	5,000		Settled
0210035306	N/A	GA	2022	50,000	50,000		Settled
YMC3385630	N/A	MI	2022	100,000	100,000		Settled
YME9007602	N/A	CA	2022	1,000,000	1,000,000		Settled
4219623729	N/A	TX	2022	1,000,000	1,000,000		Settled
YMC0133217	N/A	TN	2022	100,000	100,000		Settled
4200025341	N/A	NC	2022	500,000	500,000		Settled
4209618823	N/A	IN	2022	300,000	300,000		Settled
6200038690	N/A	MO	2022	10,000	10,000		Settled
0208007828	N/A	CA	2022	500,000	500,000		Settled
0208007829	N/A	CA	2022	250,000	250,000		Settled
4209604325	N/A	FL	2022	250,000	250,000		Settled
301560033	N/A	TX	2022	1,254	1,254		Settled
0310254438	N/A	FL	2022	300,000	300,000		Settled
J98400238	13D00282AIG	TN	2021	1,000,000	1,000,000		Settled
0199999. Death Claims - Ordinary				23,690,652	23,690,652	0	XXX
B440188867G	N/A	IL	2021	75,000	75,000		Settled
B41034986G	N/A	CO	2020	30,409	30,409		Settled
0399999. Death Claims - Group				105,409	105,409	0	XXX
0599999. Death Claims - Disposed Of				23,796,061	23,796,061	0	XXX
0128114184	0021029425	AR	2021	50,000	50,000		Settled
YMC0094547	0020067983	FL	2021	250,000	250,000		Settled
0699999. Additional Accidental Death Benefits-Ordinary				300,000	300,000	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				300,000	300,000	0	XXX
1599999. Disability Benefits Claims - Disposed Of				0	0	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				24,096,061	24,096,061	0	XXX
YM00811443	12D02018AAL	TX	1996	1,000,000		1,000,000	Litigation
4179859647	N/A	IL	2012	250,000		250,000	Litigation
4190062507	N/A	PR	2019	1,000,000		1,000,000	Litigation
208012378	N/A	CA	2019	100,000		100,000	Litigation
1360406L	N/A	IN	2018	38,000		38,000	Litigation
2799999. Death Claims - Ordinary				2,388,000	0	2,388,000	XXX
GRP999EBS	N/A	AZ	2018	49,200		49,200	Litigation
2999999. Death Claims - Group				49,200	0	49,200	XXX
3199999. Death Claims - Resisted				2,437,200	0	2,437,200	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				0	0	0	XXX

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
4199999. Disability Benefits Claims - Resisted				0	0	0	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				2,437,200	0	2,437,200	XXX
5399999 - Totals				26,533,261	24,096,061	2,437,200	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	31,164,348	XXX	7,863	XXX	4,654	XXX	7,105	XXX	0	XXX	0	XXX	0	XXX
2.	Premiums earned	31,514,264	XXX	9,175	XXX	4,641	XXX	7,123	XXX	0	XXX	0	XXX	0	XXX
3.	Incurred claims	8,974,666	28.5	(144,922)	(1,579.5)	11,152	240.3	(8)	(0.1)	0	0.0	0	0.0	0	0.0
4.	Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	8,974,666	28.5	(144,922)	(1,579.5)	11,152	240.3	(8)	(0.1)	0	0.0	0	0.0	0	0.0
6.	Increase in contract reserves	(16,731,729)	(53.1)	(35,761)	(389.7)	0	0.0	(11,371)	(159.6)	0	0.0	0	0.0	0	0.0
7.	Commissions (a)	(4,680,690)	(14.9)	(49,047)	(534.6)	644	13.9	(19,775)	(277.6)	0	0.0	0	0.0	0	0.0
8.	Other general insurance expenses	16,544,105	52.5	1,639,240	17,865.6	100	2.2	3,267	45.9	31,388	0.0	2,653	0.0	0	0.0
9.	Taxes, licenses and fees	4,101,731	13.0	11,726	127.8	67,769	1,460.3	180	2.5	1,460	0.0	1,032	0.0	0	0.0
10.	Total other expenses incurred	15,965,146	50.7	1,601,919	17,458.8	68,514	1,476.3	(16,328)	(229.2)	32,848	0.0	3,685	0.0	0	0.0
11.	Aggregate write-ins for deductions	167,827	0.5	2,401	26.2	0	0.0	22	0.3	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds	23,138,353	73.4	(1,414,462)	(15,415.8)	(75,025)	(1,616.6)	34,808	488.7	(32,848)	0.0	(3,685)	0.0	0	0.0
13.	Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14.	Gain from underwriting after dividends or refunds	23,138,353	73.4	(1,414,462)	(15,415.8)	(75,025)	(1,616.6)	34,808	488.7	(32,848)	0.0	(3,685)	0.0	0	0.0
	DETAILS OF WRITE-INS														
1101.															
1102.															
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page														
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)														

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written	0	XXX	0	XXX	(119)	XXX	(1,736)	XXX	0	XXX	31,146,582	XXX
2.	Premiums earned	0	XXX	0	XXX	(1,961)	XXX	61,978	XXX	0	XXX	31,433,308	XXX
3.	Incurred claims	0	0.0	0	0.0	0	0.0	66,691	107.6	0	0.0	9,041,753	28.8
4.	Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	0	0.0	0	0.0	0	0.0	66,691	107.6	0	0.0	9,041,753	28.8
6.	Increase in contract reserves	0	0.0	0	0.0	0	0.0	(8,766,781)	(14,145.1)	(9,885,277)	0.0	1,967,461	6.3
7.	Commissions (a)	0	0.0	0	0.0	0	0.0	(1,188,109)	(1,917.0)	0	0.0	(3,424,402)	(10.9)
8.	Other general insurance expenses	0	0.0	0	0.0	0	0.0	3,901,659	6,295.3	2,203,405	0.0	8,762,392	27.9
9.	Taxes, licenses and fees	0	0.0	0	0.0	(1)	0.1	728,490	1,175.4	234,118	0.0	3,056,957	9.7
10.	Total other expenses incurred	0	0.0	0	0.0	(1)	0.1	3,442,039	5,553.7	2,437,524	0.0	8,394,946	26.7
11.	Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	49,901	80.5	1	0.0	115,502	0.4
12.	Gain from underwriting before dividends or refunds	0	0.0	0	0.0	(1,960)	99.9	5,270,127	8,503.3	7,447,753	0.0	11,913,646	37.9
13.	Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14.	Gain from underwriting after dividends or refunds	0	0.0	0	0.0	(1,960)	99.9	5,270,127	8,503.3	7,447,753	0.0	11,913,646	37.9
	DETAILS OF WRITE-INS												
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page												
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)												

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	7,118,596	10,160	150	1,377	0	0	0	0	0	1,997	398,801	3,829,152	2,876,959
2. Advance premiums	1,008,116	5,062	0	147	0	0	0	0	0	0	70,401	170,711	761,795
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	8,126,712	15,222	150	1,524	0	0	0	0	0	1,997	469,202	3,999,863	3,638,754
5. Total premium reserves, prior year	8,767,489	16,039	303	1,581	0	0	0	0	0	163	537,786	4,287,155	3,924,462
6. Increase in total premium reserves	(640,777)	(817)	(153)	(57)	0	0	0	0	0	1,834	(68,584)	(287,292)	(285,707)
B. Contract Reserves:													
1. Additional reserves (a)	520,226,712	185,316	0	31,243	0	0	0	0	0	0	137,795,710	213,810,028	168,404,415
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	520,226,712	185,316	0	31,243	0	0	0	0	0	0	137,795,710	213,810,028	168,404,415
4. Total contract reserves, prior year.	536,958,441	221,077	0	42,614	0	0	0	0	0	0	146,562,490	223,695,305	166,436,955
5. Increase in contract reserves	(16,731,729)	(35,761)	0	(11,371)	0	0	0	0	0	0	(8,766,781)	(9,885,277)	1,967,461
C. Claim Reserves and Liabilities:													
1. Total current year	255,858,710	45,569	0	90	0	0	0	0	0	0	63,604,475	124,082,034	68,126,542
2. Total prior year	261,636,092	190,491	0	98	0	0	0	0	0	0	71,482,190	123,623,719	66,339,593
3. Increase	(5,777,382)	(144,922)	0	(8)	0	0	0	0	0	0	(7,877,714)	458,314	1,786,949

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	14,377,544	0	11,102	0	0	0	0	0	0	0	7,667,619	(469)	6,699,293
1.2 On claims incurred during current year	832,544	1	50	0	0	0	0	0	0	0	276,787	196	555,511
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	214,755,501	45,569	0	90	0	0	0	0	0	0	63,604,475	92,399,242	58,706,125
2.2 On claims incurred during current year	41,103,208	0	0	0	0	0	0	0	0	0	0	31,682,791	9,420,417
3. Test:													
3.1 Lines 1.1 and 2.1	229,133,046	45,569	11,102	90	0	0	0	0	0	0	71,272,094	92,398,774	65,405,417
3.2 Claim reserves and liabilities, December 31, prior year	261,636,092	190,491	0	98	0	0	0	0	0	0	71,482,190	123,623,719	66,339,593
3.3 Line 3.1 minus Line 3.2	(32,503,046)	(144,923)	11,101	(8)	0	0	0	0	0	0	(210,095)	(31,224,945)	(934,176)

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:													
1. Premiums written	39,498,312	109,187	0	78,569	0	0	0	0	0	344	8,410,798	11,744,740	19,154,674
2. Premiums earned	39,528,485	109,187	0	89,627	0	0	0	0	0	2,186	8,425,884	11,744,740	19,156,861
3. Incurred claims	65,691,172	73,064	0	0	0	0	0	0	0	306	17,572,400	30,616,641	17,428,762
4. Commissions	8,186,600	49,129	0	19,782	0	0	0	0	0	19	1,285,590	2,892,073	3,940,007

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims	(71,858)	11,152	(8)	0	0	0	0	0	306	17,639,091	31,074,682	26,470,514	75,123,880
2. Beginning claim reserves and liabilities	190,491	0	98	0	0	0	0	0	11,034	80,252,252	123,623,496	67,569,837	271,647,208
3. Ending claim reserves and liabilities	45,569	0	90	0	0	0	0	0	11,141	70,990,357	124,082,671	69,561,269	264,691,097
4. Claims paid	73,064	11,151	0	0	0	0	0	0	199	26,900,986	30,615,508	24,479,083	82,079,991
B. Assumed Reinsurance:													
1. Incurred claims													
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	4,250,454	4,250,454
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	4,250,454	4,250,454
4. Claims paid													
C. Ceded Reinsurance:													
1. Incurred claims	73,064	0	0	0	0	0	0	0	306	17,572,400	30,616,641	17,428,762	65,691,172
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	11,034	8,757,303	0	5,515,532	14,283,869
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	11,141	7,385,882	0	5,704,448	13,101,470
4. Claims paid	73,064	0	0	0	0	0	0	0	199	18,943,822	30,616,641	17,239,845	66,873,571
D. Net:													
1. Incurred claims	(144,922)	11,152	(8)	0	0	0	0	0	0	66,691	458,041	9,041,753	9,432,707
2. Beginning claim reserves and liabilities	190,491	0	98	0	0	0	0	0	0	71,494,948	123,623,496	66,304,760	261,613,794
3. Ending claim reserves and liabilities	45,569	0	90	0	0	0	0	0	0	63,604,475	124,082,671	68,107,275	255,840,081
4. Claims paid	0	11,151	0	0	0	0	0	0	0	7,957,164	(1,133)	7,239,238	15,206,420
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses	(144,922)	11,152	(8)	0	0	0	0	0	0	66,691	0	9,041,753	8,974,666
2. Beginning reserves and liabilities	190,491	0	98	0	0	0	0	0	0	71,494,948	123,623,496	66,304,760	261,613,794
3. Ending reserves and liabilities	45,569	0	90	0	0	0	0	0	0	63,604,475	124,082,671	68,107,275	255,840,081
4. Paid claims and cost containment expenses	0	11,151	0	0	0	0	0	0	0	7,957,164	(459,174)	7,239,238	14,748,379

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
70238	74-1625348	10/01/2022	The Variable Annuity Life Insurance Company	TX	MCO/G	VA			23,138,380,398			
0299999. General Account - U.S. Affiliates - Other							0	0	23,138,380,398	0	0	0
0399999. Total General Account - U.S. Affiliates							0	0	23,138,380,398	0	0	0
00000	AA-3190823	01/01/1999	AIG Life of Bermuda Ltd	BMU	YRT/I	OL	1,131,548,718	10,733,136	15,778,546			
0599999. General Account - Non-U.S. Affiliates - Other							1,131,548,718	10,733,136	15,778,546	0	0	0
0699999. Total General Account - Non-U.S. Affiliates							1,131,548,718	10,733,136	15,778,546	0	0	0
0799999. Total General Account - Affiliates							1,131,548,718	10,733,136	23,154,158,944	0	0	0
61492	44-0188050	01/01/1966	Athene Annuity & Life Assurance Company	DE	CO/I	DIS		1,454				
61492	44-0188050	01/01/1966	Athene Annuity & Life Assurance Company	DE	CO/I	OL	3,087,035	21,277	133,898			
87726	06-0566090	12/31/1991	Brighthouse Life Insurance Company	DE	CO/G	FA		5,786,646				
61581	84-0162240	03/31/1985	Capitol Life Insurance Company	TX	CO/I	OA		1,452,128				
62103	15-0274455	12/31/1993	Columbian Mutual Life Insurance Company	NY	CO/I	FA		49,891,163	130,675			
62634	51-0104167	07/01/2009	Delaware American Life Insurance Co	DE	CO/G	OL	4,575,870	5,500,805	257,032			
62634	51-0104167	07/01/2009	Delaware American Life Insurance Co	DE	CO/I	DIS		22,259				
62634	51-0104167	07/01/2009	Delaware American Life Insurance Co	DE	CO/I	FA		6,919,828	17,400			
62634	51-0104167	07/01/2009	Delaware American Life Insurance Co	DE	CO/I	ADB		127				
62634	51-0104167	07/01/2009	Delaware American Life Insurance Co	DE	CO/I	OL	28,448,516	8,953,457	434,028	(112,498)		
74004	74-1319784	01/01/1989	Family Service Life Insurance Company	TX	CO/I	OL	3,768,000	8,310,953		60,000		
74780	86-0214103	06/01/1986	Integrity Life Insurance Company	OH	MCO/I	OL	12,400,548		167,206	42,001	1,396,200	
65080	41-0999752	03/31/1997	John Alden Life Insurance Company	AZ	CO/G	FA		2,307,805				
65080	41-0999752	03/31/1997	John Alden Life Insurance Company	AZ	CO/I	FA		52,580,011	318,750			
65080	41-0999752	03/31/1997	John Alden Life Insurance Company	AZ	CO/I	OA		974,951				
66540	84-6024157	05/11/1976	National Farmer's Union Life Insurance Company	TX	CO/I	OL	400,000	12,840	18,865			
66540	84-6024157	05/11/1976	National Farmer's Union Life Insurance Company	TX	YRT/I	OL	69,532	1,557	5,067			
66869	31-4156830	10/01/1991	Nationwide Life Insurance Company	OH	CO/I	FA		17,934,241	239,925			
93777	38-2341728	01/01/1996	Pavonia Life Insurance Company of Michigan	MI	CO/I	FA		1,451,181				
93777	38-2341728	01/01/1996	Pavonia Life Insurance Company of Michigan	MI	CO/I	FA			1,200			
68195	62-0331200	05/01/1998	Provident Life & Accident Ins Co	TN	CO/I	FA		33,684,471	20,700			
93572	43-1235868	03/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	1,072,104	96,910	28,115			
93572	43-1235868	01/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	872,167	19,507	120,530			
78778	13-2656036	02/28/2022	The Guardian Insurance & Annuity Company, Inc.	DE	CO/I	IA		20,235,555	16,646,470			
67601	04-2381280	05/01/1998	Unum Insurance Company	ME	CO/I	FA		392,403,579	2,018,871			
00000	00-0000000	04/19/2001	Various*		CO/I	FA		762,119,066				0
00000	00-0000000	04/19/2001	Various*		CO/I	FA		1,366,875				0
0899999. General Account - U.S. Non-Affiliates							54,693,772	1,372,048,646	20,541,332	6,903	1,396,200	0
00000	AA-1560068	01/01/2008	BMO Life Assurance Company	CAN	MCO/I	FA				10,146,379	997,005,318	
00000	AA-1120845	12/07/2022	Legal and Gen Assur Soc Ltd	GBR	CO/G	FA			1,019,903,788			
00000	98-0671316	03/02/2022	Phoenix Life Limited	GBR	CO/G	FA			138,373,853			
00000	98-0671316	10/12/2022	Phoenix Life Limited	GBR	CO/G	FA			172,910,362			
0999999. General Account - Non-U.S. Non-Affiliates							0	0	1,331,188,003	10,146,379	997,005,318	0
1099999. Total General Account - Non-Affiliates							54,693,772	1,372,048,646	1,351,729,335	10,153,282	998,401,518	0
1199999. Total General Account							1,186,242,490	1,382,781,782	24,505,888,279	10,153,282	998,401,518	0
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	0	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	0	0
00000	AA-1120034	12/09/2021	AVIVA Life and Pensions UK Ltd	GBR	CO/G	FA		742,628,982				
00000	AA-1120034	06/25/2020	AVIVA Life and Pensions UK Ltd	GBR	CO/G	FA		388,836,858				
00000	AA-1120845	07/22/2021	Legal and Gen Assur Soc Ltd	GBR	CO/G	FA		200,637,353				
00000	AA-1120845	09/30/2019	Legal and Gen Assur Soc Ltd	GBR	CO/G	FA		178,069,881				
00000	AA-1120845	12/07/2022	Legal and Gen Assur Soc Ltd	GBR	CO/G	FA		953,040,668				
00000	AA-1120110	07/27/2021	Pension Ins Corp PLC	GBR	CO/G	FA		171,373,442				
00000	AA-1120110	11/16/2021	Pension Ins Corp PLC	GBR	CO/G	FA		633,793,440				
00000	AA-1120110	06/25/2020	Pension Ins Corp PLC	GBR	CO/G	FA		469,267,376				
00000	98-0671316	03/02/2022	Phoenix Life Limited	GBR	CO/G	FA		109,222,583				
00000	98-0671316	10/12/2022	Phoenix Life Limited	GBR	CO/G	FA		227,583,369				
2099999. Separate Accounts - Non-U.S. Non-Affiliates							0	4,074,453,952	0	0	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
2199999. Total Separate Accounts - Non-Affiliates							0	4,074,453,952	0	0	0	0
2299999. Total Separate Accounts							0	4,074,453,952	0	0	0	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							54,693,772	1,372,048,646	23,158,921,730	6,903	1,396,200	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							1,131,548,718	4,085,187,088	1,346,966,549	10,146,379	997,005,318	0
9999999 - Totals							1,186,242,490	5,457,235,734	24,505,888,279	10,153,282	998,401,518	0

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates							0	0	0	0	0	0
0699999. Total - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total - Affiliates							0	0	0	0	0	0
86258	13-2572994	01/01/1998	General Re Life Corp	CT	OTH/G	OH	0	0	273,426	0	0	0
61425	36-0792925	01/01/1997	Trustmark Insurance Company	IL	OTH/G	OH	0	0	3,351,775	0	0	0
0899999. U.S. Non-Affiliates							0	0	3,625,201	0	0	0
00000	AA-1122000	07/01/1998	Lloyd's Syndicate 9118	GBR	OTH/G	OH	0	0	27,684	0	0	0
00000	AA-1126112	01/01/1998	Lloyd's Syndicate 0112	GBR	OTH/G	OH	0	0	11,743	0	0	0
00000	AA-1126314	01/01/1998	Lloyd's Syndicate 0314	GBR	OTH/G	OH	0	0	46,025	0	0	0
00000	AA-1126456	01/01/1998	Lloyd's Syndicate 0456/1205	GBR	OTH/G	OH	0	0	28,720	0	0	0
00000	AA-1126456	01/01/1999	Lloyd's Syndicate 0456/1205	GBR	OTH/G	OH	0	0	114,694	0	0	0
00000	AA-1126529	01/01/1999	Lloyd's Syndicate 0529	GBR	OTH/G	OH	0	0	16,150	0	0	0
00000	AA-1126575	01/01/1998	Lloyd's Syndicate 0575	GBR	OTH/G	OH	0	0	83,152	0	0	0
00000	AA-1126575	07/20/1998	Lloyd's Syndicate 0575	GBR	OTH/G	OH	0	0	15,000	0	0	0
00000	AA-1126702	01/01/1998	Lloyd's Syndicate 0702	GBR	OTH/G	OH	0	0	63,725	0	0	0
00000	AA-1126861	01/01/1999	Lloyd's Syndicate 0861	GBR	OTH/G	OH	0	0	39,530	0	0	0
00000	AA-1127003	01/01/1998	Lloyd's Syndicate 1003	GBR	OTH/G	OH	0	0	1,273	0	0	0
00000	AA-1127069	01/01/1999	Lloyd's Syndicate 1069	GBR	OTH/G	OH	0	0	67,316	0	0	0
00000	AA-1127200	01/01/1998	Lloyd's Syndicate 1200 AMA	GBR	OTH/G	OH	0	0	6,861	0	0	0
00000	AA-1122000	01/01/1998	Lloyd's Travel PA Consortium Syndicate 9107	GBR	OTH/G	OH	0	0	103,381	0	0	0
0999999. Non-U.S. Non-Affiliates							0	0	625,254	0	0	0
1099999. Total - Non-Affiliates							0	0	4,250,455	0	0	0
1199999. Total U.S. (Sum of 0399999 and 0899999)							0	0	3,625,201	0	0	0
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							0	0	625,254	0	0	0
9999999 - Totals							0	0	4,250,455	0	0	0

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
97780	76-0030921	01/01/2000	AGC Life Insurance Company	MO	551,531	
97780	76-0030921	01/01/2011	AGC Life Insurance Company	MO	28,920,909	27,133,956
0299999. Life and Annuity - U.S. Affiliates - Other					29,472,440	27,133,956
0399999. Total Life and Annuity - U.S. Affiliates					29,472,440	27,133,956
00000	AA-3190823	01/01/2003	AIG Life of Bermuda Ltd	BMU	54,598,374	
0599999. Life and Annuity - Non-U.S. Affiliates - Other					54,598,374	0
0699999. Total Life and Annuity - Non-U.S. Affiliates					54,598,374	0
0799999. Total Life and Annuity - Affiliates					84,070,814	27,133,956
60895	35-0145825	01/01/1982	American United Life Insurance Company	IN		
60895	35-0145825	04/01/1982	American United Life Insurance Company	IN	100,000	10,309
60895	35-0145825	05/03/1982	American United Life Insurance Company	IN		6,915
60895	35-0145825	11/01/1983	American United Life Insurance Company	IN	26,699	25,000
60895	35-0145825	11/15/1983	American United Life Insurance Company	IN	28,350	
60895	35-0145825	01/01/1990	American United Life Insurance Company	IN	126,727	157,142
60895	35-0145825	04/01/1999	American United Life Insurance Company	IN		
62308	06-0303370	07/01/1968	Connecticut General Life Insurance Co	CT		3,000
68365	04-2729166	04/01/1999	Corporate Solutions Life Reinsurance Company	DE	94,985	
68365	04-2729166	11/01/2000	Corporate Solutions Life Reinsurance Company	DE	339,578	
68365	04-2729166	01/01/2001	Corporate Solutions Life Reinsurance Company	DE	87,024	
68365	04-2729166	12/04/2001	Corporate Solutions Life Reinsurance Company	DE	356,747	
68276	48-1024691	11/01/1983	Employers Reassurance Corporation	KS	581	
68276	48-1024691	04/01/1989	Employers Reassurance Corporation	KS	310,401	
68276	48-1024691	10/01/1995	Employers Reassurance Corporation	KS	662,109	
68276	48-1024691	03/01/1996	Employers Reassurance Corporation	KS	3,038,967	7,460,867
68276	48-1024691	01/01/1997	Employers Reassurance Corporation	KS	223,989	432,570
68276	48-1024691	05/01/1999	Employers Reassurance Corporation	KS	4,504,324	340,377
68276	48-1024691	10/01/1999	Employers Reassurance Corporation	KS	183,523	13,802
68276	48-1024691	01/01/2000	Employers Reassurance Corporation	KS	79,549	10,116
68276	48-1024691	10/01/2001	Employers Reassurance Corporation	KS	716,823	776,372
86258	13-2572994	01/01/1950	General Re Life Corp	CT		2,483
86258	13-2572994	08/01/1973	General Re Life Corp	CT	3,539	14,702
86258	13-2572994	05/01/1975	General Re Life Corp	CT		79,100
86258	13-2572994	05/06/1976	General Re Life Corp	CT	2,639	627,814
86258	13-2572994	02/01/1978	General Re Life Corp	CT	193,990	
86258	13-2572994	01/01/1981	General Re Life Corp	CT	1,562	
86258	13-2572994	01/01/1982	General Re Life Corp	CT		766
86258	13-2572994	01/01/1984	General Re Life Corp	CT		237,500
86258	13-2572994	01/01/1986	General Re Life Corp	CT	309,848	
86258	13-2572994	09/01/1991	General Re Life Corp	CT		(290,115)
86258	13-2572994	10/01/1995	General Re Life Corp	CT	146,789	
86258	13-2572994	01/01/1997	General Re Life Corp	CT	276,897	432,228
86258	13-2572994	08/01/1997	General Re Life Corp	CT	304,000	
86258	13-2572994	01/01/1999	General Re Life Corp	CT	164,434	926,696
86258	13-2572994	10/01/1999	General Re Life Corp	CT	110,008	13,802
86258	13-2572994	03/01/2002	General Re Life Corp	CT	2,623,388	3,212,498
86258	13-2572994	05/01/2003	General Re Life Corp	CT	6,436,116	4,951,866
88340	59-2859797	10/01/1993	Hannover Life Reassurance Co Of America	FL	22,566	93,229
88340	59-2859797	01/01/1995	Hannover Life Reassurance Co Of America	FL	1,664,975	
88340	59-2859797	02/01/2006	Hannover Life Reassurance Co Of America	FL	89,049	60,461
88340	59-2859797	07/01/2006	Hannover Life Reassurance Co Of America	FL	158,209	242,060
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co Of America	FL	30,983,731	57,060,591
70815	06-0838648	04/01/2016	Hartford Life & Accident Insurance Company	CT		274
66346	58-0828824	04/01/1980	Munich American Reassurance Co	GA		93,658
66346	58-0828824	04/01/1982	Munich American Reassurance Co	GA	826	39,786
66346	58-0828824	05/01/1988	Munich American Reassurance Co	GA	351,410	
66346	58-0828824	07/17/1995	Munich American Reassurance Co	GA	2,984,890	
66346	58-0828824	10/01/1995	Munich American Reassurance Co	GA	248,311	
66346	58-0828824	08/15/1996	Munich American Reassurance Co	GA	(1,475)	
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	663,768	1,217,839
66346	58-0828824	01/01/1998	Munich American Reassurance Co	GA		7,239
66346	58-0828824	10/01/1998	Munich American Reassurance Co	GA	(22,176)	
66346	58-0828824	01/01/1999	Munich American Reassurance Co	GA	164,434	926,696
66346	58-0828824	01/01/2000	Munich American Reassurance Co	GA	380,147	1,288,717
66346	58-0828824	10/01/2000	Munich American Reassurance Co	GA	333,739	441,770
66346	58-0828824	03/01/2001	Munich American Reassurance Co	GA	685,034	487,494
66346	58-0828824	03/01/2002	Munich American Reassurance Co	GA	2,476,357	5,987,139
66346	58-0828824	05/01/2003	Munich American Reassurance Co	GA	4,450,134	6,511,730
66346	58-0828824	10/01/2021	Munich American Reassurance Co	GA	8,750	24,000
85472	13-2740556	04/01/1980	National Security Life & Annuity Company	NY	(25)	
85472	13-2740556	11/11/1986	National Security Life & Annuity Company	NY	31,150	50,000
66915	13-5582869	07/01/2021	New York Life Insurance Company	NY		1,983,667
88099	75-1608507	06/01/1984	Optimum Re Insurance Co	TX	183,577	100,000
88099	75-1608507	06/01/1994	Optimum Re Insurance Co	TX	34,659	41,316
68241	22-1211670	07/01/1986	Prudential Insurance Co of America	NJ	22,329	
93572	43-1235868	03/01/1982	RGA Reinsurance Company	MO	(1,345)	
93572	43-1235868	01/01/1983	RGA Reinsurance Company	MO	(104,974)	264,398
93572	43-1235868	07/01/1983	RGA Reinsurance Company	MO		1,098,863
93572	43-1235868	07/15/1986	RGA Reinsurance Company	MO	24,209	
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	43,580	
93572	43-1235868	10/01/1993	RGA Reinsurance Company	MO	2,820,876	749,269
93572	43-1235868	10/01/1995	RGA Reinsurance Company	MO	556,180	315,000
93572	43-1235868	11/01/1995	RGA Reinsurance Company	MO	1,542,799	3,109,435
93572	43-1235868	03/01/1996	RGA Reinsurance Company	MO	7,128,526	4,837,434
93572	43-1235868	01/01/1999	RGA Reinsurance Company	MO	1,171,256	926,696
93572	43-1235868	05/01/1999	RGA Reinsurance Company	MO	3,277,730	340,377
93572	43-1235868	03/01/2001	RGA Reinsurance Company	MO	706,198	484,057
93572	43-1235868	03/01/2002	RGA Reinsurance Company	MO	3,819,776	12,872,771
93572	43-1235868	05/01/2003	RGA Reinsurance Company	MO	5,606,738	4,951,866
93572	43-1235868	12/12/2003	RGA Reinsurance Company	MO	7,500	
64688	75-6020048	01/01/1999	SCOR Global Life Amer Reins Company	DE	716,587	926,696
87017	62-1003368	12/01/1981	SCOR Global Life Reins Co of Delaware	DE		11,080
87017	62-1003368	01/01/1990	SCOR Global Life Reins Co of Delaware	DE	51,699	
87017	62-1003368	01/01/2000	SCOR Global Life Reins Co of Delaware	DE	135,166	578,970
97071	13-3126819	06/01/1978	SCOR Global Life USA Reinsurance Company	DE		38
97071	13-3126819	06/10/2008	SCOR Global Life USA Reinsurance Company	DE	244,743	950,000
87572	23-2038295	01/12/1980	Scottish Re US Inc	DE		220,074
87572	23-2038295	04/01/1982	Scottish Re US Inc	DE		46,829
87572	23-2038295	10/01/1993	Scottish Re US Inc	DE		796,170
87572	23-2038295	05/01/1995	Scottish Re US Inc	DE		509,170
87572	23-2038295	07/01/1998	Scottish Re US Inc	DE		702,085
68713	84-0499703	11/01/1986	Security Life of Denver Insurance Co	CO	31,250	25,000
68713	84-0499703	01/01/1987	Security Life of Denver Insurance Co	CO		237,500
68713	84-0499703	08/01/1988	Security Life of Denver Insurance Co	CO		392,666
68713	84-0499703	10/01/1991	Security Life of Denver Insurance Co	CO	16,667	
68713	84-0499703	06/01/1992	Security Life of Denver Insurance Co	CO		2,406,880

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Co	CO	2,063,553	47,921
68713	84-0499703	03/01/1996	Security Life of Denver Insurance Co	CO		2,617,416
68713	84-0499703	07/01/1996	Security Life of Denver Insurance Co	CO	57,834	144,000
68713	84-0499703	04/01/1997	Security Life of Denver Insurance Co	CO		8,976
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	49,038	249,151
68713	84-0499703	10/01/1998	Security Life of Denver Insurance Co	CO	(280)	29,644
68713	84-0499703	02/01/2000	Security Life of Denver Insurance Co	CO	59,329	763,772
68713	84-0499703	01/01/2001	Security Life of Denver Insurance Co	CO		40,255
68713	84-0499703	03/01/2001	Security Life of Denver Insurance Co	CO	845,700	544,403
68713	84-0499703	12/31/2002	Security Life of Denver Insurance Co	CO	164,412	414,000
82627	06-0839705	01/01/1950	Swiss Re Life & Health America Inc	MO	52,598	
82627	06-0839705	01/01/1970	Swiss Re Life & Health America Inc	MO		9,720
82627	06-0839705	02/01/1973	Swiss Re Life & Health America Inc	MO		21,400
82627	06-0839705	08/03/1973	Swiss Re Life & Health America Inc	MO	1,280,746	863,338
82627	06-0839705	02/01/1978	Swiss Re Life & Health America Inc	MO		250,000
82627	06-0839705	09/15/1978	Swiss Re Life & Health America Inc	MO	56,058	2,160
82627	06-0839705	04/01/1980	Swiss Re Life & Health America Inc	MO	(37,996)	
82627	06-0839705	05/01/1980	Swiss Re Life & Health America Inc	MO	10,759	
82627	06-0839705	09/01/1981	Swiss Re Life & Health America Inc	MO	320	50,449
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc	MO		33,333
82627	06-0839705	04/01/1982	Swiss Re Life & Health America Inc	MO		17,467
82627	06-0839705	05/01/1982	Swiss Re Life & Health America Inc	MO	31,940	
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc	MO	36,875	
82627	06-0839705	03/01/1983	Swiss Re Life & Health America Inc	MO	23,541	
82627	06-0839705	04/01/1983	Swiss Re Life & Health America Inc	MO	454,142	47,672
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc	MO	27,022	
82627	06-0839705	06/01/1985	Swiss Re Life & Health America Inc	MO	31,972	
82627	06-0839705	10/01/1985	Swiss Re Life & Health America Inc	MO	99,210	
82627	06-0839705	07/15/1986	Swiss Re Life & Health America Inc	MO	881,019	1,497
82627	06-0839705	11/01/1986	Swiss Re Life & Health America Inc	MO	31,250	25,000
82627	06-0839705	01/01/1987	Swiss Re Life & Health America Inc	MO	3,749	(307,653)
82627	06-0839705	09/01/1987	Swiss Re Life & Health America Inc	MO	400,000	
82627	06-0839705	10/01/1987	Swiss Re Life & Health America Inc	MO	26,699	25,000
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO		48,786
82627	06-0839705	10/01/1989	Swiss Re Life & Health America Inc	MO	4,435,130	
82627	06-0839705	01/01/1990	Swiss Re Life & Health America Inc	MO	15,542	
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc	MO		224,759
82627	06-0839705	01/01/1993	Swiss Re Life & Health America Inc	MO	(14,867)	
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc	MO	255,539	
82627	06-0839705	10/01/1993	Swiss Re Life & Health America Inc	MO	4,546,211	4,738,074
82627	06-0839705	09/01/1995	Swiss Re Life & Health America Inc	MO		4,973,657
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	551,744	315,000
82627	06-0839705	01/01/1996	Swiss Re Life & Health America Inc	MO	479,182	187,081
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc	MO	5,605,350	5,955,595
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	MO	132,705	408,000
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	168,744	442,228
82627	06-0839705	04/01/1997	Swiss Re Life & Health America Inc	MO		17,952
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	541,017	966,447
82627	06-0839705	07/01/1998	Swiss Re Life & Health America Inc	MO		47,250
82627	06-0839705	10/01/1998	Swiss Re Life & Health America Inc	MO	(17,741)	
82627	06-0839705	01/01/1999	Swiss Re Life & Health America Inc	MO	454,669	(37,246)
82627	06-0839705	05/01/1999	Swiss Re Life & Health America Inc	MO	3,277,730	340,377
82627	06-0839705	10/01/1999	Swiss Re Life & Health America Inc	MO	110,008	13,802
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	226,835	2,031,179
82627	06-0839705	03/01/2001	Swiss Re Life & Health America Inc	MO	710,451	487,234
82627	06-0839705	10/01/2001	Swiss Re Life & Health America Inc	MO	600,444	776,160
82627	06-0839705	03/01/2002	Swiss Re Life & Health America Inc	MO	9,300,014	30,386,505
82627	06-0839705	05/01/2003	Swiss Re Life & Health America Inc	MO	14,791,074	18,433,349
82627	06-0839705	09/01/2007	Swiss Re Life & Health America Inc	MO	20,000	
82627	06-0839705	04/01/2017	Swiss Re Life & Health America Inc	MO	1,820,000	4,620,000
65676	35-0472300	01/01/1978	The Lincoln National Life Insurance Company	IN		23,920
65676	35-0472300	01/01/1981	The Lincoln National Life Insurance Company	IN	103,687	
65676	35-0472300	07/01/1982	The Lincoln National Life Insurance Company	IN	490,255	309,493
65676	35-0472300	06/04/1984	The Lincoln National Life Insurance Company	IN	172,500	100,000
65676	35-0472300	01/01/1988	The Lincoln National Life Insurance Company	IN		48,786
65676	35-0472300	04/01/1991	The Lincoln National Life Insurance Company	IN		104,974
65676	35-0472300	07/01/1996	The Lincoln National Life Insurance Company	IN	200,730	197,802
65676	35-0472300	01/01/1997	The Lincoln National Life Insurance Company	IN	144,965	432,570
65676	35-0472300	04/01/1997	The Lincoln National Life Insurance Company	IN		8,976
65676	35-0472300	08/01/1997	The Lincoln National Life Insurance Company	IN	2,554,046	1,784,370
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	391,440	966,004
65676	35-0472300	10/01/1998	The Lincoln National Life Insurance Company	IN	(13,586)	
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	454,669	37,246
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	716,587	926,696
65676	35-0472300	05/01/1999	The Lincoln National Life Insurance Company	IN	3,277,730	340,377
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	512,904	3,913,922
65676	35-0472300	07/15/2001	The Lincoln National Life Insurance Company	IN	(272,313)	112,500
65676	35-0472300	10/01/2001	The Lincoln National Life Insurance Company	IN	731,771	777,481
65676	35-0472300	03/01/2002	The Lincoln National Life Insurance Company	IN	20,000	105,028
86231	39-0989781	07/01/1975	Transamerica Life Insurance Co	IA		16,700
86231	39-0989781	07/01/1977	Transamerica Life Insurance Co	IA	2,529	
86231	39-0989781	12/01/1983	Transamerica Life Insurance Co	IA	3,989,741	
86231	39-0989781	01/01/1984	Transamerica Life Insurance Co	IA	500,950	
86231	39-0989781	09/01/1984	Transamerica Life Insurance Co	IA		33,333
86231	39-0989781	07/01/1989	Transamerica Life Insurance Co	IA	300,000	2,073,855
86231	39-0989781	01/01/1990	Transamerica Life Insurance Co	IA	75,618	
86231	39-0989781	01/01/1990	Transamerica Life Insurance Co	IA		157,142
86231	39-0989781	01/01/1991	Transamerica Life Insurance Co	IA	998,747	689,023
86231	39-0989781	10/01/1992	Transamerica Life Insurance Co	IA	2,105,564	333,025
86231	39-0989781	10/01/1993	Transamerica Life Insurance Co	IA	1,591,925	1,071,412
86231	39-0989781	01/01/1994	Transamerica Life Insurance Co	IA	3,936	
86231	39-0989781	10/01/1995	Transamerica Life Insurance Co	IA	785,360	315,000
86231	39-0989781	01/01/1996	Transamerica Life Insurance Co	IA	6,675,692	460,173
86231	39-0989781	07/01/1996	Transamerica Life Insurance Co	IA	57,834	184,000
86231	39-0989781	01/01/1997	Transamerica Life Insurance Co	IA	351,778	446,372
86231	39-0989781	04/01/1997	Transamerica Life Insurance Co	IA		8,976
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	2,147,006	1,119,804
86231	39-0989781	10/01/1998	Transamerica Life Insurance Co	IA	(17,741)	
86231	39-0989781	01/01/2000	Transamerica Life Insurance Co	IA	165,443	58,488
86231	39-0989781	08/01/2000	Transamerica Life Insurance Co	IA	2,035,361	556,302
86231	39-0989781	03/01/2001	Transamerica Life Insurance Co	IA	6,976,119	484,318
86231	39-0989781	05/01/2001	Transamerica Life Insurance Co	IA	(263,271)	
86231	39-0989781	03/01/2002	Transamerica Life Insurance Co	IA	5,785,492	(287,587)
70688	36-6071399	12/31/2006	Transamerica Financial Life Ins Company	NY		107,942
80659	38-0397420	01/01/1977	US Business Of Canada Life Assurance Company	MI		251,351

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
80659	38-0397420	01/01/1983	US Business Of Canada Life Assurance Company	MI	26,772	
80659	38-0397420	01/01/1984	US Business Of Canada Life Assurance Company	MI		33,336
80659	38-0397420	01/01/1988	US Business Of Canada Life Assurance Company	MI		48,786
80659	38-0397420	02/01/1991	US Business Of Canada Life Assurance Company	MI	(7)	
80659	38-0397420	01/01/2001	US Business Of Canada Life Assurance Company	MI		3,851,792
80659	38-0397420	02/01/2005	US Business Of Canada Life Assurance Company	MI	155,539	
0899999. Life and Annuity - U.S. Non-Affiliates					193,758,159	237,335,598
00000	AA-1460100	01/01/2022	NEW REINS CO LTD	CHE		787,732
00000	AA-1340015	02/01/1990	SCOR Ruckversicherung Deutschland AG	DEU	200,479	
00000	AA-1460146	02/01/1990	Swiss Reinsurance Company Ltd	CHE	291,083	
0999999. Life and Annuity - Non-U.S. Non-Affiliates					491,562	787,732
1099999. Total Life and Annuity - Non-Affiliates					194,249,721	238,123,330
1199999. Total Life and Annuity					278,320,535	265,257,286
19445	25-0687550	06/01/1993	National Union Fire Insurance Company of Pittsburgh PA	PA		3,403,790
1299999. Accident and Health - U.S. Affiliates - Captive					0	3,403,790
1499999. Total Accident and Health - U.S. Affiliates					0	3,403,790
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	3,403,790
71730	57-0514130	01/01/2000	Continental American Insurance Co	NE		653,626
70815	06-0838648	04/01/2016	Hartford Life & Accident Insurance Company	CT	18,629	
65056	38-1659835	07/01/1997	Jackson National Life Insurance Company	MI		25,295
86231	39-0989781	12/31/2006	Transamerica Life Insurance Co	IA		60,397
62596	31-0252460	01/01/1994	Union Fidelity Life Insurance Company	KS		10,125
1999999. Accident and Health - U.S. Non-Affiliates					18,629	749,443
2199999. Total Accident and Health - Non-Affiliates					18,629	749,443
2299999. Total Accident and Health					18,629	4,153,233
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					223,249,228	268,622,787
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					55,089,936	787,732
9999999 Totals - Life, Annuity and Accident and Health					278,339,164	269,410,519

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
97780	76-0030921	01/01/2000	AGC Life Insurance Company	MO	COMB/I	AXXX	41,014,819	15,267,895	14,927,253	(76,902)			26,195,878	0
97780	76-0030921	01/01/2011	AGC Life Insurance Company	MO	COMB/I	AXXX	13,675,679,241	944,575,238	918,078,508	202,737,326			1,027,588,438	0
97780	76-0030921	01/01/2011	AGC Life Insurance Company	MO	COMB/I	XXXL	256,654,980,257	1,089,416,112	994,904,365	274,176,050			457,881,232	0
0199999. General Account - Authorized U.S. Affiliates - Captive							270,371,674,317	2,049,259,245	1,927,910,126	476,836,474	0	0	1,511,665,548	0
0399999. Total General Account - Authorized U.S. Affiliates							270,371,674,317	2,049,259,245	1,927,910,126	476,836,474	0	0	1,511,665,548	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							270,371,674,317	2,049,259,245	1,927,910,126	476,836,474	0	0	1,511,665,548	0
60895	35-0145825	03/23/1956	American United Life Insurance Company	IN	YRT/I	OL	1,088	38	37	67			0	0
60895	35-0145825	07/01/1971	American United Life Insurance Company	IN	YRT/I	OL	27,502	889	857	1,404			0	0
60895	35-0145825	11/15/1978	American United Life Insurance Company	IN	CO/I	OL	0	0	0	(81)			0	0
60895	35-0145825	11/01/1980	American United Life Insurance Company	IN	YRT/I	ADB	0	0	0	9			0	0
60895	35-0145825	11/01/1980	American United Life Insurance Company	IN	YRT/I	DIS	0	0	0	5			0	0
60895	35-0145825	11/01/1980	American United Life Insurance Company	IN	YRT/I	OL	29,317	810	780	1,619			0	0
60895	35-0145825	01/01/1982	American United Life Insurance Company	IN	YRT/I	OL	53,500	586	534	1,372			0	0
60895	35-0145825	04/01/1982	American United Life Insurance Company	IN	YRT/I	ADB	0	0	0	45			0	0
60895	35-0145825	04/01/1982	American United Life Insurance Company	IN	YRT/I	DIS	0	0	0	27			0	0
60895	35-0145825	04/01/1982	American United Life Insurance Company	IN	YRT/I	OL	719,954	12,403	12,892	24,017			0	0
60895	35-0145825	05/03/1982	American United Life Insurance Company	IN	YRT/I	OL	204,196	1,645	1,878	9,373			0	0
60895	35-0145825	11/01/1983	American United Life Insurance Company	IN	CO/I	OL	1,582,573	24,728	23,973	25,583			0	0
60895	35-0145825	11/15/1983	American United Life Insurance Company	IN	YRT/I	ADB	0	0	0	45			0	0
60895	35-0145825	11/15/1983	American United Life Insurance Company	IN	YRT/I	DIS	0	0	0	16			0	0
60895	35-0145825	11/15/1983	American United Life Insurance Company	IN	YRT/I	OL	721,669	14,555	13,713	29,035			0	0
60895	35-0145825	10/01/1985	American United Life Insurance Company	IN	YRT/I	OL	25,672	3,833	1,165	4,735			0	0
60895	35-0145825	07/15/1986	American United Life Insurance Company	IN	YRT/I	OL	424,626	2,483	6,867	(45,940)			0	0
60895	35-0145825	01/01/1990	American United Life Insurance Company	IN	YRT/I	OL	322,058	3,196	2,696	3,747			0	0
60895	35-0145825	12/01/1994	American United Life Insurance Company	IN	YRT/I	OL	21,278,006	786,203	717,202	1,337,933			0	0
60895	35-0145825	04/01/1999	American United Life Insurance Company	IN	YRT/I	OL	790,403	12,987	11,636	22,955			0	0
68365	04-2729166	04/01/1999	Corporate Solutions Life Reinsurance Company	DE	OTH/G	VA	0	6,171,302	10,498,678	0			0	0
68365	04-2729166	04/01/1999	Corporate Solutions Life Reinsurance Company	DE	OTH/I	VA	0	3,269,262	5,679,246	1,206,856			0	0
68365	04-2729166	09/01/1999	Corporate Solutions Life Reinsurance Company	DE	OTH/I	VA	0	996,881	1,676,498	579,692			0	0
68365	04-2729166	10/16/2000	Corporate Solutions Life Reinsurance Company	DE	OTH/G	VA	0	2,347,116	2,913,606	1,036,598			0	0
68365	04-2729166	10/16/2000	Corporate Solutions Life Reinsurance Company	DE	OTH/I	VA	0	598,607	863,343	296,688			0	0
68365	04-2729166	11/01/2000	Corporate Solutions Life Reinsurance Company	DE	OTH/I	VA	0	1,050,250	698,173	769,553			0	0
68365	04-2729166	01/01/2001	Corporate Solutions Life Reinsurance Company	DE	OTH/I	VA	0	103,742	83,100	194,948			0	0
68365	04-2729166	01/31/2001	Corporate Solutions Life Reinsurance Company	DE	OTH/I	VA	0	3,803	5,263	7,423			0	0
68365	04-2729166	12/04/2001	Corporate Solutions Life Reinsurance Company	DE	OTH/G	VA	0	1,771,558	0	0			0	0
68365	04-2729166	12/04/2001	Corporate Solutions Life Reinsurance Company	DE	OTH/I	VA	0	1,303,337	0	1,548,245			0	0
68276	48-1024691	11/01/1983	Employers Reassurance Corporation	KS	YRT/I	OL	14,206	462	451	0			0	0
68276	48-1024691	04/01/1986	Employers Reassurance Corporation	KS	YRT/I	OL	65,180	1,792	2,536	2,085			0	0
68276	48-1024691	04/01/1989	Employers Reassurance Corporation	KS	MCO/I	OL	108,557,955	0	0	14,035			3,776,999	0
68276	48-1024691	10/01/1995	Employers Reassurance Corporation	KS	CO/I	OL	1,419,663	11,149	12,844	25,965			0	0
68276	48-1024691	10/01/1995	Employers Reassurance Corporation	KS	YRT/I	OL	4,719,266	177,453	201,483	304,776			0	0
68276	48-1024691	01/01/1996	Employers Reassurance Corporation	KS	YRT/I	OL	200,000	834	779	3,028			0	0
68276	48-1024691	01/01/1996	Employers Reassurance Corporation	KS	YRT/I	OL	1,287,995	29,376	26,536	51,851			0	0
68276	48-1024691	03/01/1996	Employers Reassurance Corporation	KS	YRT/G	OL	601,384	18,922	17,599	28,951			0	0
68276	48-1024691	03/01/1996	Employers Reassurance Corporation	KS	YRT/I	OL	267,442,120	10,705,387	11,971,758	15,368,767			0	0
68276	48-1024691	01/01/1997	Employers Reassurance Corporation	KS	YRT/I	DIS	0	3,439	3,269	0			0	0
68276	48-1024691	01/01/1997	Employers Reassurance Corporation	KS	YRT/I	OL	23,623,463	146,227	151,427	234,532			0	0
68276	48-1024691	01/01/1997	Employers Reassurance Corporation	KS	YRT/I	OL	161,400	1,469	1,887	1,294			0	0
68276	48-1024691	01/01/1997	Employers Reassurance Corporation	KS	YRT/I	OL	26,618,274	104,152	103,580	189,314			0	0
68276	48-1024691	01/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	1,412,381	38,495	33,534	75,515			0	0
68276	48-1024691	05/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	6,085,906	38,410	31,986	(1,029,384)			0	0
68276	48-1024691	05/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	23,022,414	258,149	273,508	1,449,383			0	0
68276	48-1024691	10/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	42,483	379	347	289			0	0
68276	48-1024691	10/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	26,304,401	264,889	255,991	338,585			0	0
68276	48-1024691	01/01/2000	Employers Reassurance Corporation	KS	CO/I	DIS	0	30,298	65,820	99			0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68276	48-1024691	01/01/2000	Employers Reassurance Corporation	KS	CO/I	OL	26,526,873	172,067	170,514	(325,991)			0	0
68276	48-1024691	01/01/2000	Employers Reassurance Corporation	KS	YRT/I	OL	6,989,011	107,548	106,471	184,993			0	0
68276	48-1024691	01/01/2000	Employers Reassurance Corporation	KS	YRT/I	OL	92,646	1,141	1,583	2,098			0	0
68276	48-1024691	10/01/2001	Employers Reassurance Corporation	KS	YRT/I	OL	364,295,052	124,255	127,868	2,985,192			0	0
86258	13-2572994	10/01/1968	General Re Life Corp	CT	YRT/I	DIS	0	0	0	40			0	0
86258	13-2572994	10/01/1968	General Re Life Corp	CT	YRT/I	OL	1,050,344	57,258	85,256	40,096			0	0
86258	13-2572994	01/01/1970	General Re Life Corp	CT	YRT/I	ADB	0	0	41	0			0	0
86258	13-2572994	05/01/1970	General Re Life Corp	CT	YRT/I	ADB	0	0	0	90			0	0
86258	13-2572994	05/01/1970	General Re Life Corp	CT	YRT/I	DIS	0	0	0	16			0	0
86258	13-2572994	05/01/1970	General Re Life Corp	CT	YRT/I	OL	852,764	17,848	18,603	34,130			0	0
86258	13-2572994	08/01/1971	General Re Life Corp	CT	YRT/I	ADB	0	23	23	45			0	0
86258	13-2572994	08/01/1971	General Re Life Corp	CT	YRT/I	DIS	0	3	3	6			0	0
86258	13-2572994	08/01/1971	General Re Life Corp	CT	YRT/I	OL	279,369	5,347	8,490	6,658			0	0
86258	13-2572994	11/01/1972	General Re Life Corp	CT	YRT/I	OL	17,475	226	212	406			0	0
86258	13-2572994	01/01/1973	General Re Life Corp	CT	YRT/I	OL	3,140	158	151	256			0	0
86258	13-2572994	07/09/1973	General Re Life Corp	CT	YRT/I	OL	21,350	279	268	559			0	0
86258	13-2572994	08/01/1973	General Re Life Corp	CT	YRT/I	ADB	0	9	9	0			0	0
86258	13-2572994	08/01/1973	General Re Life Corp	CT	YRT/I	ADB	0	0	0	(12)			0	0
86258	13-2572994	08/01/1973	General Re Life Corp	CT	YRT/I	OL	1,931,603	45,655	47,541	86,686			0	0
86258	13-2572994	08/01/1973	General Re Life Corp	CT	YRT/I	OL	21,459	219	1,542	(244)			0	0
86258	13-2572994	05/01/1974	General Re Life Corp	CT	YRT/I	OL	60,975	2,879	3,032	4,393			0	0
86258	13-2572994	05/01/1975	General Re Life Corp	CT	YRT/I	ADB	0	0	0	30			0	0
86258	13-2572994	05/01/1975	General Re Life Corp	CT	YRT/I	DIS	0	0	0	31			0	0
86258	13-2572994	05/01/1975	General Re Life Corp	CT	YRT/I	OL	376,885	5,328	6,668	10,402			0	0
86258	13-2572994	05/06/1976	General Re Life Corp	CT	YRT/I	OL	2,084,139	22,808	18,522	54,810			0	0
86258	13-2572994	02/01/1978	General Re Life Corp	CT	CO/I	DIS	0	807,451	807,451	0			0	0
86258	13-2572994	02/01/1978	General Re Life Corp	CT	CO/I	OL	1,500,000	53,585	49,752	102,091			0	0
86258	13-2572994	02/01/1978	General Re Life Corp	CT	YRT/I	ADB	0	17	17	90			0	0
86258	13-2572994	02/01/1978	General Re Life Corp	CT	YRT/I	OL	2,687,669	59,164	61,851	141,113			0	0
86258	13-2572994	07/01/1978	General Re Life Corp	CT	YRT/I	OL	0	19,452	19,452	73,570			0	0
86258	13-2572994	04/01/1980	General Re Life Corp	CT	CO/I	OL	71,429	3,914	3,607	1,852			0	0
86258	13-2572994	04/01/1980	General Re Life Corp	CT	YRT/I	OL	82,295	1,136	1,041	1,802			0	0
86258	13-2572994	07/01/1980	General Re Life Corp	CT	YRT/I	DIS	0	3	3	7			0	0
86258	13-2572994	07/01/1980	General Re Life Corp	CT	YRT/I	OL	248,657	7,151	6,803	9,267			0	0
86258	13-2572994	01/01/1981	General Re Life Corp	CT	YRT/I	OL	758,251	314	286	753			0	0
86258	13-2572994	01/01/1982	General Re Life Corp	CT	YRT/I	DIS	0	18	18	36			0	0
86258	13-2572994	01/01/1982	General Re Life Corp	CT	YRT/I	OL	1,383,621	30,322	33,980	45,468			0	0
86258	13-2572994	07/01/1982	General Re Life Corp	CT	YRT/I	OL	23,765	294	281	358			0	0
86258	13-2572994	01/01/1983	General Re Life Corp	CT	YRT/I	OL	119,933	1,923	1,807	2,711			0	0
86258	13-2572994	04/01/1983	General Re Life Corp	CT	YRT/G	OL	6,716,000	484,858	449,544	586,283			0	0
86258	13-2572994	04/01/1983	General Re Life Corp	CT	YRT/I	OL	101,135	84	77	1,103			0	0
86258	13-2572994	01/01/1984	General Re Life Corp	CT	YRT/I	OL	5,451,421	84,458	91,434	136,410			0	0
86258	13-2572994	11/01/1984	General Re Life Corp	CT	YRT/I	OL	175,715	2,998	2,971	3,439			0	0
86258	13-2572994	06/01/1985	General Re Life Corp	CT	YRT/I	ADB	0	0	0	90			0	0
86258	13-2572994	06/01/1985	General Re Life Corp	CT	YRT/I	DIS	0	0	0	11			0	0
86258	13-2572994	06/01/1985	General Re Life Corp	CT	YRT/I	OL	703,495	9,539	10,630	17,455			0	0
86258	13-2572994	01/01/1986	General Re Life Corp	CT	YRT/I	OL	5,584,284	56,598	74,129	160,275			0	0
86258	13-2572994	09/01/1991	General Re Life Corp	CT	YRT/G	OL	0	0	17,599	28,951			0	0
86258	13-2572994	09/01/1991	General Re Life Corp	CT	YRT/I	OL	0	0	24,712,115	(74,434,927)			0	0
86258	13-2572994	10/01/1991	General Re Life Corp	CT	CO/I	OL	37,500	677	669	201			0	0
86258	13-2572994	10/01/1991	General Re Life Corp	CT	YRT/I	OL	489,666	11,057	10,027	12,931			0	0
86258	13-2572994	10/01/1995	General Re Life Corp	CT	CO/I	OL	1,419,663	11,149	12,844	25,965			0	0
86258	13-2572994	10/01/1995	General Re Life Corp	CT	YRT/I	OL	4,479,561	173,331	197,715	298,184			0	0
86258	13-2572994	01/01/1997	General Re Life Corp	CT	YRT/I	DIS	0	3,439	3,269	0			0	0
86258	13-2572994	01/01/1997	General Re Life Corp	CT	YRT/I	OL	23,623,463	156,234	161,912	249,732			0	0
86258	13-2572994	01/01/1997	General Re Life Corp	CT	YRT/I	OL	159,526	1,437	1,854	1,339			0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86258	13-2572994	01/01/1997	General Re Life Corp	CT	YRT/I	OL	26,618,274	112,337	111,759	203,904			0	0
86258	13-2572994	01/01/1999	General Re Life Corp	CT	OTH/I	OL	90,259,333	147,667	157,337	2,345,165			0	0
86258	13-2572994	01/01/1999	General Re Life Corp	CT	YRT/I	OL	1,412,381	38,495	33,534	75,515			0	0
86258	13-2572994	10/01/1999	General Re Life Corp	CT	YRT/I	OL	42,483	379	498	(582,728)			0	0
86258	13-2572994	10/01/1999	General Re Life Corp	CT	YRT/I	OL	26,242,537	264,889	353,817	499,979			0	0
86258	13-2572994	03/01/2001	General Re Life Corp	CT	YRT/G	OL	0	0	181	213			0	0
86258	13-2572994	03/01/2001	General Re Life Corp	CT	YRT/I	OL	0	0	3,025,867	(6,773,723)			0	0
86258	13-2572994	03/01/2001	General Re Life Corp	CT	YRT/I	OL	0	0	8,168	(54,585)			0	0
86258	13-2572994	03/01/2002	General Re Life Corp	CT	YRT/I	OL	38,741,553	276,467	227,213	1,239,723			0	0
86258	13-2572994	03/01/2002	General Re Life Corp	CT	YRT/I	OL	0	0	27,079,620	(89,743,301)			0	0
86258	13-2572994	03/01/2002	General Re Life Corp	CT	YRT/I	OL	0	0	677,733	(2,606,321)			0	0
86258	13-2572994	05/01/2003	General Re Life Corp	CT	YRT/I	OL	779,913,575	5,394,675	6,485,218	33,066,427			0	0
88340	59-2859797	04/24/1980	Hannover Life Reassurance Co of America	FL	CO/I	OL	500,000	10,382	9,488	20,514			0	0
88340	59-2859797	06/01/1990	Hannover Life Reassurance Co of America	FL	YRT/I	OL	3,114,421	36,404	32,570	115,859			0	0
88340	59-2859797	10/01/1993	Hannover Life Reassurance Co of America	FL	YRT/I	OL	8,223,695	191,809	200,486	298,084			0	0
88340	59-2859797	12/01/1994	Hannover Life Reassurance Co of America	FL	YRT/I	OL	594,878	986	880	3,539			0	0
88340	59-2859797	12/01/1994	Hannover Life Reassurance Co of America	FL	YRT/I	OL	1,584,275	41,717	37,979	60,929			0	0
88340	59-2859797	01/01/1995	Hannover Life Reassurance Co of America	FL	YRT/I	OL	1,251,416	4,787	4,447	9,214			0	0
88340	59-2859797	01/01/1995	Hannover Life Reassurance Co of America	FL	YRT/I	OL	23,324,881	1,196,169	1,145,544	822,516			0	0
88340	59-2859797	09/01/1995	Hannover Life Reassurance Co of America	FL	YRT/G	OL	0	1,206	1,112	0			0	0
88340	59-2859797	01/01/2006	Hannover Life Reassurance Co of America	FL	YRT/I	OL	3,971,922	163,142	159,290	317,709			0	0
88340	59-2859797	07/01/2006	Hannover Life Reassurance Co of America	FL	YRT/I	OL	9,280,801	583,529	586,838	721,233			0	0
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co of America	FL	CO/G	AXXX	28,635,211	24,992,806	31,918,139	3,952,635	10,202,192	11,488,671	0	8,432,926
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co of America	FL	CO/I	AXXX	15,346,330,687	6,601,053,611	6,482,250,702	124,205,824	94,778,484	106,729,895	0	4,519,417,656
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co of America	FL	CO/I	OL	14,272,512,969	5,113,051,431	5,143,335,011	48,431,039	638,148,101	718,617,529	0	4,392,145,866
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co of America	FL	CO/I	XXXL	407,594,155,205	8,995,488,993	9,371,448,605	1,020,061,606	1,118,013,174	1,260,307,634	0	2,832,371,785
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co of America	FL	YRT/G	AXXX	462,236,601	4,029,343	4,013,685	7,754,988			0	0
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co of America	FL	YRT/I	AXXX	22,952,731,921	260,785,753	265,597,724	123,541,036	155,056,974	174,609,404	0	0
65056	38-1659835	10/28/1987	Jackson National Life Insurance Company	MI	CO/I	FA	0	1,385,144	1,442,575	0			0	0
71595	43-1449395	03/27/1978	Lewer Life Insurance Company	MO	CO/I	FA	0	1,112,328	1,059,129	10,940			0	0
71595	43-1449395	03/27/1978	Lewer Life Insurance Company	MO	CO/I	OL	1,005,222	311,329	347,597	8,545			0	0
65951	35-1005090	12/31/1985	Merit Life Insurance Company	TX	CO/G	FA	0	27,108,728	27,143,964	0			0	0
66346	58-0828824	08/01/1973	Munich American Reassurance Co	GA	YRT/I	OL	212,500	6,068	5,602	6,962			0	0
66346	58-0828824	06/01/1976	Munich American Reassurance Co	GA	YRT/I	OL	22,349	0	0	0			0	0
66346	58-0828824	01/01/1978	Munich American Reassurance Co	GA	YRT/I	OL	58,852	988	929	140			0	0
66346	58-0828824	01/01/1979	Munich American Reassurance Co	GA	YRT/I	OL	132,420	1,116	1,415	2,517			0	0
66346	58-0828824	04/01/1980	Munich American Reassurance Co	GA	YRT/I	OL	27,819	274	256	448			0	0
66346	58-0828824	05/01/1980	Munich American Reassurance Co	GA	CO/I	OL	0	0	0	(2,625)			0	0
66346	58-0828824	01/01/1982	Munich American Reassurance Co	GA	YRT/I	OL	15,584	251	230	503			0	0
66346	58-0828824	01/01/1982	Munich American Reassurance Co	GA	YRT/I	OL	28,485	869	812	1,683			0	0
66346	58-0828824	04/01/1982	Munich American Reassurance Co	GA	CO/I	OL	75,001	0	1,881	2,156			0	0
66346	58-0828824	04/01/1982	Munich American Reassurance Co	GA	YRT/I	OL	176,844	1,465	1,442	5,907			0	0
66346	58-0828824	04/01/1982	Munich American Reassurance Co	GA	YRT/I	OL	199,653	3,337	3,089	6,363			0	0
66346	58-0828824	01/01/1984	Munich American Reassurance Co	GA	YRT/I	OL	211,789	595	623	6,874			0	0
66346	58-0828824	05/01/1986	Munich American Reassurance Co	GA	YRT/I	OL	5,878,390	139,202	142,123	188,875			0	0
66346	58-0828824	05/01/1988	Munich American Reassurance Co	GA	YRT/I	OL	1,236,523	14,377	39,756	37,958			0	0
66346	58-0828824	01/01/1993	Munich American Reassurance Co	GA	CO/I	OL	100,000	589	535	0			0	0
66346	58-0828824	01/01/1994	Munich American Reassurance Co	GA	YRT/I	OL	2,361,623	38,139	36,900	127,625			0	0
66346	58-0828824	07/17/1995	Munich American Reassurance Co	GA	YRT/I	OL	2,938,262	1,437,254	1,437,254	0			0	0
66346	58-0828824	08/01/1995	Munich American Reassurance Co	GA	YRT/I	OL	650,000	13,743	11,888	27,455			0	0
66346	58-0828824	10/01/1995	Munich American Reassurance Co	GA	CO/I	OL	1,892,884	14,865	17,126	34,619			0	0
66346	58-0828824	01/01/1996	Munich American Reassurance Co	GA	CO/G	OL	30,275,520	0	0	29,321			0	0
66346	58-0828824	08/15/1996	Munich American Reassurance Co	GA	YRT/I	OL	6,495,454	238,475	270,351	409,679			0	0
66346	58-0828824	10/01/1996	Munich American Reassurance Co	GA	YRT/I	OL	248,950	15,755	13,878	14,385			0	0
66346	58-0828824	10/01/1996	Munich American Reassurance Co	GA	YRT/I	OL	0	0	448	(106)			0	0
66346	58-0828824	10/01/1996	Munich American Reassurance Co	GA	YRT/I	OL	133,168	1,246	1,174	1,320			0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	CO/I	ADB	0	107	105	208			0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	CO/I	ADB	0	142	149	267			0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	CO/I	DIS	0	424,504	405,547	4,441			0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	CO/I	DIS	0	1,108,519	1,169,785	19,432			0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	CO/I	OL	347,918,317	2,714,391	2,515,452	529,904			0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	CO/I	OL	1,266,088,115	9,133,167	8,506,737	1,596,855			0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	YRT/I	DIS	0	19	19	0			0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	YRT/I	OL	47,028,172	1,020,287	960,370	1,772,123			0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	YRT/I	OL	2,143,506	16,807	15,698	14,889			0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	YRT/I	OL	2,094,724	8,099	7,361	47,505			0	0
66346	58-0828824	10/01/1998	Munich American Reassurance Co	GA	YRT/I	OL	22,945	4,104	3,888	418			0	0
66346	58-0828824	01/01/1999	Munich American Reassurance Co	GA	OTH/I	OL	90,261,254	147,671	157,340	2,345,227			0	0
66346	58-0828824	01/01/1999	Munich American Reassurance Co	GA	YRT/I	OL	706,191	19,248	16,767	37,757			0	0
66346	58-0828824	01/01/2000	Munich American Reassurance Co	GA	CO/I	DIS	0	63,134	87,953	791			0	0
66346	58-0828824	01/01/2000	Munich American Reassurance Co	GA	CO/I	OL	628,388,741	30,133,241	33,665,049	2,209,466			0	0
66346	58-0828824	01/01/2000	Munich American Reassurance Co	GA	YRT/I	OL	103,366,938	1,935,386	1,896,464	3,150,472			0	0
66346	58-0828824	01/01/2000	Munich American Reassurance Co	GA	YRT/I	OL	337,515	9,273	9,237	17,057			0	0
66346	58-0828824	08/01/2000	Munich American Reassurance Co	GA	YRT/I	OL	1,295,865	10,692	8,841	17,719			0	0
66346	58-0828824	10/01/2000	Munich American Reassurance Co	GA	YRT/G	OL	5,404,084	2,679	2,650	37,232			0	0
66346	58-0828824	10/01/2000	Munich American Reassurance Co	GA	YRT/I	OL	183,120,793	84,076	82,902	1,255,794			0	0
66346	58-0828824	03/01/2001	Munich American Reassurance Co	GA	YRT/G	OL	62,552	162	181	213			0	0
66346	58-0828824	03/01/2001	Munich American Reassurance Co	GA	YRT/I	OL	88,896,438	2,009,898	1,956,547	2,265,196			0	0
66346	58-0828824	03/01/2001	Munich American Reassurance Co	GA	YRT/I	OL	36,989,159	278,401	277,104	425,647			0	0
66346	58-0828824	08/01/2001	Munich American Reassurance Co	GA	CO/I	OL	1,585,001	74,304	80,121	12,317			0	0
66346	58-0828824	03/01/2002	Munich American Reassurance Co	GA	YRT/I	OL	39,075,998	161,548	136,185	796,323			0	0
66346	58-0828824	03/01/2002	Munich American Reassurance Co	GA	YRT/I	OL	4,435,887,016	26,133,880	23,768,454	49,083,676			0	0
66346	58-0828824	03/01/2002	Munich American Reassurance Co	GA	YRT/I	OL	39,951,696	334,460	572,280	529,135			0	0
66346	58-0828824	05/01/2003	Munich American Reassurance Co	GA	YRT/I	OL	1,104,474,847	6,571,392	6,903,842	42,041,064			0	0
66346	58-0828824	12/12/2003	Munich American Reassurance Co	GA	YRT/I	OL	35,274,489	152,450	143,449	238,653			0	0
66346	58-0828824	10/01/2021	Munich American Reassurance Co	GA	YRT/I	OL	4,561,872	4,273	0	23,545			0	0
85472	13-2740556	04/01/1980	National Security Life & Annuity Company	NY	YRT/I	OL	42,109	639	587	933			0	0
85472	13-2740556	09/01/1983	National Security Life & Annuity Company	NY	CO/I	OL	67,500	12,079	21,342	1,222			0	0
85472	13-2740556	11/11/1986	National Security Life & Annuity Company	NY	CO/I	OL	3,226,442	46,366	54,305	64,987			0	0
66915	13-5582869	07/01/2021	New York Life Insurance Company	NY	CO/G	DIS	0	23	76,553	0			0	0
66915	13-5582869	07/01/2021	New York Life Insurance Company	NY	CO/G	OL	337,760,112	9,761,131	12,156,427	820,186			0	0
88099	75-1608507	04/01/1982	Optimum Re Insurance Co	TX	YRT/I	DIS	0	0	0	32			0	0
88099	75-1608507	04/01/1982	Optimum Re Insurance Co	TX	YRT/I	OL	61,638	159	562	391			0	0
88099	75-1608507	06/01/1984	Optimum Re Insurance Co	TX	YRT/I	OL	196,777	8,965	29,477	3,939			0	0
88099	75-1608507	01/01/1988	Optimum Re Insurance Co	TX	YRT/I	OL	30,000	933	865	730			0	0
88099	75-1608507	06/01/1994	Optimum Re Insurance Co	TX	YRT/I	ADB	0	0	0	62			0	0
88099	75-1608507	06/01/1994	Optimum Re Insurance Co	TX	YRT/I	DIS	0	0	0	1,299			0	0
88099	75-1608507	06/01/1994	Optimum Re Insurance Co	TX	YRT/I	OL	8,485,271	89,067	91,387	180,702			0	0
76112	86-0216483	01/01/1989	Oxford Life Insurance Company	AZ	CO/I	FA	0	57,310,998	58,134,808	15,930			0	0
76112	86-0216483	01/01/1989	Oxford Life Insurance Company	AZ	CO/I	OA	0	6,288,990	6,644,321	0			0	0
68136	63-0169720	01/01/1996	Protective Life Insurance Company	TN	CO/I	ADB	0	1,981	2,244	0			0	0
68136	63-0169720	01/01/1996	Protective Life Insurance Company	TN	CO/I	DIS	0	482,214	540,517	0			0	0
68136	63-0169720	01/01/1996	Protective Life Insurance Company	TN	CO/I	OA	0	824,124	776,183	0			0	0
68136	63-0169720	01/01/1996	Protective Life Insurance Company	TN	CO/I	OL	330,176,988	98,833,510	101,013,569	0			0	0
68241	22-1211670	05/24/1974	Prudential Insurance Co of America	NJ	YRT/I	OL	14,200	160	151	0			0	0
68241	22-1211670	07/01/1986	Prudential Insurance Co of America	NJ	YRT/I	OL	88,864	0	0	0			0	0
68381	36-0883760	06/30/1990	Reliance Standard Life Insurance Company	IL	CO/I	FA	0	29,545,444	30,316,626	256,140			0	0
93572	43-1235868	01/01/1978	RGA Reinsurance Company	MO	YRT/I	OL	366,203	2,749	23,187	10,447			0	0
93572	43-1235868	05/01/1978	RGA Reinsurance Company	MO	YRT/I	OL	12,619	794	775	0			0	0
93572	43-1235868	09/01/1981	RGA Reinsurance Company	MO	YRT/I	OL	367,500	187	172	1,260			0	0
93572	43-1235868	03/01/1982	RGA Reinsurance Company	MO	YRT/I	OL	57,109	1,480	1,469	1,276			0	0
93572	43-1235868	03/01/1982	RGA Reinsurance Company	MO	YRT/I	OL	462,978	12,013	28,814	7,675			0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	04/01/1982	RGA Reinsurance Company	MO	YRT/I	OL	50,000	1,283	1,135	2,566			0	0
93572	43-1235868	10/01/1982	RGA Reinsurance Company	MO	CO/I	OL	100,000	1,564	1,431	2,746			0	0
93572	43-1235868	01/01/1983	RGA Reinsurance Company	MO	YRT/I	OL	1,305,055	25,192	29,158	43,744			0	0
93572	43-1235868	01/01/1983	RGA Reinsurance Company	MO	YRT/I	OL	7,251,622	174,686	235,073	152,472			0	0
93572	43-1235868	01/01/1983	RGA Reinsurance Company	MO	YRT/I	OL	6,318,416	101,721	95,571	178,493			0	0
93572	43-1235868	07/01/1983	RGA Reinsurance Company	MO	CO/I	OL	1,234,479	54,489	230,387	98,501			0	0
93572	43-1235868	07/01/1983	RGA Reinsurance Company	MO	YRT/I	OL	75,000	2,120	1,908	6,002			0	0
93572	43-1235868	03/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	18,125	1,254	1,371	472			0	0
93572	43-1235868	07/15/1986	RGA Reinsurance Company	MO	YRT/I	OL	1,377,471	34,999	83,254	(11,809)			0	0
93572	43-1235868	01/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	1,646,395	4,683	12,675	34,147			0	0
93572	43-1235868	02/01/1987	RGA Reinsurance Company	MO	YRT/I	ADB	0	0	0	192			0	0
93572	43-1235868	02/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	7,461,495	151,633	136,237	289,820			0	0
93572	43-1235868	02/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	224,900	5,130	4,542	7,408			0	0
93572	43-1235868	08/01/1988	RGA Reinsurance Company	MO	CO/I	OL	1,733,333	42,603	43,258	38,824			0	0
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	2,252,085	22,349	18,856	26,202			0	0
93572	43-1235868	08/01/1991	RGA Reinsurance Company	MO	CO/I	OL	37,500	677	669	201			0	0
93572	43-1235868	08/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	14,444,172	1,180,811	1,076,711	2,617,075			0	0
93572	43-1235868	08/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	489,666	11,057	10,027	12,931			0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	CO/I	OL	100,000	589	535	0			0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	210,213	5,004	4,539	8,882			0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	1,647,975	6,038	5,492	39,227			0	0
93572	43-1235868	10/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	131,378,346	7,114,014	6,572,600	10,180,734			0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	134,294	98	90	2,398			0	0
93572	43-1235868	10/01/1995	RGA Reinsurance Company	MO	CO/G	OL	567,000	2,969	2,884	5,442			0	0
93572	43-1235868	10/01/1995	RGA Reinsurance Company	MO	CO/I	OL	163,397,210	962,583	1,164,755	255,156			0	0
93572	43-1235868	10/01/1995	RGA Reinsurance Company	MO	CO/I	OL	946,442	7,433	8,563	17,310			0	0
93572	43-1235868	10/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	12,042,773	271,067	284,006	312,104			0	0
93572	43-1235868	11/01/1995	RGA Reinsurance Company	MO	YRT/G	OL	18,537,952	52,917	64,783	206,718			0	0
93572	43-1235868	11/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	143,454,359	482,039	503,850	1,891,123			0	0
93572	43-1235868	03/01/1996	RGA Reinsurance Company	MO	YRT/G	OL	601,384	18,922	17,599	28,951			0	0
93572	43-1235868	03/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	385,980,061	17,995,517	18,089,982	24,189,095			0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	248,950	16,912	14,947	15,098			0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	46,589	454	840	312			0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	86,579	792	781	901			0	0
93572	43-1235868	01/01/1999	RGA Reinsurance Company	MO	OTH/I	OL	90,259,333	147,667	157,337	2,377,445			0	0
93572	43-1235868	01/01/1999	RGA Reinsurance Company	MO	YRT/I	OL	706,191	19,248	16,767	37,757			0	0
93572	43-1235868	05/01/1999	RGA Reinsurance Company	MO	YRT/I	OL	6,085,906	38,410	31,986	(968,384)			0	0
93572	43-1235868	05/01/1999	RGA Reinsurance Company	MO	YRT/I	OL	33,408,773	633,718	585,337	1,904,805			0	0
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	YRT/I	OL	206,948	23,190	20,943	32,037			0	0
93572	43-1235868	03/01/2001	RGA Reinsurance Company	MO	YRT/G	OL	62,176	161	180	212			0	0
93572	43-1235868	03/01/2001	RGA Reinsurance Company	MO	YRT/I	OL	137,964,042	2,881,472	2,732,445	2,881,612			0	0
93572	43-1235868	03/01/2001	RGA Reinsurance Company	MO	YRT/I	OL	15,554,145	175,132	171,391	228,259			0	0
93572	43-1235868	03/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	44,300,276	600,972	512,029	3,101,444			0	0
93572	43-1235868	03/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	623,340,609	17,900,029	16,121,009	27,283,835			0	0
93572	43-1235868	03/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	5,112,393	736	881	13,453			0	0
93572	43-1235868	03/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	847,943	1,174	1,096	37,674			0	0
93572	43-1235868	05/01/2003	RGA Reinsurance Company	MO	YRT/I	OL	810,472,761	7,398,463	7,755,991	31,674,780			0	0
93572	43-1235868	12/12/2003	RGA Reinsurance Company	MO	YRT/I	OL	48,811,195	237,300	226,067	358,648			0	0
93572	43-1235868	06/01/2007	RGA Reinsurance Company	MO	YRT/I	OL	71,325,001	582,952	551,783	909,147			0	0
93572	43-1235868	09/01/2007	RGA Reinsurance Company	MO	YRT/I	OL	2,093,068	22,420	21,157	31,364			0	0
64688	75-6020048	10/31/1995	SCOR Global Life Amer Reins Company	DE	CO/I	ADB	0	6,751	7,421	0			0	0
64688	75-6020048	10/31/1995	SCOR Global Life Amer Reins Company	DE	CO/I	DIS	0	272,037	285,726	0			0	0
64688	75-6020048	10/31/1995	SCOR Global Life Amer Reins Company	DE	CO/I	OL	99,918,334	38,518,064	39,514,472	72,967			0	0
64688	75-6020048	01/01/1999	SCOR Global Life Amer Reins Company	DE	OTH/I	OL	90,249,657	147,651	157,318	2,344,876			0	0
64688	75-6020048	01/01/2001	SCOR Global Life Amer Reins Company	DE	YRT/I	OL	8,040,033	3,569	3,247	13,392			0	0
64688	75-6020048	09/01/2001	SCOR Global Life Amer Reins Company	DE	YRT/I	OL	7,830,863	1,960,412	882,881	165,711			0	0

SCHEDULE S - PART 3 - SECTION 1

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
87017	62-1003368	12/01/1981	SCOR Global Life Reins Co of Delaware	DE	YRT/I	OL	583,831	794	814	4,633			0	0
87017	62-1003368	01/01/1990	SCOR Global Life Reins Co of Delaware	DE	CO/I	OL	1,347,940	18,585	17,735	24,832			0	0
87017	62-1003368	01/01/1990	SCOR Global Life Reins Co of Delaware	DE	YRT/I	OL	342,500	3,612	3,974	4,993			0	0
87017	62-1003368	01/01/1992	SCOR Global Life Reins Co of Delaware	DE	YRT/I	OL	225,000	30,590	27,609	39,040			0	0
87017	62-1003368	10/01/1998	SCOR Global Life Reins Co of Delaware	DE	YRT/I	OL	554,342	5,311	4,257	8,527			0	0
87017	62-1003368	01/01/2000	SCOR Global Life Reins Co of Delaware	DE	YRT/I	OL	46,014,424	729,196	737,592	1,137,790			0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reins Co of Delaware	DE	YRT/I	OL	35,688,698	718,401	652,250	1,084,515			0	0
87017	62-1003368	07/15/2001	SCOR Global Life Reins Co of Delaware	DE	CO/I	OL	168,750	1,144	1,140	4,161			0	0
87017	62-1003368	07/15/2001	SCOR Global Life Reins Co of Delaware	DE	YRT/I	OL	10,134,789	574,598	500,350	854,720			0	0
97071	13-3126819	07/08/1947	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	1,094	117	117	0			0	0
97071	13-3126819	10/05/1959	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	1,449	11	11	22			0	0
97071	13-3126819	11/01/1966	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	110,000	2,248	2,030	1,402			0	0
97071	13-3126819	07/01/1976	SCOR Global Life USA Reinsurance Company	DE	CO/I	OL	9,125,952	211,006	210,589	336,279			0	0
97071	13-3126819	06/01/1978	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	0	0	0	(2)			0	0
97071	13-3126819	07/01/1984	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	554,477	5,906	1,973	2,718			0	0
97071	13-3126819	10/01/1996	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	248,950	16,912	14,947	15,098			0	0
97071	13-3126819	10/01/1996	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	0	0	448	(106)			0	0
97071	13-3126819	10/01/1996	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	133,168	1,246	1,174	1,320			0	0
97071	13-3126819	06/10/2008	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	1,489,047,194	4,618,900	4,564,460	5,152,382			0	0
97071	13-3126819	04/01/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	0	0	66,149	43,862			0	0
87572	23-2038295	01/12/1980	Scottish Re US Inc	DE	YRT/I	OL	451,034			5,248			0	0
87572	23-2038295	04/01/1982	Scottish Re US Inc	DE	CO/I	OL	75,001			3,184			0	0
87572	23-2038295	04/01/1982	Scottish Re US Inc	DE	YRT/I	OL	544,342			4,996			0	0
87572	23-2038295	01/01/1984	Scottish Re US Inc	DE	YRT/I	OL	1,111,789			34,303			0	0
87572	23-2038295	10/01/1985	Scottish Re US Inc	DE	YRT/I	OL	51,344			0			0	0
87572	23-2038295	07/15/1986	Scottish Re US Inc	DE	YRT/I	OL	3,000,914			82,344			0	0
87572	23-2038295	07/01/1991	Scottish Re US Inc	DE	YRT/I	OL	1,538,689			121,173			0	0
87572	23-2038295	10/01/1993	Scottish Re US Inc	DE	YRT/G	OL	5,271,127			69,833			0	0
87572	23-2038295	10/01/1993	Scottish Re US Inc	DE	YRT/I	OL	174,389,096			2,635,984			0	0
87572	23-2038295	10/01/1993	Scottish Re US Inc	DE	YRT/I	OL	79,375,468			7,118,948			0	0
87572	23-2038295	05/01/1995	Scottish Re US Inc	DE	YRT/I	OL	17,203,822			1,645,535			0	0
87572	23-2038295	10/01/1995	Scottish Re US Inc	DE	CO/G	OL	567,000			5,260			0	0
87572	23-2038295	10/01/1995	Scottish Re US Inc	DE	CO/I	OL	8,281,400			99,154			0	0
87572	23-2038295	10/01/1995	Scottish Re US Inc	DE	YRT/I	OL	963,567			16,037			0	0
87572	23-2038295	09/01/1996	Scottish Re US Inc	DE	YRT/I	OL	3,472,345			158,567			0	0
87572	23-2038295	07/01/1998	Scottish Re US Inc	DE	CO/I	ADB	0			162			0	0
87572	23-2038295	07/01/1998	Scottish Re US Inc	DE	CO/I	ADB	0			168			0	0
87572	23-2038295	07/01/1998	Scottish Re US Inc	DE	CO/I	DIS	0			885			0	0
87572	23-2038295	07/01/1998	Scottish Re US Inc	DE	CO/I	DIS	0			6,821			0	0
87572	23-2038295	07/01/1998	Scottish Re US Inc	DE	CO/I	OL	96,381,942			211,115			0	0
87572	23-2038295	07/01/1998	Scottish Re US Inc	DE	CO/I	OL	292,767,213			1,362,334			0	0
87572	23-2038295	07/01/1998	Scottish Re US Inc	DE	YRT/I	OL	29,475,453			1,150,677			0	0
87572	23-2038295	07/01/1998	Scottish Re US Inc	DE	YRT/I	OL	975,370			8,214			0	0
87572	23-2038295	07/01/1998	Scottish Re US Inc	DE	YRT/I	OL	260,079			4,401			0	0
87572	23-2038295	10/01/1998	Scottish Re US Inc	DE	YRT/I	OL	3,824			70			0	0
87572	23-2038295	04/01/1999	Scottish Re US Inc	DE	YRT/I	OL	1,026,690			25,039			0	0
68713	84-0499703	09/01/1983	Security Life of Denver Insurance Co	CO	CO/I	OL	50,000	27,810	26,975	779			0	0
68713	84-0499703	09/01/1983	Security Life of Denver Insurance Co	CO	YRT/G	OL	21,995	46	43	90			0	0
68713	84-0499703	01/01/1986	Security Life of Denver Insurance Co	CO	YRT/I	OL	30,000	933	865	782			0	0
68713	84-0499703	11/01/1986	Security Life of Denver Insurance Co	CO	CO/I	OL	3,070,730	40,987	48,752	65,009			0	0
68713	84-0499703	01/01/1987	Security Life of Denver Insurance Co	CO	YRT/I	OL	10,010,884	25,982	27,356	301,298			0	0
68713	84-0499703	08/01/1988	Security Life of Denver Insurance Co	CO	CO/I	OL	1,067,333	36,327	36,216	29,222			0	0
68713	84-0499703	08/01/1988	Security Life of Denver Insurance Co	CO	YRT/I	OL	904,529	8,704	7,387	10,215			0	0
68713	84-0499703	06/01/1989	Security Life of Denver Insurance Co	CO	CO/I	DIS	0	49,298	49,298	0			0	0
68713	84-0499703	06/01/1989	Security Life of Denver Insurance Co	CO	CO/I	OL	142,500	2,826	4,648	3,959			0	0
68713	84-0499703	10/01/1991	Security Life of Denver Insurance Co	CO	CO/I	OL	37,500	677	669	201			0	0

SCHEDULE S - PART 3 - SECTION 1

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								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	10/01/1991	Security Life of Denver Insurance Co	CO	YRT/I	OL	489,666	11,057	10,027	12,931			0	0
68713	84-0499703	06/01/1992	Security Life of Denver Insurance Co	CO	YRT/I	OL	23,884,693	1,098,648	1,274,130	1,575,744			0	0
68713	84-0499703	06/01/1994	Security Life of Denver Insurance Co	CO	YRT/I	OL	2,707,698	26,257	25,127	117,161			0	0
68713	84-0499703	09/01/1995	Security Life of Denver Insurance Co	CO	YRT/I	OL	1,944,542	3,003	2,626	11,100			0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Co	CO	YRT/I	OL	14,411,754	49,673	50,240	205,606			0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Co	CO	YRT/I	OL	76,480	837	757	1,531			0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Co	CO	YRT/I	OL	8,785,464	20,674	19,389	42,796			0	0
68713	84-0499703	03/01/1996	Security Life of Denver Insurance Co	CO	YRT/I	OL	35,690,147	2,206,121	2,595,394	6,442,484			0	0
68713	84-0499703	07/01/1996	Security Life of Denver Insurance Co	CO	YRT/I	OL	4,358,560	28,142	42,705	(128,757)			0	0
68713	84-0499703	07/01/1996	Security Life of Denver Insurance Co	CO	YRT/I	OL	9,683,613	175,580	160,961	335,013			0	0
68713	84-0499703	07/01/1996	Security Life of Denver Insurance Co	CO	YRT/I	OL	4,760,880	37,840	43,091	891,068			0	0
68713	84-0499703	04/01/1997	Security Life of Denver Insurance Co	CO	CO/I	OL	16,000	101	95	126			0	0
68713	84-0499703	04/01/1997	Security Life of Denver Insurance Co	CO	YRT/I	OL	0	0	9,080	(37)			0	0
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	CO/I	ADB	0	107	105	208			0	0
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	CO/I	ADB	0	132	139	247			0	0
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	CO/I	DIS	0	318,848	299,792	1,695			0	0
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	CO/I	DIS	0	349,106	349,122	1,590			0	0
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	CO/I	OL	53,469,467	456,424	433,868	203,643			0	0
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	CO/I	OL	105,591,446	807,657	763,184	265,949			0	0
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	YRT/I	OL	10,417,873	208,759	206,579	362,996			0	0
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	YRT/I	OL	479,040	4,607	4,748	8,176			0	0
68713	84-0499703	09/05/1998	Security Life of Denver Insurance Co	CO	YRT/I	OL	15,845,749	536,280	498,367	1,034,531			0	0
68713	84-0499703	10/01/1998	Security Life of Denver Insurance Co	CO	YRT/I	OL	0	0	0	12,500			0	0
68713	84-0499703	10/01/1998	Security Life of Denver Insurance Co	CO	YRT/I	OL	3,226,096	55,432	38,115	112,135			0	0
68713	84-0499703	10/01/1998	Security Life of Denver Insurance Co	CO	YRT/I	OL	0	0	0	813			0	0
68713	84-0499703	02/01/2000	Security Life of Denver Insurance Co	CO	CO/I	OL	548,309,092	29,348,575	31,471,903	391,710			0	0
68713	84-0499703	02/01/2000	Security Life of Denver Insurance Co	CO	YRT/I	OL	76,462,235	2,101,179	1,994,265	3,528,219			0	0
68713	84-0499703	02/01/2000	Security Life of Denver Insurance Co	CO	YRT/I	OL	27,185	49	45	708			0	0
68713	84-0499703	01/01/2001	Security Life of Denver Insurance Co	CO	YRT/I	OL	290,963	3,967	5,732	4,682			0	0
68713	84-0499703	03/01/2001	Security Life of Denver Insurance Co	CO	YRT/G	OL	62,552	162	181	213			0	0
68713	84-0499703	03/01/2001	Security Life of Denver Insurance Co	CO	YRT/I	OL	164,978,884	5,369,888	4,997,833	10,359,851			0	0
68713	84-0499703	03/01/2001	Security Life of Denver Insurance Co	CO	YRT/I	OL	15,647,873	176,188	172,424	229,648			0	0
68713	84-0499703	05/01/2001	Security Life of Denver Insurance Co	CO	CO/I	OL	1,631,250	113,313	168,862	(24,033)			0	0
68713	84-0499703	08/01/2001	Security Life of Denver Insurance Co	CO	CO/I	OL	3,698,334	173,376	186,950	28,739			0	0
68713	84-0499703	12/31/2002	Security Life of Denver Insurance Co	CO	CO/I	OL	557,009,539	29,719,465	33,182,379	554,098			0	0
68713	84-0499703	12/31/2002	Security Life of Denver Insurance Co	CO	YRT/I	OL	17,586,822	672,079	583,666	1,030,474			0	0
68713	84-0499703	12/31/2002	Security Life of Denver Insurance Co	CO	YRT/I	OL	202,336	7,731	7,107	13,956			0	0
82627	06-0839705	05/17/1961	Swiss Re Life & Health America Inc	MO	YRT/I	OL	53,707	3,778	3,405	2,787			0	0
82627	06-0839705	01/01/1962	Swiss Re Life & Health America Inc	MO	YRT/I	OL	0	8,996	8,996	108,797			0	0
82627	06-0839705	04/01/1964	Swiss Re Life & Health America Inc	MO	YRT/I	OL	15,402	425	420	593			0	0
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc	MO	CO/I	OL	0	1,836	1,836	16,622			0	0
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc	MO	YRT/I	OL	20,273	2,334	2,334	0			0	0
82627	06-0839705	01/01/1970	Swiss Re Life & Health America Inc	MO	YRT/I	OL	949,137	21,987	21,995	21,651			0	0
82627	06-0839705	02/01/1973	Swiss Re Life & Health America Inc	MO	CO/I	OL	38,589	0	0	0			0	0
82627	06-0839705	02/01/1973	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	1	1	3			0	0
82627	06-0839705	02/01/1973	Swiss Re Life & Health America Inc	MO	YRT/I	OL	458,422	6,698	6,989	8,456			0	0
82627	06-0839705	08/03/1973	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,319,701	27,086	120,015	80,352			0	0
82627	06-0839705	02/15/1975	Swiss Re Life & Health America Inc	MO	CO/I	OL	45,000	4,167	4,112	1,106			0	0
82627	06-0839705	08/01/1975	Swiss Re Life & Health America Inc	MO	CO/I	OL	50,000	1,072	983	0			0	0
82627	06-0839705	04/12/1976	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,959	112	109	224			0	0
82627	06-0839705	06/01/1976	Swiss Re Life & Health America Inc	MO	CO/I	OL	100,000	4,753	4,374	1,844			0	0
82627	06-0839705	02/01/1978	Swiss Re Life & Health America Inc	MO	CO/I	DIS	0	3,836,971	3,836,971	0			0	0
82627	06-0839705	02/01/1978	Swiss Re Life & Health America Inc	MO	CO/I	OL	2,000,000	71,779	66,642	137,846			0	0
82627	06-0839705	02/01/1978	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	21	21	0			0	0
82627	06-0839705	02/01/1978	Swiss Re Life & Health America Inc	MO	YRT/I	OL	113,996	1,181	1,107	1,433			0	0
82627	06-0839705	09/15/1978	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	0	0	24			0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	09/15/1978	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	0	0	87			0	0
82627	06-0839705	09/15/1978	Swiss Re Life & Health America Inc	MO	YRT/I	OL	6,206,534	100,276	104,460	202,709			0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	41	47	65			0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc	MO	YRT/I	OL	19,300	53	49	59			0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,540	245	241	598			0	0
82627	06-0839705	09/01/1979	Swiss Re Life & Health America Inc	MO	YRT/I	OL	19,572	1,004	1,004	0			0	0
82627	06-0839705	10/05/1979	Swiss Re Life & Health America Inc	MO	CO/I	OL	100,000	1,865	1,703	8,575			0	0
82627	06-0839705	10/05/1979	Swiss Re Life & Health America Inc	MO	CO/I	OL	50,000	1,118	1,042	1,060			0	0
82627	06-0839705	04/01/1980	Swiss Re Life & Health America Inc	MO	CO/I	OL	28,571	1,565	1,443	741			0	0
82627	06-0839705	04/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	45	45	0			0	0
82627	06-0839705	04/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	OL	84,211	1,278	1,174	1,866			0	0
82627	06-0839705	04/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,906,269	60,877	55,792	68,166			0	0
82627	06-0839705	05/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	2	2	0			0	0
82627	06-0839705	05/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,156,157	27,291	24,757	31,493			0	0
82627	06-0839705	01/01/1981	Swiss Re Life & Health America Inc	MO	YRT/I	OL	606,481	11,002	10,971	22,004			0	0
82627	06-0839705	07/01/1981	Swiss Re Life & Health America Inc	MO	CO/I	OL	50,896	34,542	33,917	0			0	0
82627	06-0839705	07/01/1981	Swiss Re Life & Health America Inc	MO	YRT/I	OL	16,088	776	776	0			0	0
82627	06-0839705	08/01/1981	Swiss Re Life & Health America Inc	MO	CO/I	OL	50,000	2,182	2,013	4,547			0	0
82627	06-0839705	08/01/1981	Swiss Re Life & Health America Inc	MO	YRT/I	OL	947,913	31,639	36,023	44,592			0	0
82627	06-0839705	09/01/1981	Swiss Re Life & Health America Inc	MO	CO/I	OL	59,656	7,058	12,063	203			0	0
82627	06-0839705	09/01/1981	Swiss Re Life & Health America Inc	MO	YRT/I	OL	672,840	1,541	1,489	9,325			0	0
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	56	56	0			0	0
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	0	0	10			0	0
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc	MO	YRT/I	OL	146,891	4,710	6,076	(11,157)			0	0
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc	MO	CO/I	OL	533,330	10,905	11,442	16,238			0	0
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	OL	48,419	692	628	1,384			0	0
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	OL	14,287	113	115	225			0	0
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	OL	0	0	264	613			0	0
82627	06-0839705	03/01/1982	Swiss Re Life & Health America Inc	MO	CO/I	OL	200,000	4,883	4,473	8,640			0	0
82627	06-0839705	04/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	20	25	41			0	0
82627	06-0839705	04/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	0	0	23			0	0
82627	06-0839705	04/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,694,579	35,649	58,988	44,488			0	0
82627	06-0839705	05/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,782,632	58,267	78,305	59,683			0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	OL	758,597	16,334	46,296	25,875			0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc	MO	MCO/I	OL	210,000	0	0	4,552			121,740	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	45	52	90			0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	OL	3,158,579	37,802	37,645	60,848			0	0
82627	06-0839705	09/07/1982	Swiss Re Life & Health America Inc	MO	YRT/I	OL	618,198	22,016	21,383	20,339			0	0
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	OL	0	105	172	5			0	0
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	OL	89,434	2,337	2,140	4,674			0	0
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	OL	0	0	1,041	(1,038)			0	0
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,067,201	27,681	54,964	36,460			0	0
82627	06-0839705	02/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	7	7	0			0	0
82627	06-0839705	02/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	OL	697,509	15,135	14,757	19,591			0	0
82627	06-0839705	03/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	OL	840,792	12,258	11,496	24,869			0	0
82627	06-0839705	04/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	0	0	96			0	0
82627	06-0839705	04/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	3,439	3,269	0			0	0
82627	06-0839705	04/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	OL	23,411,774	243,714	258,194	187,408			0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	1	1	1			0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc	MO	YRT/I	OL	23,911	23	23	27			0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc	MO	YRT/I	OL	270,668	5,594	6,680	8,825			0	0
82627	06-0839705	10/01/1984	Swiss Re Life & Health America Inc	MO	YRT/I	OL	881,573	47,559	42,157	41,846			0	0
82627	06-0839705	06/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	0	0	90			0	0
82627	06-0839705	06/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	OL	588,314	6,662	6,575	12,624			0	0
82627	06-0839705	10/01/1985	Swiss Re Life & Health America Inc	MO	CO/I	OL	25,000	1,595	1,489	2,970			0	0
82627	06-0839705	10/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	0	0	49			0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	10/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	0	0	3,174			0	0
82627	06-0839705	10/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	OL	13,870,728	175,486	190,579	329,614			0	0
82627	06-0839705	07/15/1986	Swiss Re Life & Health America Inc	MO	YRT/I	OL	5,038,245	40,757	116,310	9,503			0	0
82627	06-0839705	11/01/1986	Swiss Re Life & Health America Inc	MO	CO/I	OL	2,196,480	31,141	38,394	52,300			0	0
82627	06-0839705	01/01/1987	Swiss Re Life & Health America Inc	MO	YRT/I	OL	20,042,313	409,605	396,895	617,207			0	0
82627	06-0839705	01/01/1987	Swiss Re Life & Health America Inc	MO	YRT/I	OL	11,262	578	578	0			0	0
82627	06-0839705	01/02/1987	Swiss Re Life & Health America Inc	MO	YRT/I	OL	823,319	20,924	18,905	22,406			0	0
82627	06-0839705	09/01/1987	Swiss Re Life & Health America Inc	MO	CO/I	DIS	0	203,344	203,344	0			0	0
82627	06-0839705	09/01/1987	Swiss Re Life & Health America Inc	MO	CO/I	OL	650,000	26,639	30,639	70,804			0	0
82627	06-0839705	09/01/1987	Swiss Re Life & Health America Inc	MO	YRT/I	OL	40,134	2,262	2,013	2,352			0	0
82627	06-0839705	10/01/1987	Swiss Re Life & Health America Inc	MO	CO/I	OL	2,377,901	33,810	33,646	37,519			0	0
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	OL	270,000	2,059	1,776	7,516			0	0
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	OL	555,782	11,945	13,860	17,078			0	0
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,693,242	22,346	21,484	29,671			0	0
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,419,296	59,569	58,397	43,891			0	0
82627	06-0839705	10/01/1989	Swiss Re Life & Health America Inc	MO	YRT/I	OL	3,319,745	174,879	56,457	125,915			0	0
82627	06-0839705	10/01/1989	Swiss Re Life & Health America Inc	MO	YRT/I	OL	32,247,030	1,284,164	446,377	1,144,860			0	0
82627	06-0839705	11/01/1989	Swiss Re Life & Health America Inc	MO	YRT/I	OL	8,404,618	994,693	933,978	1,407,371			0	0
82627	06-0839705	01/01/1990	Swiss Re Life & Health America Inc	MO	YRT/I	OL	40,316,732	642,128	633,709	821,462			0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc	MO	YRT/I	OL	16,551,245	659,639	658,242	1,113,604			0	0
82627	06-0839705	03/01/1991	Swiss Re Life & Health America Inc	MO	YRT/I	OL	14,030,670	182,429	155,298	335,909			0	0
82627	06-0839705	12/31/1992	Swiss Re Life & Health America Inc	MO	CO/G	OL	0	31,226	31,226	0			0	0
82627	06-0839705	01/01/1993	Swiss Re Life & Health America Inc	MO	CO/I	OL	100,000	589	535	0			0	0
82627	06-0839705	01/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	OL	138,964	3,271	3,001	6,543			0	0
82627	06-0839705	01/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	OL	3,962,512	174,815	160,536	298,384			0	0
82627	06-0839705	01/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	OL	241,724	3,645	3,368	7,289			0	0
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	0	0	2,330			0	0
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	OL	140,225,213	513,644	503,057	959,881			0	0
82627	06-0839705	10/01/1993	Swiss Re Life & Health America Inc	MO	YRT/G	OL	292,068,476	333,829	300,832	4,930,892			0	0
82627	06-0839705	10/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	OL	614,406,477	1,331,906	1,388,884	12,068,154			0	0
82627	06-0839705	10/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	OL	98,805,596	5,867,618	5,545,060	8,323,747			0	0
82627	06-0839705	07/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,707,698	22,362	21,463	51,100			0	0
82627	06-0839705	07/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,944,542	2,660	2,335	10,104			0	0
82627	06-0839705	09/01/1995	Swiss Re Life & Health America Inc	MO	YRT/G	OL	0	2,543	2,780	0			0	0
82627	06-0839705	09/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	OL	11,881,120	567,003	1,063,110	1,270,156			0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	CO/G	OL	767,000	7,752	10,322	11,488			0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	CO/I	OL	163,397,210	962,583	1,372,940	243,529			0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	CO/I	OL	1,892,884	14,865	17,126	34,619			0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	OL	20,133,944	509,200	526,058	626,549			0	0
82627	06-0839705	12/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	OL	919,410	10,986	10,024	19,690			0	0
82627	06-0839705	01/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	28,476,993	108,795	106,428	179,911			0	0
82627	06-0839705	01/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,287,995	29,376	26,536	51,851			0	0
82627	06-0839705	01/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	13,921,096	33,238	34,152	74,681			0	0
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc	MO	YRT/G	OL	601,386	18,922	17,599	28,951			0	0
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	271,498,584	14,499,716	15,243,442	19,088,825			0	0
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	MO	OTH/I	VA	0	774,323	1,016,008	82,491			0	0
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	8,717,120	56,285	85,410	(305,561)			0	0
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	19,606,456	354,312	324,822	612,169			0	0
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	9,521,760	75,680	86,182	4,001,763			0	0
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	248,950	16,912	14,947	15,098			0	0
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	46,589	454	840	312			0	0
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	86,580	792	781	901			0	0
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	YRT/G	OL	726,125	16,749	19,466	30,237			0	0
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	YRT/I	OL	24,874,120	164,583	169,976	268,455			0	0
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	YRT/I	OL	239,660	2,361	2,693	3,041			0	0
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	YRT/I	OL	26,788,400	115,166	114,581	228,857			0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	04/01/1997	Swiss Re Life & Health America Inc	MO	CO/I	OL	32,000	202	191	252			0	0
82627	06-0839705	04/01/1997	Swiss Re Life & Health America Inc	MO	YRT/I	OL	0	0	18,159	(74)			0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	CO/I	ADB	0	28	27	52			0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	CO/I	ADB	0	77	84	141			0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	CO/I	DIS	0	320,431	320,531	3,779			0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	CO/I	DIS	0	922,464	973,532	15,425			0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	CO/I	OL	279,458,642	2,272,017	2,095,643	446,011			0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	CO/I	OL	1,023,092,420	7,388,711	6,883,028	1,327,172			0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	16	16	0			0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	YRT/I	OL	32,427,214	783,081	719,170	1,359,892			0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,028,369	7,971	7,244	46,936			0	0
82627	06-0839705	07/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	ADB	0	79	78	156			0	0
82627	06-0839705	07/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	ADB	0	65	65	126			0	0
82627	06-0839705	07/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	DIS	0	84,440	65,366	211			0	0
82627	06-0839705	07/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	DIS	0	42,977	42,951	898			0	0
82627	06-0839705	07/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	OL	30,855,544	257,904	247,865	66,339			0	0
82627	06-0839705	07/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	OL	57,183,221	431,665	398,747	74,024			0	0
82627	06-0839705	01/01/1999	Swiss Re Life & Health America Inc	MO	YRT/I	OL	706,191	19,248	16,767	37,757			0	0
82627	06-0839705	04/01/1999	Swiss Re Life & Health America Inc	MO	YRT/I	OL	796,300	8,787	7,910	15,742			0	0
82627	06-0839705	05/01/1999	Swiss Re Life & Health America Inc	MO	YRT/I	OL	6,085,906	38,410	31,986	(968,384)			0	0
82627	06-0839705	05/01/1999	Swiss Re Life & Health America Inc	MO	YRT/I	OL	22,417,472	231,286	250,258	1,411,729			0	0
82627	06-0839705	10/01/1999	Swiss Re Life & Health America Inc	MO	YRT/I	OL	42,483	379	347	289			0	0
82627	06-0839705	10/01/1999	Swiss Re Life & Health America Inc	MO	YRT/I	OL	26,149,741	264,889	255,991	318,785			0	0
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	CO/I	DIS	0	78,916	109,942	989			0	0
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	CO/I	OL	1,175,718,973	58,025,189	64,627,780	1,082,044			0	0
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	YRT/I	OL	137,866,675	2,779,067	2,736,594	4,530,373			0	0
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,926,616	37,258	34,403	51,508			0	0
82627	06-0839705	08/01/2000	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,083,485	6,359	5,731	11,499			0	0
82627	06-0839705	03/01/2001	Swiss Re Life & Health America Inc	MO	YRT/G	OL	62,552	162	181	213			0	0
82627	06-0839705	03/01/2001	Swiss Re Life & Health America Inc	MO	YRT/I	OL	179,388,087	3,473,376	3,251,392	3,382,700			0	0
82627	06-0839705	03/01/2001	Swiss Re Life & Health America Inc	MO	YRT/I	OL	15,647,875	176,188	172,424	230,030			0	0
82627	06-0839705	05/01/2001	Swiss Re Life & Health America Inc	MO	CO/I	OL	3,262,500	226,625	337,723	(48,063)			0	0
82627	06-0839705	08/01/2001	Swiss Re Life & Health America Inc	MO	CO/I	OL	2,113,333	99,072	106,828	16,422			0	0
82627	06-0839705	10/01/2001	Swiss Re Life & Health America Inc	MO	YRT/I	OL	364,915,052	124,389	127,988	2,990,151			0	0
82627	06-0839705	03/01/2002	Swiss Re Life & Health America Inc	MO	YRT/I	OL	133,449,189	464,829	403,871	1,729,570			0	0
82627	06-0839705	03/01/2002	Swiss Re Life & Health America Inc	MO	YRT/I	OL	15,557,963,019	90,418,314	83,680,103	178,261,302			0	0
82627	06-0839705	03/01/2002	Swiss Re Life & Health America Inc	MO	YRT/I	OL	137,899,290	1,125,305	2,097,254	1,796,718			0	0
82627	06-0839705	05/01/2003	Swiss Re Life & Health America Inc	MO	YRT/I	OL	3,007,254,801	19,291,425	21,668,166	117,932,451			0	0
82627	06-0839705	09/01/2007	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,093,065	22,420	21,157	31,364			0	0
82627	06-0839705	04/01/2017	Swiss Re Life & Health America Inc	MO	CO/I	DIS	0	21,239	22,562	41,891			0	0
82627	06-0839705	04/01/2017	Swiss Re Life & Health America Inc	MO	CO/I	OL	11,578,126,481	193,082,213	168,448,898	30,552,412			0	0
84549	38-2044243	01/01/1996	Symphonix Health Insurance Inc	IL	YRT/I	ADB	0	34	40	0			0	0
84549	38-2044243	01/01/1996	Symphonix Health Insurance Inc	IL	YRT/I	OL	90,000	22,322	31,132	0			0	0
84549	38-2044243	02/28/1996	Symphonix Health Insurance Inc	IL	OTH/I	OL	0	0	0	2,449			0	0
65676	35-0472300	01/01/1934	The Lincoln National Life Insurance Company	IN	YRT/I	OL	0	0	37	0			0	0
65676	35-0472300	04/16/1937	The Lincoln National Life Insurance Company	IN	YRT/I	OL	16,449	258	250	496			0	0
65676	35-0472300	01/27/1947	The Lincoln National Life Insurance Company	IN	YRT/I	OL	6,590	737	737	0			0	0
65676	35-0472300	01/01/1962	The Lincoln National Life Insurance Company	IN	YRT/I	OL	10,000	1,182	1,097	2,365			0	0
65676	35-0472300	11/01/1964	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,456	57	55	119			0	0
65676	35-0472300	11/01/1964	The Lincoln National Life Insurance Company	IN	YRT/I	OL	0	0	95	0			0	0
65676	35-0472300	11/01/1966	The Lincoln National Life Insurance Company	IN	YRT/I	OL	0	0	3,492	0			0	0
65676	35-0472300	12/08/1966	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,099,029	29,871	46,968	39,763			0	0
65676	35-0472300	01/01/1969	The Lincoln National Life Insurance Company	IN	YRT/I	OL	107,218	6,673	6,272	7,124			0	0
65676	35-0472300	07/01/1971	The Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	6	6	0			0	0
65676	35-0472300	07/01/1971	The Lincoln National Life Insurance Company	IN	YRT/I	OL	318,166	12,495	11,679	18,181			0	0
65676	35-0472300	01/01/1972	The Lincoln National Life Insurance Company	IN	YRT/I	OL	3,840	90	85	141			0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	01/01/1975	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,215,211	12,858	12,652	26,198			0	0
65676	35-0472300	07/01/1976	The Lincoln National Life Insurance Company	IN	CO/I	OL	1,261,176	38,473	35,420	10,822			0	0
65676	35-0472300	07/01/1976	The Lincoln National Life Insurance Company	IN	YRT/I	OL	487,630	4,813	5,622	8,985			0	0
65676	35-0472300	01/01/1978	The Lincoln National Life Insurance Company	IN	YRT/I	OL	57,000	878	2,384	900			0	0
65676	35-0472300	01/01/1980	The Lincoln National Life Insurance Company	IN	YRT/I	OL	31,900	1,764	1,786	3,181			0	0
65676	35-0472300	04/01/1980	The Lincoln National Life Insurance Company	IN	YRT/I	OL	84,211	1,175	1,078	1,866			0	0
65676	35-0472300	09/01/1980	The Lincoln National Life Insurance Company	IN	YRT/I	OL	337,794	14,034	13,113	17,275			0	0
65676	35-0472300	01/01/1981	The Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	2	2	5			0	0
65676	35-0472300	01/01/1981	The Lincoln National Life Insurance Company	IN	YRT/I	OL	2,365,064	47,215	55,341	137,692			0	0
65676	35-0472300	01/01/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	227,138	8,850	8,610	9,647			0	0
65676	35-0472300	04/01/1982	The Lincoln National Life Insurance Company	IN	CO/I	ADB	0	36	36	383			0	0
65676	35-0472300	04/01/1982	The Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	0	0	67			0	0
65676	35-0472300	04/01/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,903,297	30,433	32,198	58,591			0	0
65676	35-0472300	07/01/1982	The Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	66	65	131			0	0
65676	35-0472300	07/01/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,927,282	122,707	182,006	127,317			0	0
65676	35-0472300	06/04/1984	The Lincoln National Life Insurance Company	IN	YRT/I	OL	175,072	8,439	29,000	3,364			0	0
65676	35-0472300	01/01/1985	The Lincoln National Life Insurance Company	IN	YRT/I	OL	250,000	14,131	12,635	11,450			0	0
65676	35-0472300	08/01/1985	The Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	5	5	10			0	0
65676	35-0472300	08/01/1985	The Lincoln National Life Insurance Company	IN	YRT/I	OL	728,869	3,109	2,879	26,841			0	0
65676	35-0472300	07/01/1986	The Lincoln National Life Insurance Company	IN	YRT/I	OL	116,292	4,583	4,470	9,165			0	0
65676	35-0472300	10/01/1986	The Lincoln National Life Insurance Company	IN	CO/I	OL	42,000	239	219	587			0	0
65676	35-0472300	10/01/1986	The Lincoln National Life Insurance Company	IN	YRT/I	OL	169,656	566	514	1,131			0	0
65676	35-0472300	01/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	629,108	12,519	14,395	13,952			0	0
65676	35-0472300	01/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,693,242	22,346	21,484	25,522			0	0
65676	35-0472300	01/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	2,198,368	51,740	50,757	29,526			0	0
65676	35-0472300	01/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	882,897	5,991	5,900	11,982			0	0
65676	35-0472300	03/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	4,393,197	59,024	57,316	170,179			0	0
65676	35-0472300	04/01/1991	The Lincoln National Life Insurance Company	IN	YRT/I	OL	2,783,623	45,610	51,153	73,632			0	0
65676	35-0472300	11/15/1991	The Lincoln National Life Insurance Company	IN	YRT/I	OL	22,292,112	805,198	781,664	1,104,685			0	0
65676	35-0472300	11/15/1991	The Lincoln National Life Insurance Company	IN	YRT/I	OL	4,905,231	60,995	54,912	155,314			0	0
65676	35-0472300	01/01/1993	The Lincoln National Life Insurance Company	IN	CO/I	OL	100,000	589	535	0			0	0
65676	35-0472300	11/01/1995	The Lincoln National Life Insurance Company	IN	YRT/I	OL	13,343,278	1,642,858	1,504,768	2,439,034			0	0
65676	35-0472300	01/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	200,000	834	779	3,028			0	0
65676	35-0472300	01/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,287,995	29,376	26,536	51,851			0	0
65676	35-0472300	03/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	6,527,362	48,437	46,885	36,981			0	0
65676	35-0472300	07/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	4,358,560	28,142	44,100	(143,778)			0	0
65676	35-0472300	07/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	10,271,980	188,004	172,151	322,806			0	0
65676	35-0472300	07/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	31,124,149	304,050	300,272	2,144,211			0	0
65676	35-0472300	01/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	3,439	3,269	0			0	0
65676	35-0472300	01/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	23,716,260	164,984	170,744	263,561			0	0
65676	35-0472300	01/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	161,400	1,469	1,887	1,418			0	0
65676	35-0472300	01/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	26,618,390	116,845	116,254	212,164			0	0
65676	35-0472300	04/01/1997	The Lincoln National Life Insurance Company	IN	CO/I	OL	16,000	101	95	126			0	0
65676	35-0472300	04/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	0	0	9,080	(37)			0	0
65676	35-0472300	08/01/1997	The Lincoln National Life Insurance Company	IN	YRT/G	OL	601,384	18,922	17,599	28,951			0	0
65676	35-0472300	08/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	245,665,112	8,839,567	9,451,536	11,548,131			0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	CO/I	ADB	0	186	183	361			0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	CO/I	ADB	0	250	261	467			0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	CO/I	DIS	0	598,735	567,031	4,634			0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	CO/I	DIS	0	1,135,829	1,166,555	12,266			0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	CO/I	OL	242,581,631	1,932,625	1,805,252	525,219			0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	CO/I	OL	772,433,238	5,631,825	5,269,408	1,146,117			0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	9	9	0			0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	39,872,746	827,555	787,959	1,439,626			0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,802,653	14,426	13,971	12,716			0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	2,003,993	7,661	6,970	47,323			0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	10/01/1998	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,385,855	13,277	10,642	21,317			0	0
65676	35-0472300	10/01/1998	The Lincoln National Life Insurance Company	IN	YRT/I	OL	11,473	2,052	1,944	209			0	0
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	OTH/I	OL	90,259,333	147,667	157,337	2,345,165			0	0
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	706,191	19,248	16,767	37,757			0	0
65676	35-0472300	05/01/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	6,085,906	46,400	38,745	(953,630)			0	0
65676	35-0472300	05/01/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	39,195,329	1,036,637	946,872	2,332,208			0	0
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	CO/I	DIS	0	63,134	87,953	791			0	0
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	CO/I	OL	155,115,810	898,502	1,102,923	156,964			0	0
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	CO/I	OL	210,067,357	7,216,030	7,731,817	(456,721)			0	0
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	YRT/G	OL	13,904,877	44,331	56,963	145,353			0	0
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	OL	121,563,213	369,640	381,524	1,642,526			0	0
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	OL	32,640,176	760,668	732,089	1,141,118			0	0
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	OL	135,179	1,542	2,130	3,101			0	0
65676	35-0472300	07/15/2001	The Lincoln National Life Insurance Company	IN	CO/I	OL	243,362,250	12,870,210	15,968,200	239,574			0	0
65676	35-0472300	07/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	29,311,373	1,120,132	972,776	1,717,457			0	0
65676	35-0472300	07/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	337,227	12,886	11,845	23,261			0	0
65676	35-0472300	08/01/2001	The Lincoln National Life Insurance Company	IN	CO/I	OL	1,585,001	74,304	80,121	12,317			0	0
65676	35-0472300	08/01/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	124,387	725	661	1,318			0	0
65676	35-0472300	10/01/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	364,543,152	124,307	127,904	2,986,327			0	0
65676	35-0472300	03/01/2002	The Lincoln National Life Insurance Company	IN	YRT/I	OL	576,109	3,105	6,577	1,870			0	0
70688	36-6071399	03/01/2002	Transamerica Financial Life Ins Company	NY	YRT/I	OL	889,306	3,099	2,841	5,878			0	0
86231	39-0989781	09/01/1969	Transamerica Life Insurance Co	IA	YRT/I	OL	67,294	4,276	4,141	0			0	0
86231	39-0989781	11/01/1974	Transamerica Life Insurance Co	IA	YRT/I	OL	33,423	456	431	0			0	0
86231	39-0989781	07/01/1975	Transamerica Life Insurance Co	IA	YRT/I	OL	9,675	829	1,973	9,266			0	0
86231	39-0989781	07/01/1975	Transamerica Life Insurance Co	IA	YRT/I	OL	719,734	30,713	30,604	38,034			0	0
86231	39-0989781	07/01/1977	Transamerica Life Insurance Co	IA	YRT/I	OL	25,692	1,743	1,873	2,120			0	0
86231	39-0989781	02/01/1978	Transamerica Life Insurance Co	IA	CO/I	DIS	0	267,467	267,467	0			0	0
86231	39-0989781	02/01/1978	Transamerica Life Insurance Co	IA	CO/I	OL	1,100,000	76,812	72,958	69,526			0	0
86231	39-0989781	02/01/1978	Transamerica Life Insurance Co	IA	YRT/I	OL	281,706	12,553	11,640	16,762			0	0
86231	39-0989781	12/03/1979	Transamerica Life Insurance Co	IA	YRT/I	DIS	0	12	14	24			0	0
86231	39-0989781	12/03/1979	Transamerica Life Insurance Co	IA	YRT/I	OL	4,758,998	188,413	171,805	206,327			0	0
86231	39-0989781	01/01/1980	Transamerica Life Insurance Co	IA	YRT/I	OL	0	5,138	5,138	16,503			0	0
86231	39-0989781	06/01/1981	Transamerica Life Insurance Co	IA	CO/I	OL	0	0	0	(244)			0	0
86231	39-0989781	09/01/1981	Transamerica Life Insurance Co	IA	YRT/I	OL	367,500	187	172	1,260			0	0
86231	39-0989781	01/01/1982	Transamerica Life Insurance Co	IA	CO/I	OL	1,250,000	536,457	549,627	120,180			0	0
86231	39-0989781	08/01/1982	Transamerica Life Insurance Co	IA	CO/I	OL	0	764	764	8,556			0	0
86231	39-0989781	05/01/1983	Transamerica Life Insurance Co	IA	YRT/I	OL	255,296	3,783	3,036	10,296			0	0
86231	39-0989781	12/01/1983	Transamerica Life Insurance Co	IA	YRT/I	OL	23,556,609	330,512	688,998	759,074			0	0
86231	39-0989781	01/01/1984	Transamerica Life Insurance Co	IA	CO/G	DIS	0	880	794	1,760			0	0
86231	39-0989781	01/01/1984	Transamerica Life Insurance Co	IA	CO/G	OL	81,640,750	744,250	837,725	1,540,715			0	0
86231	39-0989781	01/01/1984	Transamerica Life Insurance Co	IA	YRT/G	OL	1,950,000	7,977	9,126	15,953			0	0
86231	39-0989781	01/01/1984	Transamerica Life Insurance Co	IA	YRT/I	OL	506,621	4,538	4,109	3,934			0	0
86231	39-0989781	01/01/1984	Transamerica Life Insurance Co	IA	YRT/I	OL	114,287	5,488	5,078	10,977			0	0
86231	39-0989781	09/01/1984	Transamerica Life Insurance Co	IA	CO/I	OL	379,997	8,283	9,044	11,297			0	0
86231	39-0989781	01/01/1985	Transamerica Life Insurance Co	IA	YRT/I	OL	313,477	7,899	7,281	23,065			0	0
86231	39-0989781	10/01/1985	Transamerica Life Insurance Co	IA	YRT/I	OL	51,344	7,666	2,329	9,469			0	0
86231	39-0989781	07/15/1986	Transamerica Life Insurance Co	IA	YRT/I	OL	4,465,944	71,845	73,487	108,808			0	0
86231	39-0989781	01/01/1987	Transamerica Life Insurance Co	IA	YRT/I	OL	85,304	175	159	2,118			0	0
86231	39-0989781	09/01/1987	Transamerica Life Insurance Co	IA	CO/I	DIS	0	29,541	29,541	0			0	0
86231	39-0989781	09/01/1987	Transamerica Life Insurance Co	IA	CO/I	OL	1,045,000	43,791	41,911	20,128			0	0
86231	39-0989781	09/01/1987	Transamerica Life Insurance Co	IA	YRT/I	OL	207,145	22,800	21,152	33,050			0	0
86231	39-0989781	08/01/1988	Transamerica Life Insurance Co	IA	CO/I	OL	817,333	29,509	29,979	19,980			0	0
86231	39-0989781	07/01/1989	Transamerica Life Insurance Co	IA	YRT/I	OL	33,858,295	1,192,212	1,612,780	1,998			0	0
86231	39-0989781	01/01/1990	Transamerica Life Insurance Co	IA	YRT/I	OL	43,540,622	481,959	494,083	445,945			0	0
86231	39-0989781	01/01/1990	Transamerica Life Insurance Co	IA	YRT/I	OL	322,058	3,196	2,696	3,747			0	0
86231	39-0989781	01/01/1991	Transamerica Life Insurance Co	IA	YRT/I	DIS	0	22	13	106			0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86231	39-0989781	01/01/1991	Transamerica Life Insurance Co	IA	YRT/I	OL	36,714,212	1,010,323	1,074,017	2,194,808			0	0
86231	39-0989781	01/01/1991	Transamerica Life Insurance Co	IA	YRT/I	OL	14,393,929	112,549	223,567	244,854			0	0
86231	39-0989781	10/01/1991	Transamerica Life Insurance Co	IA	CO/I	OL	37,500	677	669	201			0	0
86231	39-0989781	10/01/1991	Transamerica Life Insurance Co	IA	YRT/I	OL	489,666	11,057	10,027	12,931			0	0
86231	39-0989781	04/01/1992	Transamerica Life Insurance Co	IA	CO/I	OL	350,000	6,036	5,483	20,027			0	0
86231	39-0989781	10/01/1992	Transamerica Life Insurance Co	IA	YRT/I	OL	22,605,760	974,421	1,161,275	6,018,658			0	0
86231	39-0989781	10/01/1993	Transamerica Life Insurance Co	IA	YRT/G	OL	7,793,205	12,513	11,341	89,308			0	0
86231	39-0989781	10/01/1993	Transamerica Life Insurance Co	IA	YRT/I	OL	235,549,511	602,807	596,984	4,060,901			0	0
86231	39-0989781	01/01/1994	Transamerica Life Insurance Co	IA	YRT/I	OL	1,848,765	6,863	8,151	30,634			0	0
86231	39-0989781	09/01/1995	Transamerica Life Insurance Co	IA	YRT/G	OL	0	2,294	2,247	0			0	0
86231	39-0989781	09/01/1995	Transamerica Life Insurance Co	IA	YRT/I	OL	0	(1,691)	(1,691)	0			0	0
86231	39-0989781	10/01/1995	Transamerica Life Insurance Co	IA	CO/G	OL	567,000	2,969	2,884	5,442			0	0
86231	39-0989781	10/01/1995	Transamerica Life Insurance Co	IA	CO/I	OL	162,622,210	960,386	1,161,929	244,860			0	0
86231	39-0989781	10/01/1995	Transamerica Life Insurance Co	IA	YRT/I	OL	1,241,991	26,686	24,134	19,089			0	0
86231	39-0989781	12/01/1995	Transamerica Life Insurance Co	IA	YRT/I	OL	919,410	10,986	10,024	19,690			0	0
86231	39-0989781	01/01/1996	Transamerica Life Insurance Co	IA	YRT/I	OL	46,591,558	151,757	144,598	(774,572)			0	0
86231	39-0989781	01/01/1996	Transamerica Life Insurance Co	IA	YRT/I	OL	1,287,992	29,376	26,536	51,851			0	0
86231	39-0989781	01/01/1996	Transamerica Life Insurance Co	IA	YRT/I	OL	45,435,404	304,935	316,991	1,540,011			0	0
86231	39-0989781	07/01/1996	Transamerica Life Insurance Co	IA	YRT/I	OL	4,358,560	28,142	42,705	(152,059)			0	0
86231	39-0989781	07/01/1996	Transamerica Life Insurance Co	IA	YRT/I	OL	9,779,290	176,841	162,121	305,521			0	0
86231	39-0989781	07/01/1996	Transamerica Life Insurance Co	IA	YRT/I	OL	4,760,880	37,840	43,091	2,184,411			0	0
86231	39-0989781	01/01/1997	Transamerica Life Insurance Co	IA	YRT/I	DIS	0	39,332	38,680	0			0	0
86231	39-0989781	01/01/1997	Transamerica Life Insurance Co	IA	YRT/I	OL	23,623,460	154,200	159,713	246,712			0	0
86231	39-0989781	01/01/1997	Transamerica Life Insurance Co	IA	YRT/I	OL	280,364	2,685	2,991	3,166			0	0
86231	39-0989781	01/01/1997	Transamerica Life Insurance Co	IA	YRT/I	OL	53,070,870	377,177	369,023	546,395			0	0
86231	39-0989781	04/01/1997	Transamerica Life Insurance Co	IA	CO/I	OL	16,000	101	95	126			0	0
86231	39-0989781	04/01/1997	Transamerica Life Insurance Co	IA	YRT/I	OL	0	0	9,080	(37)			0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	CO/I	ADB	0	97	96	190			0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	CO/I	ADB	0	123	131	234			0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	CO/I	DIS	0	395,245	376,269	3,515			0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	CO/I	DIS	0	846,746	897,777	16,109			0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	CO/I	OL	295,589,173	2,311,292	2,142,648	445,210			0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	CO/I	OL	1,074,526,475	7,782,333	7,240,169	1,336,026			0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	YRT/I	DIS	0	16	16	0			0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	YRT/I	OL	44,206,323	975,292	914,827	1,695,659			0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	YRT/I	OL	1,740,269	13,658	12,870	12,056			0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	YRT/I	OL	1,998,386	7,735	7,029	45,716			0	0
86231	39-0989781	10/01/1998	Transamerica Life Insurance Co	IA	YRT/I	OL	19,121	3,420	3,240	348			0	0
86231	39-0989781	04/01/1999	Transamerica Life Insurance Co	IA	YRT/I	OL	560,013	7,685	6,899	13,658			0	0
86231	39-0989781	01/01/2000	Transamerica Life Insurance Co	IA	CO/I	DIS	0	63,134	87,953	791			0	0
86231	39-0989781	01/01/2000	Transamerica Life Insurance Co	IA	CO/I	OL	97,858,211	1,763,284	1,967,244	(402,639)			0	0
86231	39-0989781	01/01/2000	Transamerica Life Insurance Co	IA	YRT/I	OL	9,886,100	149,137	149,993	253,093			0	0
86231	39-0989781	01/01/2000	Transamerica Life Insurance Co	IA	YRT/I	OL	123,528	1,521	2,111	2,797			0	0
86231	39-0989781	08/01/2000	Transamerica Life Insurance Co	IA	CO/I	OL	579,371,714	30,945,142	34,944,044	685,034			0	0
86231	39-0989781	08/01/2000	Transamerica Life Insurance Co	IA	YRT/I	OL	30,596,967	876,873	834,832	1,469,718			0	0
86231	39-0989781	08/01/2000	Transamerica Life Insurance Co	IA	YRT/I	OL	281,432	10,329	9,495	18,912			0	0
86231	39-0989781	03/01/2001	Transamerica Life Insurance Co	IA	YRT/G	OL	62,184	161	180	212			0	0
86231	39-0989781	03/01/2001	Transamerica Life Insurance Co	IA	YRT/I	OL	133,997,756	2,949,531	2,776,059	3,515,925			0	0
86231	39-0989781	03/01/2001	Transamerica Life Insurance Co	IA	YRT/I	OL	21,213,260	107,866	110,586	207,068			0	0
86231	39-0989781	05/01/2001	Transamerica Life Insurance Co	IA	CO/I	OL	1,631,250	113,313	168,862	(24,032)			0	0
86231	39-0989781	05/01/2001	Transamerica Life Insurance Co	IA	YRT/I	OL	32,964,389	1,077,642	940,645	1,703,955			0	0
86231	39-0989781	08/01/2001	Transamerica Life Insurance Co	IA	CO/I	OL	1,585,000	74,304	80,121	12,317			0	0
86231	39-0989781	03/01/2002	Transamerica Life Insurance Co	IA	YRT/I	OL	34,637,929	1,184,012	959,437	8,551,909			0	0
86231	39-0989781	03/01/2002	Transamerica Life Insurance Co	IA	YRT/I	OL	1,408,315,956	18,590,789	14,968,713	7,389,109			0	0
86231	39-0989781	03/01/2002	Transamerica Life Insurance Co	IA	YRT/I	OL	50,582,649	444,930	999,309	667,645			0	0
86231	39-0989781	12/31/2006	Transamerica Life Insurance Co	IA	CO/G	OL	222,020,480	2,354,008	2,637,718	458,882			0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
87645	57-0654942	10/01/1987	United Fidelity Life	TX	CO/I	OL	3,685,723	306,336	340,896	70,080			0	0
80659	38-0397420	01/01/1977	US Business of Canada Life Assurance Company	MI	YRT/I	OL	515,137	5,112	4,313	5,993			0	0
80659	38-0397420	10/01/1977	US Business of Canada Life Assurance Company	MI	YRT/I	OL	306,076	9,855	9,154	12,047			0	0
80659	38-0397420	01/01/1983	US Business of Canada Life Assurance Company	MI	YRT/I	OL	284,982	5,016	5,643	8,954			0	0
80659	38-0397420	01/01/1983	US Business of Canada Life Assurance Company	MI	YRT/I	OL	825,802	11,762	10,745	23,474			0	0
80659	38-0397420	01/01/1983	US Business of Canada Life Assurance Company	MI	YRT/I	OL	1,190,504	27,972	58,301	32,165			0	0
80659	38-0397420	01/01/1984	US Business of Canada Life Assurance Company	MI	CO/I	OL	366,664	7,549	8,362	7,323			0	0
80659	38-0397420	01/01/1988	US Business of Canada Life Assurance Company	MI	YRT/I	OL	629,108	12,519	14,395	18,308			0	0
80659	38-0397420	01/01/1988	US Business of Canada Life Assurance Company	MI	YRT/I	OL	1,757,718	23,630	23,097	33,475			0	0
80659	38-0397420	01/01/1988	US Business of Canada Life Assurance Company	MI	YRT/I	OL	2,198,365	51,739	50,757	31,891			0	0
80659	38-0397420	01/01/1991	US Business of Canada Life Assurance Company	MI	YRT/I	OL	381,438	9,462	8,289	29,268			0	0
80659	38-0397420	02/01/1991	US Business of Canada Life Assurance Company	MI	YRT/I	OL	9,162,551	137,537	154,753	282,794			0	0
80659	38-0397420	09/01/1995	US Business of Canada Life Assurance Company	MI	YRT/I	OL	750,000	20,708	18,018	41,143			0	0
80659	38-0397420	01/01/1997	US Business of Canada Life Assurance Company	MI	YRT/I	DIS	0	0	0	983			0	0
80659	38-0397420	01/01/1997	US Business of Canada Life Assurance Company	MI	YRT/I	OL	2,985,232	29,083	28,015	56,882			0	0
80659	38-0397420	01/01/2001	US Business of Canada Life Assurance Company	MI	YRT/I	OL	22,709,599	3,801,162	3,341,621	946,576			0	0
80659	38-0397420	03/01/2002	US Business of Canada Life Assurance Company	MI	YRT/I	OL	4,165,998	1,957,125	1,538,946	1,249,608			0	0
80659	38-0397420	02/01/2005	US Business of Canada Life Assurance Company	MI	YRT/I	OL	6,760,109	10,585	12,550	15,837			0	0
80659	38-0397420	10/01/2006	US Business of Canada Life Assurance Company	MI	YRT/I	OL	6,397,350	14,818	13,452	34,654			0	0
0899999. General Account - Authorized U.S. Non-Affiliates							522,394,673,336	22,095,327,499	22,451,337,278	1,990,632,107	2,016,198,925	2,271,753,133	3,898,739	11,752,368,233
1099999. Total General Account - Authorized Non-Affiliates							522,394,673,336	22,095,327,499	22,451,337,278	1,990,632,107	2,016,198,925	2,271,753,133	3,898,739	11,752,368,233
1199999. Total General Account Authorized							792,766,347,653	24,144,586,744	24,379,247,404	2,467,468,581	2,016,198,925	2,271,753,133	1,515,564,287	11,752,368,233
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
00000	AA-3190823	01/01/2003	AIG Life of Bermuda Ltd	BMU	COMB/I	FA	0	0	0	9,333,084			5,046,124,514	0
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other							0	0	0	9,333,084	0	0	5,046,124,514	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	9,333,084	0	0	5,046,124,514	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	9,333,084	0	0	5,046,124,514	0
94633	86-0434924	01/01/1982	Bucktail Life Insurance Company	AZ	CO/G	OL	0	0	48	0			0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							0	0	48	0	0	0	0	0
00000	AA-3194154	11/05/2001	Chubb Tempest Life Reinsurance Ltd	BMU	OTH/G	VA	0	0	0	180,111			0	0
00000	AA-3194154	11/05/2001	Chubb Tempest Life Reinsurance Ltd	BMU	OTH/I	VA	0	0	0	128,574			0	0
00000	AA-3194154	01/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	OTH/G	VA	0	0	0	548,634			0	0
00000	AA-3194154	01/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	OTH/I	VA	0	0	0	529,984			0	0
00000	AA-1320035	04/01/1980	Colisee Reassurances	FRA	YRT/I	OL	1,916	39	37	64			0	0
00000	AA-0140010	05/01/2018	Commonwealth Union Assurance Ltd	LBR	CO/G	FA	0	37,227,871	37,904,898	1,454,941			0	47,856,250
00000	98-1345402	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	MCOFW/G	FA	0	0	0	4,209,069			1,247,230,426	0
00000	98-1345402	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	MCOFW/I	FA	0	0	0	2,242,475			13,698,460,949	0
00000	98-1345402	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	MCOFW/I	IL	714,851,083	0	0	307			524,164,970	0
00000	98-1345402	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	MCOFW/I	OA	0	0	0	0			166,758,211	0
00000	98-1345402	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	MCOFW/I	OL	52,532,673,861	0	0	201,869,311			7,594,950,739	0
00000	AA-1340015	02/01/1990	SCOR Ruckversicherung Deutschland AG	DEU	YRT/I	OL	2,484,974	1,977	1,821	25,972			0	0
00000	AA-1460146	02/01/1990	Swiss Reinsurance Company Ltd	CHE	YRT/I	OL	4,062,952	2,834	2,592	36,616			0	0
00000	AA-1460146	09/30/1995	Swiss Reinsurance Company Ltd	CHE	CO/I	FA	0	152,243,572	154,531,660	20,196			0	0
00000	AA-1460146	09/30/1995	Swiss Reinsurance Company Ltd	CHE	CO/I	OA	0	15,562,325	17,164,893	0			0	0
00000	AA-3160132	12/31/2019	THE CANADA LIFE ASSURANCE CO (BARBADOS BRANCH)	BRB	CO/I	IA	0	0	0	1,310,545			0	0
00000	AA-3160132	10/01/2020	THE CANADA LIFE ASSURANCE CO (BARBADOS BRANCH)	BRB	CO/I	IA	0	0	0	1,722,234			0	0
00000	AA-3160132	12/31/2022	THE CANADA LIFE ASSURANCE CO (BARBADOS BRANCH)	BRB	CO/I	FA	0	0	0	247,500			0	0
00000	AA-3190825	01/01/1999	Zurich Insurance Company	BMU	YRT/G	OL	0	0	0	4,052,640			0	0
00000	AA-3190825	10/31/2000	Zurich Insurance Company	BMU	YRT/G	OL	1,430,455,937	20,386	18,500	5,880,534			0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							54,684,530,723	205,059,004	209,624,401	224,459,707	0	0	23,231,565,295	47,856,250
2199999. Total General Account - Unauthorized Non-Affiliates							54,684,530,723	205,059,004	209,624,449	224,459,707	0	0	23,231,565,295	47,856,250
2299999. Total General Account Unauthorized							54,684,530,723	205,059,004	209,624,449	233,792,791	0	0	28,277,689,809	47,856,250
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	CR-1460100	01/01/2022	NEW REINS CO LTD	CHE	YRT/I	OL	0	4,817,808	0	3,502,246			0	0
3199999. General Account - Certified Non-U.S. Non-Affiliates							0	4,817,808	0	3,502,246	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	4,817,808	0	3,502,246	0	0	0	0
3399999. Total General Account Certified							0	4,817,808	0	3,502,246	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							847,450,878,376	24,354,463,556	24,588,871,853	2,704,763,618	2,016,198,925	2,271,753,133	29,793,254,096	11,800,224,483
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							792,766,347,653	24,144,586,744	24,379,247,452	2,467,468,581	2,016,198,925	2,271,753,133	1,515,564,287	11,752,368,233
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							54,684,530,723	209,876,812	209,624,401	237,295,037	0	0	28,277,689,809	47,856,250
9999999 - Totals							847,450,878,376	24,354,463,556	24,588,871,853	2,704,763,618	2,016,198,925	2,271,753,133	29,793,254,096	11,800,224,483

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
62308	06-0303370	10/01/1967	Connecticut General Life Insurance Co	CT	QA/I	LTDI			12,857				
62308	06-0303370	07/01/1968	Connecticut General Life Insurance Co	CT	OTH/I	LTDI	29,713	16,124	85,700				
62634	51-0104167	01/01/1998	Delaware American Life Insurance Co	DE	QA/G	LTDI			3,437				
70815	06-0838648	12/01/1995	Hartford Life & Accident Insurance Company	CT	QA/G	LTDI			1,310,381				
70815	06-0838648	04/01/2016	Hartford Life & Accident Insurance Company	CT	QA/G	LTDI			1,552,433				
65056	38-1659835	07/01/1997	Jackson National Life Insurance Company	MI	OTH/I	LTDI	50,911	5,697	1,168,745				
66346	58-0828824	01/01/1998	Munich American Reassurance Co	GA	OTH/I	LTDI	249,061	131,771	470,462				
68136	63-0169720	01/01/1996	Protective Life Insurance Company	TN	QA/I	LTDI		100	30,629				
64688	75-6020048	10/31/1995	SCOR Global Life Amer Reins Company	DE	QA/I	LTDI		562	507,384				
84549	38-2044243	01/01/1996	Symphonix Health Insurance Inc	IL	OTH/I	A	7,215	2,297					
84549	38-2044243	02/28/1996	Symphonix Health Insurance Inc	IL	OTH/G	LTDI	476	206					
86231	39-0989781	08/01/1994	Transamerica Life Insurance Co	IA	QA/G	A	13,575						
86231	39-0989781	12/31/2006	Transamerica Life Insurance Co	IA	QA/G	CAH	281,847	6,902	91,403				
61425	36-0792925	01/01/1997	Trustmark Insurance Company	IL	OTH/G	OH			1,789,609				
62596	31-0252460	01/01/1994	Union Fidelity Life Insurance Company	KS	QA/I	MS	78,832	15,277	67,811				
62235	01-0278678	06/01/1980	UNUM Life Insurance Company of America	ME	QA/G	LTDI			8,782				
62235	01-0278678	01/04/1981	UNUM Life Insurance Company of America	ME	QA/G	LTDI			49,934				
20583	13-1290712	01/01/2000	XL Reins America Inc	NY	QA/G	LTDI			260,300				
0899999. General Account - Authorized U.S. Non-Affiliates							711,630	178,936	7,409,867	0	0	0	0
00000	AA-1126490	06/01/1997	Lloyd's Syndicate 0490	GBR	OTH/G	OH			3,712				
00000	AA-1126957	06/01/1997	Lloyd's Syndicate 0957	GBR	OTH/G	OH			22,699				
00000	AA-1128490	06/01/1997	Lloyd's Syndicate 2490	GBR	OTH/G	OH			742				
0999999. General Account - Authorized Non-U.S. Non-Affiliates							0	0	27,153	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							711,630	178,936	7,437,020	0	0	0	0
1199999. Total General Account Authorized							711,630	178,936	7,437,020	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0
00000	AA-3194154	01/01/2001	Chubb Tempest Life Reinsurance Ltd	BMU	QA/G	LTDI			1,619,210				
00000	98-1345402	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	OTH/I	CMM	109,187					270,679	
00000	98-1345402	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	OTH/I	LTC	11,735,268					361,202,900	
00000	98-1345402	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	OTH/I	LTDI	8,073,421					169,366,693	
00000	98-1345402	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	OTH/I	MS	52					(529)	
00000	98-1345402	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	OTH/I	OH	780,290					7,190,100	
00000	98-1345402	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	OTH/I	SD	18,079,307					93,872,455	
00000	98-1345402	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	OTH/G	LTC	9,472					7,018	
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							38,786,997	0	1,619,210	0	0	631,909,316	0
2199999. Total General Account - Unauthorized Non-Affiliates							38,786,997	0	1,619,210	0	0	631,909,316	0
2299999. Total General Account Unauthorized							38,786,997	0	1,619,210	0	0	631,909,316	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							39,498,627	178,936	9,056,230	0	0	631,909,316	0
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							711,630	178,936	7,409,867	0	0	0	0
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							38,786,997	0	1,646,363	0	0	631,909,316	0
9999999 - Totals							39,498,627	178,936	9,056,230	0	0	631,909,316	0

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
...00000	..AA-3190823 ..	01/01/2003	AIG Life of Bermuda Ltd	0	54,598,374	140,537,611	195,135,985	0		0	0	0	195,387,599	195,135,985
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				0	54,598,374	140,537,611	195,135,985	0	XXX	0	0	0	195,387,599	195,135,985
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	54,598,374	140,537,611	195,135,985	0	XXX	0	0	0	195,387,599	195,135,985
0799999. Total General Account - Life and Annuity Affiliates				0	54,598,374	140,537,611	195,135,985	0	XXX	0	0	0	195,387,599	195,135,985
...00000	..AA-3194154 ..	11/05/2001	Chubb Tempest Life Reinsurance Ltd	0	0	0	0	0		0	0	0	69,330	0
...00000	..AA-3194154 ..	01/01/2002	Chubb Tempest Life Reinsurance Ltd	0	0	38,923	38,923	1,000	0001	0	0	0	0	1,000
...00000	..AA-1320035 ..	04/01/1980	Colisee Reassurances	39	0	0	39	1,000	0002	0	0	0	0	39
...00000	..AA-0140010 ..	05/01/2018	Commonwealth Union Assurance Ltd	37,227,871	0	0	37,227,871	0		0	47,856,248	0	0	37,227,871
...00000	..98-1345402 ..	01/01/2017	Fortitude Reinsurance Company Ltd	0	0	0	0	0		103,430,967	0	0	0	0
...00000	..AA-1340015 ..	02/01/1990	SCOR Ruckversicherung Deutschland AG	1,977	200,479	16	202,472	0		0	0	0	2,231	2,231
...00000	..AA-1460146 ..	02/01/1990	Swiss Reinsurance Company Ltd	2,834	291,083	17	293,934	33,400	0003	0	0	0	3,146	36,546
...00000	..AA-1460146 ..	09/30/1995	Swiss Reinsurance Company Ltd	152,243,572	0	3,699,398	155,942,970	0		136,908,934	0	0	0	136,908,934
...00000	..AA-1460146 ..	09/30/1995	Swiss Reinsurance Company Ltd	15,562,325	0	378,152	15,940,477	0		13,994,819	0	0	0	13,994,819
...00000	..AA-3190825 ..	10/31/2000	Zurich Insurance Company	20,386	0	74,389,143	74,409,529	0		0	74,025,518	0	0	74,025,518
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				205,059,004	491,562	78,505,649	284,056,215	35,400	XXX	254,334,720	121,881,766	0	74,707	262,196,958
1099999. Total General Account - Life and Annuity Non-Affiliates				205,059,004	491,562	78,505,649	284,056,215	35,400	XXX	254,334,720	121,881,766	0	74,707	262,196,958
1199999. Total General Account Life and Annuity				205,059,004	55,089,936	219,043,260	479,192,200	35,400	XXX	254,334,720	121,881,766	0	195,462,306	457,332,943
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
...00000	..AA-3194154 ..	01/01/2001	Chubb Tempest Life Reinsurance Ltd	1,619,210	0	0	1,619,210	2,643,457	0004	0	0	0	0	1,619,210
...00000	..98-1345402 ..	01/01/2017	Fortitude Reinsurance Company Ltd	0	0	0	0	0		2,813,370	0	0	0	0
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates				1,619,210	0	0	1,619,210	2,643,457	XXX	2,813,370	0	0	0	1,619,210
2199999. Total General Account - Accident and Health Non-Affiliates				1,619,210	0	0	1,619,210	2,643,457	XXX	2,813,370	0	0	0	1,619,210
2299999. Total General Account Accident and Health				1,619,210	0	0	1,619,210	2,643,457	XXX	2,813,370	0	0	0	1,619,210
2399999. Total General Account				206,678,214	55,089,936	219,043,260	480,811,410	2,678,857	XXX	257,148,090	121,881,766	0	195,462,306	458,952,153
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				0	0	0	0	0	XXX	0	0	0	0	0
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				206,678,214	55,089,936	219,043,260	480,811,410	2,678,857	XXX	257,148,090	121,881,766	0	195,462,306	458,952,153
9999999 - Totals				206,678,214	55,089,936	219,043,260	480,811,410	2,678,857	XXX	257,148,090	121,881,766	0	195,462,306	458,952,153

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	053000219	Wells Fargo Bank, N.A.	1,000
0002	1	026007689	BNP Paribas	1,000
0003	1	021000089	Citibank N.A.	33,400
0004	1	053000219	Wells Fargo Bank, N.A.	2,643,457

SCHEDULE S - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
0799999. Total General Account - Life and Annuity Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
00000	CR-1460100	01/01/2022	NEW REINS CO LTD	CHE	2	04/04/2019	10.0	4,817,808	787,732	0	5,605,540	0	5,605,540	560,554	0	0		0	456,875	0	456,875	8.2	81.5	4,568,750	1,036,790
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates								4,817,808	787,732	0	5,605,540	0	5,605,540	560,554	0	0	XXX	0	456,875	0	456,875	XXX	XXX	4,568,750	1,036,790
1099999. Total General Account - Life and Annuity Non-Affiliates								4,817,808	787,732	0	5,605,540	0	5,605,540	560,554	0	0	XXX	0	456,875	0	456,875	XXX	XXX	4,568,750	1,036,790
1199999. Total General Account Life and Annuity								4,817,808	787,732	0	5,605,540	0	5,605,540	560,554	0	0	XXX	0	456,875	0	456,875	XXX	XXX	4,568,750	1,036,790
1499999. Total General Account - Accident and Health U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1899999. Total General Account - Accident and Health Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2199999. Total General Account - Accident and Health Non-Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2299999. Total General Account Accident and Health								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2399999. Total General Account								4,817,808	787,732	0	5,605,540	0	5,605,540	560,554	0	0	XXX	0	456,875	0	456,875	XXX	XXX	4,568,750	1,036,790
2699999. Total Separate Accounts - U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3099999. Total Separate Accounts - Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3399999. Total Separate Accounts - Non-Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3499999. Total Separate Accounts								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								4,817,808	787,732	0	5,605,540	0	5,605,540	560,554	0	0	XXX	0	456,875	0	456,875	XXX	XXX	4,568,750	1,036,790
9999999 - Totals								4,817,808	787,732	0	5,605,540	0	5,605,540	560,554	0	0	XXX	0	456,875	0	456,875	XXX	XXX	4,568,750	1,036,790

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 6

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

		1 2022	2 2021	3 2020	4 2019	5 2018
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	2,744,262	3,282,227	3,259,222	2,926,570	25,196,633
2.	Commissions and reinsurance expense allowances	778,652	703,000	646,468	729,772	813,747
3.	Contract claims	3,774,263	4,243,070	3,835,067	3,951,009	5,185,897
4.	Surrender benefits and withdrawals for life contracts	576,586	527,085	523,789	710,251	947,996
5.	Dividends to policyholders and refunds to members	7,522	9,050	10,280	12,590	25,480
6.	Reserve adjustments on reinsurance ceded	(2,111,668)	(2,272,796)	(2,069,491)	(2,360,289)	17,732,489
7.	Increase in aggregate reserve for life and accident and health contracts	(237,433)	238,232	369,351	736,038	929,298
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	918,382	961,360	910,846	881,710	949,403
9.	Aggregate reserves for life and accident and health contracts	24,363,699	24,599,656	24,361,987	23,991,503	23,255,907
10.	Liability for deposit-type contracts	19,005	20,482	19,918	21,051	20,609
11.	Contract claims unpaid	269,411	265,632	277,316	156,650	162,633
12.	Amounts recoverable on reinsurance	269,709	338,343	363,841	366,097	305,593
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	55,765	61,128	48,993	85,553	69,438
16.	Unauthorized reinsurance offset	21,859	704	334	435	86
17.	Offset for reinsurance with Certified Reinsurers	1,037	0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	121,882	347,916	250,082	297,358	245,208
19.	Letters of credit (L)	2,679	2,679	3,527	3,527	9,942
20.	Trust agreements (T)	257,148	300,712	316,327	317,286	303,813
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	457	0	0	0	0
24.	Letters of credit (L)	0	0	0	0	0
25.	Trust agreements (T)	0	0	0	0	0
26.	Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	146,769,912,332		146,769,912,332
2.	Reinsurance (Line 16)	762,018,208	(762,018,208)	0
3.	Premiums and considerations (Line 15)	152,956,640	918,382,316	1,071,338,956
4.	Net credit for ceded reinsurance	XXX	24,906,655,712	24,906,655,712
5.	All other admitted assets (balance)	4,232,772,920		4,232,772,920
6.	Total assets excluding Separate Accounts (Line 26)	151,917,660,100	25,063,019,820	176,980,679,920
7.	Separate Account assets (Line 27)	59,701,052,812		59,701,052,812
8.	Total assets (Line 28)	211,618,712,912	25,063,019,820	236,681,732,732
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	109,560,669,624	24,344,693,582	133,905,363,206
10.	Liability for deposit-type contracts (Line 3)	12,316,198,532	19,005,140	12,335,203,672
11.	Claim reserves (Line 4)	714,906,795	269,410,519	984,317,314
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	17,401,720		17,401,720
13.	Premium & annuity considerations received in advance (Line 8)	10,144,284	848	10,145,132
14.	Other contract liabilities (Line 9)	2,422,282,412	501,118,901	2,923,401,313
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	21,859,257	(21,859,257)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	47,856,248	(47,856,248)	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	1,036,790	(1,036,790)	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	456,875	(456,875)	0
19.	All other liabilities (balance)	17,138,355,133		17,138,355,133
20.	Total liabilities excluding Separate Accounts (Line 26)	142,251,167,670	25,063,019,820	167,314,187,490
21.	Separate Account liabilities (Line 27)	59,617,952,812		59,617,952,812
22.	Total liabilities (Line 28)	201,869,120,482	25,063,019,820	226,932,140,302
23.	Capital & surplus (Line 38)	9,749,592,430	XXX	9,749,592,430
24.	Total liabilities, capital & surplus (Line 39)	211,618,712,912	25,063,019,820	236,681,732,732
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	24,344,693,582		
26.	Claim reserves	269,410,519		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	848		
29.	Liability for deposit-type contracts	19,005,140		
30.	Other contract liabilities	501,118,901		
31.	Reinsurance ceded assets	762,018,208		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	25,896,247,198		
34.	Premiums and considerations	918,382,316		
35.	Reinsurance in unauthorized companies	21,859,257		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	47,856,248		
37.	Reinsurance with Certified Reinsurers	1,036,790		
38.	Funds held under reinsurance treaties with Certified Reinsurers	456,875		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	989,591,486		
41.	Total net credit for ceded reinsurance	24,906,655,712		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	48,176,922	108,876,461	2,190,041	0	159,243,423	819,537
2.	Alaska AK	L	3,590,461	8,785,465	78,764	0	12,454,690	0
3.	Arizona AZ	L	32,788,519	930,375,604	906,079	0	964,070,202	80,928,639
4.	Arkansas AR	L	23,588,139	60,659,354	826,346	0	85,073,839	1,733,846
5.	California CA	L	590,873,878	2,049,808,503	4,577,141	0	2,645,259,521	51,577,406
6.	Colorado CO	L	48,991,471	193,818,194	1,086,073	0	243,895,738	899,564
7.	Connecticut CT	L	39,570,585	175,768,402	408,207	0	215,747,195	1,395,531
8.	Delaware DE	L	18,752,805	59,051,376	345,003	0	78,149,185	17,304,480
9.	District of Columbia DC	L	6,069,286	15,211,426	62,361	0	21,343,073	0
10.	Florida FL	L	252,850,654	1,440,951,918	4,604,337	0	1,698,406,909	10,858,997
11.	Georgia GA	L	134,330,791	260,576,566	4,186,224	0	399,093,581	1,206,058
12.	Hawaii HI	L	18,972,387	74,429,696	151,400	0	93,553,483	742,943
13.	Idaho ID	L	11,136,873	558,041,717	179,907	0	569,358,496	1,131,558
14.	Illinois IL	L	111,702,628	517,159,958	1,597,010	0	630,459,596	3,521,609
15.	Indiana IN	L	37,955,399	276,435,239	804,025	0	315,194,663	1,334,134
16.	Iowa IA	L	22,348,989	66,507,329	332,305	0	89,188,624	3,066,112
17.	Kansas KS	L	24,007,980	71,816,824	802,447	0	96,627,251	941,879
18.	Kentucky KY	L	34,824,332	103,229,632	2,767,541	0	140,821,505	1,286,299
19.	Louisiana LA	L	43,408,860	176,368,756	1,412,577	0	221,190,193	580,264
20.	Maine ME	L	7,340,133	34,459,983	221,260	0	42,021,376	446,597
21.	Maryland MD	L	77,656,503	254,749,682	997,788	0	333,403,974	1,620,101
22.	Massachusetts MA	L	61,158,698	241,244,914	635,579	0	303,039,191	1,519,133
23.	Michigan MI	L	94,854,746	387,629,181	1,375,199	0	483,859,125	1,502,642
24.	Minnesota MN	L	167,298,139	181,248,033	552,965	0	349,099,137	2,528,902
25.	Mississippi MS	L	22,377,479	59,187,930	1,485,463	0	83,050,871	80,507
26.	Missouri MO	L	46,049,968	717,668,020	1,347,918	0	765,065,906	442,217
27.	Montana MT	L	6,121,946	17,026,499	158,831	0	23,307,275	0
28.	Nebraska NE	L	16,381,679	35,916,395	391,397	0	52,689,471	500,163
29.	Nevada NV	L	29,855,064	130,105,067	401,574	0	160,361,704	590,735
30.	New Hampshire NH	L	10,546,669	72,872,570	208,227	0	83,627,467	822,831
31.	New Jersey NJ	L	132,719,473	705,419,885	3,332,372	0	841,471,729	1,731,361
32.	New Mexico NM	L	11,951,156	36,428,123	348,479	0	48,727,757	376,959
33.	New York NY	N	35,337,442	33,844,839	151,662	0	69,333,944	0
34.	North Carolina NC	L	96,473,888	588,736,454	2,835,996	0	688,046,339	2,426,385
35.	North Dakota ND	L	5,647,095	24,637,805	196,291	0	30,481,191	670,733
36.	Ohio OH	L	74,568,231	651,477,579	1,944,139	0	727,989,949	3,194,345
37.	Oklahoma OK	L	23,079,943	62,123,819	848,362	0	86,052,125	0
38.	Oregon OR	L	20,930,477	95,827,303	734,730	0	117,492,510	725,844
39.	Pennsylvania PA	L	128,912,510	560,326,599	4,278,141	0	693,517,250	12,585,343
40.	Rhode Island RI	L	7,352,545	46,824,409	266,058	0	54,443,012	134,591
41.	South Carolina SC	L	46,495,854	170,332,262	1,855,444	0	218,683,560	989,192
42.	South Dakota SD	L	8,799,564	18,873,942	223,538	0	27,897,044	325,720
43.	Tennessee TN	L	77,444,800	191,178,460	3,707,202	0	272,330,463	1,082,132
44.	Texas TX	L	330,586,235	1,273,035,685	5,584,943	0	1,609,206,863	549,215,010
45.	Utah UT	L	26,383,841	104,918,743	725,405	0	132,027,989	3,194,966
46.	Vermont VT	L	4,370,941	18,485,434	224,555	0	23,080,930	0
47.	Virginia VA	L	94,227,499	290,037,664	2,479,636	0	386,744,799	2,944,583
48.	Washington WA	L	48,669,364	232,836,145	707,736	0	282,213,245	2,503,198
49.	West Virginia WV	L	14,334,098	61,853,925	859,857	0	77,047,880	82,578
50.	Wisconsin WI	L	34,428,198	273,541,322	2,129,539	0	310,099,060	2,613,126
51.	Wyoming WY	L	4,286,584	11,510,511	124,098	0	15,921,193	250,000
52.	American Samoa AS	N	3,257	0		0	3,257	0
53.	Guam GU	N	98,027	0	1,842	0	99,869	0
54.	Puerto Rico PR	L	2,289,988	28,636	1,339,721	0	3,658,345	0
55.	U.S. Virgin Islands VI	L	128,367	1,200	1,118	0	130,685	0
56.	Northern Mariana Islands MP	N	15,451	0	130	0	15,581	0
57.	Canada CAN	N	100,216	900	5,029	0	106,145	0
58.	Aggregate Other Alien OT	XXX	11,062,141	5,280,410	0	0	16,342,551	0
59.	Subtotal	XXX	3,284,279,167	14,737,542,749	70,000,012	0	18,091,821,928	774,428,752
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	3,856,453	(55,751)			3,800,702	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	459,427				459,427	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	22,782,063	22,820	953,561		23,758,444	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	3,311,377,110	14,737,509,819	70,953,573	0	18,119,840,502	774,428,752
96.	Plus reinsurance assumed	XXX	17,122,476	22,863,671,432			22,880,793,908	
97	Totals (All Business)	XXX	3,328,499,587	37,601,181,251	70,953,573	0	41,000,634,410	774,428,752
98.	Less reinsurance ceded	XXX	2,732,186,690	18,067,439	39,547,167		2,789,801,296	
99.	Totals (All Business) less Reinsurance Ceded	XXX	596,312,897	37,583,113,812	(c) 31,406,406	0	38,210,833,115	774,428,752
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	11,062,141	5,280,410			16,342,551	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	11,062,141	5,280,410	0	0	16,342,551	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 52
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. N - None of the above - Not allowed to write business in the state..... 5

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

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	48,176,922	108,876,461	126,246	16,347	819,537	158,015,513
2. Alaska	AK	3,590,461	8,785,465	3,524	3,201	0	12,382,652
3. Arizona	AZ	32,788,519	930,375,604	51,089	162,465	80,928,639	1,044,306,316
4. Arkansas	AR	23,588,139	60,659,354	19,378	28,380	1,733,846	86,029,097
5. California	CA	590,873,878	2,049,808,503	148,188	1,085,979	51,577,406	2,693,493,953
6. Colorado	CO	48,991,471	193,818,194	95,103	173,789	899,564	243,978,121
7. Connecticut	CT	39,570,585	175,768,402	206,069	136,117	1,395,531	217,076,705
8. Delaware	DE	18,752,805	59,051,376	37,917	101,356	17,304,480	95,247,934
9. District of Columbia	DC	6,069,286	15,211,426	640	18,472	0	21,299,824
10. Florida	FL	252,850,654	1,440,951,918	328,600	647,582	10,858,997	1,705,637,751
11. Georgia	GA	134,330,791	260,576,566	171,002	80,747	1,206,058	396,365,163
12. Hawaii	HI	18,972,387	74,429,696	7,786	21,054	742,943	94,173,866
13. Idaho	ID	11,136,873	558,041,717	6,041	60,021	1,131,558	570,376,209
14. Illinois	IL	111,702,628	517,159,958	321,224	581,353	3,521,609	633,286,772
15. Indiana	IN	37,955,399	276,435,239	80,115	54,551	1,334,134	315,859,438
16. Iowa	IA	22,348,989	66,507,329	34,983	78,955	3,066,112	92,036,369
17. Kansas	KS	24,007,980	71,816,824	74,311	262,762	941,879	97,103,756
18. Kentucky	KY	34,824,332	103,229,632	70,718	49,955	1,286,299	139,460,936
19. Louisiana	LA	43,408,860	176,368,756	122,944	55,375	580,264	220,536,198
20. Maine	ME	7,340,133	34,459,983	48,751	14,661	446,597	42,310,125
21. Maryland	MD	77,656,503	254,749,682	83,025	398,753	1,620,101	334,508,065
22. Massachusetts	MA	61,158,698	241,244,914	91,413	513,010	1,519,133	304,527,168
23. Michigan	MI	94,854,746	387,629,181	198,503	227,574	1,502,642	484,412,645
24. Minnesota	MN	167,298,139	181,248,033	272,118	207,838	2,528,902	351,555,030
25. Mississippi	MS	22,377,479	59,187,930	28,234	28,814	80,507	81,702,963
26. Missouri	MO	46,049,968	717,668,020	141,801	233,699	442,217	764,535,706
27. Montana	MT	6,121,946	17,026,499	2,402	26,908	0	23,177,754
28. Nebraska	NE	16,381,679	35,916,395	30,975	74,331	500,163	52,903,543
29. Nevada	NV	29,855,064	130,105,067	26,833	51,285	590,735	160,628,984
30. New Hampshire	NH	10,546,669	72,872,570	131,127	47,761	822,831	84,420,959
31. New Jersey	NJ	132,719,473	705,419,885	1,999,609	820,701	1,731,361	842,691,028
32. New Mexico	NM	11,951,156	36,428,123	13,802	115,165	376,959	48,885,205
33. New York	NY	35,337,442	33,844,839	2,794	82,239	0	69,267,314
34. North Carolina	NC	96,473,888	588,736,454	164,806	240,587	2,426,385	688,042,120
35. North Dakota	ND	5,647,095	24,637,805	26,842	96,731	670,733	31,079,205
36. Ohio	OH	74,568,231	651,477,579	231,020	368,252	3,194,345	729,839,427
37. Oklahoma	OK	23,079,943	62,123,819	28,930	241,367	0	85,474,060
38. Oregon	OR	20,930,477	95,827,303	12,345	203,419	725,844	117,699,388
39. Pennsylvania	PA	128,912,510	560,326,599	365,947	795,310	12,585,343	702,985,709
40. Rhode Island	RI	7,352,545	46,824,409	22,407	197,080	134,591	54,531,033
41. South Carolina	SC	46,495,854	170,332,262	94,706	143,760	989,192	218,055,775
42. South Dakota	SD	8,799,564	18,873,942	31,802	116,685	325,720	28,147,713
43. Tennessee	TN	77,444,800	191,178,460	128,663	118,812	1,082,132	269,952,868
44. Texas	TX	330,586,235	1,273,035,685	312,890	705,023	549,215,010	2,153,854,842
45. Utah	UT	26,383,841	104,918,743	14,878	42,185	3,194,966	134,554,613
46. Vermont	VT	4,370,941	18,485,434	141,530	11,140	0	23,009,046
47. Virginia	VA	94,227,499	290,037,664	74,727	209,696	2,944,583	387,494,169
48. Washington	WA	48,669,364	232,836,145	36,507	131,831	2,503,198	284,177,045
49. West Virginia	WV	14,334,098	61,853,925	44,520	21,376	82,578	76,336,498
50. Wisconsin	WI	34,428,198	273,541,322	105,594	1,504,569	2,613,126	312,192,810
51. Wyoming	WY	4,286,584	11,510,511	9,053	3,466	250,000	16,059,614
52. American Samoa	AS	3,257	0			0	3,257
53. Guam	GU	98,027	0	460		0	98,486
54. Puerto Rico	PR	2,289,988	28,636	1,301,500		0	3,620,124
55. U.S. Virgin Islands	VI	128,367	1,200			0	129,567
56. Northern Mariana Islands	MP	15,451	0			0	15,451
57. Canada	CAN	100,216	900	4,547		0	105,663
58. Aggregate Other Alien	OT	11,062,141	5,280,410			0	16,342,551
59. Total		3,284,279,167	14,737,542,749	8,130,939	11,612,487	774,428,752	18,815,994,094

American International Group, Inc.

SCHEDULE Y - Part 1 Organizational Chart

SCHEDULE Y DOES NOT INCLUDE APPROXIMATELY 1,633 ENTITIES THAT ARE (I) REAL ESTATE JOINT VENTURES AND RELATED ENTITIES, OR EMPLOYEE INVESTMENT VEHICLES, (II) AFFORDABLE HOUSING INVESTMENT PARTNERSHIPS AND SUBSIDIARIES OF AFFORDABLE HOUSING INVESTMENT PARTNERSHIPS, AND (III) MISCELLANEOUS ENTITIES (E.G., TRUSTS AND FUNDS).[1]

No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
1	1	00124	American International Group, Inc.	USA		13-2592361		
2	2	00000	AIG Capital Corporation	USA		60-0001373	100.00%	100.00%
3	3	00000	AIG Commercial Equipment Finance, Inc.	USA		20-1749201	100.00%	100.00%
4	3	00000	AIG Securities Lending Corp.	USA		13-4009890	100.00%	100.00%
5	3	00000	First Principles Capital Management, LLC	USA		56-2376795	100.00%	100.00%
6	3	00000	Lavastone Capital LLC	USA			100.00%	100.00%
7	2	00000	AIG Employee Services, Inc.	USA		84-1697731	100.00%	100.00%
8	3	00000	American International Facilities Management, LLC	USA		81-2596563	100.00%	100.00%
9	2	00000	AIG FCOE, Inc.	USA		46-4783969	100.00%	100.00%
10	2	00000	AIG Federal Savings Bank	USA		51-0396365	100.00%	100.00%
11	2	00000	AIG Financial Products Corp.	USA		13-3389410	100.00%	100.00%
12	3	00000	AIG Financial Products (Jersey) Limited	JEY		98-0356580	100.00%	100.00%
13	3	00000	AIG Financial Products Hong Kong Limited	HKG			100.00%	100.00%
14	3	00000	AIG Management France Limited	BMU		98-0339107	100.00%	100.00%
15	3	00000	AIG Matched Funding Corp.	USA		13-3472929	100.00%	100.00%
16	3	00000	AIG-FP Capital Preservation Corp.	USA		13-3647774	100.00%	100.00%
17	3	00000	AIG-FP Investment Company (Bermuda) Limited	BMU			100.00%	100.00%
18	4	00000	AIG-FP Funding (Cayman) Limited	CYM		98-0358403	100.00%	100.00%
19	4	00000	AIG-FP Special Finance (Cayman) Limited	CYM			100.00%	100.00%
20	3	00000	AIG-FP Matched Funding Corp.	USA		13-3592317	100.00%	100.00%
21	3	00000	AIG-FP Pinestead Holdings Corp.	USA		13-3909069	100.00%	100.00%
22	2	00000	AIG Foundation, Inc.	USA		20-3713472	100.00%	100.00%
23	2	00000	AIG Global Operations, Inc.	USA		45-1438352	100.00%	100.00%
24	3	00000	AIG Shared Services Corporation	USA		13-4923030	100.00%	100.00%
25	3	00000	AIG Technologies (Malaysia) Sdn. Bhd.	MYS			100.00%	100.00%
26	3	00000	AIG Technologies Kabushiki Kaisha	JPN			100.00%	100.00%
27	2	00000	AIG International Inc.	USA		06-1381519	100.00%	100.00%
28	2	00000	AIG Markets, Inc.	USA		01-0711344	100.00%	100.00%
29	2	00000	AIG Overseas Pool LLC	USA		27-4602464	100.00%	100.00%
30	2	00000	AIG Procurement Services, Inc.	USA		45-4820515	100.00%	100.00%
31	2	00000	AIG Property Casualty Inc.	USA		27-1992729	100.00%	100.00%
32	3	00000	AIG Claims, Inc.	USA		13-2925174	100.00%	100.00%
33	4	00000	Global Loss Prevention, Inc.	USA		13-2978816	100.00%	100.00%
34	4	00000	Health Direct, Inc.	USA		06-1332347	100.00%	100.00%
35	3	00000	AIG Global Operations (Ireland) Limited	IRL		98-1625821	100.00%	100.00%
36	3	00000	AIG PC Global Services, Inc.	USA		80-0485576	100.00%	100.00%
37	4	00000	AIG North America, Inc.	USA		13-2989593	100.00%	100.00%
38	3	00000	AIG Property Casualty International, LLC	USA		01-0711348	100.00%	100.00%
39	4	00000	AIG Consultoria e Servicos Ltda.	BRA			100.00%	100.00%
40	4	00000	AIG Global Benefits Network	BEL			98.77%	100.00%
41	4	00000	AIG Insurance Management Services, Inc.	USA		13-3197914	100.00%	100.00%
42	5	00000	Grand Isle SAC Limited	BMU			100.00%	100.00%
43	4	00000	AIG International Holdings GmbH	CHE			100.00%	100.00%
44	5	00000	AIG APAC HOLDINGS PTE. LTD.	SGP			100.00%	100.00%
45	6	00000	AIG Asia Pacific Insurance Pte. Ltd.	SGP			100.00%	100.00%
46	7	00000	AIG Australia Limited	AUS			100.00%	100.00%
47	7	00000	AIG Insurance (Thailand) Public Company Limited	THA			100.00%	100.00%
48	7	00000	AIG Insurance Hong Kong Limited	HKG		98-1477944	100.00%	100.00%
49	8	00000	American International Underwriters, Limited	HKG			100.00%	100.00%
50	7	00000	AIG Insurance New Zealand Limited	NZL			100.00%	100.00%
51	7	00000	AIG Korea Inc.	KOR			100.00%	100.00%
52	8	00000	AIG Advisors Inc.	KOR			100.00%	100.00%
53	7	00000	AIG Malaysia Insurance Berhad	MYS			100.00%	100.00%
54	7	00000	AIG Philippines Insurance, Inc.	PHL			100.00%	100.00%
55	7	00000	AIG Re-Takaful (L) Berhad	MYS			100.00%	100.00%
56	7	00000	AIG Vietnam Insurance Company Limited	VNM			100.00%	100.00%
57	7	00000	PT AIG Insurance Indonesia	IDN			100.00%	100.00%
58	7	00000	PT AIG Management Consulting	IDN			99.99%	100.00%
59	8	00000	PT Tiara Citra Cemerlang	IDN			99.99%	99.99%
60	6	00000	AIG International Consulting (Shanghai) Co. Ltd.	CHN			100.00%	100.00%
61	6	00000	AIG International Limited	HKG			100.00%	100.00%
62	7	00000	AIG Business Consulting (Beijing) Co., Ltd.	CHN			100.00%	100.00%
63	6	00000	American Asiatic Underwriters, Limited	HKG			100.00%	100.00%
64	6	00000	Guam Insurance Adjusters, Inc.	GUM		96-0000500	100.00%	100.00%
65	6	00000	PT AIG Management Consulting	IDN			0.01%	100.00%
66	7	00000	PT Tiara Citra Cemerlang	IDN			99.99%	99.99%
67	6	00000	Thai UIB Holding Company Limited	THA			49.90%	49.90%
68	7	00000	Universal Insurance Broker Company Limited	THA			50.10%	74.89%
69	6	00000	Universal Insurance Broker Company Limited	THA			49.89%	74.89%
70	5	00000	AIG Canada Holdings Inc.	CAN			100.00%	100.00%
71	6	00000	AIG Insurance Company of Canada	CAN		98-1494842	100.00%	100.00%
72	5	00000	AIG Europe Holdings S.a.r.l	LUX			100.00%	100.00%
73	6	00000	AIG Advisors S.r.l.	ITA			100.00%	100.00%
74	6	00000	AIG Europe S.A.	LUX			100.00%	100.00%
75	7	00000	AIG Germany Holding GmbH	DEU		98-0699805	100.00%	100.00%
76	8	00000	WYNONA 1837 GmbH	DEU		98-0699802	100.00%	100.00%
77	7	00000	AIG Global Reinsurance Operations	BEL			100.00%	100.00%
78	7	00000	Hansa GmbH	DEU			100.00%	100.00%
79	7	00000	Hansa Grundstuckverwaltungs GmbH & Co. KG	DEU			94.50%	100.00%
80	6	00000	Assib Underwriting Agenzia di Assicurazioni S.r.l.	ITA			49.00%	49.00%
81	5	00000	AIG Global Benefits Network	BEL			1.23%	100.00%
82	5	00000	AIG Holdings Europe Limited	GBR		98-1286732	100.00%	100.00%
83	6	00000	AIG Israel Insurance Company Ltd	ISR			100.00%	100.00%
84	6	00000	American International Group UK Limited	GBR			100.00%	100.00%
85	7	00000	AIG Europe (Services) Limited	GBR			100.00%	100.00%
86	8	00000	AIG Receivables Management Limited	GBR			100.00%	100.00%
87	8	00000	AIG Trade Finance Limited	GBR			100.00%	100.00%
88	8	00000	The CI Group Holdings Limited	GBR			19.99%	19.99%
89	5	00000	AIG Investments UK Limited	GBR		98-0561094	100.00%	100.00%
90	6	00000	Talbot Holdings Ltd.	BMU			100.00%	100.00%
91	7	00000	Talbot 2002 Underwriting Capital Ltd.	GBR			100.00%	100.00%
92	7	00000	Talbot Capital Ltd.	BMU			100.00%	100.00%
93	7	00000	Talbot Underwriting Capital Ltd.	GBR			100.00%	100.00%
94	7	00000	Talbot Underwriting Holdings Ltd.	GBR			100.00%	100.00%
95	8	00000	Talbot Underwriting Ltd.	GBR			100.00%	100.00%
96	9	00000	Syndicate 1183	GBR			100.00%	100.00%
97	9	00000	Syndicate 2019	GBR			100.00%	100.00%
98	9	00000	Talbot Risk Services Pte. Ltd.	SGP			100.00%	100.00%
99	9	00000	Talbot Underwriting (LATAM) S.A.	CHL			99.00%	100.00%
100	9	00000	Talbot Underwriting Risk Services Ltd.	GBR			100.00%	100.00%
101	8	00000	Talbot Underwriting Services Ltd.	GBR			100.00%	100.00%
102	9	00000	Talbot Underwriting (LATAM) S.A.	CHL			1.00%	100.00%
103	5	00000	AIG Japan Holdings Kabushiki Kaisha	JPN			100.00%	100.00%
104	6	00000	AIG Asset Management (Japan) Company Kabushiki Kaisha	JPN			100.00%	100.00%

American International Group, Inc.

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No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
105	6	00000	AIG Business Partners Kabushiki Kaisha	JPN			100.00%	100.00%
106	7	00000	AIG Harmony Co., Ltd	JPN			100.00%	100.00%
107	6	00000	AIG General Insurance Co., Ltd.	JPN			100.00%	100.00%
108	7	00000	Houtoku	JPN			10.00%	10.00%
109	7	00000	Japan China Health Medical Center	JPN			10.00%	10.00%
110	7	00000	Kyoto Insurance Service Co., Ltd.	JPN			10.00%	10.00%
111	7	00000	Nihon System Shuno	JPN			10.00%	10.00%
112	7	00000	Non-Life Insurance Building, Ltd.	JPN			10.00%	10.00%
113	7	00000	SI-LIFESUPPORT CO LTD	JPN			10.00%	10.00%
114	7	00000	Saitama Sogo Hoken Service KK	JPN			10.00%	10.00%
115	7	00000	Toh Koh Co., Ltd.	JPN			10.00%	10.00%
116	7	00000	Tosen	JPN			10.00%	10.00%
117	6	00000	AIG Partners Co., Ltd.	JPN			100.00%	100.00%
118	6	00000	American Home Assurance Co., Ltd.	JPN			100.00%	100.00%
119	7	00000	T-PEC Corporation	JPN			9.40%	62.04%
120	6	00000	JI Accident and Fire Insurance Company, Ltd.	JPN			50.00%	50.00%
121	6	00000	T-PEC Corporation	JPN			52.64%	62.04%
122	6	00000	Techmark Japan Kabushiki Kaisha	JPN			100.00%	100.00%
123	5	00000	AIG Latin America Investments, S.L.	ESP		20-1087846	100.00%	100.00%
124	6	00000	AIG Brazil Holding I, LLC	USA		46-1889969	100.00%	100.00%
125	7	00000	AIG Seguros Brasil S.A.	BRA			90.56%	100.00%
126	8	00000	AIG Resseguros Brasil S.A.	BRA			100.00%	100.00%
127	6	00000	AIG Brazil Holding II, LLC	USA		46-1902928	100.00%	100.00%
128	7	00000	AIG Seguros Brasil S.A.	BRA			9.44%	100.00%
129	8	00000	AIG Resseguros Brasil S.A.	BRA			100.00%	100.00%
130	6	00000	AIG China Real Estate Investors Partner	BMU			99.98%	100.00%
131	6	31674	AIG Insurance Company-Puerto Rico	PRI		66-0319193	100.00%	100.00%
132	7	00000	AIG Insurance Agency, Inc. - Puerto Rico	PRI		66-0509110	100.00%	100.00%
133	6	00000	AIG Jamaica Insurance Company Limited	JAM			100.00%	100.00%
134	6	00000	AIG Latin America Holdings LLC	USA		27-1930882	100.00%	100.00%
135	7	00000	AIG Consultoria e Servicos Ltda.	BRA			0.00%	100.00%
136	7	00000	Garanplus S.A. de C.V.	MEX			0.00%	100.00%
137	6	00000	AIG Latin America I.I.	PRI		66-0687207	100.00%	100.00%
138	6	00000	AIG Mexico Servicios, S.A. de C.V.	MEX			100.00%	100.00%
139	6	00000	AIG Seguros Mexico, S.A. de C.V.	MEX		98-1586880	100.00%	100.00%
140	6	00000	AIG-Metropolitana Cía. de Seguros y Reaseguros S.A.	ECU			51.78%	51.78%
141	6	00000	American International Underwriters S.A.	URY			100.00%	100.00%
142	6	00000	American International Underwriters de Colombia, Ltda.	COL			100.00%	100.00%
143	6	00000	Garanplus S.A. de C.V.	MEX			100.00%	100.00%
144	6	00000	Inversiones Segucasai, C.A.	VEN			100.00%	100.00%
145	7	00000	C.A. de Seguros American International	VEN			95.00%	95.00%
146	6	00000	T A Holdings Ltd.	ZWE			14.08%	14.08%
147	5	00000	AIG MEA Holdings Limited	ARE			100.00%	100.00%
148	6	00000	AIG Egypt Insurance Company S.A.E.	EGY			95.08%	95.08%
149	6	00000	AIG Insurance Limited	LKA			100.00%	100.00%
150	6	00000	AIG Lebanon SAL	LBN			100.00%	100.00%
151	6	00000	AIG MEA Limited	ARE			100.00%	100.00%
152	7	00000	AIG Kenya Insurance Company Limited	KEN			66.67%	66.67%
153	6	00000	AIG Uganda Limited	UGA			100.00%	100.00%
154	6	00000	American International Group Morocco Limited SA	MAR			99.98%	100.00%
155	5	00000	Johannesburg Insurance Holdings (Proprietary) Limited	ZAF			100.00%	100.00%
156	6	00000	AIG Life South Africa Limited	ZAF			100.00%	100.00%
157	6	00000	AIG South Africa Limited	ZAF			100.00%	100.00%
158	4	00000	AIG MEA Investments and Services, LLC	USA		81-5275148	100.00%	100.00%
159	5	00000	American International Group Morocco Limited SA	MAR			0.02%	100.00%
160	5	00000	Tata AIG General Insurance Company Limited	IND			26.00%	26.00%
161	4	00000	AIG Mexico Servicios, S.A. de C.V.	MEX			0.00%	100.00%
162	4	00000	AIG Transaction Execution Limited	GBR			100.00%	100.00%
163	4	00000	AIG Travel, Inc.	USA		02-0547704	100.00%	100.00%
164	5	00000	AIG Travel Assist, Inc.	USA		13-2978727	100.00%	100.00%
165	6	00000	AIG Travel Asia Pacific Pte. Ltd.	SGP			100.00%	100.00%
166	7	00000	AIG Travel Assist Consulting (Shanghai) Co., Ltd.	CHN			100.00%	100.00%
167	7	00000	AIG Travel Assist Malaysia Sdn. Bhd.	MYS			100.00%	100.00%
168	6	00000	AIG Travel EMEA Limited	GBR		39-1934816	100.00%	100.00%
169	7	00000	AIG Travel Europe Limited	GBR		52-2252160	100.00%	100.00%
170	6	00000	Travel Guard Americas LLC	USA		36-4496978	100.00%	100.00%
171	5	00000	Livetravel, Inc.	USA		39-1611328	100.00%	100.00%
172	5	00000	Travel Guard Group Canada, Inc./Groupe Garde Voyage du Canada, Inc.	CAN		89-2295536	100.00%	100.00%
173	5	00000	Travel Guard Group, Inc.	USA		39-1788198	100.00%	100.00%
174	4	00000	AIG United Guaranty - Agenzia di Assicurazione S.R.L.	ITA		98-1158712	100.00%	100.00%
175	4	00000	AIG Uzbekinvest Limited	GBR			51.00%	51.00%
176	4	00000	American International Reinsurance Company, Ltd.	BMU		23-2391022	100.00%	100.00%
177	5	00000	AIG China Real Estate Investors Partner	BMU			0.02%	100.00%
178	5	00000	American International Company Limited	BMU		13-2991949	100.00%	100.00%
179	4	00000	Azur Group Limited	GBR			20.58%	20.58%
180	4	00000	HPIS Limited	GBR		98-0346264	100.00%	100.00%
181	5	00000	Hospital Plan Insurance Services	GBR		66-0598389	100.00%	100.00%
182	4	00000	PCG 2019 Corporate Member Limited	GBR		98-1524979	100.00%	100.00%
183	4	00000	Validus Holdings, Ltd.	BMU		98-0501001	100.00%	100.00%
184	5	00000	Validus Reinsurance, Ltd.	BMU		98-0523608	100.00%	100.00%
185	6	00000	AlphaCat 2015, Ltd.	BMU		98-1280257	40.00%	40.00%
186	6	00000	Validus Holdings (UK) Ltd.	GBR			100.00%	100.00%
187	7	00000	Validus Reinsurance (Switzerland) Ltd	CHE		98-0572441	100.00%	100.00%
188	8	00000	Flagstone Reinsurance (Luxembourg) S.A.R.L	LUX			100.00%	100.00%
189	7	00000	Validus Research Inc.	CAN			100.00%	100.00%
190	6	00000	Validus UPS, Ltd.	BMU		98-1070844	100.00%	100.00%
191	7	00000	Flagstone (Bermuda) Holdings Limited	BMU			100.00%	100.00%
192	8	00000	Mont Fort Re Ltd.	BMU		98-0541812	100.00%	100.00%
193	5	00000	Validus Services (Bermuda), Ltd.	BMU		98-1278365	100.00%	100.00%
194	5	00000	Validus Ventures Ltd.	BMU		98-1210768	100.00%	100.00%
195	6	00000	AlphaCat Managers Ltd.	BMU		98-1210774	100.00%	100.00%
196	7	00000	AlphaCat Reinsurance Ltd.	BMU		98-1220904	100.00%	100.00%
197	3	00000	AIG Property Casualty U.S., Inc.	USA		13-3386798	100.00%	100.00%
198	4	00000	AIG Aerospace Insurance Services, Inc.	USA		58-1354492	100.00%	100.00%
199	5	00000	AIG Aerospace Adjustment Services, Inc.	USA		58-1036967	100.00%	100.00%
200	4	40258	AIG Assurance Company	USA	IL	02-6008643	100.00%	100.00%
201	4	00000	AIG MGU Holdings Inc.	USA		92-0527572	100.00%	100.00%
202	5	00000	Private Client Select Insurance Services LLC	USA		88-4200069	100.00%	100.00%
203	4	19402	AIG Property Casualty Company	USA	IL	25-1118791	100.00%	100.00%
204	4	26883	AIG Specialty Insurance Company	USA	IL	02-0309086	100.00%	100.00%
205	4	00000	AIG Warranty Services of Florida, Inc.	USA		58-2464603	100.00%	100.00%
206	4	00000	AIG WarrantyGuard, Inc.	USA		13-3878133	100.00%	100.00%
207	4	19399	AIU Insurance Company	USA	NY	13-5303710	100.00%	100.00%
208	4	19380	American Home Assurance Company	USA	NY	13-5124990	100.00%	100.00%

American International Group, Inc.

SCHEDULE Y - Part 1 Organizational Chart

SCHEDULE Y DOES NOT INCLUDE APPROXIMATELY 1,633 ENTITIES THAT ARE (I) REAL ESTATE JOINT VENTURES AND RELATED ENTITIES, OR EMPLOYEE INVESTMENT VEHICLES, (II) AFFORDABLE HOUSING INVESTMENT PARTNERSHIPS AND SUBSIDIARIES OF AFFORDABLE HOUSING INVESTMENT PARTNERSHIPS, AND (III) MISCELLANEOUS ENTITIES (E.G., TRUSTS AND FUNDS).[1]

No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
209	5	00000	AHAC DECO Sub, LLC	USA		85-1401886	99.00%	100.00%
210	5	00000	AIG AHAC Equity, LLC	USA		84-5137625	99.00%	100.00%
211	5	00000	AIG GI Fund Holdings Ltd	BMU		98-1537880	35.00%	100.00%
212	6	00000	AIG GI Ocean LLC	USA			100.00%	100.00%
213	5	00000	AIG Insurance Company China Limited	CHN			100.00%	100.00%
214	5	00000	AIGGRE 950 Second Investor, LLC	USA		46-3269746	100.00%	100.00%
215	5	00000	AIGGRE Capitol Hill Investor LLC	USA		47-2562460	50.00%	88.85%
216	5	00000	AIGGRE Clairemont Investor LLC	USA		47-2877908	50.00%	88.85%
217	5	00000	AIGGRE Clinton Grand Investor LLC	USA		81-5282357	33.34%	85.13%
218	5	00000	AIGGRE DC Ballpark Investor, LLC	USA		46-4106556	100.00%	100.00%
219	5	00000	AIGGRE EOLA LLC	USA		46-3229826	100.00%	100.00%
220	5	00000	AIGGRE Edge Investor LLC	USA		47-1065261	50.00%	88.85%
221	5	00000	AIGGRE Europe Real Estate Fund I AHNU Feeder, LLC	USA		83-2922433	50.00%	100.00%
222	5	00000	AIGGRE Europe Real Estate Fund II GI Feeder, LLC	USA		83-4592028	35.51%	100.00%
223	5	00000	AIGGRE Juniper Investor LLC	USA		47-3025475	50.00%	88.85%
224	5	00000	AIGGRE MXIP-Amistad LLC	USA		81-1160933	100.00%	100.00%
225	5	00000	AIGGRE Mystic, LLC	USA		46-3252807	100.00%	100.00%
226	5	00000	AIGGRE North Williams Investor LLC	USA		47-3494482	50.00%	88.85%
227	5	00000	AIGGRE U.S. LT Apartments Investor AHNU Feeder, LLC	USA		87-3195988	50.00%	100.00%
228	6	00000	AIGGRE U.S. LT Apartments Investor LLC	USA		87-1489222	53.70%	92.82%
229	5	00000	AIGGRE U.S. Real Estate Fund I AHNU Feeder, LLC	USA		83-4037225	50.00%	100.00%
230	5	00000	AIGGRE U.S. Real Estate Fund II AHNU Feeder, LLC	USA		83-3249891	50.00%	100.00%
231	5	00000	AIGGRE U.S. Real Estate Fund III AHNU Feeder, LLC	USA		83-3299639	50.00%	100.00%
232	5	00000	AIGGRE U.S. Real Estate Fund IV AHNU Feeder, LLC	USA		88-1113056	50.00%	100.00%
233	5	00000	AIGGRE U.S. Real Estate Fund IV Sidecar ANHU Feeder, LLC	USA		88-1087397	50.00%	100.00%
234	5	00000	AIGGRE University of Minnesota Investor LLC	USA		46-5193669	51.00%	89.07%
235	5	00000	AIGGRE Williamsburg LLC	USA		46-1314434	100.00%	100.00%
236	5	00000	AIGGRE Williamsburg Preferred Investor LLC	USA			100.00%	100.00%
237	5	00000	American Home Assurance Company Escritorio de Representacao no Brasil Ltda.	BRA			100.00%	100.00%
238	6	00000	AIG Resseguros Brasil S.A.	BRA			0.00%	100.00%
239	5	00000	American International Overseas Association	BMU		98-0033331	10.00%	100.00%
240	5	00000	COUNTRY FRESH HOLDING COMPANY INC.	USA			2.07%	20.53%
241	5	00000	Corebridge REI AHAC NUFIC Feeder I LLC	USA			50.00%	100.00%
242	5	00000	Corebridge REI AHAC NUFIC Feeder II LLC	USA		92-0314557	99.00%	100.00%
243	5	00000	Watch Investments No. 5 Trust	USA			99.00%	100.00%
244	5	00000	Watch Investments No. 5 Trust, acting with respect to Series 2019-EM3	USA			99.00%	100.00%
245	5	00000	Watch Investments No. 5 Trust, acting with respect to Series 2019-EM4	USA			99.00%	100.00%
246	5	00000	Watch Investments No. 5 Trust, acting with respect to Series 2020-EM1	USA			99.00%	100.00%
247	4	00000	Arthur J. Glatfelter Agency, Inc.	USA		23-1686428	100.00%	100.00%
248	5	00000	GIG of Missouri, Inc.	USA		43-1635265	100.00%	100.00%
249	5	00000	Glatfelter Claims Management, Inc.	USA		23-2826072	100.00%	100.00%
250	5	00000	Glatfelter Properties, LLC	USA		23-1686428	100.00%	100.00%
251	6	00000	Codo 241, LP	USA		20-8613559	15.35%	15.35%
252	5	00000	Glatfelter Underwriting Services, Inc.	USA		23-2643776	100.00%	100.00%
253	5	00000	The Glatfelter Agency, Inc.	USA		23-2317194	100.00%	100.00%
254	6	00000	East Building Associates, LP	USA		16-1651893	50.00%	50.00%
255	6	00000	Susquehanna Agents Alliance, LLC	USA		23-2317194	100.00%	100.00%
256	5	00000	Volunteer Firemen's Insurance Services, Inc.	USA		23-1732969	100.00%	100.00%
257	4	00000	CYBERACUVIEW LLC	USA			14.30%	14.30%
258	4	19410	Commerce and Industry Insurance Company	USA	NY	13-1938623	100.00%	100.00%
259	5	00000	Pearce & Pearce, Inc.	USA		57-0647428	100.00%	100.00%
260	4	00000	Crop Risk Services, Inc.	USA		37-1122370	100.00%	100.00%
261	4	10651	Eaglestone Reinsurance Company	USA	PA	22-3423217	100.00%	100.00%
262	4	23809	Granite State Insurance Company	USA	IL	02-0140690	100.00%	100.00%
263	4	23817	Illinois National Insurance Co.	USA	IL	37-0344310	100.00%	100.00%
264	4	19437	Lexington Insurance Company	USA	DE	25-1149494	100.00%	100.00%
265	5	00000	AIG BG Holdings LLC	USA		30-0578924	100.00%	100.00%
266	6	00000	AIG GI Fund Holdings Ltd	BMU		98-1537880	30.00%	100.00%
267	7	00000	AIG GI Ocean LLC	USA			100.00%	100.00%
268	5	00000	AIGGRE Corte Madera LLC	USA		46-0843056	100.00%	100.00%
269	5	00000	AIGGRE Europe Real Estate Fund II GI Feeder, LLC	USA		83-4592028	28.97%	100.00%
270	5	00000	AIGGRE Forest City West Village Investor, LLC	USA		46-3359313	100.00%	100.00%
271	5	00000	AIGGRE Hill7 Office Investor LLC	USA		47-1570775	51.00%	89.07%
272	5	00000	AIGGRE MXIP LLC	USA		46-1181240	100.00%	100.00%
273	5	00000	AIGGRE NorthEdge Investor LLC	USA		47-2086764	51.00%	89.07%
274	5	00000	AIGGRE Puebla Automotive Investor I LLC	USA		47-2056279	51.00%	89.07%
275	5	00000	AIGGRE Puebla Automotive Investor II LLC	USA		47-2061426	51.00%	89.07%
276	5	00000	AIGGRE Redmond Investor, LLC	USA		46-1555640	100.00%	100.00%
277	5	00000	AIGGRE U.S. LT Apartments Investor Lexington Feeder, LLC	USA		87-1412404	100.00%	100.00%
278	6	00000	AIGGRE U.S. LT Apartments Investor LLC	USA		87-1489222	14.10%	92.82%
279	5	00000	AIGGRE U.S. Real Estate Fund I Lexington Feeder, LLC	USA		83-2902131	100.00%	100.00%
280	5	00000	AIGGRE U.S. Real Estate Fund II Lexington Feeder, LLC	USA		83-2914124	100.00%	100.00%
281	5	00000	AIGGRE U.S. Real Estate Fund III Lexington Feeder, LLC	USA		83-2934516	100.00%	100.00%
282	5	00000	AIGGRE U.S. Real Estate Fund IV Lexington Feeder, LLC	USA		87-1458195	100.00%	100.00%
283	5	00000	AIGGRE U.S. Real Estate Fund IV Sidecar Lexington Feeder, LLC	USA		87-1385646	100.00%	100.00%
284	5	00000	COUNTRY FRESH HOLDING COMPANY INC.	USA			3.16%	20.53%
285	5	00000	Corebridge REI Lexington Holdco LLC	USA		92-0260874	100.00%	100.00%
286	5	00000	Integrated Manufacturing Companies, Inc.	USA			30.88%	80.69%
287	5	00000	Watch Investments No. 6 Trust	USA			100.00%	100.00%
288	5	00000	Watch Investments No. 6 Trust, acting with respect to Series 2019-EM5	USA			100.00%	100.00%
289	4	00000	Lexington Specialty Insurance Agency, Inc.	USA		85-1674333	100.00%	100.00%
290	4	00000	Morefar Marketing, Inc.	USA		23-2101054	100.00%	100.00%
291	4	19445	National Union Fire Insurance Company of Pittsburgh, Pa.	USA	PA	25-0687550	100.00%	100.00%
292	5	00000	AHAC DECO Sub, LLC	USA		85-1401886	1.00%	100.00%
293	5	00000	AIG AHAC Equity, LLC	USA		84-5137625	1.00%	100.00%
294	5	00000	AIG GI Fund Holdings Ltd	BMU		98-1537880	35.00%	100.00%
295	6	00000	AIG GI Ocean LLC	USA			100.00%	100.00%
296	5	00000	AIGGRE Bridges/Angeline Investor, LLC	USA		46-3369437	100.00%	100.00%
297	5	00000	AIGGRE Europe Real Estate Fund I AHNU Feeder, LLC	USA		83-2922433	50.00%	100.00%
298	5	00000	AIGGRE Europe Real Estate Fund II GI Feeder, LLC	USA		83-4592028	35.51%	100.00%
299	5	00000	AIGGRE Gardens Investor, LLC	USA		46-2190351	100.00%	100.00%
300	5	00000	AIGGRE Hill7 Investor LLC	USA		47-1614379	50.00%	88.85%
301	5	00000	AIGGRE MXIP-OD I LLC	USA		81-1326780	100.00%	100.00%
302	5	00000	AIGGRE MXIP-OD II LLC	USA		81-1349434	100.00%	100.00%
303	5	00000	AIGGRE Park Central LLC	USA		81-5189062	100.00%	100.00%
304	5	00000	AIGGRE Pinehills Investor LLC	USA		47-1859525	50.00%	88.85%
305	5	00000	AIGGRE Solana Olde Town Investor LLC	USA		47-4516826	100.00%	100.00%
306	5	00000	AIGGRE U.S. LT Apartments Investor AHNU Feeder, LLC	USA		87-3195988	50.00%	100.00%
307	6	00000	AIGGRE U.S. LT Apartments Investor LLC	USA		87-1489222	53.70%	92.82%
308	5	00000	AIGGRE U.S. Real Estate Fund I AHNU Feeder, LLC	USA		83-4037225	50.00%	100.00%
309	5	00000	AIGGRE U.S. Real Estate Fund II AHNU Feeder, LLC	USA		83-3249891	50.00%	100.00%
310	5	00000	AIGGRE U.S. Real Estate Fund III AHNU Feeder, LLC	USA		83-3299639	50.00%	100.00%
311	5	00000	AIGGRE U.S. Real Estate Fund IV AHNU Feeder, LLC	USA		88-1113056	50.00%	100.00%
312	5	00000	AIGGRE U.S. Real Estate Fund IV Sidecar ANHU Feeder, LLC	USA		88-1087397	50.00%	100.00%

American International Group, Inc.

SCHEDULE Y - Part 1 Organizational Chart

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No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
313	5	00000	AIGGRE Vista LLC	USA		46-3161147	100.00%	100.00%
314	5	00000	ALICO Properties, Inc.	USA		13-3912049	49.00%	49.00%
315	6	00000	Global Properties, Inc.	USA		13-3919049	100.00%	49.00%
316	5	00000	Akita, Inc.	USA		61-1617940	100.00%	100.00%
317	5	00000	American International Overseas Association	BMU		98-0033331	78.00%	100.00%
318	5	00000	American International Realty LLC	USA		51-0106783	100.00%	100.00%
319	6	00000	AIG Property Company (Ireland) Designated Activity Company	IRL			100.00%	100.00%
320	6	00000	AIG Property Company Designated Activity Company	IRL			100.00%	100.00%
321	6	00000	Boggs Tract LLC	USA		27-0152063	100.00%	100.00%
322	6	00000	Mt. Mansfield Company, Inc.	USA		03-0143430	100.00%	100.00%
323	7	00000	Spruce Peak Realty, LLC	USA		14-1876993	100.00%	100.00%
324	8	00000	Front Four Residences Owners Association, Inc.	USA			66.67%	66.67%
325	8	00000	One Spruce Peak Owners' Association, Inc.	USA			33.33%	33.33%
326	8	00000	Spruce Peak Master Owners' Association, Inc.	USA			100.00%	100.00%
327	8	00000	Spruce Peak Resort Association, Inc.	USA			100.00%	100.00%
328	8	00000	Stowe Mountain Club, LLC	USA		20-0754156	100.00%	100.00%
329	8	00000	Stowe Mountain Lodge Condominium Owners Association, Inc.	USA			57.14%	57.14%
330	8	00000	The Club Residences at Spruce Peak Owners' Association, Inc.	USA		81-2472751	40.00%	40.00%
331	7	00000	Stowe Country Club LLC	USA		82-3409431	100.00%	100.00%
332	7	00000	Stowe Mountain Holdings, Inc.	USA		05-0354020	100.00%	100.00%
333	5	00000	C&I UK Investments Ltd.	CYM		98-0585744	100.00%	100.00%
334	5	00000	COUNTRY FRESH HOLDING COMPANY INC.	USA			2.07%	20.53%
335	5	00000	Corebridge REI AHAC NUFIC Feeder I LLC	USA			50.00%	100.00%
336	5	00000	Corebridge REI AHAC NUFIC Feeder II LLC	USA		92-0314557	1.00%	100.00%
337	5	00000	Corebridge REI Bartlett Investor III LLC	USA			100.00%	100.00%
338	5	00000	Corebridge REI Papermill Investor III LLC	USA			100.00%	100.00%
339	5	11562	National Union Fire Insurance Company of Vermont	USA	VT	03-0449619	100.00%	100.00%
340	5	00000	PineBridge Employee PE/RE Fund 2007, L.P.	USA		36-4616359	83.74%	83.74%
341	5	00000	Varagon Capital Management MGP, LLC	USA			19.92%	50.12%
342	5	00000	Varagon Capital Partners, L.P.	USA			11.11%	28.37%
343	5	00000	Watch Investments No. 1 Trust	USA			100.00%	100.00%
344	5	00000	Watch Investments No. 1 Trust, acting with respect to Series 2019-EM2	USA			100.00%	100.00%
345	5	00000	Watch Investments No. 5 Trust	USA			1.00%	100.00%
346	5	00000	Watch Investments No. 5 Trust, acting with respect to Series 2019-EM3	USA			1.00%	100.00%
347	5	00000	Watch Investments No. 5 Trust, acting with respect to Series 2019-EM4	USA			1.00%	100.00%
348	5	00000	Watch Investments No. 5 Trust, acting with respect to Series 2020-EM1	USA			1.00%	100.00%
349	4	23841	New Hampshire Insurance Company	USA	IL	02-0172170	100.00%	100.00%
350	5	00000	American International Overseas Association	BMU		98-0033331	12.00%	100.00%
351	4	00000	Risk Specialists Companies Insurance Agency, Inc.	USA		22-2174788	100.00%	100.00%
352	5	00000	Design Professionals Association Risk Purchasing Group, Inc.	USA		36-3847698	100.00%	100.00%
353	5	00000	Risk Specialists Company (Bermuda), Ltd.	BMU			100.00%	100.00%
354	4	00000	Service Net Warranty, LLC	USA		26-4328522	100.00%	100.00%
355	5	00000	SNADMIN (CANADA), INC.	CAN			100.00%	100.00%
356	5	00000	SNW Insurance Agency, LLC	USA		27-2966330	100.00%	100.00%
357	5	00000	Service Net Solutions of Florida LLC	USA		30-0074238	100.00%	100.00%
358	4	40436	Stratford Insurance Company	USA	NH	02-0361360	100.00%	100.00%
359	4	19429	The Insurance Company of the State of Pennsylvania	USA	IL	13-5540698	100.00%	100.00%
360	4	37982	Tudor Insurance Company	USA	NH	13-3018617	100.00%	100.00%
361	4	00000	Westco Claims Management Services, Inc.	USA		22-2339635	100.00%	100.00%
362	4	00000	Westco Insurance Managers, Inc.	USA		22-2282783	100.00%	100.00%
363	4	13196	Western World Insurance Company	USA	NH	02-0266622	100.00%	100.00%
364	3	00000	Hansa Grundstuckverwaltungs GmbH & Co. KG	DEU			5.50%	100.00%
365	3	00000	Validus Specialty, LLC	USA		98-0553749	100.00%	100.00%
366	4	00000	AlphaCat Capital Inc.	USA		47-4928806	100.00%	100.00%
367	4	00000	Validus America, Inc.	USA		27-0434288	100.00%	100.00%
368	4	00000	Validus Re Americas (New Jersey), Inc.	USA		45-5214740	100.00%	100.00%
369	4	00000	Validus Reaseguros, Inc.	USA		74-3239170	100.00%	100.00%
370	4	00000	Validus Services, Inc.	USA		42-1767026	100.00%	100.00%
371	4	00000	Validus Specialty Underwriting Services, Inc.	USA		42-1767027	100.00%	100.00%
372	2	00000	AIG.COM, Inc.	USA		52-2219152	100.00%	100.00%
373	2	00000	AM Holdings LLC	USA		27-1052710	100.00%	100.00%
374	2	00000	Blackboard U.S. Holdings, Inc.	USA		46-4754847	100.00%	100.00%
375	3	00000	Blackboard Customer Care Insurance Services, LLC	USA		46-3415577	100.00%	100.00%
376	3	00000	Blackboard Services, LLC	USA		32-0433306	100.00%	100.00%
377	3	13551	Blackboard Specialty Insurance Company	USA	DE	26-2996716	100.00%	100.00%
378	4	26611	Blackboard Insurance Company	USA	DE	52-0976199	100.00%	100.00%
379	2	00000	Corebridge Financial, Inc.	USA		95-4715639	77.70%	77.70%
380	3	00000	AH SubGP 1158 Flat Iron, LLC	USA		81-4149834	100.00%	77.70%
381	3	00000	AH SubGP 1384 Woodglen, LLC	USA		47-1366098	100.00%	77.70%
382	3	00000	AH SubGP 1450 Timber, LLC	USA		47-3941018	100.00%	77.70%
383	3	00000	AH SubGP 1551 Spanish Creek, LLC	USA		47-3948711	100.00%	77.70%
384	3	00000	AH SubGP 39 Wellington Place, LLC	USA		47-4855480	100.00%	77.70%
385	3	00000	AH SubGP 479 Sunrise, LLC	USA		47-1715613	100.00%	77.70%
386	3	00000	AH SubGP 585 St. Clair, LLC	USA		81-0813842	100.00%	77.70%
387	3	00000	AH SubGP 603 Casa Grande, LLC	USA		82-2455950	100.00%	77.70%
388	3	00000	AH SubGP 757 Argyle Avenue, LLC	USA		82-2200812	100.00%	77.70%
389	3	00000	AH SubGP 831 Walden Pond, LLC	USA		85-1970272	100.00%	77.70%
390	3	00000	AIG Life Holdings, Inc.	USA		74-0483432	100.00%	77.70%
391	4	97780	AGC Life Insurance Company	USA	MO	76-0030921	100.00%	77.70%
392	5	00000	AIG Life of Bermuda, Ltd.	BMU		98-0181730	100.00%	77.70%
393	6	00000	AIG Credit Corp. of Canada	CAN			100.00%	77.70%
394	6	00000	Alabaster Capital LLC	USA			100.00%	77.70%
395	7	00000	SPIA I LLC	USA			100.00%	77.70%
396	8	00000	ABI Holdings LLC	USA			100.00%	77.70%
397	6	00000	Corebridge Bermuda Services Limited	BMU		98-1691692	100.00%	77.70%
398	5	60488	American General Life Insurance Company	USA	TX	25-0598210	100.00%	77.70%
399	6	00000	AGL Assignment Company, LLC	USA		30-0809145	100.00%	77.70%
400	6	00000	AGL Loan Investments Corporation	USA		84-4510983	100.00%	77.70%
401	6	00000	AGLIC Investments Bermuda Limited	BMU		98-1454700	100.00%	77.70%
402	6	00000	AIG Commercial Real Estate Lending Holdings, LLC	USA		85-4369000	99.00%	77.70%
403	6	00000	AIG Direct Insurance Services, Inc.	USA		33-0658270	100.00%	77.70%
404	6	00000	AIG Home Loan 2, LLC	USA		46-5539226	99.00%	77.70%
405	6	00000	AIG Kirkwood, Inc.	USA		51-0389729	100.00%	77.70%
406	6	00000	AIG Life Fund Holdings Ltd	BMU		98-1538308	50.00%	77.70%
407	7	00000	AIG Life Ocean LLC	USA			100.00%	77.70%
408	6	00000	AIG Liquid Alternative Equity Alpha Fund, LLC	USA		86-3224681	53.05%	77.70%
409	6	00000	AIGGRE Capitol Hill Investor LLC	USA		47-2562460	50.00%	88.85%
410	6	00000	AIGGRE Clairemont Investor LLC	USA		47-2877908	50.00%	88.85%
411	6	00000	AIGGRE Clinton Grand Investor LLC	USA		81-5282357	33.33%	85.13%
412	6	00000	AIGGRE Europe Real Estate Fund II LR Feeder, LLC	USA		83-4601601	61.48%	77.70%
413	6	00000	AIGGRE LB Southeast Industrial Joint Venture Feeder, LLC	USA		87-1825964	35.97%	77.70%
414	6	00000	AIGGRE North Williams Investor LLC	USA		47-3494482	50.00%	88.85%
415	6	00000	AIGGRE NorthEdge Investor LLC	USA		47-2086764	49.00%	89.07%
416	6	00000	AIGGRE U.S. LT Apartments Investor LLC	USA		87-1489222	14.20%	92.82%

American International Group, Inc.

SCHEDULE Y - Part 1 Organizational Chart

SCHEDULE Y DOES NOT INCLUDE APPROXIMATELY 1,633 ENTITIES THAT ARE (I) REAL ESTATE JOINT VENTURES AND RELATED ENTITIES, OR EMPLOYEE INVESTMENT VEHICLES, (II) AFFORDABLE HOUSING INVESTMENT PARTNERSHIPS AND SUBSIDIARIES OF AFFORDABLE HOUSING INVESTMENT PARTNERSHIPS, AND (III) MISCELLANEOUS ENTITIES (E.G., TRUSTS AND FUNDS).[1]

No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
417	6	00000	American General Annuity Service Corporation	USA		76-0446159	100.00%	77.70%
418	6	00000	American General Assignment Corporation	USA		35-1723821	100.00%	77.70%
419	6	00000	American General Life Services Company LLC	USA		45-3964944	100.00%	77.70%
420	6	00000	Asset Alliance Corporation	USA			100.00%	77.70%
421	6	00000	Bayshore PII Company LLC	USA		84-2827772	51.00%	77.70%
422	6	00000	Bayshore Shopping Center Investor LLC	USA		82-4278852	51.00%	77.70%
423	6	00000	COUNTRY FRESH HOLDING COMPANY INC.	USA			9.76%	20.53%
424	6	00000	Carr Road GP LLC	USA			50.00%	77.70%
425	6	00000	Corebridge REI Bartlett Investor II LLC	USA		82-2994326	100.00%	77.70%
426	6	00000	Corebridge REI Papermill Investor II LLC	USA		82-3006805	100.00%	77.70%
427	6	00000	Falls Church Corporate Center LLC	USA		82-2024832	100.00%	77.70%
428	6	00000	GRE LB Industrial Joint Venture II Feeder, LLC	USA		88-0781210	65.10%	77.70%
429	6	00000	Integrated Manufacturing Companies, Inc.	USA			40.95%	80.69%
430	6	00000	PineBridge Employee Alternative Investment Fund, L.P.	USA		20-2741440	21.61%	70.07%
431	6	00000	Pontifax Late Stage Fund L.P.	CYM			100.00%	77.70%
432	6	00000	SA Affordable Housing, LLC	USA		95-4816953	100.00%	77.70%
433	7	00000	FQA Master Tenant MM, LLC	USA		47-5425182	100.00%	77.70%
434	7	00000	French Quarter Apartments Manager, LLC	USA		47-5430478	100.00%	77.70%
435	7	00000	SunAmerica Affordable Housing Partners, Inc.	USA		95-4334841	100.00%	77.70%
436	6	00000	Sun Quorum L.L.C.	USA		75-2617867	88.75%	68.96%
437	6	00000	SunAmerica Asset Management, LLC	USA		46-4348192	100.00%	77.70%
438	7	00000	AIG Capital Services, Inc.	USA		13-3140916	100.00%	77.70%
439	6	00000	Tern Investments I, LLC - Series 2022-1A3	USA			0.00%	0.00%
440	6	00000	U G Corporation	USA		58-1225738	100.00%	77.70%
441	6	00000	Varagon Capital Management MGP, LLC	USA			38.87%	50.12%
442	6	00000	Varagon Capital Partners, L.P.	USA			22.22%	28.37%
443	6	00000	Watch Investments No. 2 Trust	USA			100.00%	77.70%
444	6	00000	Watch Investments No. 2 Trust, acting with respect to Series 2019-EM1	USA			100.00%	77.70%
445	5	70106	The United States Life Insurance Company in the City of New York	USA	NY	13-5459480	100.00%	77.70%
446	6	00000	AIG Life Fund Holdings Ltd	BMU		98-1538308	15.00%	77.70%
447	7	00000	AIG Life Ocean LLC	USA			100.00%	77.70%
448	6	00000	AIG Liquid Alternative Equity Alpha Fund, LLC	USA		86-3224681	9.82%	77.70%
449	6	00000	AIG Spring Ridge I, Inc.	USA		13-3575756	100.00%	77.70%
450	6	00000	AIGGRE Clinton Grand Investor LLC	USA		81-5282357	33.33%	85.13%
451	6	00000	AIGGRE Europe Real Estate Fund II LR Feeder, LLC	USA		83-4601601	10.90%	77.70%
452	6	00000	AIGGRE Hill7 Office Investor LLC	USA		47-1570775	49.00%	89.07%
453	6	00000	AIGGRE LB Southeast Industrial Joint Venture Feeder, LLC	USA		87-1825964	28.05%	77.70%
454	6	00000	AIGGRE U.S. LT Apartments Investor LLC	USA		87-1489222	9.00%	92.82%
455	6	00000	AIGGRE University of Minnesota Investor LLC	USA		46-5193669	49.00%	89.07%
456	6	00000	Bayshore PII Company LLC	USA		84-2827772	15.00%	77.70%
457	6	00000	Bayshore Shopping Center Investor LLC	USA		82-4278852	15.00%	77.70%
458	6	00000	Carr Road GP LLC	USA			50.00%	77.70%
459	6	00000	GRE LB Industrial Joint Venture II Feeder, LLC	USA		88-0781210	9.90%	77.70%
460	5	70238	The Variable Annuity Life Insurance Company	USA	TX	74-1625348	100.00%	77.70%
461	6	00000	AIG Commercial Real Estate Lending Holdings, LLC	USA		85-4369000	1.00%	77.70%
462	6	00000	AIG Life Fund Holdings Ltd	BMU		98-1538308	35.00%	77.70%
463	7	00000	AIG Life Ocean LLC	USA			100.00%	77.70%
464	6	00000	AIG Liquid Alternative Equity Alpha Fund, LLC	USA		86-3224681	37.13%	77.70%
465	6	00000	AIGGRE Edge Investor LLC	USA		47-1065261	50.00%	88.85%
466	6	00000	AIGGRE Europe Real Estate Fund II LR Feeder, LLC	USA		83-4601601	27.62%	77.70%
467	6	00000	AIGGRE Hill7 Investor LLC	USA		47-1614379	50.00%	88.85%
468	6	00000	AIGGRE Juniper Investor LLC	USA		47-3025475	50.00%	88.85%
469	6	00000	AIGGRE LB Southeast Industrial Joint Venture Feeder, LLC	USA		87-1825964	35.97%	77.70%
470	6	00000	AIGGRE Pinehills Investor LLC	USA		47-1859525	50.00%	88.85%
471	6	00000	AIGGRE Puebla Automotive Investor I LLC	USA		47-2056279	49.00%	89.07%
472	6	00000	AIGGRE Puebla Automotive Investor II LLC	USA		47-2061426	49.00%	89.07%
473	6	00000	AIGGRE U.S. LT Apartments Investor LLC	USA		87-1489222	9.00%	92.82%
474	6	00000	AIGGRE U.S. Real Estate Fund I VALIC Feeder, LLC	USA		83-3276042	100.00%	77.70%
475	6	00000	AIGGRE U.S. Real Estate Fund II VALIC Feeder, LLC	USA		83-3264091	100.00%	77.70%
476	6	00000	American General Assignment Corporation of New York	USA		76-0616037	100.00%	77.70%
477	6	00000	American General Insurance Agency, Inc.	USA		43-1538461	100.00%	77.70%
478	6	00000	Bayshore PII Company LLC	USA		84-2827772	34.00%	77.70%
479	6	00000	Bayshore Shopping Center Investor LLC	USA		82-4278852	34.00%	77.70%
480	6	00000	COUNTRY FRESH HOLDING COMPANY INC.	USA			7.27%	20.53%
481	6	00000	Corebridge REI Bartlett Investor I LLC	USA		82-2976609	100.00%	77.70%
482	6	00000	Corebridge REI Papermill Investor I LLC	USA		82-2976778	100.00%	77.70%
483	6	00000	GRE LB Industrial Joint Venture II Feeder, LLC	USA		88-0781210	25.00%	77.70%
484	6	00000	HRA Administrator LLC	USA		56-6626298	100.00%	77.70%
485	6	00000	Integrated Manufacturing Companies, Inc.	USA			23.17%	80.69%
486	6	00000	LSTREET I, LLC	USA		45-5596651	100.00%	77.70%
487	6	00000	PineBridge Employee Alternative Investment Fund, L.P.	USA		20-2741440	68.58%	70.07%
488	6	00000	Tern Investments I, LLC - Series 2022-1V3	USA			0.00%	0.00%
489	6	00000	VALIC Financial Advisors, Inc.	USA		76-0519992	100.00%	77.70%
490	6	00000	VALIC Retirement Services Company	USA		76-0519990	100.00%	77.70%
491	7	00000	AIG Technologies, Inc.	USA		02-0307338	100.00%	77.70%
492	4	00000	American General Realty Investment Corporation	USA		74-6046915	100.00%	77.70%
493	4	00000	Knickerbocker Corporation	USA		74-1366889	100.00%	77.70%
494	5	00000	2929 Real Estate Holdings, LLC	USA		84-3303893	100.00%	77.70%
495	5	00000	American Athletic Club, Inc.	USA		76-0185743	100.00%	77.70%
496	3	00000	AIG Life Limited	GBR			100.00%	77.70%
497	4	00000	Group Risk Services Limited	GBR			100.00%	77.70%
498	5	00000	Group Risk Technologies Limited	GBR			100.00%	77.70%
499	3	00000	Charleston Bay SAHP Corp.	USA		91-1913391	100.00%	77.70%
500	3	00000	Crossings SAHP Corp.	USA		95-4651256	100.00%	77.70%
501	3	00000	Eastgreen, Inc.	USA		13-3018791	100.00%	77.70%
502	3	00000	FQA Development Company, LLC	USA		47-5440614	100.00%	77.70%
503	3	00000	Grand Savannah SAHP Corp.	USA		95-4651255	100.00%	77.70%
504	3	00000	Laya Healthcare Limited	IRL			100.00%	77.70%
505	4	00000	Laya Services Limited	IRL			100.00%	77.70%
506	3	00000	Lilac Heights LLC	USA			100.00%	77.70%
507	3	00000	Prairie SAHP Corp.	USA		95-4659416	100.00%	77.70%
508	4	00000	Shiloh Glen GP, LLC	USA		80-0002819	100.00%	77.70%
509	3	00000	SAAHP GP Corp.	USA		95-4663306	100.00%	77.70%
510	3	00000	SAFG Capital LLC	USA		87-2379481	100.00%	77.70%
511	4	00000	AIG Commercial Mortgage Acquisitions, LLC	USA		85-4365227	90.00%	77.70%
512	5	00000	AIG Commercial Mortgage Holdings Company, LLC	USA		85-4353569	100.00%	77.70%
513	6	00000	SV 2022-1 Commercial Mortgage Holdings Company, LLC	USA			100.00%	77.70%
514	4	00000	AIG Commercial Real Estate Lending Corporation	USA		87-0963387	100.00%	77.70%
515	4	00000	AIG Credit Corp.	USA		13-4058120	100.00%	77.70%
516	5	00000	A.I. Credit Corp.	USA		13-2736972	100.00%	77.70%
517	5	00000	AIG Credit (Europe) Corporation	USA		52-2096752	100.00%	77.70%
518	4	00000	AIG Fund GP Holdings, LLC	USA		85-1385573	100.00%	77.70%
519	5	00000	AIG DECO Fund I GP, LLC	USA		85-1366902	100.00%	77.70%
520	6	00000	AIG DECO Fund I, LP	USA		85-1351318	100.00%	77.70%

American International Group, Inc.

SCHEDULE Y - Part 1 Organizational Chart

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No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
521	5	00000	AIG DECO Fund II GP, LLC	USA		85-3634244	100.00%	77.70%
522	6	00000	AIG DECO Fund II, LP	USA		85-3602956	100.00%	77.70%
523	4	00000	AIG Global Asset Management Holdings Corp.	USA		13-3870953	100.00%	77.70%
524	5	00000	AIG Alberta Nominee, LLC	USA			100.00%	77.70%
525	5	00000	AIG Asset Management (Europe) Limited	GBR			100.00%	77.70%
526	5	00000	AIG Asset Management (U.S.), LLC	USA		27-0529722	100.00%	77.70%
527	6	00000	Curie Receivables Trust 2017-A3	USA			0.00%	0.00%
528	5	00000	AIG Credit Management, LLC	USA		81-4370009	100.00%	77.70%
529	6	00000	AIG 19-1 Reset Warehouse, LLC3	USA			0.00%	0.00%
530	6	00000	AIG CLO 2021-3, LLC3	USA			0.00%	0.00%
531	6	00000	AIG Rover Sub II, LLC3	USA		87-1444182	0.00%	0.00%
532	6	00000	AIG Rover, LLC3	USA			0.00%	0.00%
533	6	00000	Covenant CLO Advisors, LLC	USA		82-4779908	10.00%	7.77%
534	5	00000	AIG Global Capital Markets Securities, LLC	USA		27-2353063	100.00%	77.70%
535	5	00000	AIG Global Real Estate (Luxembourg) S.a r.l.	LUX		98-1367144	100.00%	77.70%
536	5	00000	AIG Global Real Estate Investment Corp.	USA		13-3454957	100.00%	77.70%
537	6	00000	AIGGRE Baker Murray Hill I LLC	USA		20-0772097	100.00%	77.70%
538	7	00000	AIG A.B. New Partner LLC	USA			100.00%	77.70%
539	7	00000	AIG A.B. OP Holding Company LLC	USA			100.00%	77.70%
540	8	00000	AIGGRE Foley LLC	USA			100.00%	77.70%
541	8	00000	AIGGRE Mt. Olive LLC	USA			100.00%	77.70%
542	8	00000	AIGGRE Shawnee LLC	USA			100.00%	77.70%
543	8	00000	AIGGRE Sylacauga LLC	USA			100.00%	77.70%
544	8	00000	AIGGRE Waco LLC	USA			100.00%	77.70%
545	6	00000	AIGGRE Clarity Pointe Platform II LLC	USA			100.00%	77.70%
546	6	00000	AIGGRE Europe Real Estate Fund I GP S.a r.l.	LUX			100.00%	77.70%
547	7	00000	AIGGRE Europe Real Estate Fund I S.C.SP	LUX			100.00%	77.70%
548	6	00000	AIGGRE Europe Real Estate Fund II CIP GP, LLC	USA		85-2860481	100.00%	77.70%
549	7	00000	AIGGRE Europe Real Estate Fund II CIP, LP	USA		83-4619940	100.00%	77.70%
550	6	00000	AIGGRE Europe Real Estate Fund II GP S.a r.l.	LUX		98-1469402	100.00%	77.70%
551	7	00000	AIGGRE Europe Real Estate Fund II S.C.SP	LUX		98-1469698	100.00%	77.70%
552	6	00000	AIGGRE Senior Investing LLC	USA			100.00%	77.70%
553	6	00000	AIGGRE Southeast Industrial Partnership GP LLC	USA		87-1797309	100.00%	77.70%
554	7	00000	AIGGRE LB Southeast Industrial Joint Venture, LP	USA		87-1348478	100.00%	77.70%
555	8	00000	AIGGRE Southeast Industrial Investor LLC	USA		87-1804603	100.00%	77.70%
556	6	00000	AIGGRE Terrabrook Murray Hill I LLC	USA		20-1333787	100.00%	77.70%
557	7	00000	AIGGRE Terrabrook Chelsea I LLC	USA		20-1172868	100.00%	77.70%
558	8	00000	Terra Nova Partners, L.P.	USA		77-0610061	25.00%	38.85%
559	9	00000	American Newland Investors II, LLC	USA			50.00%	19.42%
560	6	00000	AIGGRE U.S. Fund III General Partner, LLC	USA		85-1359806	100.00%	77.70%
561	7	00000	AIGGRE U.S. Real Estate Fund III GP, LP	USA		84-5116238	100.00%	77.70%
562	8	00000	AIGGRE U.S. Real Estate Fund III (AIV Feeder), LP	USA		84-4408385	100.00%	77.70%
563	8	00000	AIGGRE U.S. Real Estate Fund III (AIV), LP	USA		84-4423948	100.00%	77.70%
564	8	00000	AIGGRE U.S. Real Estate Fund III (Feeder A), LP	USA		84-4375416	100.00%	77.70%
565	8	00000	AIGGRE U.S. Real Estate Fund III (Feeder B), LP	USA		84-4383871	100.00%	77.70%
566	8	00000	AIGGRE U.S. Real Estate Fund III, LP	USA		83-2835389	100.00%	77.70%
567	6	00000	AIGGRE U.S. Fund III Limited Partner, LLC	USA		85-1379475	100.00%	77.70%
568	6	00000	AIGGRE U.S. Fund IV Holdco LLC	USA			100.00%	77.70%
569	6	00000	AIGGRE U.S. LT Apartments JV GP, LLC	USA			100.00%	77.70%
570	6	00000	AIGGRE U.S. Real Estate Fund I GP, LLC	USA		83-0805725	100.00%	77.70%
571	7	00000	AIGGRE U.S. Real Estate Fund I, LP	USA		61-1892457	100.00%	77.70%
572	6	00000	AIGGRE U.S. Real Estate Fund II GP, LLC	USA		83-0822384	100.00%	77.70%
573	7	00000	AIGGRE U.S. Real Estate Fund II, LP	USA		30-1096683	100.00%	77.70%
574	8	00000	AIGGRE TX Hotel Portfolio Investor LLC	USA		47-3337478	100.00%	77.70%
575	9	00000	AIGGRE TX Hotel Frisco Owner LLC	USA		47-3374942	100.00%	77.70%
576	9	00000	AIGGRE TX Hotel Las Colinas Owner LLC	USA		47-3359590	100.00%	77.70%
577	9	00000	AIGGRE TX Hotel Plano Owner LLC	USA		47-3387651	100.00%	77.70%
578	9	00000	AIGGRE TX Hotel San Antonio Owner LLC	USA		47-3343758	100.00%	77.70%
579	6	00000	AIGGRE U.S. Real Estate Fund III (AIV Blocker), LLC	USA		84-3866888	100.00%	77.70%
580	6	00000	AIGGRE U.S. Real Estate Fund III (Blocker), LLC	USA		84-3851516	100.00%	77.70%
581	6	00000	AIGGRE U.S. Real Estate Fund III (Feeder B REIT), LLC	USA		84-3835164	100.00%	77.70%
582	6	00000	AIGGRE U.S. Real Estate Fund IV GP, LLC	USA		86-1632553	100.00%	77.70%
583	7	00000	AIGGRE U.S. Real Estate Fund IV Co-Investment I, LP	USA		87-4628342	100.00%	77.70%
584	7	00000	AIGGRE U.S. Real Estate Fund IV Development Sidecar, LP	USA		86-3639038	100.00%	77.70%
585	7	00000	AIGGRE U.S. Real Estate Fund IV, LP	USA		86-1655396	100.00%	77.70%
586	6	00000	Corebridge REI Retail GP LLC	USA		92-0350243	100.00%	77.70%
587	6	00000	Corebridge REI Retail Holdco LLC	USA		92-0337757	100.00%	77.70%
588	6	00000	GRE LB Industrial Joint Venture II GP, LLC	USA			100.00%	77.70%
589	7	00000	GRE LB Industrial Joint Venture II, LP	USA		87-3874797	100.00%	77.70%
590	6	00000	GRE U.S. LT Apartments Investor II LLC	USA		87-4658647	100.00%	77.70%
591	6	00000	GRE U.S. LT Apartments JV GP II, LLC	USA		88-0638686	100.00%	77.70%
592	7	00000	GRE U.S. LT Apartments JV II, LP	USA		87-4676303	100.00%	77.70%
593	6	00000	Spruce Peak Management, LLC	USA		87-3633021	100.00%	77.70%
594	6	00000	Terra Nova Partners, L.P.	USA		77-0610061	25.00%	38.85%
595	7	00000	American Newland Investors II, LLC	USA			50.00%	19.42%
596	5	00000	AIG Mortgage Capital, LLC	USA		20-2161268	100.00%	77.70%
597	5	00000	Corebridge Markets, LLC	USA		87-3741271	100.00%	77.70%
598	4	00000	AIG Home Loan 2, LLC	USA		46-5539226	1.00%	77.70%
599	4	00000	AIG Investments Fund Holdings, LLC	USA		84-4965333	100.00%	77.70%
600	4	00000	AIG Mortgage Acquisition Company, LLC	USA		86-2550856	90.00%	77.70%
601	4	00000	AIG Partnership Holdings Corp.	USA		86-2771971	100.00%	77.70%
602	5	00000	AIG Commercial Mortgage Acquisitions, LLC	USA		85-4365227	10.00%	77.70%
603	6	00000	AIG Commercial Mortgage Holdings Company, LLC	USA		85-4353569	100.00%	77.70%
604	7	00000	SV 2022-1 Commercial Mortgage Holdings Company, LLC	USA			100.00%	77.70%
605	5	00000	AIG Mortgage Acquisition Company, LLC	USA		86-2550856	10.00%	77.70%
606	5	00000	Pearl Street Mortgage Company, LLC	USA		82-4227959	10.00%	77.70%
607	4	00000	Maple Acquisition Trust	USA			100.00%	77.70%
608	4	00000	Pearl Street Mortgage Company, LLC	USA		82-4227959	90.00%	77.70%
609	3	00000	SAFG Technologies, LLC	USA		87-3410485	100.00%	77.70%
610	3	00000	SubGen NT, Inc.	USA		95-4684707	100.00%	77.70%
611	2	00000	Fischbach, LLC	USA		84-1537571	100.00%	100.00%
612	3	00000	Societe Hoteliere de Boisjolan S.A.	FRA		98-0031624	99.97%	99.97%
613	2	00000	LBMA Equipment Services, Inc.	USA		83-1742553	100.00%	100.00%
614	2	13659	MG Reinsurance Limited	USA	VT	26-4728883	100.00%	100.00%
615	2	00000	MIP PE Holdings, LLC	USA		27-3226645	100.00%	100.00%
616	2	00000	VALIC Trust Company Inc.	USA	NH	88-3651785	100.00%	100.00%

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0012	AMERICAN INTERNATIONAL GROUP, INC.	00124	13-2592361	1562176	0000005272	New York Stock Exchange	American International Group, Inc.	DE	UIP					NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	60-0001373	4534325			AIG Capital Corporation	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-1749201	3421240			AIG Commercial Equipment Finance, Inc.	DE	NIA	AIG Capital Corporation	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-4009890	4554417			AIG Securities Lending Corp.	DE	NIA	AIG Capital Corporation	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	56-2376795	4909763			First Principles Capital Management, LLC	DE	NIA	AIG Capital Corporation	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4533092			Lavastone Capital LLC	DE	NIA	AIG Capital Corporation	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-1697731				AIG Employee Services, Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-2596563				American International Facilities Management, LLC	DE	NIA	AIG Employee Services, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-4783969	5008944			AIG FCOE, Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	51-0396365	2909330			AIG Federal Savings Bank	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3389410	4532367			AIG Financial Products Corp.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0356580	4549299			AIG Financial Products (Jersey) Limited	JEY	NIA	AIG Financial Products Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4549301			AIG Financial Products Hong Kong Limited	HKG	NIA	AIG Financial Products Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0339107	4552507			AIG Management France Limited	BMU	NIA	AIG Financial Products Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3472929	4532376			AIG Matched Funding Corp.	DE	NIA	AIG Financial Products Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3647774	2743655			AIG-FP Capital Preservation Corp.	DE	NIA	AIG Financial Products Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4532406			AIG-FP Investment Company (Bermuda) Limited	BMU	NIA	AIG Financial Products Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0358403	4532433			AIG-FP Funding (Cayman) Limited	CYM	NIA	AIG-FP Investment Company (Bermuda) Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4532424			AIG-FP Special Finance (Cayman) Limited	CYM	NIA	AIG-FP Investment Company (Bermuda) Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3592317	4532394			AIG-FP Matched Funding Corp.	DE	NIA	AIG Financial Products Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3909069	4532442			AIG-FP Pinestead Holdings Corp.	DE	NIA	AIG Financial Products Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-3713472				AIG Foundation, Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	45-1438352	4708715			AIG Global Operations, Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-4923030	4620424			AIG Shared Services Corporation	NY	NIA	AIG Global Operations, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624244			AIG Technologies (Malaysia) Sdn. Bhd.	MYS	NIA	AIG Global Operations, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4708612			AIG Technologies Kabushiki Kaisha	JPN	NIA	AIG Global Operations, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	06-1381519	3857652			AIG International Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	01-0711344	4552516			AIG Markets, Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	27-4602464	4554734			AIG Overseas Pool LLC	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	45-4820515				AIG Procurement Services, Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	27-1992729	4534343			AIG Property Casualty Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-2925174	4554396			AIG Claims, Inc.	DE	NIA	AIG Property Casualty Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-2978816				Global Loss Prevention, Inc.	DE	NIA	AIG Claims, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	06-1332347	4620590			Health Direct, Inc.	DE	NIA	AIG Claims, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1625821				AIG Global Operations (Ireland) Limited	IRL	NIA	AIG Property Casualty Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	80-0485576	4554921			AIG PC Global Services, Inc.	DE	NIA	AIG Property Casualty Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-2989593	4620415			AIG North America, Inc.	NY	NIA	AIG PC Global Services, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	01-0711348	4534334			AIG Property Casualty International, LLC	DE	NIA	AIG Property Casualty Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Consultoria e Servicos Ltda.	BRA	NIA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4871794			AIG Global Benefits Network	BEL	NIA	AIG Property Casualty International, LLC	Ownership	98.770	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3197914	4620451			AIG Insurance Management Services, Inc.	VT	NIA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-3191253	4664790			Grand Isle SAC Limited	BMU	IA	AIG Insurance Management Services, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4982421			AIG International Holdings GmbH	CHE	NIA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4549280			AIG APAC HOLDINGS PTE. LTD.	SGP	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-5760051	4550428			AIG Asia Pacific Insurance Pte. Ltd.	SGP	IA	AIG APAC HOLDINGS PTE. LTD.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-1930055	4532385			AIG Australia Limited	AUS	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	

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

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0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-5780019	4624356			AIG Insurance (Thailand) Public Company Limited	THA	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-5320036	4557007			AIG Insurance Hong Kong Limited	HKG	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					American International Underwriters, Limited	HKG	NIA	AIG Insurance Hong Kong Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-1960017	4557418			AIG Insurance New Zealand Limited	NZL	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-5420028	4557324			AIG Korea Inc.	KOR	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Advisors Inc.	KOR	NIA	AIG Korea Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-5480044	4557379			AIG Malaysia Insurance Berhad	MYS	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-5660042	4559207			AIG Philippines Insurance, Inc.	PHL	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-5480043	4665117			AIG Re-Takaful (L) Berhad	MYS	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-7140005	4624468			AIG Vietnam Insurance Company Limited	VNM	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-5360029	4624114			PT AIG Insurance Indonesia	IDN	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624105			PT AIG Management Consulting	IDN	NIA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	99.990	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624123			PT Tiara Citra Cemerlang	IDN	NIA	PT AIG Management Consulting	Ownership	99.990	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG International Consulting (Shanghai) Co. Ltd.	CHN	NIA	AIG APAC HOLDINGS PTE. LTD.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624093			AIG International Limited	HKG	NIA	AIG APAC HOLDINGS PTE. LTD.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624048			AIG Business Consulting (Beijing) Co., Ltd.	CHN	NIA	AIG International Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					American Asiatic Underwriters, Limited	HKG	NIA	AIG APAC HOLDINGS PTE. LTD.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	96-0000500	4708621			Guam Insurance Adjusters, Inc.	GUM	NIA	AIG APAC HOLDINGS PTE. LTD.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624105			PT AIG Management Consulting	IDN	NIA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	99.990	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624123			PT Tiara Citra Cemerlang	IDN	NIA	PT AIG Management Consulting	Ownership	99.990	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4708809			Thai UIB Holding Company Limited	THA	NIA	AIG APAC HOLDINGS PTE. LTD.	Ownership	49.900	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624347			Universal Insurance Broker Company Limited	THA	NIA	Thai UIB Holding Company Limited	Ownership	50.100	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624347			Universal Insurance Broker Company Limited	THA	NIA	Thai UIB Holding Company Limited	Ownership	50.100	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4552543			AIG Canada Holdings Inc.	CAN	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-1564107	4534316			AIG Insurance Company of Canada	CAN	IA	AIG Canada Holdings Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Europe Holdings S.a.r.l	LUX	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4815949			AIG Advisors S.r.l.	ITA	NIA	AIG Europe Holdings S.a.r.l	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Europe S.A.	LUX	IA	AIG Europe Holdings S.a.r.l	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0699805	4623779			AIG Germany Holding GmbH	DEU	NIA	AIG Europe S.A.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0699802	4623788			WYNONA 1837 GmbH	DEU	NIA	AIG Germany Holding GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4555955			AIG Global Reinsurance Operations	BEL	NIA	AIG Europe S.A.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Hansa GmbH	DEU	NIA	AIG Europe S.A.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Hansa Grundstuckverwaltungs GmbH & Co. KG	DEU	NIA	AIG Europe S.A.	Ownership	94.500	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		5141560			Assib Underwriting Agenzia di Assicurazioni S.r.l.	ITA	NIA	AIG Europe Holdings S.a.r.l	Ownership	49.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4871794			AIG Global Benefits Network	BEL	NIA	AIG Property Casualty International, LLC	Ownership	98.770	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1286732	5012334			AIG Holdings Europe Limited	GBR	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-4360008	4557173			AIG Israel Insurance Company Ltd	ISR	IA	AIG Holdings Europe Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					American International Group UK Limited	GBR	IA	AIG Holdings Europe Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4559261			AIG Europe (Services) Limited	GBR	NIA	American International Group UK Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4623948			AIG Receivables Management Limited	GBR	NIA	AIG Europe (Services) Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4625773			AIG Trade Finance Limited	GBR	NIA	AIG Europe (Services) Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					The CI Group Holdings Limited	GBR	NIA	AIG Europe (Services) Limited	Ownership	19.990	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0561094	4532563			AIG Investments UK Limited	GBR	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot Holdings Ltd.	BMU	NIA	AIG Investments UK Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot 2002 Underwriting Capital Ltd.	GBR	NIA	Talbot Holdings Ltd.	Ownership	100.000	American International Group, Inc.	NO	

SCHEDULE Y

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0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot Capital Ltd.	BMU	NIA	Talbot Holdings Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot Underwriting Capital Ltd.	GBR	NIA	Talbot Holdings Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot Underwriting Holdings Ltd.	GBR	NIA	Talbot Holdings Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot Underwriting Ltd.	GBR	IA	Talbot Underwriting Holdings Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Syndicate 1183	GBR	IA	Talbot Underwriting Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Syndicate 2019	GBR	IA	Talbot Underwriting Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot Risk Services Pte. Ltd.	SGP	NIA	Talbot Underwriting Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot Underwriting (LATAM) S.A.	CHL	NIA	Talbot Underwriting Ltd.	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot Underwriting Risk Services Ltd.	GBR	IA	Talbot Underwriting Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot Underwriting Services Ltd.	GBR	NIA	Talbot Underwriting Holdings Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot Underwriting (LATAM) S.A.	CHL	NIA	Talbot Underwriting Ltd.	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4557191			AIG Japan Holdings Kabushiki Kaisha	JPN	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624178			AIG Asset Management (Japan) Company Kabushiki Kaisha	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Business Partners Kabushiki Kaisha	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Harmony Co., Ltd	JPN	NIA	AIG Business Partners Kabushiki Kaisha	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-1580076	4624187			AIG General Insurance Co., Ltd.	JPN	IA	AIG Japan Holdings Kabushiki Kaisha	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Houtoku	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Japan China Health Medical Center	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Kyoto Insurance Service Co., Ltd.	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Nihon System Shuno	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Non-Life Insurance Building, Ltd.	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					SI-LIFESUPPORT CO LTD	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Saitama Sogo Hoken Service KK	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Toh Koh Co., Ltd.	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Tosen	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Partners Co., Ltd.	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-1580072	4796758			American Home Assurance Co., Ltd.	JPN	IA	AIG Japan Holdings Kabushiki Kaisha	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					T-PEC Corporation	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	52.640	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-1580077	4557182			JI Accident and Fire Insurance Company, Ltd.	JPN	IA	AIG Japan Holdings Kabushiki Kaisha	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					T-PEC Corporation	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	52.640	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Techmark Japan Kabushiki Kaisha	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-1087846	4633518			AIG Latin America Investments, S.L.	ESP	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-1889969	4551966			AIG Brazil Holding I, LLC	DE	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-2230018	4555991			AIG Seguros Brasil S.A.	BRA	IA	AIG Brazil Holding I, LLC	Ownership	90.560	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-2230019	4555982			AIG Resseguros Brasil S.A.	BRA	IA	AIG Seguros Brasil S.A.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-1902928	4551975			AIG Brazil Holding II, LLC	DE	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-2230018	4555991			AIG Seguros Brasil S.A.	BRA	IA	AIG Brazil Holding I, LLC	Ownership	90.560	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-2230019	4555982			AIG Resseguros Brasil S.A.	BRA	IA	AIG Seguros Brasil S.A.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4623452			AIG China Real Estate Investors Partner	BMU	NIA	AIG Latin America Investments, S.L.	Ownership	99.980	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	31674	66-0319193	4554154			AIG Insurance Company-Puerto Rico	PRI	IA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	66-0509110	4624758			AIG Insurance Agency, Inc. - Puerto Rico	PRI	NIA	AIG Insurance Company-Puerto Rico	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4623911			AIG Jamaica Insurance Company Limited	JAM	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	27-1930882	4709552			AIG Latin America Holdings LLC	DE	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Consultoria e Servicos Ltda.	BRA	NIA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Garanplus S.A. de C.V.	MEX	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-0030003	4623564			AIG Latin America I.I.	PRI	IA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Mexico Servicios, S.A. de C.V.	MEX	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	

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

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0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-2730024	4557397			AIG Seguros Mexico, S.A. de C.V.	MEX	IA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-2480020	4556952			AIG-Metropolitana Cía. de Seguros y Reaseguros S.A.	ECU	IA	AIG Latin America Investments, S.L.	Ownership	51.780	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					American International Underwriters S.A.	URY	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					American International Underwriters de Colombia, Ltda.	COL	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Garanplus S.A. de C.V.	MEX	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624459			Inversiones Segucasai, C.A.	VEN	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-2990005	4559346			C.A. de Seguros American International	VEN	IA	Inversiones Segucasai, C.A.	Ownership	95.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					T A Holdings Ltd.	ZWE	NIA	AIG Latin America Investments, S.L.	Ownership	14.080	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624374			AIG MEA Holdings Limited	ARE	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4556961			AIG Egypt Insurance Company S.A.E.	EGY	IA	AIG MEA Holdings Limited	Ownership	95.080	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-8880002	4624338			AIG Insurance Limited	LKA	IA	AIG MEA Holdings Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-4460003	4624226			AIG Lebanon SAL	LBN	IA	AIG MEA Holdings Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-4660017	4624392			AIG MEA Limited	ARE	IA	AIG MEA Holdings Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-6640000	4557294			AIG Kenya Insurance Company Limited	KEN	IA	AIG MEA Limited	Ownership	66.670	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-8000000	4624365			AIG Uganda Limited	UGA	IA	AIG MEA Holdings Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4904919			American International Group Morocco Limited SA	MAR	NIA	AIG MEA Holdings Limited	Ownership	99.980	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4559216			Johannesburg Insurance Holdings (Proprietary) Limited	ZAF	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-1990028	4557717			AIG Life South Africa Limited	ZAF	IA	Johannesburg Insurance Holdings (Proprietary) Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-1990025	4557726			AIG South Africa Limited	ZAF	IA	Johannesburg Insurance Holdings (Proprietary) Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-5275148	4554882			AIG MEA Investments and Services, LLC	DE	NIA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4904919			American International Group Morocco Limited SA	MAR	NIA	AIG MEA Holdings Limited	Ownership	99.980	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-5344100	4557098			Tata AIG General Insurance Company Limited	IND	IA	AIG MEA Investments and Services, LLC	Ownership	26.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Mexico Servicios, S.A. de C.V.	MEX	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4559270			AIG Transaction Execution Limited	GBR	NIA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	02-0547704	4554332			AIG Travel, Inc.	DE	NIA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-2978727	4621896			AIG Travel Assist, Inc.	DE	NIA	AIG Travel, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624299			AIG Travel Asia Pacific Pte. Ltd.	SGP	NIA	AIG Travel Assist, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Travel Assist Consulting (Shanghai) Co., Ltd.	CHN	NIA	AIG Travel Asia Pacific Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Travel Assist Malaysia Sdn. Bhd.	MYS	NIA	AIG Travel Asia Pacific Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	39-1934816	4625830			AIG Travel EMEA Limited	GBR	NIA	AIG Travel Assist, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	52-2252160	4625849			AIG Travel Europe Limited	GBR	NIA	AIG Travel EMEA Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	36-4496978	4621074			Travel Guard Americas LLC	WI	NIA	AIG Travel Assist, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	39-1611328	4621962			Livetravel, Inc.	WI	NIA	AIG Travel, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	89-2295536	4624011			Travel Guard Group Canada, Inc./Groupe Garde Voyage du Canada, Inc.	CAN	NIA	AIG Travel, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	39-1788198	4621953			Travel Guard Group, Inc.	WI	NIA	AIG Travel, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1158712	4624169			AIG United Guaranty - Agenzia di Assicurazione S.R.L.	ITA	NIA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4625782			AIG Uzbekinvest Limited	GBR	NIA	AIG Property Casualty International, LLC	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-3191243	4549253			American International Reinsurance Company, Ltd.	BMU	IA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4623452			AIG China Real Estate Investors Partner	BMU	NIA	AIG Latin America Investments, S.L.	Ownership	99.980	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-2991949	4549244			American International Company Limited	BMU	NIA	American International Reinsurance Company, Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		5035669			Azur Group Limited	GBR	NIA	AIG Property Casualty International, LLC	Ownership	20.580	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0346264	4625821			HPIS Limited	GBR	NIA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	66-0598389	4625812			Hospital Plan Insurance Services	GBR	NIA	HPIS Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1524979				PCG 2019 Corporate Member Limited	GBR	IA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0501001	3577754			Validus Holdings, Ltd.	BMU	NIA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-3190870				Validus Reinsurance, Ltd.	BMU	IA	Validus Holdings, Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1280257				AlphaCat 2015, Ltd.	BMU	NIA	Validus Reinsurance, Ltd.	Ownership	40.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Validus Holdings (UK) Ltd.	GBR	NIA	Validus Reinsurance, Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0572441				Validus Reinsurance (Switzerland) Ltd	CHE	IA	Validus Holdings (UK) Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Flagstone Reinsurance (Luxembourg) S.A.R.L	LUX	NIA	Validus Reinsurance (Switzerland) Ltd	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Validus Research Inc.	CAN	NIA	Validus Holdings (UK) Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1070844				Validus UPS, Ltd.	BMU	NIA	Validus Reinsurance, Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Flagstone (Bermuda) Holdings Limited	BMU	NIA	Validus UPS, Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0541812				Mont Fort Re Ltd.	BMU	IA	Flagstone (Bermuda) Holdings Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1278365				Validus Services (Bermuda), Ltd.	BMU	NIA	Validus Holdings, Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1210768				Validus Ventures Ltd.	BMU	NIA	Validus Holdings, Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1210774				AlphaCat Managers Ltd.	BMU	NIA	Validus Ventures Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1220904				AlphaCat Reinsurance Ltd.	BMU	IA	AlphaCat Managers Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3386798	4541202			AIG Property Casualty U.S., Inc.	DE	NIA	AIG Property Casualty Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	58-1354492	4621908			AIG Aerospace Insurance Services, Inc.	GA	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	58-1036967	4620367			AIG Aerospace Adjustment Services, Inc.	GA	NIA	AIG Aerospace Insurance Services, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	40258	02-6008643	4622080			AIG Assurance Company	IL	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	92-0527572				AIG MGU Holdings Inc.	DE	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-4200069				Private Client Select Insurance Services LLC	DE	NIA	AIG MGU Holdings Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	19402	25-1118791	4477244			AIG Property Casualty Company	IL	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	26883	02-0309086	4401182			AIG Specialty Insurance Company	IL	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	58-2464603				AIG Warranty Services of Florida, Inc.	FL	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3878133				AIG WarrantyGuard, Inc.	DE	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	19399	13-5303710	4622008			AIU Insurance Company	NY	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	19380	13-5124990	4484194			American Home Assurance Company	NY	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-1401886				AHAC DECO Sub, LLC	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-5137625				AIG AHAC Equity, LLC	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1537880				AIG GI Fund Holdings Ltd	BMU	NIA	American Home Assurance Company	Ownership	35.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG GI Ocean LLC	DE	NIA	AIG GI Fund Holdings Ltd	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-9240025	4556934			AIG Insurance Company China Limited	CHN	IA	American Home Assurance Company	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-3269746	4661490			AIGGRE 950 Second Investor, LLC	DE	NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-2562460				AIGGRE Capitol Hill Investor LLC	DE	NIA	American General Life Insurance Company;American Home Assurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-2877908				AIGGRE Clairemont Investor LLC	DE	NIA	American General Life Insurance Company;American Home Assurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-5282357				AIGGRE Clinton Grand Investor LLC	DE	NIA	American Home Assurance Company	Ownership	33.340	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-4106556	4661511			AIGGRE DC Ballpark Investor, LLC	DE	NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-3229826				AIGGRE EOLA LLC	DE	NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-1065261				AIGGRE Edge Investor LLC	DE	NIA	American Home Assurance Company;The Variable Annuity Life Insurance Company	Ownership	50.000	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-2922433				AIGGRE Europe Real Estate Fund I AHNU Feeder, LLC	DE	NIA	American Home Assurance Company;National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4592028				AIGGRE Europe Real Estate Fund II GI Feeder, LLC	DE	NIA	American Home Assurance Company	Ownership	35.510	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3025475				AIGGRE Juniper Investor LLC	DE	NIA	American Home Assurance Company;The Variable Annuity Life Insurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-1160933	4950028			AIGGRE MXIP-Amistad LLC	DE	NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-3252807	4661539			AIGGRE Mystic, LLC	DE	NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3494482				AIGGRE North Williams Investor LLC	DE	NIA	American General Life Insurance Company;American Home Assurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-3195988				AIGGRE U.S. LT Apartments Investor AHNU Feeder, LLC	DE	NIA	American Home Assurance Company;National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1489222				AIGGRE U.S. LT Apartments Investor LLC	DE	NIA	AIGGRE U.S. LT Apartments Investor AHNU Feeder, LLC	Ownership	53.700	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4037225				AIGGRE U.S. Real Estate Fund I AHNU Feeder, LLC	DE	NIA	American Home Assurance Company;National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-3249891				AIGGRE U.S. Real Estate Fund II AHNU Feeder, LLC	DE	NIA	American Home Assurance Company;National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-3299639				AIGGRE U.S. Real Estate Fund III AHNU Feeder, LLC	DE	NIA	American Home Assurance Company;National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-1113056				AIGGRE U.S. Real Estate Fund IV AHNU Feeder, LLC	DE	NIA	American Home Assurance Company;National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-1087397				AIGGRE U.S. Real Estate Fund IV Sidecar AHNU Feeder, LLC	DE	NIA	American Home Assurance Company;National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-5193669				AIGGRE University of Minnesota Investor LLC	DE	NIA	American Home Assurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-1314434				AIGGRE Williamsburg LLC	DE	NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIGGRE Williamsburg Preferred Investor LLC	DE	NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					American Home Assurance Company Escritorio de Representacao no Brasil Ltda.	BRA	NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-2230019	4555982			AIG Resseguros Brasil S.A.	BRA	IA	AIG Seguros Brasil S.A.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0033331	4534361			American International Overseas Association	BMU	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	78.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					COUNTRY FRESH HOLDING COMPANY INC.	DE	DS	American General Life Insurance Company	Ownership	9.760	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge REI AHAC NUFIC Feeder I LLC	DE	NIA	American Home Assurance Company;National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	92-0314557				Corebridge REI AHAC NUFIC Feeder II LLC	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Watch Investments No. 5 Trust	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Watch Investments No. 5 Trust, acting with respect to Series 2019-EM3	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Watch Investments No. 5 Trust, acting with respect to Series 2019-EM4	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Watch Investments No. 5 Trust, acting with respect to Series 2020-EM1	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	23-1686428				Arthur J. Glatfelter Agency, Inc.	PA	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	43-1635265				GIG of Missouri, Inc.	MO	NIA	Arthur J. Glatfelter Agency, Inc.	Ownership	100.000	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	23-2826072				Glatfelter Claims Management, Inc.	PA	NIA	Arthur J. Glatfelter Agency, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	23-1686428				Glatfelter Properties, LLC	PA	NIA	Arthur J. Glatfelter Agency, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-8613559				Codo 241, LP	PA	NIA	Glatfelter Properties, LLC	Ownership	15.350	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	23-2643776				Glatfelter Underwriting Services, Inc.	PA	NIA	Arthur J. Glatfelter Agency, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	23-2317194				The Glatfelter Agency, Inc.	PA	NIA	Arthur J. Glatfelter Agency, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	16-1651893				East Building Associates, LP	PA	NIA	The Glatfelter Agency, Inc.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	23-2317194				Susquehanna Agents Alliance, LLC	PA	NIA	The Glatfelter Agency, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	23-1732969				Volunteer Firemen's Insurance Services, Inc.	PA	NIA	Arthur J. Glatfelter Agency, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					CYBERACUVIEW LLC	DE	NIA	AIG Property Casualty U.S., Inc.	Ownership	14.300	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	19410	13-1938623	4484297			Commerce and Industry Insurance Company	NY	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	57-0647428				Pearce & Pearce, Inc.	SC	NIA	Commerce and Industry Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	37-1122370				Crop Risk Services, Inc.	IL	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	10651	22-3423217	4622099			Eaglestone Reinsurance Company	PA	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	23809	02-0140690	4622071			Granite State Insurance Company	IL	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	23817	37-0344310	4621999			Illinois National Insurance Co.	IL	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	19437	25-1149494	4477589			Lexington Insurance Company	DE	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	30-0578924	4554743			AIG BG Holdings LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1537880				AIG GI Fund Holdings Ltd	BMU	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	35.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG GI Ocean LLC	DE	NIA	AIG GI Fund Holdings Ltd	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-0843056				AIGGRE Corte Madera LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4592028				AIGGRE Europe Real Estate Fund II GI Feeder, LLC	DE	NIA	American Home Assurance Company	Ownership	35.510	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-3359313	4621056			AIGGRE Forest City West Village Investor, LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-1570775				AIGGRE Hill7 Office Investor LLC	DE	NIA	Lexington Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-1181240	4621047			AIGGRE MXIP LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-2086764				AIGGRE NorthEdge Investor LLC	DE	NIA	Lexington Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-2056279	4786151			AIGGRE Puebla Automotive Investor I LLC	DE	NIA	Lexington Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-2061426	4786160			AIGGRE Puebla Automotive Investor II LLC	DE	NIA	Lexington Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-1555640	4551902			AIGGRE Redmond Investor, LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1412404				AIGGRE U.S. LT Apartments Investor Lexington Feeder, LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1489222				AIGGRE U.S. LT Apartments Investor LLC	DE	NIA	AIGGRE U.S. LT Apartments Investor AHNU Feeder, LLC	Ownership	53.700	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-2902131				AIGGRE U.S. Real Estate Fund I Lexington Feeder, LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-2914124				AIGGRE U.S. Real Estate Fund II Lexington Feeder, LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-2934516				AIGGRE U.S. Real Estate Fund III Lexington Feeder, LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1458195				AIGGRE U.S. Real Estate Fund IV Lexington Feeder, LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1385646				AIGGRE U.S. Real Estate Fund IV Sidecar Lexington Feeder, LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					COUNTRY FRESH HOLDING COMPANY INC.	DE	DS	American General Life Insurance Company	Ownership	9.760	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	92-0260874				Corebridge REI Lexington Holdco LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Integrated Manufacturing Companies, Inc.	DE	DS	American General Life Insurance Company	Ownership	40.950	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Watch Investments No. 6 Trust	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Watch Investments No. 6 Trust, acting with respect to Series 2019-EM5	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-1674333				Lexington Specialty Insurance Agency, Inc.	DE	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	23-2101054	4621887			Morefar Marketing, Inc.	DE	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	19445	25-0687550	4477664			National Union Fire Insurance Company of Pittsburgh, Pa.	PA	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-1401886				AHAC DECO Sub, LLC	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-5137625				AIG AHAC Equity, LLC	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1537880				AIG GI Fund Holdings Ltd	BMU	NIA	American Home Assurance Company	Ownership	35.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG GI Ocean LLC	DE	NIA	AIG GI Fund Holdings Ltd	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-3369437	4661481			AIGGRE Bridges/Angeline Investor, LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-2922433				AIGGRE Europe Real Estate Fund I AHNU Feeder, LLC	DE	NIA	American Home Assurance Company;National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4592028				AIGGRE Europe Real Estate Fund II GI Feeder, LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	35.510	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-2190351	4552020			AIGGRE Gardens Investor, LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-1614379				AIGGRE Hill7 Investor LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.;The Variable Annuity Life Insurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-1326780				AIGGRE MXIP-OD I LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-1349434				AIGGRE MXIP-OD II LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-5189062				AIGGRE Park Central LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-1859525				AIGGRE Pinehills Investor LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.;The Variable Annuity Life Insurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-4516826				AIGGRE Solana Olde Town Investor LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-3195988				AIGGRE U.S. LT Apartments Investor AHNU Feeder, LLC	DE	NIA	American Home Assurance Company;National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1489222				AIGGRE U.S. LT Apartments Investor LLC	DE	NIA	AIGGRE U.S. LT Apartments Investor AHNU Feeder, LLC	Ownership	53.700	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4037225				AIGGRE U.S. Real Estate Fund I AHNU Feeder, LLC	DE	NIA	American Home Assurance Company;National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-3249891				AIGGRE U.S. Real Estate Fund II AHNU Feeder, LLC	DE	NIA	American Home Assurance Company;National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-3299639				AIGGRE U.S. Real Estate Fund III AHNU Feeder, LLC	DE	NIA	American Home Assurance Company;National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-1113056				AIGGRE U.S. Real Estate Fund IV AHNU Feeder, LLC	DE	NIA	American Home Assurance Company;National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	

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

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0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-1087397				AIGGRE U.S. Real Estate Fund IV Sidecar ANHU Feeder, LLC	DE	NIA	American Home Assurance Company;National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-3161147				AIGGRE Vista LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3912049				ALICO Properties, Inc.	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	49.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3919049				Global Properties, Inc.	DE	NIA	ALICO Properties, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	61-1617940				Akita, Inc.	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0033331	4534361			American International Overseas Association	BMU	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	78.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	51-0106783	4554873			American International Realty LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Property Company (Ireland) Designated Activity Company	IRL	NIA	American International Realty LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624132			AIG Property Company Designated Activity Company	IRL	NIA	American International Realty LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	27-0152063				Boggs Tract LLC	DE	NIA	American International Realty LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	03-0143430				Mt. Mansfield Company, Inc.	VT	NIA	American International Realty LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	14-1876993				Spruce Peak Realty, LLC	DE	NIA	Mt. Mansfield Company, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Front Four Residences Owners Association, Inc.	VT	NIA	Spruce Peak Realty, LLC	Ownership	66.670	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					One Spruce Peak Owners' Association, Inc.	VT	NIA	Spruce Peak Realty, LLC	Ownership	33.330	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Spruce Peak Master Owners' Association, Inc.	VT	NIA	Spruce Peak Realty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Spruce Peak Resort Association, Inc.	VT	NIA	Spruce Peak Realty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-0754156				Stowe Mountain Club, LLC	DE	NIA	Spruce Peak Realty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Stowe Mountain Lodge Condominium Owners Association, Inc.	VT	NIA	Spruce Peak Realty, LLC	Ownership	57.140	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-2472751				The Club Residences at Spruce Peak Owners' Association, Inc.	VT	NIA	Spruce Peak Realty, LLC	Ownership	40.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-3409431				Stowe Country Club LLC	DE	NIA	Mt. Mansfield Company, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	05-0354020	2478667			Stowe Mountain Holdings, Inc.	VT	NIA	Mt. Mansfield Company, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0585744	4624020			C&I UK Investments Ltd.	CYM	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					COUNTRY FRESH HOLDING COMPANY INC.	DE	DS	American General Life Insurance Company	Ownership	9.760	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge REI AHAC NUFIC Feeder I LLC	DE	NIA	American Home Assurance Company;National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	92-0314557				Corebridge REI AHAC NUFIC Feeder II LLC	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge REI Bartlett Investor III LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge REI Papermill Investor III LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	11562	03-0449619				National Union Fire Insurance Company of Vermont	VT	IA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	36-4616359	4621140			PineBridge Employee PE/RE Fund 2007, L.P.	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	83.740	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Varagon Capital Management MGP, LLC	DE	DS	American General Life Insurance Company	Ownership	38.870	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Varagon Capital Partners, L.P.	DE	DS	American General Life Insurance Company	Ownership	22.220	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Watch Investments No. 1 Trust	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Watch Investments No. 1 Trust, acting with respect to Series 2019-EM2	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Watch Investments No. 5 Trust	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Watch Investments No. 5 Trust, acting with respect to Series 2019-EM3	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Watch Investments No. 5 Trust, acting with respect to Series 2019-EM4	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Watch Investments No. 5 Trust, acting with respect to Series 2020-EM1	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	23841	02-0172170	4477673			New Hampshire Insurance Company	IL	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0033331	4534361			American International Overseas Association	BMU	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	78.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	22-2174788	4621935			Risk Specialists Companies Insurance Agency, Inc.	MA	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	36-3847698	4620376			Design Professionals Association Risk Purchasing Group, Inc.	IL	NIA	Risk Specialists Companies Insurance Agency, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4623461			Risk Specialists Company (Bermuda), Ltd.	BMU	NIA	Risk Specialists Companies Insurance Agency, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	26-4328522	4554677			Service Net Warranty, LLC	DE	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		5018783			SNADMIN (CANADA), INC.	CAN	NIA	Service Net Warranty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	27-2966330	4621980			SNW Insurance Agency, LLC	IN	NIA	Service Net Warranty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	30-0074238	4709525			Service Net Solutions of Florida LLC	FL	NIA	Service Net Warranty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	40436	02-0361360				Stratford Insurance Company	NH	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	19429	13-5540698	4622062			The Insurance Company of the State of Pennsylvania	IL	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	37982	13-3018617				Tudor Insurance Company	NH	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	22-2339635				Westco Claims Management Services, Inc.	NJ	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	22-2282783				Westco Insurance Managers, Inc.	NJ	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	13196	02-0266622				Western World Insurance Company	NH	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Hansa Grundstuckverwaltungs GmbH & Co. KG	DEU	NIA	AIG Europe S.A.	Ownership	94.500	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0553749				Validus Specialty, LLC	DE	NIA	AIG Property Casualty Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-4928806				AlphaCat Capital Inc.	DE	NIA	Validus Specialty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	27-0434288				Validus America, Inc.	DE	NIA	Validus Specialty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	45-5214740				Validus Re Americas (New Jersey), Inc.	NJ	NIA	Validus Specialty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	74-3239170				Validus Reaseguros, Inc.	FL	NIA	Validus Specialty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	42-1767026				Validus Services, Inc.	DE	NIA	Validus Specialty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	42-1767027				Validus Specialty Underwriting Services, Inc.	DE	NIA	Validus Specialty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	52-2219152				AIG.COM, Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	27-1052710	4550398			AM Holdings LLC	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-4754847				Blackboard U.S. Holdings, Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-3415577				Blackboard Customer Care Insurance Services, LLC	DE	NIA	Blackboard U.S. Holdings, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	32-0433306				Blackboard Services, LLC	DE	NIA	Blackboard U.S. Holdings, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	13551	26-2996716				Blackboard Specialty Insurance Company	DE	IA	Blackboard U.S. Holdings, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	26611	52-0976199				Blackboard Insurance Company	DE	IA	Blackboard Specialty Insurance Company	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	95-4715639	4532451	0001889539	New York Stock Exchange	Corebridge Financial, Inc.	DE	UIP	American International Group, Inc.	Ownership	77.700	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-4149834				AH SubGP 1158 Flat Iron, LLC	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-1366098	4727435			AH SubGP 1384 Woodglen, LLC	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3941018	5049527			AH SubGP 1450 Timber, LLC	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3948711	5049451			AH SubGP 1551 Spanish Creek, LLC	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-4855480	4950019			AH SubGP 39 Wellington Place, LLC	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-1715613	4753498			AH SubGP 479 Sunrise, LLC	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-0813842	5008935			AH SubGP 585 St. Clair, LLC	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-2455950				AH SubGP 603 Casa Grande, LLC	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-2200812				AH SubGP 757 Argyle Avenue, LLC	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-1970272				AH SubGP 831 Walden Pond, LLC	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	74-0483432	4532488			AIG Life Holdings, Inc.	TX	UIP	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	97780	76-0030921	4620406			AGC Life Insurance Company	MO	UDP	AIG Life Holdings, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-3190823	4532497			AIG Life of Bermuda, Ltd.	BMU	IA	AGC Life Insurance Company	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4556019			AIG Credit Corp. of Canada	CAN	NIA	AIG Life of Bermuda, Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4620965			Alabaster Capital LLC	DE	NIA	AIG Life of Bermuda, Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4995328			SPIA I LLC	DE	NIA	Alabaster Capital LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4995337			ABI Holdings LLC	CA	NIA	SPIA I LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1691692				Corebridge Bermuda Services Limited	BMU	NIA	AIG Life of Bermuda, Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	60488	25-0598210	1342707			American General Life Insurance Company	TX	RE	AGC Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	30-0809145				AGL Assignment Company, LLC	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-4510983				AGL Loan Investments Corporation	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1454700				AGLIC Investments Bermuda Limited	BMU	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-4369000				AIG Commercial Real Estate Lending Holdings, LLC	DE	DS	American General Life Insurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	33-0658270				AIG Direct Insurance Services, Inc.	CA	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-5539226	4948641			AIG Home Loan 2, LLC	DE	DS	American General Life Insurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	51-0389729				AIG Kirkwood, Inc.	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1538308				AIG Life Fund Holdings Ltd	BMU	DS	American General Life Insurance Company	Ownership	50.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Life Ocean LLC	DE	DS	AIG Life Fund Holdings Ltd	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	86-3224681				AIG Liquid Alternative Equity Alpha Fund, LLC	DE	DS	American General Life Insurance Company	Ownership	53.050	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-2562460				AIGGRE Capitol Hill Investor LLC	DE	NIA	American General Life Insurance Company;American Home Assurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-2877908				AIGGRE Clairemont Investor LLC	DE	NIA	American General Life Insurance Company;American Home Assurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-5282357				AIGGRE Clinton Grand Investor LLC	DE	NIA	American Home Assurance Company	Ownership	33.340	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4601601				AIGGRE Europe Real Estate Fund II LR Feeder, LLC	DE	DS	American General Life Insurance Company	Ownership	61.480	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1825964				AIGGRE LB Southeast Industrial Joint Venture Feeder, LLC	DE	DS	The Variable Annuity Life Insurance Company	Ownership	35.970	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3494482				AIGGRE North Williams Investor LLC	DE	NIA	American General Life Insurance Company;American Home Assurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-2086764				AIGGRE NorthEdge Investor LLC	DE	NIA	Lexington Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1489222				AIGGRE U.S. LT Apartments Investor LLC	DE	NIA	AIGGRE U.S. LT Apartments Investor AHNU Feeder, LLC	Ownership	53.700	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	76-0446159				American General Annuity Service Corporation	TX	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	35-1723821				American General Assignment Corporation	TX	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	45-3964944				American General Life Services Company LLC	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Asset Alliance Corporation	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-2827772				Bayshore PII Company LLC	DE	DS	American General Life Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-4278852				Bayshore Shopping Center Investor LLC	DE	DS	American General Life Insurance Company	Ownership	51.000	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					COUNTRY FRESH HOLDING COMPANY INC.	DE	DS	American General Life Insurance Company	Ownership	9.760	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Carr Road GP LLC	DE	DS	American General Life Insurance Company;The United States Life Insurance Company in the City of New York	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-2994326				Corebridge REI Bartlett Investor II LLC	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-3006805				Corebridge REI Papermill Investor II LLC	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-2024832				Falls Church Corporate Center LLC	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-0781210				GRE LB Industrial Joint Venture II Feeder, LLC	DE	DS	American General Life Insurance Company	Ownership	65.100	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Integrated Manufacturing Companies, Inc.	DE	DS	American General Life Insurance Company	Ownership	40.950	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-2741440	4621159			PineBridge Employee Alternative Investment Fund, L.P.	DE	NIA	The Variable Annuity Life Insurance Company	Ownership	68.580	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Pontifax Late Stage Fund L.P.	CYM	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	95-4816953	4550334			SA Affordable Housing, LLC	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-5425182				FQA Master Tenant MM, LLC	LA	DS	SA Affordable Housing, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-5430478				French Quarter Apartments Manager, LLC	LA	DS	SA Affordable Housing, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	95-4334841	4554202			SunAmerica Affordable Housing Partners, Inc.	CA	DS	SA Affordable Housing, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	75-2617867				Sun Quorum L.L.C.	DE	DS	American General Life Insurance Company	Ownership	88.750	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-4348192				SunAmerica Asset Management, LLC	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3140916				AIG Capital Services, Inc.	DE	DS	SunAmerica Asset Management, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Tern Investments I, LLC - Series 2022-1A3	DE	OTH	American General Life Insurance Company	Management	0.000	American International Group, Inc.	NO	3
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	58-1225738	4620358			U G Corporation	GA	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Varagon Capital Management MGP, LLC	DE	DS	American General Life Insurance Company	Ownership	38.870	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Varagon Capital Partners, L.P.	DE	DS	American General Life Insurance Company	Ownership	22.220	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Watch Investments No. 2 Trust	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Watch Investments No. 2 Trust, acting with respect to Series 2019-EM1	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	70106	13-5459480	4622017			The United States Life Insurance Company in the City of New York	NY	IA	AGC Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1538308				AIG Life Fund Holdings Ltd	BMU	DS	American General Life Insurance Company	Ownership	50.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Life Ocean LLC	DE	DS	AIG Life Fund Holdings Ltd	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	86-3224681				AIG Liquid Alternative Equity Alpha Fund, LLC	DE	DS	American General Life Insurance Company	Ownership	53.050	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3575756				AIG Spring Ridge I, Inc.	DE	NIA	The United States Life Insurance Company in the City of New York	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-5282357				AIGGRE Clinton Grand Investor LLC	DE	NIA	American Home Assurance Company	Ownership	33.340	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4601601				AIGGRE Europe Real Estate Fund II LR Feeder, LLC	DE	DS	American General Life Insurance Company	Ownership	61.480	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-1570775				AIGGRE Hill7 Office Investor LLC	DE	NIA	Lexington Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1825964				AIGGRE LB Southeast Industrial Joint Venture Feeder, LLC	DE	DS	The Variable Annuity Life Insurance Company	Ownership	35.970	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1489222				AIGGRE U.S. LT Apartments Investor LLC	DE	NIA	AIGGRE U.S. LT Apartments Investor AHNU Feeder, LLC	Ownership	53.700	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-5193669				AIGGRE University of Minnesota Investor LLC	DE	NIA	American Home Assurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-2827772				Bayshore PII Company LLC	DE	DS	American General Life Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-4278852				Bayshore Shopping Center Investor LLC	DE	DS	American General Life Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Carr Road GP LLC	DE	DS	American General Life Insurance Company;The United States Life Insurance Company in the City of New York	Ownership	50.000	American International Group, Inc.	NO	

SCHEDULE Y

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0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-0781210				GRE LB Industrial Joint Venture II Feeder, LLC	DE	DS	American General Life Insurance Company	Ownership	65.100	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	70238	74-1625348	1342789			The Variable Annuity Life Insurance Company	TX	IA	AGC Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-4369000				AIG Commercial Real Estate Lending Holdings, LLC	DE	DS	American General Life Insurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1538308				AIG Life Fund Holdings Ltd	BMU	DS	American General Life Insurance Company	Ownership	50.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Life Ocean LLC	DE	DS	AIG Life Fund Holdings Ltd	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	86-3224681				AIG Liquid Alternative Equity Alpha Fund, LLC	DE	DS	American General Life Insurance Company	Ownership	53.050	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-1065261				AIGGRE Edge Investor LLC	DE	NIA	American Home Assurance Company;The Variable Annuity Life Insurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4601601				AIGGRE Europe Real Estate Fund II LR Feeder, LLC	DE	DS	American General Life Insurance Company	Ownership	61.480	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-1614379				AIGGRE Hill7 Investor LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.;The Variable Annuity Life Insurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3025475				AIGGRE Juniper Investor LLC	DE	NIA	American Home Assurance Company;The Variable Annuity Life Insurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1825964				AIGGRE LB Southeast Industrial Joint Venture Feeder, LLC	DE	DS	American General Life Insurance Company	Ownership	35.970	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-1859525				AIGGRE Pinehills Investor LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.;The Variable Annuity Life Insurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-2056279	4786151			AIGGRE Puebla Automotive Investor I LLC	DE	NIA	Lexington Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-2061426	4786160			AIGGRE Puebla Automotive Investor II LLC	DE	NIA	Lexington Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1489222				AIGGRE U.S. LT Apartments Investor LLC	DE	NIA	AIGGRE U.S. LT Apartments Investor AHNU Feeder, LLC	Ownership	53.700	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-3276042				AIGGRE U.S. Real Estate Fund I VALIC Feeder, LLC	DE	NIA	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-3264091				AIGGRE U.S. Real Estate Fund II VALIC Feeder, LLC	DE	NIA	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	76-0616037				American General Assignment Corporation of New York	NY	NIA	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	43-1538461				American General Insurance Agency, Inc.	MO	NIA	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-2827772				Bayshore PII Company LLC	DE	DS	American General Life Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-4278852				Bayshore Shopping Center Investor LLC	DE	DS	American General Life Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					COUNTRY FRESH HOLDING COMPANY INC.	DE	DS	American General Life Insurance Company	Ownership	9.760	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-2976609				Corebridge REI Bartlett Investor I LLC	DE	NIA	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-2976778				Corebridge REI Papermill Investor I LLC	DE	NIA	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-0781210				GRE LB Industrial Joint Venture II Feeder, LLC	DE	DS	American General Life Insurance Company	Ownership	65.100	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	56-6626298				HRA Administrator LLC	IN	NIA	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Integrated Manufacturing Companies, Inc.	DE	DS	American General Life Insurance Company	Ownership	40.950	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	45-5596651	4550455			LSTREET I, LLC	DE	NIA	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-2741440	4621159			PineBridge Employee Alternative Investment Fund, L.P.	DE	NIA	The Variable Annuity Life Insurance Company	Ownership	68.580	American International Group, Inc.	NO	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Tern Investments I, LLC - Series 2022-1V3	DE	OTH	The Variable Annuity Life Insurance Company	Management	0.000	American International Group, Inc.	NO	3
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	76-0519992				VALIC Financial Advisors, Inc.	TX	NIA	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	76-0519990	4555937			VALIC Retirement Services Company	TX	NIA	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	02-0307338	4555245			AIG Technologies, Inc.	NH	NIA	VALIC Retirement Services Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	74-6046915				American General Realty Investment Corporation	TX	NIA	AIG Life Holdings, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	74-1366889	1342846			Knickerbocker Corporation	TX	NIA	AIG Life Holdings, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-3303893				2929 Real Estate Holdings, LLC	TX	NIA	Knickerbocker Corporation	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	76-0185743				American Athletic Club, Inc.	TX	NIA	Knickerbocker Corporation	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-1120132	4803768			AIG Life Limited	GBR	IA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Group Risk Services Limited	GBR	NIA	AIG Life Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Group Risk Technologies Limited	GBR	NIA	Group Risk Services Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	91-1913391	4714592			Charleston Bay SAHP Corp.	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	95-4651256	4714565			Crossings SAHP Corp.	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3018791	4555900			Eastgreen, Inc.	NJ	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-5440614	4949965			FQA Development Company, LLC	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	95-4651255	4714574			Grand Savannah SAHP Corp.	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4871749			Laya Healthcare Limited	IRL	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4904067			Laya Services Limited	IRL	NIA	Laya Healthcare Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Lilac Heights LLC	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	95-4659416	4714499			Prairie SAHP Corp.	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	80-0002819	4714659			Shiloh Glen GP, LLC	NV	NIA	Prairie SAHP Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	95-4663306	4714471			SAAHP GP Corp.	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-2379481				SAFG Capital LLC	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-4365227				AIG Commercial Mortgage Acquisitions, LLC	DE	NIA	SAFG Capital LLC	Ownership	90.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-4353569				AIG Commercial Mortgage Holdings Company, LLC	DE	NIA	AIG Commercial Mortgage Acquisitions, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					SV 2022-1 Commercial Mortgage Holdings Company, LLC	DE	NIA	AIG Commercial Mortgage Holdings Company, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-0963387				AIG Commercial Real Estate Lending Corporation	DE	NIA	SAFG Capital LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-4058120	4554426			AIG Credit Corp.	DE	NIA	SAFG Capital LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-2736972	1600238			A.I. Credit Corp.	NH	NIA	AIG Credit Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	52-2096752	4620312			AIG Credit (Europe) Corporation	DE	NIA	AIG Credit Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-1385573				AIG Fund GP Holdings, LLC	DE	NIA	SAFG Capital LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-1366902				AIG DECO Fund I GP, LLC	DE	NIA	AIG Fund GP Holdings, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-1351318				AIG DECO Fund I, LP	DE	NIA	AIG DECO Fund I GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-3634244				AIG DECO Fund II GP, LLC	DE	NIA	AIG Fund GP Holdings, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-3602956				AIG DECO Fund II, LP	DE	NIA	AIG DECO Fund II GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3870953	4549310			AIG Global Asset Management Holdings Corp.	DE	NIA	SAFG Capital LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4904900			AIG Alberta Nominee, LLC	DE	NIA	AIG Global Asset Management Holdings Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4559252			AIG Asset Management (Europe) Limited	GBR	NIA	AIG Global Asset Management Holdings Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	27-0529722	4620992			AIG Asset Management (U.S.), LLC	DE	NIA	AIG Global Asset Management Holdings Corp.	Ownership	100.000	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Curie Receivables Trust 2017-A3	DE	OTH	AIG Asset Management (U.S.), LLC	Management	0.000	American International Group, Inc.	NO	3
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-4370009				AIG Credit Management, LLC	DE	NIA	AIG Global Asset Management Holdings Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG 19-1 Reset Warehouse, LLC3	DE	OTH	AIG Credit Management, LLC	Management	0.000	American International Group, Inc.	NO	3
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG CLO 2021-3, LLC3	DE	OTH	AIG Credit Management, LLC	Management	0.000	American International Group, Inc.	NO	3
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1444182				AIG Rover Sub II, LLC3	DE	OTH	AIG Credit Management, LLC	Management	0.000	American International Group, Inc.	NO	3
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Rover, LLC3	DE	OTH	AIG Credit Management, LLC	Management	0.000	American International Group, Inc.	NO	3
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-4779908				Covenant CLO Advisors, LLC	DE	NIA	AIG Credit Management, LLC	Ownership	10.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	27-2353063	4623416			AIG Global Capital Markets Securities, LLC	DE	NIA	AIG Global Asset Management Holdings Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1367144				AIG Global Real Estate (Luxembourg) S.a r.l.	LUX	NIA	AIG Global Asset Management Holdings Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3454957	4549271			AIG Global Real Estate Investment Corp.	DE	NIA	AIG Global Asset Management Holdings Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-0772097	4709048			AIGGRE Baker Murray Hill I LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG A.B. New Partner LLC	DE	NIA	AIGGRE Baker Murray Hill I LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG A.B. OP Holding Company LLC	DE	NIA	AIGGRE Baker Murray Hill I LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIGGRE Foley LLC	DE	NIA	AIG A.B. OP Holding Company LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIGGRE Mt. Olive LLC	DE	NIA	AIG A.B. OP Holding Company LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIGGRE Shawnee LLC	DE	NIA	AIG A.B. OP Holding Company LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIGGRE Sylacauga LLC	DE	NIA	AIG A.B. OP Holding Company LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIGGRE Waco LLC	DE	NIA	AIG A.B. OP Holding Company LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIGGRE Clarity Pointe Platform II LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIGGRE Europe Real Estate Fund I GP S.a r.l.	LUX	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIGGRE Europe Real Estate Fund I S.C.SP	LUX	NIA	AIGGRE Europe Real Estate Fund I GP S.a r.l.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-2860481				AIGGRE Europe Real Estate Fund II CIP GP, LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4619940				AIGGRE Europe Real Estate Fund II CIP, LP	DE	NIA	AIGGRE Europe Real Estate Fund II CIP GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1469402				AIGGRE Europe Real Estate Fund II GP S.a r.l.	LUX	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1469698				AIGGRE Europe Real Estate Fund II S.C.SP	LUX	NIA	AIGGRE Europe Real Estate Fund II GP S.a r.l.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIGGRE Senior Investing LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1797309				AIGGRE Southeast Industrial Partnership GP LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1348478				AIGGRE LB Southeast Industrial Joint Venture, LP	DE	NIA	AIGGRE Southeast Industrial Partnership GP LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1804603				AIGGRE Southeast Industrial Investor LLC	DE	NIA	AIGGRE LB Southeast Industrial Joint Venture, LP	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-1333787	4709020			AIGGRE Terrabrook Murray Hill I LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-1172868	4708845			AIGGRE Terrabrook Chelsea I LLC	DE	NIA	AIGGRE Terrabrook Murray Hill I LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	77-0610061	5163740			Terra Nova Partners, L.P.	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	25.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					American Newland Investors II, LLC	DE	NIA	Terra Nova Partners, L.P.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-1359806				AIGGRE U.S. Fund III General Partner, LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-5116238				AIGGRE U.S. Real Estate Fund III GP, LP	DE	NIA	AIGGRE U.S. Fund III General Partner, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-4408385				AIGGRE U.S. Real Estate Fund III (AIV Feeder), LP	DE	NIA	AIGGRE U.S. Real Estate Fund III GP, LP	Ownership	100.000	American International Group, Inc.	NO	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-4423948				AIGGRE U.S. Real Estate Fund III (AIV), LP	DE	NIA	AIGGRE U.S. Real Estate Fund III GP, LP	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-4375416				AIGGRE U.S. Real Estate Fund III (Feeder A), LP	DE	NIA	AIGGRE U.S. Real Estate Fund III GP, LP	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-4383871				AIGGRE U.S. Real Estate Fund III (Feeder B), LP	DE	NIA	AIGGRE U.S. Real Estate Fund III GP, LP	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-2835389				AIGGRE U.S. Real Estate Fund III, LP	DE	NIA	AIGGRE U.S. Real Estate Fund III GP, LP	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-1379475				AIGGRE U.S. Fund III Limited Partner, LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIGGRE U.S. Fund IV Holdco LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIGGRE U.S. LT Apartments JV GP, LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-0805725				AIGGRE U.S. Real Estate Fund I GP, LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	61-1892457				AIGGRE U.S. Real Estate Fund I, LP	DE	NIA	AIGGRE U.S. Real Estate Fund I GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-0822384				AIGGRE U.S. Real Estate Fund II GP, LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	30-1096683				AIGGRE U.S. Real Estate Fund II, LP	DE	NIA	AIGGRE U.S. Real Estate Fund II GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3337478				AIGGRE TX Hotel Portfolio Investor LLC	DE	NIA	AIGGRE U.S. Real Estate Fund II, LP	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3374942				AIGGRE TX Hotel Frisco Owner LLC	DE	NIA	AIGGRE TX Hotel Portfolio Investor LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3359590				AIGGRE TX Hotel Las Colinas Owner LLC	DE	NIA	AIGGRE TX Hotel Portfolio Investor LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3387651				AIGGRE TX Hotel Plano Owner LLC	DE	NIA	AIGGRE TX Hotel Portfolio Investor LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3343758				AIGGRE TX Hotel San Antonio Owner LLC	DE	NIA	AIGGRE TX Hotel Portfolio Investor LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-3866888				AIGGRE U.S. Real Estate Fund III (AIV Blocker), LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-3851516				AIGGRE U.S. Real Estate Fund III (Blocker), LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-3835164				AIGGRE U.S. Real Estate Fund III (Feeder B REIT), LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	86-1632553				AIGGRE U.S. Real Estate Fund IV GP, LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-4628342				AIGGRE U.S. Real Estate Fund IV Co-Investment I, LP	DE	NIA	AIGGRE U.S. Real Estate Fund IV GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	86-3639038				AIGGRE U.S. Real Estate Fund IV Development Sidecar, LP	DE	NIA	AIGGRE U.S. Real Estate Fund IV GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	86-1655396				AIGGRE U.S. Real Estate Fund IV, LP	DE	NIA	AIGGRE U.S. Real Estate Fund IV GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	92-0350243				Corebridge REI Retail GP LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	92-0337757				Corebridge REI Retail Holdco LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					GRE LB Industrial Joint Venture II GP, LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-3874797				GRE LB Industrial Joint Venture II, LP	DE	NIA	GRE LB Industrial Joint Venture II GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-4658647				GRE U.S. LT Apartments Investor II LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-0638686				GRE U.S. LT Apartments JV GP II, LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-4676303				GRE U.S. LT Apartments JV II, LP	DE	NIA	GRE U.S. LT Apartments JV GP II, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-3633021				Spruce Peak Management, LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	77-0610061	5163740			Terra Nova Partners, L.P.	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	25.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					American Newland Investors II, LLC	DE	NIA	Terra Nova Partners, L.P.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-2161268	4620460			AIG Mortgage Capital, LLC	DE	NIA	AIG Global Asset Management Holdings Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-3741271				Corebridge Markets, LLC	DE	NIA	AIG Global Asset Management Holdings Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-5539226	4948641			AIG Home Loan 2, LLC	DE	DS	American General Life Insurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-4965333				AIG Investments Fund Holdings, LLC	DE	NIA	SAFG Capital LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	86-2550856				AIG Mortgage Acquisition Company, LLC	DE	NIA	SAFG Capital LLC	Ownership	90.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	86-2771971				AIG Partnership Holdings Corp.	DE	NIA	SAFG Capital LLC	Ownership	100.000	American International Group, Inc.	NO	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-4365227				AIG Commercial Mortgage Acquisitions, LLC	DE	NIA	SAFG Capital LLC	Ownership	90.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-4353569				AIG Commercial Mortgage Holdings Company, LLC	DE	NIA	AIG Commercial Mortgage Acquisitions, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					SV 2022-1 Commercial Mortgage Holdings Company, LLC	DE	NIA	AIG Commercial Mortgage Holdings Company, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	86-2550856				AIG Mortgage Acquisition Company, LLC	DE	NIA	SAFG Capital LLC	Ownership	90.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-4227959				Pearl Street Mortgage Company, LLC	DE	NIA	SAFG Capital LLC	Ownership	90.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Maple Acquisition Trust	NY	NIA	SAFG Capital LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-4227959				Pearl Street Mortgage Company, LLC	DE	NIA	SAFG Capital LLC	Ownership	90.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-3410485				SAFG Technologies, LLC	NH	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	95-4684707	4714604			SubGen NT, Inc.	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-1537571				Fischbach, LLC	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0031624				Societe Hoteliere de Boisjolan S.A.	FRA	NIA	Fischbach, LLC	Ownership	99.970	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-1742553				LBMA Equipment Services, Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	13659	26-4728883	4756864			MG Reinsurance Limited	VT	IA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	27-3226645	4554716			MIP PE Holdings, LLC	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-3651785				VALIC Trust Company Inc.	NH	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	

Asterisk	Explanation
1	Schedule Y does not include approximately 1,633 entities that are (i) real estate joint ventures and related entities, or employee investment vehicles, (ii) affordable housing investment partnerships and subsidiaries of affordable housing investment partnerships, and (iii) miscellaneous entities (e.g., trusts and funds).
	(i) Real Estate Joint Ventures and Related Entities or Employee Investment Vehicles – Approximately 886 entities:
	These include partnerships, limited liability companies, corporations, and their foreign counterparts some of which purchase, develop or redevelop, manage, and sell commercial real estate throughout the world, and some which constitute the holding structures for legacy investment funds currently in wind down, or provide profit-sharing and investment participation. Some of the entities have been formed to hold real estate investments and some are former real estate joint venture entities that AIG received the interests of after the termination of the real estate joint venture.
	(ii) Affordable Housing Investment Partnerships and Subsidiaries of Affordable Housing Investment Partnerships – Approximately 736 entities:
	These include affordable housing investment partnerships and affiliated limited partnerships involved in AIG's legacy affordable housing business. The investment partnerships and affiliated limited partnership are controlled by Corebridge Financial, Inc. ("Corebridge"), formerly SAFG Retirement Services, Inc., as general partner or by American General Life Insurance Company (an indirect subsidiary of Corebridge). On December 15, 2021, AIG and Blackstone Real Estate Income Trust ("BREIT") completed the acquisition by BREIT of AIG's interests in a portion of AIG's U.S. affordable housing portfolio of assets from its legacy affordable housing business.
	(iii) Miscellaneous – Approximately 11 entities:
	There are approximately 6 funds and 5 trusts.
2	Where the type of Control is by ownership, any type of Control which may exist in addition to ownership is not disclosed.
3	Although neither AIG nor Corebridge have an ownership interest in the following entities, it may be considered controlled since Corebridge has the power to direct or cause the direction of the entity's management or investments through contract:
	Curie Receivables Trust 2017-A
	AIG CLO 2021-3, LLC
	AIG Rover Sub II, LLC
	AIG Rover, LLC
	AIG 19-1 Reset Warehouse, LLC
	Tern Investments I, LLC – Series 2022-1A
	Tern Investments I, LLC – Series 2022-1V

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
97780	76-0030921	AGC Life Insurance Company	1,900,000,000	(1,934,348,353)	0	0	0	0		0	(34,348,353)	(2,105,865,641)
00000	84-4510983	AGL Loan Investment Corporation	(1,796,825)	121,188,919	0	0	0	0		0	119,392,094	0
00000	98-1454700	AGLIC Investments Bermuda Limited	(4,049,200)	76,000,000	0	0	0	0		0	71,950,800	0
00000	AA-5760051	AIG Asia Pacific Insurance Pte Ltd	0	0	0	0	0	0		0	0	373,238,609
40258	02-6008643	AIG Assurance Company	(3,700,000)	0	0	0	0	0	*	0	(3,700,000)	35,926,857
00000	AA-1930055	AIG Australia Limited	0	0	0	0	0	0		0	0	530,391,258
00000	85-4369000	AIG Commercial Real Estate Lending Holdings, LLC	0	166,347,398	0	0	0	0		0	166,347,398	0
00000	00-0000000	AIG Egypt Insurance Company S.A.E.	0	0	0	0	0	0		0	0	102,306
00000	AA-1370047	AIG Europe S.A.	0	0	0	0	0	0		0	0	492,386,739
00000	00-0000000	AIG GLOBAL REINSURANCE OPERATIONS	0	0	0	0	0	0		0	0	(93,225)
00000	46-1594639	AIG Home Loan 1, LLC	0	0	0	0	0	0		0	0	0
00000	46-5539226	AIG Home Loan 2, LLC	0	162,000,000	0	0	0	0		0	162,000,000	0
00000	46-5539648	AIG Home Loan 3, LLC	(10,152,801)	126,500,000	0	0	0	0		0	116,347,199	0
00000	46-5599110	AIG Home Loan 4, LLC	(10,477,342)	129,000,000	0	0	0	0		0	118,522,658	0
00000	47-2608289	AIG Home Loan 5, LLC	0	0	0	0	0	0		0	0	0
00000	AA-5780019	AIG Insurance (Thailand) Public Company Limited	0	0	0	0	0	0		0	0	55,372,600
00000	AA-9240025	AIG Insurance Company China Limited	0	0	0	0	0	0		0	0	139,376,675
00000	AA-1564107	AIG Insurance Company of Canada	0	0	0	0	0	0		0	0	542,088,145
00000	AA-9220028	AIG Insurance Company, CJSC	0	0	0	0	0	0		0	0	26,421,828
31674	66-0319193	AIG Insurance Company-Puerto Rico	0	0	0	0	0	0		0	0	140,143,545
00000	AA-5320036	AIG Insurance Hong Kong Limited	0	0	0	0	0	0		0	0	148,344,581
00000	AA-1960017	AIG Insurance New Zealand Limited	0	0	0	0	0	0		0	0	100,995,083
00000	AA-4360008	AIG Israel Insurance Company Limited	0	0	0	0	0	0		0	0	88,155,481
00000	AA-6640000	AIG Kenya Insurance Company Limited	0	0	0	0	0	0		0	0	10,819,595
00000	AA-5420028	AIG Korea Inc.	0	0	0	0	0	0		0	0	124,415,493
00000	AA-0030003	AIG Latin America I.I.	0	0	0	0	0	0		0	0	1,073,437
00000	AA-4460003	AIG Lebanon S.A.L.	0	0	0	0	0	0		0	0	1,165,816
00000	98-1538308	AIG Life Fund Holdings Ltd.	0	0	0	0	0	0		0	0	0
00000	74-0483432	AIG Life Holdings, Inc.	1,800,000,000	0	0	0	0	0		0	1,800,000,000	0
00000	98-0181730	AIG Life of Bermuda, Ltd.	0	0	0	0	0	0		0	0	(170,637,394)
00000	AA-5480044	AIG Malaysia Insurance Berhad	0	0	0	0	0	0		0	0	53,789,760
00000	AA-4660017	AIG MEA Limited (f/k/a AIG Mea Ltd Qatar)	0	0	0	0	0	0		0	0	55,614,624
00000	AA-5660042	AIG Philippines Insurance Inc	0	0	0	0	0	0		0	0	39,143,562
19402	25-1118791	AIG Property Casualty Company	(5,700,000)	0	0	0	0	0	*	0	(5,700,000)	46,421,085
00000	13-3386798	AIG Property Casualty U.S., Inc.	1,240,300,000	0	0	0	0	0		0	1,240,300,000	0
00000	AA-2230019	AIG Resseguros Brasil S.A.	0	0	0	0	0	0		0	0	27,464,793
00000	AA-5480043	AIG Re-Takaful (L) Berhad	0	0	0	0	0	0		0	0	47,390
00000	AA-2230018	AIG Seguros Brasil S.A.	0	0	0	0	0	0		0	0	1,359,205
00000	AA-2730024	AIG Seguros Mexico, S.A. de C.V.	0	0	0	0	0	0		0	0	127,522,059
00000	AA-1990025	AIG South Africa Limited	0	0	0	0	0	0		0	0	125,858,694
26883	02-0309086	AIG Specialty Insurance Company	(3,000,000)	0	0	0	0	0	*	0	(3,000,000)	21,551,186
00000	AA-8000000	AIG Uganda Limited	0	0	0	0	0	0		0	0	80,011

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	AA-7140005	AIG Vietnam Insurance Company Limited	0	0	0	0	0	0		0	0	5,740,708
00000	83-2922433	AIGGRE Europe Real Estate Fund I AHNU Feeder, LLC	0	0	0	0	0	0		0	0	0
00000	00-0000000	AIGGRE Europe Real Estate Fund I S.C.SP	0	0	0	0	0	0		0	0	0
00000	83-4592028	AIGGRE Europe Real Estate Fund II GI Feeder, LLC	0	0	0	0	0	0		0	0	0
00000	61-1892457	AIGGRE U.S. Real Estate Fund I, LP	0	0	0	0	0	0		0	0	0
00000	30-1096683	AIGGRE U.S. Real Estate Fund II, LP	0	0	0	0	0	0		0	0	0
00000	AA-2480020	AIG-Metropolitana Cía. de Seguros y Reaseguros S.A.	0	0	0	0	0	0		0	0	20,088,001
19399	13-5303710	AIU Insurance Company	0	0	0	0	0	0	*	0	0	(82,817,086)
00000	AA-1580076	AIU Insurance Company Ltd. Japan	0	0	0	0	0	0		0	0	2,272,303,157
60488	25-0598210	American General Life Insurance Company	(472,153,975)	1,375,521,654	0	0	0	0		0	903,367,679	2,153,124,430
00000	AA-1580072	American Home Assurance Co., Ltd.	0	0	0	0	0	0		0	0	8,267,633
19380	13-5124990	American Home Assurance Company	0	0	0	0	0	0	*	0	0	(1,443,895,475)
00000	AA-1120187	American International Group Uk Ltd	0	0	0	0	0	0		0	0	468,353,020
00124	13-2592361	American International Group, Inc.	0	0	0	0	0	0		0	0	0
00000	AA-3190005	American International Reinsurance Company, Ltd.	0	0	0	0	0	0		0	0	105,712,290
00000	46-4754847	Blackboard US Holdings, Inc.	0	(3,000,000)	0	0	0	0		0	(3,000,000)	0
26611	52-0976199	Blackboard Insurance Co. (f/k/a Hamilton Insurance Co.)	0	0	0	0	0	0		0	0	124,828,030
13551	26-2996716	Blackboard Specialty Insurance Co. (f/k/a Hamilton Specialty Insurance Co.)	0	3,000,000	0	0	0	0		0	3,000,000	10,959,460
00000	AA-2990005	C.A. De Seguros American International	0	0	0	0	0	0		0	0	6,049,341
00000	AA-4190010	Chartis Takaful ENAYA BSC	0	0	0	0	0	0		0	0	1,495,633
19410	13-1938623	Commerce and Industry Insurance Company	(40,000,000)	0	0	0	0	0	*	0	(40,000,000)	(175,984,541)
10651	22-3423217	Eaglestone Reinsurance Company	0	0	0	0	0	0		0	0	(1,606,633,954)
00000	AA-3191253	Grand Isle Sac Limited	0	0	0	0	0	0		0	0	(114,161)
23809	02-0140690	Granite State Insurance Company	(3,700,000)	0	0	0	0	0	*	0	(3,700,000)	29,897,203
00000	00-0000000	HELLIOS FINANCE III, ILC.	0	692,325	0	0	0	0		0	692,325	0
23817	37-0344310	Illinois National Insurance Co.	(4,600,000)	0	0	0	0	0	*	0	(4,600,000)	5,713,158
00000	AA-1580077	JI Accident & Fire Insurance Company, Ltd.	0	0	0	0	0	0		0	0	(2,662)
19437	25-1149494	Lexington Insurance Company	(450,000,000)	0	0	0	0	0	*	0	(450,000,000)	(1,234,434,780)
00000	AA-1127183	Lloyds 1183	0	0	0	0	0	0		0	0	51,339,256
00000	AA-1127183	Lloyds 1183	0	0	0	0	0	0		0	0	(762,163)
00000	AA-1120193	Lloyds 2019	0	0	0	0	0	0		0	0	(1,015,071,216)
00000	45-5596651	LStreet I LLC	0	303,498,235	0	0	0	0		0	303,498,235	
19445	25-0687550	National Union Fire Insurance Company of Pittsburgh, Pa.	(650,000,000)	0	0	0	0	0	*	0	(650,000,000)	(2,272,423,101)
00000	03-0449619	National Union Fire Insurance Company of Vermont	0	0	0	0	0	0		0	0	(1,057,747)
23841	02-0172170	New Hampshire Insurance Company	0	0	0	0	0	0	*	0	0	(42,447)

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	00-0000000	NORTH AMERICAN MANAGERS INC	0	0	0	0	0	0		0	0	114,699
00000	AA-5360029	PT AIG Insurance Indonesia (f/ka PT Chartis Insurance Indonesia)	0	0	0	0	0	0		0	0	17,998,599
00000	95-4816953	SA Affordable Housing, LLC	0	0	0	0	0	0		0	0	0
00000	46-7147487	SELKIRK NO 1 INV	0	0	0	0	0	0		0	0	0
00000	47-6419259	SELKIRK NO 3A INV	0	0	0	0	0	0		0	0	0
00000	47-6423517	SELKIRK NO 3V INV	0	0	0	0	0	0		0	0	0
00000	46-7147516	Selkirk No. 2 Investments	0	0	0	0	0	0		0	0	0
40436	02-0361360	Stratford Insurance Company	0	0	0	0	0	0	*	0	0	775,042,991
00000	46-4348192	SunAmerica Asset Management, LLC	(72,000,000)	0	0	0	0	0		0	(72,000,000)	0
00000	95-4334841	SunAmerica Affordable Housing Partners, Inc.	(250,000,000)	0	0	0	0	0		0	(250,000,000)	0
00000	AA-5344100	Tata AIG General Insurance Company Limited	0	0	0	0	0	0		0	0	26,752,946
19429	13-5540698	The Insurance Company of the State of Pennsylvania	(4,600,000)	0	0	0	0	0	*	0	(4,600,000)	211,254,764
70106	13-5459480	The United States Life Insurance Company in the City of New York	(189,522,658)	(129,000,000)	0	0	0	0		0	(318,522,658)	126,772,156
70238	74-1625348	The Variable Annuity Life Insurance Company	(2,589,847,199)	(431,748,532)	0	0	0	0		0	(3,021,595,731)	(198,587)
37982	13-3018617	Tudor Insurance Company	0	0	0	0	0	0	*	0	0	(15,983,488)
00000	76-0519992	VALIC Financial Advisors, Inc.	(100,000,000)	0	0	0	0	0		0	(100,000,000)	0
00000	76-0519990	VALIC Retirement Services Company	0	34,348,353	0	0	0	0		0	34,348,353	0
00000	AA-3190463	VALIDUS RE AMERICAS LTD	0	0	0	0	0	0	0	0	0	734,550
00000	98-0572441	Validus Reinsurance (Switzerland) LTD.	0	0	0	0	0	0		0	0	16,770,382
00000	98-0523608	Validus Reinsurance, LTD	0	0	0	0	0	0		0	0	(1,751,899)
13196	02-0266622	Western World Insurance Company	(75,000,000)	0	0	0	0	0	*	0	(75,000,000)	379,186,743
26220	94-1590201	Yosemite Insurance Company	0	0	0	0	0	0		0	0	0
9999999 Control Totals			0	(1)	0	0	0	0	XXX	0	(1)	0

NAIC CODE	COLUMN 10 - POOLING ARRANGEMENT	POOLING %
19445	**NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH, PA. ***	**35%**
19380	AMERICAN HOME ASSURANCE COMPANY	32%
19437	LEXINGTON INSURANCE COMPANY	30%
19410	COMMERCE AND INDUSTRY INSURANCE COMPANY	3%
19402	AIG PROPERTY CASUALTY COMPANY	0%
19429	THE INSURANCE COMPANY OF THE STATE OF PENNSYLVANIA	0%
23481	NEW HAMPSHIRE INSURANCE COMPANY	0%
26883	AIG SPECIALTY INSURANCE COMPANY	0%
23809	GRANITE STATE INSURANCE COMPANY	0%
40258	AIG ASSURANCE COMPANY	0%
23817	ILLINOIS NATIONAL INSURANCE CO.	0%
19399	AIU INSURANCE COMPANY	0%

***Lead Company of the Combined Pool.**

NAIC CODE	COLUMN 10 - POOLING ARRANGEMENT	POOLING %
13196	**Western World Insurance Company**	**80%**
40436	Stratford Insurance Company	10%
37982	Tudor Insurance Company	10%

Notes:

1. Certain domestic insurers that are members of the AIG, Inc. holding company system reported above may have zero amounts either as a result of the minimum reporting threshold requirement of $1,018,000,000 for columns 6, 7, 8, 9 and 11 or because no transactions occurred during 2022 for columns 4, 5 and 13.

SCHEDULE Y

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

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
AGC Life Insurance Company	AIG Life Holdings, Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	77.700	NO
AIG Assurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
AIG Property Casualty Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
AIG Specialty Insurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
AIU Insurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
American General Life Insurance Company	AGC Life Insurance Company	100.000	NO	American International Group, Inc.	American International Group, Inc.	77.700	NO
American Home Assurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
Blackboard Insurance Company	Blackboard Specialty Insurance Company	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
Blackboard Specialty Insurance Company	Blackboard U.S. Holdings, Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
Commerce and Industry Insurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
Eaglestone Reinsurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
Granite State Insurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
Illinois National Insurance Co.	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
Lexington Insurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
National Union Fire Insurance Company of Pittsburgh, Pa.	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
New Hampshire Insurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
Stratford Insurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
The Insurance Company of the State of Pennsylvania	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
The United States Life Insurance Company in the City of New York	AGC Life Insurance Company	100.000	NO	American International Group, Inc.	American International Group, Inc.	77.700	NO
The Variable Annuity Life Insurance Company	AGC Life Insurance Company	100.000	NO	American International Group, Inc.	American International Group, Inc.	77.700	NO
Tudor Insurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
Western World Insurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

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

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	YES
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	NO

APRIL FILING

36.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	YES
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	YES
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES

AUGUST FILING

48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

10.
12.
16.
18.
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35.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

12. Trusteed Surplus Statement [Document Identifier 490]

16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

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

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

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

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

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

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

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

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

35. Health Care Receivables Supplement [Document Identifier 470]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Prepaid Ceded Premiums	20,969,162		20,969,162	20,464,957
2505.	Accrual Income Stable Value Wrap	12,117,077		12,117,077	11,460,500
2506.	Claim Advances	11,523,045	9,933,047	1,589,998	1,008,249
2507.	Miscellaneous Assets	4,110,598		4,110,598	1,805,274
2508.	Cash Value Keyman Insurance	3,969,354		3,969,354	3,961,949
2509.	Receivable for Securities Not Received Within 15 Days from Settlement Date	3,935,760	3,935,760	0	0
2510.	Contribution to Agent Plan	3,837,324		3,837,324	4,722,202
2511.	Other Real Estate Assets	2,144,143	2,144,143	0	0
2512.	Revenue Sharing	611,173		611,173	556,243
2513.	Cash in transit			0	409,455,704
2597.	Summary of remaining write-ins for Line 25 from overflow page	63,217,636	16,012,950	47,204,686	453,435,078

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Miscellaneous Liabilities	7,882,055	41,268,091
2505.	Other Real Estate Liabilities	1,042,521	893,811
2506.	Due and Unpaids Without Life Contingencies	645,797	366,562
2507.	Derivative Deferred Liab - SSAP 108		76,426,740
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,570,373	118,955,204

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Modco Reserve Adjustment on Assumed Reinsurance	121,764,902	75,275,844
08.305.	Litigation Settlement	20,738,434	485
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	142,503,336	75,276,329

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Miscellaneous Expenses	(5,348,993)	22,748,024
2705.			
2797.	Summary of remaining write-ins for Line 27 from overflow page	(5,348,993)	22,748,024

Additional Write-ins for Exhibit of Capital Gains and Losses Line 9

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
0904.	Change in loan allowance			0	(49,185,427)	
0905.	Guaranteed investment contracts			0		20,398,179
0906.	Deferred gain liability			0		(11,615,000)
0907.	FX Alt Inv.			0	3,492,720	(3,492,723)
0908.				0	51,355	
0997.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	(45,641,352)	5,290,456

Additional Write-ins for Exhibit 2 Line 9.3

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
09.304.	Recruiting	498,319		7,544	2,912	463		509,238
09.305.	Agg. Alloc. Expense	0						0
09.306.	ULAE Reserve Change	(77,028)		(300,557)				(377,585)
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	421,291	0	(293,013)	2,912	463	0	131,653

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Other Real estate assets	2,144,143	1,679,304	(464,839)
2505.	Revenue Sharing		0	0
2506.	Miscellaneous assets		0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,144,143	1,679,304	(464,839)

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 8.3

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
08.304. Modco Reserve Adjustment on Assumed Reinsurance	121,764,902	(266,586)		122,031,488					
08.305. Litigation Settlement	20,738,434	4,037,853		10,348,965	6,122,334	202,316		26,966	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	142,503,336	3,771,267	0	132,380,453	6,122,334	202,316	0	26,966	0

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Miscellaneous Expenses	(5,348,993)	21,605,001	34,775	13,868,508	(41,010,190)	(5,544)		158,456	
2797. Summary of remaining write-ins for Line 27 from overflow page	(5,348,993)	21,605,001	34,775	13,868,508	(41,010,190)	(5,544)	0	158,456	0

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 8.3

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
08.304. Other policy fees	1,000,065	0	(190,565)	2,876	892	500	0	0	1,140,977	0	45,385	
08.305. Modco Reserve Adjustment on Assumed Reinsurance	(266,586)	0	0	0	0	0	0	0	(266,586)	0	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	733,480	0	(190,565)	2,876	892	500	0	0	874,392	0	45,385	0

Additional Write-ins for Analysis of Operations - Individual Annuities Line 8.3

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
08.304. Other Variable Annuity Fees	48,974,747	0	0	48,974,747		0	0
08.305. Litigation Settlement	10,348,966	5,608,145	1,934,724	2,305,431		216,461	284,205
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	59,323,713	5,608,145	1,934,724	51,280,178	0	216,461	284,205

Additional Write-ins for Analysis of Operations - Group Annuities Line 8.3

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
08.304. Other Variable Annuity Fees	73,655,109	0	0	73,655,109		0	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	73,655,109	0	0	73,655,109	0	0	0

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

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
2704. Miscelleneous expense	(41,010,190)	16,426	0	(41,028,830)	0	2,215	
2797. Summary of remaining write-ins for Line 27 from overflow page	(41,010,190)	16,426	0	(41,028,830)	0	2,215	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	1,314,494,566	0.895	1,314,494,567	0	1,314,494,567	0.896
	1.02 All other governments	2,628,886,746	1.791	2,628,886,745	0	2,628,886,745	1.791
	1.03 U.S. states, territories and possessions, etc. guaranteed	267,779,522	0.182	267,779,522	0	267,779,522	0.182
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	331,676,776	0.226	331,676,776	0	331,676,776	0.226
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	6,159,063,352	4.195	6,159,063,350	0	6,159,063,350	4.196
	1.06 Industrial and miscellaneous	93,378,159,250	63.607	93,378,159,229	0	93,378,159,229	63.622
	1.07 Hybrid securities	435,472,307	0.297	435,472,307	0	435,472,307	0.297
	1.08 Parent, subsidiaries and affiliates	360,000,000	0.245	360,000,000	0	360,000,000	0.245
	1.09 SVO identified funds		0.000	0	0	0	0.000
	1.10 Unaffiliated bank loans	3,579,899,038	2.439	3,579,899,062	0	3,579,899,062	2.439
	1.11 Unaffiliated certificates of deposit		0.000	0	0	0	0.000
	1.12 Total long-term bonds	108,455,431,557	73.877	108,455,431,559	0	108,455,431,559	73.895
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	93,128,094	0.063	93,128,094	0	93,128,094	0.063
	2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
	2.03 Total preferred stocks	93,128,094	0.063	93,128,094	0	93,128,094	0.063
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	8,576,324	0.006	8,576,324	0	8,576,324	0.006
	3.02 Industrial and miscellaneous Other (Unaffiliated)	164,815,671	0.112	164,815,671	0	164,815,671	0.112
	3.03 Parent, subsidiaries and affiliates Publicly traded	677,805,902	0.462	677,805,902	0	677,805,902	0.462
	3.04 Parent, subsidiaries and affiliates Other	80,147,442	0.055	75,542,903	0	75,542,903	0.051
	3.05 Mutual funds	469,843	0.000	469,843	0	469,843	0.000
	3.06 Unit investment trusts		0.000	0	0	0	0.000
	3.07 Closed-end funds		0.000	0	0	0	0.000
	3.08 Exchange traded funds		0.000	0	0	0	0.000
	3.09 Total common stocks	931,815,181	0.635	927,210,643	0	927,210,643	0.632
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000	0	0	0	0.000
	4.02 Residential mortgages	2,484,241,372	1.692	2,484,241,372	0	2,484,241,372	1.693
	4.03 Commercial mortgages	22,340,419,190	15.218	22,340,419,190	0	22,340,419,190	15.221
	4.04 Mezzanine real estate loans	600,659,487	0.409	600,659,487	0	600,659,487	0.409
	4.05 Total valuation allowance	(294,015,335)	(0.200)	(294,015,335)	0	(294,015,335)	(0.200)
	4.06 Total mortgage loans	25,131,304,714	17.119	25,131,304,714	0	25,131,304,714	17.123
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	5,956,971	0.004	5,956,970	0	5,956,970	0.004
	5.02 Properties held for production of income	2,739,295	0.002	2,739,297	0	2,739,297	0.002
	5.03 Properties held for sale		0.000		0	0	0.000
	5.04 Total real estate	8,696,266	0.006	8,696,267	0	8,696,267	0.006
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(194,229,827)	(0.132)	(194,229,827)	0	(194,229,827)	(0.132)
	6.02 Cash equivalents (Schedule E, Part 2)	758,371,986	0.517	758,371,990	0	758,371,990	0.517
	6.03 Short-term investments (Schedule DA)	386,712,174	0.263	386,712,174	0	386,712,174	0.263
	6.04 Total cash, cash equivalents and short-term investments	950,854,332	0.648	950,854,337	0	950,854,337	0.648
7.	Contract loans	1,158,821,207	0.789	1,137,947,290	0	1,137,947,290	0.775
8.	Derivatives (Schedule DB)	465,605,011	0.317	465,605,011	0	465,605,011	0.317
9.	Other invested assets (Schedule BA)	7,876,501,320	5.365	7,866,268,204	0	7,866,268,204	5.360
10.	Receivables for securities	72,760,594	0.050	72,760,594	0	72,760,594	0.050
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	1,660,705,638	1.131	1,660,705,638	0	1,660,705,638	1.132
13.	Total invested assets	146,805,623,914	100.000	146,769,912,351	0	146,769,912,351	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		8,672,704
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	686,218	686,218
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	662,651	
	8.2 Totals, Part 3, Column 9		662,651
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		8,696,271
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		8,696,271

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		22,520,903,806
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	5,513,017,307	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	973,501,161	6,486,518,468
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	(13,827,465)	
	3.2 Totals, Part 3, Column 11	(292,817)	(14,120,282)
4.	Accrual of discount		42,400,609
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(94,239,481)
7.	Deduct amounts received on disposals, Part 3, Column 15		3,024,295,031
8.	Deduct amortization of premium and mortgage interest points and commitment fees		4,720,100
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	(486,462,175)	
	9.2 Totals, Part 3, Column 13	12,226,037	(474,236,138)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	12,891,809	12,891,809
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		25,425,320,042
12.	Total valuation allowance		(294,015,335)
13.	Subtotal (Line 11 plus 12)		25,131,304,707
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		25,131,304,707

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		6,552,373,749
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	537,392,220	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	2,339,920,532	2,877,312,752
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	(12,945,356)	
	3.2 Totals, Part 3, Column 12	0	(12,945,356)
4.	Accrual of discount		9,243,635
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(207,895,935)	
	5.2 Totals, Part 3, Column 9	(2,686,412)	(210,582,347)
6.	Total gain (loss) on disposals, Part 3, Column 19		94,367,263
7.	Deduct amounts received on disposals, Part 3, Column 16		1,359,893,682
8.	Deduct amortization of premium and depreciation		1,225,919
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(58,735,991)	
	9.2 Totals, Part 3, Column 14	954,567	(57,781,424)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	12,284,050	
	10.2 Totals, Part 3, Column 11	2,083,304	14,367,354
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		7,876,501,317
12.	Deduct total nonadmitted amounts		10,233,116
13.	Statement value at end of current period (Line 11 minus Line 12)		7,866,268,201

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		109,017,618,793
2.	Cost of bonds and stocks acquired, Part 3, Column 7		18,191,317,846
3.	Accrual of discount		632,328,839
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(24,298,688)	
	4.2. Part 2, Section 1, Column 15	(2,387,176)	
	4.3. Part 2, Section 2, Column 13	(58,958,396)	
	4.4. Part 4, Column 11	3,217,173	(82,427,087)
5.	Total gain (loss) on disposals, Part 4, Column 19		(385,878,304)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		16,730,860,617
7.	Deduct amortization of premium		671,509,484
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(343,174,191)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	(8,322,631)	(351,496,822)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	136,087,772	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	18,594	
	9.4. Part 4, Column 13	31,157,231	167,263,597
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		28,545,260
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		109,480,374,827
12.	Deduct total nonadmitted amounts		4,604,538
13.	Statement value at end of current period (Line 11 minus Line 12)		109,475,770,289

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	1,314,494,566	1,121,382,388	1,288,461,600	1,444,751,752
Governments	2.	Canada	45,154,120	45,185,355	53,420,706	40,581,000
(Including all obligations guaranteed by governments)	3.	Other Countries	2,583,732,625	2,218,226,448	2,610,200,801	2,537,607,384
	4.	Totals	3,943,381,311	3,384,794,191	3,952,083,107	4,022,940,136
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	267,779,522	240,156,536	276,290,849	235,366,242
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	331,676,776	318,277,952	338,373,470	302,055,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	6,159,063,352	5,484,067,678	6,162,734,286	5,892,580,276
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	79,366,306,775	68,720,871,143	80,242,200,967	80,928,496,373
	9.	Canada	1,452,033,381	1,336,616,067	1,458,926,376	1,439,682,054
	10.	Other Countries	16,575,190,440	14,990,547,329	16,904,828,658	16,670,459,784
	11.	Totals	97,393,530,596	85,048,034,539	98,605,956,000	99,038,638,211
Parent, Subsidiaries and Affiliates	12.	Totals	360,000,000	360,000,000	360,000,000	499,000,000
	13.	Total Bonds	108,455,431,557	94,835,330,896	109,695,437,713	109,990,579,865
PREFERRED STOCKS	14.	United States	86,956,322	82,714,739	85,434,188	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	6,171,772	6,171,772	7,651,205	
	17.	Totals	93,128,094	88,886,511	93,085,393	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	93,128,094	88,886,511	93,085,393	
COMMON STOCKS	20.	United States	173,708,490	173,708,490	170,657,414	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	153,347	153,347	194,084	
	23.	Totals	173,861,837	173,861,837	170,851,498	
Parent, Subsidiaries and Affiliates	24.	Totals	757,953,344	757,953,344	1,282,314,633	
	25.	Total Common Stocks	931,815,181	931,815,181	1,453,166,131	
	26.	Total Stocks	1,024,943,275	1,020,701,692	1,546,251,524	
	27.	Total Bonds and Stocks	109,480,374,831	95,856,032,588	111,241,689,237	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	38,638,672	116,587,083	186,392,816	254,402,680	718,473,316	XXX	1,314,494,567	1.2	1,350,584,515	1.2	1,283,927,792	30,566,775
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.7 Totals	38,638,672	116,587,083	186,392,816	254,402,680	718,473,316	XXX	1,314,494,567	1.2	1,350,584,515	1.2	1,283,927,792	30,566,775
2. All Other Governments												
2.1 NAIC 1	59,013,747	229,971,764	228,457,251	148,454,572	550,005,841	XXX	1,215,903,175	1.1	1,390,770,555	1.3	336,249,470	879,653,705
2.2 NAIC 2	33,121,715	214,934,550	118,580,532	196,143,524	317,431,920	XXX	880,212,241	0.8	880,923,243	0.8	450,966,883	429,245,358
2.3 NAIC 3	5,174,740	62,283,907	119,763,391	29,088,763	225,803,357	XXX	442,114,158	0.4	499,375,803	0.5	215,905,504	226,208,653
2.4 NAIC 4	3,356,735	6,409,723	21,618,150	13,365,683	29,969,283	XXX	74,719,575	0.1	172,824,811	0.2	26,444,693	48,274,882
2.5 NAIC 5	1,576,450	5,963,779	4,921,237	0	0	XXX	12,461,466	0.0	15,717,104	0.0	11,963,571	497,895
2.6 NAIC 6	18,675	1,293,221	756,482	426,955	980,799	XXX	3,476,132	0.0		0.0	0	3,476,132
2.7 Totals	102,262,062	520,856,945	494,097,042	387,479,497	1,124,191,199	XXX	2,628,886,745	2.4	2,959,611,516	2.7	1,041,530,120	1,587,356,625
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	1,390,072	9,227,276	6,950,359	169,667,194	51,885,644	XXX	239,120,546	0.2	319,939,488	0.3	239,120,546	0
3.2 NAIC 2	1,407,262	19,629,047	7,036,309	586,359	0	XXX	28,658,977	0.0	28,772,926	0.0	28,658,977	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.7 Totals	2,797,334	28,856,323	13,986,668	170,253,553	51,885,644	XXX	267,779,522	0.2	348,712,414	0.3	267,779,522	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	12,268,612	21,020,940	4,065,285	177,943,030	116,378,909	XXX	331,676,776	0.3	335,800,937	0.3	331,676,776	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.7 Totals	12,268,612	21,020,940	4,065,285	177,943,030	116,378,909	XXX	331,676,776	0.3	335,800,937	0.3	331,676,776	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	283,667,449	771,433,920	1,119,075,182	1,857,478,701	2,049,474,640	XXX	6,081,129,893	5.6	6,656,936,871	6.1	6,032,495,039	48,634,854
5.2 NAIC 2	0	26,990,495	2,203,449	0	48,621,280	XXX	77,815,223	0.1	150,656,367	0.1	70,010,614	7,804,609
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	12,685,000	0.0	0	0
5.6 NAIC 6	53,241	64,430	563	0	0	XXX	118,234	0.0	163,656	0.0	118,234	0
5.7 Totals	283,720,690	798,488,846	1,121,279,193	1,857,478,701	2,098,095,919	XXX	6,159,063,350	5.7	6,820,441,893	6.3	6,102,623,887	56,439,463

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	2,527,552,794	12,199,114,215	13,379,010,132	7,060,380,667	16,683,409,367	XXX	51,849,467,175	47.6	49,260,974,747	45.4	27,164,763,119	24,684,704,056
6.2 NAIC 2	1,360,643,215	7,214,926,903	10,848,780,047	8,210,358,797	10,603,243,129	XXX	38,237,952,091	35.1	38,753,670,337	35.7	19,893,630,679	18,344,321,412
6.3 NAIC 3	135,715,894	790,812,942	917,866,711	275,443,189	154,654,054	XXX	2,274,492,790	2.1	2,662,695,854	2.5	606,474,707	1,668,018,083
6.4 NAIC 4	26,012,260	369,073,039	437,938,644	5,488,815	1,057,220	XXX	839,569,978	0.8	1,256,464,905	1.2	121,352,973	718,217,005
6.5 NAIC 5	4,073,808	21,397,902	40,339,347	274,640	1,034,588	XXX	67,120,284	0.1	226,920,856	0.2	12,414,007	54,706,277
6.6 NAIC 6	2,505,184	14,991,041	1,587,951	314,982	95,157,774	XXX	114,556,931	0.1	100,265,580	0.1	7,591,366	106,965,565
6.7 Totals	4,056,503,155	20,610,316,041	25,625,522,833	15,552,261,090	27,538,556,131	XXX	93,383,159,250	85.8	92,260,992,278	85.1	47,806,226,852	45,576,932,398
7. Hybrid Securities												
7.1 NAIC 1	0	0	53,428,943	18,319,936	0	XXX	71,748,879	0.1	17,480,691	0.0	65,066,126	6,682,753
7.2 NAIC 2	6,399,000	28,487,396	39,078,614	88,275,195	137,636,340	XXX	299,876,544	0.3	440,099,495	0.4	237,883,123	61,993,422
7.3 NAIC 3	3,966,567	0	6,450,440	15,820,056	27,825,176	XXX	54,062,239	0.0	54,315,505	0.1	9,861,154	44,201,084
7.4 NAIC 4	0	0	0	0	5,100,000	XXX	5,100,000	0.0	13,125,304	0.0	0	5,100,000
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.6 NAIC 6	0	603,155	0	0	4,081,490	XXX	4,684,645	0.0		0.0	4,684,645	0
7.7 Totals	10,365,567	29,090,551	98,957,997	122,415,186	174,643,007	XXX	435,472,307	0.4	525,020,995	0.5	317,495,049	117,977,259
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.2 NAIC 2	0	360,000,000	0	0	0	XXX	360,000,000	0.3	350,000,000	0.3	0	360,000,000
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.7 Totals	0	360,000,000	0	0	0	XXX	360,000,000	0.3	350,000,000	0.3	0	360,000,000
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1	396,712,575	49,687,841	0	0	49,546,752	XXX	495,947,168	0.5	506,377,840	0.5	446,400,440	49,546,728
10.2 NAIC 2	0	186,481,223	122,549,793	47,492,527	2,566,880	XXX	359,090,422	0.3	276,919,703	0.3	251,476,400	107,614,022
10.3 NAIC 3	53,271,919	805,576,080	241,911,496	0	1,492,372	XXX	1,102,251,867	1.0	972,838,849	0.9	589,827,045	512,424,823
10.4 NAIC 4	41,416,298	1,384,910,290	560,876,303	0	11,478,751	XXX	1,998,681,643	1.8	1,489,873,962	1.4	1,244,320,359	754,361,283
10.5 NAIC 5	5,364,132	22,285,365	1,633,594	0	0	XXX	29,283,091	0.0	209,480,536	0.2	24,784,678	4,498,413
10.6 NAIC 6	402,651	1,115,822	0	0	0	XXX	1,518,474	0.0	1,264,505	0.0	1,115,690	402,783
10.7 Totals	497,167,576	2,450,056,621	926,971,186	47,492,527	65,084,755	XXX	3,986,772,665	3.7	3,456,755,395	3.2	2,557,924,613	1,428,848,052
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals						XXX			XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 3,319,243,922	13,397,043,040	14,977,379,968	9,686,646,780	20,219,174,468	0	61,599,488,178	56.6	XXX	XXX	35,899,699,308	25,699,788,870
12.2 NAIC 2	(d) 1,401,571,192	8,051,449,613	11,138,228,743	8,542,856,401	11,109,499,548	0	40,243,605,498	37.0	XXX	XXX	20,932,626,675	19,310,978,823
12.3 NAIC 3	(d) 198,129,120	1,658,672,929	1,285,992,038	320,352,008	409,774,959	0	3,872,921,054	3.6	XXX	XXX	1,422,068,410	2,450,852,644
12.4 NAIC 4	(d) 70,785,293	1,760,393,052	1,020,433,097	18,854,498	47,605,255	0	2,918,071,195	2.7	XXX	XXX	1,392,118,025	1,525,953,170
12.5 NAIC 5	(d) 11,014,390	49,647,046	46,894,178	274,640	1,034,588	0	(c) 108,864,841	0.1	XXX	XXX	49,162,256	59,702,585
12.6 NAIC 6	(d) 2,979,751	18,067,669	2,344,997	741,937	100,220,062	0	(c) 124,354,416	0.1	XXX	XXX	13,509,936	110,844,480
12.7 Totals	5,003,723,667	24,935,273,349	28,471,273,021	18,569,726,264	31,887,308,881	0	108,867,305,183 (b)	100.0	XXX	XXX	59,709,184,611	49,158,120,572
12.8 Line 12.7 as a % of Col. 7	4.6	22.9	26.2	17.1	29.3	0.0	100.0	XXX	XXX	XXX	54.8	45.2
13. Total Bonds Prior Year												
13.1 NAIC 1	4,497,104,169	12,449,480,434	13,319,806,899	8,399,682,921	21,172,791,221	0	XXX	XXX	59,838,865,644	55.2	38,306,705,586	21,532,160,058
13.2 NAIC 2	1,625,365,366	7,380,351,045	10,630,406,570	7,557,048,077	13,687,871,011	0	XXX	XXX	40,881,042,070	37.7	23,495,425,252	17,385,616,818
13.3 NAIC 3	270,569,864	2,022,377,579	1,143,393,951	343,039,134	409,845,482	0	XXX	XXX	4,189,226,010	3.9	1,320,103,589	2,869,122,421
13.4 NAIC 4	202,532,282	1,437,447,581	1,123,463,680	86,106,177	82,739,262	0	XXX	XXX	2,932,288,982	2.7	867,633,421	2,064,655,561
13.5 NAIC 5	50,025,549	256,856,446	78,564,413	3,704,174	75,652,915	0	XXX	XXX	(c) 464,803,497	0.4	71,547,435	393,256,062
13.6 NAIC 6	29,911,726	7,604,624	8,846,017	10,418,011	44,913,363	0	XXX	XXX	(c) 101,693,740	0.1	3,920,113	97,773,627
13.7 Totals	6,675,508,956	23,554,117,709	26,304,481,529	16,399,998,494	35,473,813,254	0	108,407,919,94 (b)	100.0	XXX	XXX	64,065,335,396	44,342,584,547
13.8 Line 13.7 as a % of Col. 9	6.2	21.7	24.3	15.1	32.7	0.0	XXX	XXX	100.0	XXX	59.1	40.9
14. Total Publicly Traded Bonds												
14.1 NAIC 1	1,909,893,263	4,574,551,209	5,767,409,455	6,133,354,898	17,514,490,482	0	35,899,699,308	33.0	38,306,705,586	35.3	35,899,699,308	XXX
14.2 NAIC 2	501,458,330	2,558,026,598	4,212,136,019	4,560,605,016	9,100,400,712	0	20,932,626,675	19.2	23,495,425,252	21.7	20,932,626,675	XXX
14.3 NAIC 3	49,805,599	543,851,908	481,461,341	133,126,104	213,823,457	0	1,422,068,410	1.3	1,320,103,589	1.2	1,422,068,410	XXX
14.4 NAIC 4	12,782,268	837,581,457	504,778,713	16,226,866	20,748,722	0	1,392,118,025	1.3	867,633,421	0.8	1,392,118,025	XXX
14.5 NAIC 5	4,088,341	27,694,630	17,105,238	274,047	0	0	49,162,256	0.0	71,547,435	0.1	49,162,256	XXX
14.6 NAIC 6	138,857	8,170,830	660,844	314,664	4,224,742	0	13,509,936	0.0	3,920,113	0.0	13,509,936	XXX
14.7 Totals	2,478,166,658	8,549,876,632	10,983,551,611	10,843,901,595	26,853,688,115	0	59,709,184,611	54.8	64,065,335,396	59.1	59,709,184,611	XXX
14.8 Line 14.7 as a % of Col. 7	4.2	14.3	18.4	18.2	45.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.3	7.9	10.1	10.0	24.7	0.0	54.8	XXX	XXX	XXX	54.8	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	1,409,350,658	8,822,491,831	9,209,970,513	3,553,291,882	2,704,683,986	0	25,699,788,870	23.6	21,532,160,058	19.9	XXX	25,699,788,870
15.2 NAIC 2	900,112,862	5,493,423,015	6,926,092,723	3,982,251,386	2,009,098,836	0	19,310,978,823	17.7	17,385,616,818	16.0	XXX	19,310,978,823
15.3 NAIC 3	148,323,521	1,114,821,021	804,530,697	187,225,903	195,951,502	0	2,450,852,644	2.3	2,869,122,421	2.6	XXX	2,450,852,644
15.4 NAIC 4	58,003,025	922,811,595	515,654,384	2,627,632	26,856,534	0	1,525,953,170	1.4	2,064,655,561	1.9	XXX	1,525,953,170
15.5 NAIC 5	6,926,049	21,952,416	29,788,940	593	1,034,588	0	59,702,585	0.1	393,256,062	0.4	XXX	59,702,585
15.6 NAIC 6	2,840,894	9,896,839	1,684,153	427,273	95,995,321	0	110,844,480	0.1	97,773,627	0.1	XXX	110,844,480
15.7 Totals	2,525,557,009	16,385,396,717	17,487,721,410	7,725,824,669	5,033,620,766	0	49,158,120,572	45.2	44,342,584,547	40.9	XXX	49,158,120,572
15.8 Line 15.7 as a % of Col. 7	5.1	33.3	35.6	15.7	10.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.3	15.1	16.1	7.1	4.6	0.0	45.2	XXX	XXX	XXX	XXX	45.2

(a) Includes $ 29,983,591,684 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 2,684,684,844 current year of bonds with Z designations and $ 1,551,062,304 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 27,445,438 current year, $ 34,888,083 prior year of bonds with 5GI designations and $ 53,002,777 current year, $ 41,766,396 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 396,712,599 ; NAIC 2 $ 0 ; NAIC 3 $ 5,619,228 ; NAIC 4 $ 8,494,144 ; NAIC 5 $ 1,047,656 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,199,880	13,302,123	14,922,723	16,628,837	682,934,626	XXX	728,988,190	0.7	725,042,496	0.7	728,988,190	0
1.02 Residential Mortgage-Backed Securities	7,405,038	39,717,327	94,640,683	136,102,755	16,118,211	XXX	293,984,014	0.3	304,508,536	0.3	293,984,014	0
1.03 Commercial Mortgage-Backed Securities	30,033,754	63,567,632	46,262,635	101,671,088	19,420,478	XXX	260,955,588	0.2	289,278,961	0.3	260,955,588	0
1.04 Other Loan-Backed and Structured Securities	0	0	30,566,775	0	0	XXX	30,566,775	0.0	31,754,522	0.0	0	30,566,775
1.05 Totals	38,638,672	116,587,083	186,392,816	254,402,680	718,473,316	XXX	1,314,494,567	1.2	1,350,584,515	1.2	1,283,927,792	30,566,775
2. All Other Governments												
2.01 Issuer Obligations	101,145,642	519,089,280	494,097,042	387,479,497	1,124,191,199	XXX	2,626,002,660	2.4	2,956,252,586	2.7	1,041,530,120	1,584,472,540
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.04 Other Loan-Backed and Structured Securities	1,116,420	1,767,665	0	0	0	XXX	2,884,085	0.0	3,358,930	0.0	0	2,884,085
2.05 Totals	102,262,062	520,856,945	494,097,042	387,479,497	1,124,191,199	XXX	2,628,886,745	2.4	2,959,611,516	2.7	1,041,530,120	1,587,356,625
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	2,797,334	28,856,323	13,986,668	170,253,553	51,885,644	XXX	267,779,522	0.2	348,712,414	0.3	267,779,522	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.05 Totals	2,797,334	28,856,323	13,986,668	170,253,553	51,885,644	XXX	267,779,522	0.2	348,712,414	0.3	267,779,522	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	12,268,612	21,020,940	4,065,285	177,943,030	116,378,909	XXX	331,676,776	0.3	335,800,937	0.3	331,676,776	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.05 Totals	12,268,612	21,020,940	4,065,285	177,943,030	116,378,909	XXX	331,676,776	0.3	335,800,937	0.3	331,676,776	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	25,894,892	119,960,357	252,060,734	818,884,143	1,819,707,555	XXX	3,036,507,682	2.8	3,260,233,984	3.0	2,980,068,219	56,439,463
5.02 Residential Mortgage-Backed Securities	254,996,183	635,071,359	697,695,919	893,660,360	151,305,283	XXX	2,632,729,105	2.4	3,018,730,736	2.8	2,632,729,105	0
5.03 Commercial Mortgage-Backed Securities	2,829,615	43,457,129	171,522,540	113,987,019	127,083,081	XXX	458,879,384	0.4	510,403,954	0.5	458,879,384	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	30,947,179	0	XXX	30,947,179	0.0	31,073,219	0.0	30,947,179	0
5.05 Totals	283,720,690	798,488,846	1,121,279,193	1,857,478,701	2,098,095,919	XXX	6,159,063,350	5.7	6,820,441,893	6.3	6,102,623,887	56,439,463
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,411,449,676	9,453,364,153	14,904,243,839	13,803,183,669	26,822,744,869	XXX	66,394,986,205	61.0	70,085,257,521	64.6	40,882,492,336	25,512,493,870
6.02 Residential Mortgage-Backed Securities	809,956,847	1,660,521,565	1,100,069,751	754,763,803	306,582,032	XXX	4,631,893,997	4.3	5,023,159,505	4.6	2,949,443,155	1,682,450,842
6.03 Commercial Mortgage-Backed Securities	589,427,856	2,758,960,517	2,187,978,389	254,052,566	68,989,625	XXX	5,859,408,953	5.4	5,318,787,000	4.9	2,241,564,376	3,617,844,577
6.04 Other Loan-Backed and Structured Securities	1,245,668,776	6,737,469,806	7,433,230,855	740,261,052	340,239,606	XXX	16,496,870,094	15.2	11,833,788,252	10.9	1,732,726,985	14,764,143,110
6.05 Totals	4,056,503,155	20,610,316,041	25,625,522,833	15,552,261,090	27,538,556,131	XXX	93,383,159,250	85.8	92,260,992,278	85.1	47,806,226,852	45,576,932,398
7. Hybrid Securities												
7.01 Issuer Obligations	10,365,567	29,090,551	98,957,997	122,415,186	174,643,007	XXX	435,472,307	0.4	525,020,995	0.5	317,495,049	117,977,259
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.05 Totals	10,365,567	29,090,551	98,957,997	122,415,186	174,643,007	XXX	435,472,307	0.4	525,020,995	0.5	317,495,049	117,977,259
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	360,000,000	0	0	0	XXX	360,000,000	0.3	350,000,000	0.3	0	360,000,000
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.07 Totals	0	360,000,000	0	0	0	XXX	360,000,000	0.3	350,000,000	0.3	0	360,000,000

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	127,287,349	0.1	0	0
10.02 Unaffiliated Bank Loans - Acquired	497,167,576	2,450,056,621	926,971,186	47,492,527	65,084,755	XXX	3,986,772,665	3.7	3,329,468,046	3.1	2,557,924,613	1,428,848,053
10.03 Totals	497,167,576	2,450,056,621	926,971,186	47,492,527	65,084,755	XXX	3,986,772,665	3.7	3,456,755,395	3.2	2,557,924,613	1,428,848,053
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	1,565,121,602	10,544,683,728	15,782,334,289	15,496,787,915	30,792,485,810	XXX	74,181,413,343	68.1	XXX	XXX	46,550,030,212	27,631,383,131
12.02 Residential Mortgage-Backed Securities	1,072,358,068	2,335,310,251	1,892,406,352	1,784,526,918	474,005,526	XXX	7,558,607,116	6.9	XXX	XXX	5,876,156,274	1,682,450,842
12.03 Commercial Mortgage-Backed Securities	622,291,225	2,865,985,279	2,405,763,564	469,710,673	215,493,184	XXX	6,579,243,925	6.0	XXX	XXX	2,961,399,347	3,617,844,577
12.04 Other Loan-Backed and Structured Securities	1,246,785,196	6,739,237,471	7,463,797,630	771,208,232	340,239,606	XXX	16,561,268,134	15.2	XXX	XXX	1,763,674,164	14,797,593,970
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans	497,167,576	2,450,056,621	926,971,186	47,492,527	65,084,755	XXX	3,986,772,665	3.7	XXX	XXX	2,557,924,613	1,428,848,053
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	5,003,723,668	24,935,273,349	28,471,273,021	18,569,726,264	31,887,308,881	0	108,867,305,183	100.0	XXX	XXX	59,709,184,611	49,158,120,573
12.10 Line 12.09 as a % of Col. 7	4.6	22.9	26.2	17.1	29.3	0.0	100.0	XXX	XXX	XXX	54.8	45.2
13. Total Bonds Prior Year												
13.01 Issuer Obligations	2,442,759,254	11,750,850,132	15,799,259,906	13,952,879,955	34,640,571,686	XXX	XXX	XXX	78,586,320,933	72.5	51,108,064,811	27,478,256,121
13.02 Residential Mortgage-Backed Securities	1,564,546,466	3,093,544,199	2,086,221,211	1,263,592,251	338,494,648	XXX	XXX	XXX	8,346,398,777	7.7	6,968,090,068	1,378,308,709
13.03 Commercial Mortgage-Backed Securities	677,609,378	2,247,311,572	2,440,175,210	559,357,020	194,016,735	XXX	XXX	XXX	6,118,469,916	5.6	3,358,400,019	2,760,069,896
13.04 Other Loan-Backed and Structured Securities	1,388,020,428	4,459,622,517	5,148,770,405	604,276,683	299,284,890	XXX	XXX	XXX	11,899,974,923	11.0	987,816,159	10,912,158,764
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans	602,573,429	2,002,789,289	830,054,797	19,892,585	1,445,296	XXX	XXX	XXX	3,456,755,395	3.2	1,642,964,338	1,813,791,056
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	6,675,508,956	23,554,117,709	26,304,481,529	16,399,998,494	35,473,813,254	0	XXX	XXX	108,407,919,943	100.0	64,065,335,397	44,342,584,546
13.10 Line 13.09 as a % of Col. 9	6.2	21.7	24.3	15.1	32.7	0.0	XXX	XXX	100.0	XXX	59.1	40.9
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	523,203,626	4,230,911,142	6,803,094,774	8,869,849,638	26,122,971,032	XXX	46,550,030,212	42.8	51,108,064,811	47.1	46,550,030,212	XXX
14.02 Residential Mortgage-Backed Securities	940,522,472	1,704,155,846	1,390,038,811	1,474,058,298	367,380,848	XXX	5,876,156,274	5.4	6,968,090,068	6.4	5,876,156,274	XXX
14.03 Commercial Mortgage-Backed Securities	261,096,415	653,652,290	1,613,989,244	275,657,839	157,003,560	XXX	2,961,399,347	2.7	3,358,400,019	3.1	2,961,399,347	XXX
14.04 Other Loan-Backed and Structured Securities	313,925,741	578,293,173	453,924,661	219,393,446	198,137,143	XXX	1,763,674,164	1.6	987,816,159	0.9	1,763,674,164	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	439,418,404	1,382,864,181	722,504,121	4,942,374	8,195,533	XXX	2,557,924,613	2.3	1,642,964,338	1.5	2,557,924,613	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	2,478,166,658	8,549,876,632	10,983,551,611	10,843,901,595	26,853,688,115	0	59,709,184,611	54.8	64,065,335,397	59.1	59,709,184,611	XXX
14.10 Line 14.09 as a % of Col. 7	4.2	14.3	18.4	18.2	45.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.3	7.9	10.1	10.0	24.7	0.0	54.8	XXX	XXX	XXX	54.8	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	1,041,917,976	6,313,772,585	8,979,239,515	6,626,938,277	4,669,514,778	XXX	27,631,383,131	25.4	27,478,256,121	25.3	XXX	27,631,383,131
15.02 Residential Mortgage-Backed Securities	131,835,596	631,154,405	502,367,541	310,468,620	106,624,679	XXX	1,682,450,842	1.5	1,378,308,709	1.3	XXX	1,682,450,842
15.03 Commercial Mortgage-Backed Securities	361,194,810	2,212,332,989	791,774,319	194,052,834	58,489,625	XXX	3,617,844,577	3.3	2,760,069,896	2.5	XXX	3,617,844,577
15.04 Other Loan-Backed and Structured Securities	932,859,455	6,160,944,298	7,009,872,969	551,814,786	142,102,463	XXX	14,797,593,970	13.6	10,912,158,764	10.1	XXX	14,797,593,970
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans	57,749,172	1,067,192,440	204,467,065	42,550,153	56,889,222	XXX	1,428,848,053	1.3	1,813,791,056	1.7	XXX	1,428,848,053
15.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09 Totals	2,525,557,010	16,385,396,718	17,487,721,410	7,725,824,669	5,033,620,766	0	49,158,120,573	45.2	44,342,584,546	40.9	XXX	49,158,120,573
15.10 Line 15.09 as a % of Col. 7	5.1	33.3	35.6	15.7	10.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.3	15.1	16.1	7.1	4.6	0.0	45.2	XXX	XXX	XXX	XXX	45.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	632,301,183	632,301,183	0	0	0
2. Cost of short-term investments acquired	763,248,940	763,248,940	0	0	0
3. Accrual of discount	1,941,466	1,941,466	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(41,142,260)	(41,142,260)	0	0	0
6. Deduct consideration received on disposals	974,161,694	974,161,694	0	0	0
7. Deduct amortization of premium	(603,326)	(603,326)	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	5,079,255	5,079,255	0	0	0
9. Deduct current year's other than temporary impairment recognized	1,158,043	1,158,043	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	386,712,173	386,712,173	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	386,712,173	386,712,173	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			856,078,347
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		868,667,654	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	1,140,633,216		2,009,300,871
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		(862,108,922)	
	3.2 Section 2, Column 19	309,742,427		(552,366,495)
4.	SSAP No. 108 Adjustments			(1,100,445,424)
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(1,345,071,803)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			197,206,367
7.	Amortization:			
	7.1 Section 1, Column 19		0	
	7.2 Section 2, Column 21	0		0
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20		0	
	8.2 Section 2, Column 23	0		0
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18		(19,319,409)	
	9.2 Section 2, Column 20	0		(19,319,409)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			(349,030,280)
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			(349,030,280)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				3,675,021
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				5,047,077
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus		0		
	3.12 Section 1, Column 15, prior year	0		0	
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus		26,981,625		
	3.14 Section 1, Column 18, prior year	(35,072,983)	62,054,608	62,054,608	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus		0		
	3.22 Section 1, Column 17, prior year	0		0	
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus		31,717,563		
	3.24 Section 1, Column 19, prior year plus		(47,521,732)		
	3.25 SSAP No. 108 Adjustments	(4,735,937)	74,503,358	74,503,358	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(12,448,750)
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			393,849,042	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)		0		
	4.22 Amount recognized (Section 2, Column 16)		441,370,776		
	4.23 SSAP No. 108 Adjustments	(4,735,937)	436,634,839		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(42,785,797)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				39,059,145
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				39,059,145

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
9999999999 - Totals						XXX	XXX	XXX			XXX	XXX	XXX		

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	4	28,159,040	4	28,274,122	4	28,027,168	4	28,027,168	4	28,159,040
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	115,082	XXX		XXX		XXX		XXX	115,082
4. Less: Closed or Disposed of Transactions								28,027,168	0	28,027,168
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	246,954	XXX		XXX		XXX	246,954
7. Ending Inventory	4	28,274,122	4	28,027,168	4	28,027,168	4	0	4	0

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(349,030,281)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	8,722,410	
3.	Total (Line 1 plus Line 2)		(340,307,871)
4.	Part D, Section 1, Column 6	4,027,766,637	
5.	Part D, Section 1, Column 7	(4,368,074,511)	
6.	Total (Line 3 minus Line 4 minus Line 5)		3

		Fair Value Check	
7.	Part A, Section 1, Column 16	(343,824,392)	
8.	Part B, Section 1, Column 13	8,722,411	
9.	Total (Line 7 plus Line 8)		(335,101,981)
10.	Part D, Section 1, Column 9	4,032,416,771	
11.	Part D, Section 1, Column 10	(4,367,518,756)	
12	Total (Line 9 minus Line 10 minus Line 11)		4

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	707,323,812	
14.	Part B, Section 1, Column 20	141,532,026	
15.	Part D, Section 1, Column 12	848,855,837	
16.	Total (Line 13 plus Line 14 minus Line 15)		1

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	357,261,249	1,369,687	113,743,623	242,147,939
2. Cost of cash equivalents acquired	167,534,210,852	(144,586,781)	3,456,131,703	164,222,665,930
3. Accrual of discount	671,486	671,486	0	0
4. Unrealized valuation increase (decrease)	654	0	654	0
5. Total gain (loss) on disposals	(1,527,323)	(1,527,265)	(58)	0
6. Deduct consideration received on disposals	167,131,908,320	(169,570,883)	3,421,538,893	163,879,940,310
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	50,696	50,696	0	0
9. Deduct current year's other than temporary impairment recognized	387,304	387,304	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	758,371,990	25,161,402	148,337,029	584,873,559
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	758,371,990	25,161,402	148,337,029	584,873,559

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Home Office Building Lawndale		Amarillo	TX	05/09/2003	12/31/2018	8,212,922		4,524,037	11,760,500	444,468			(444,468)		1,485,600	831,189
Home Office Building (Computer Building)		Amarillo	TX	05/01/2004	12/31/2018	2,830,516		1,432,934	720,000	91,023			(91,023)		22,750	2,073,799
0299999. Property occupied by the reporting entity - Administrative						11,043,438	0	5,956,971	12,480,500	535,491	0	0	(535,491)	0	1,508,350	2,904,988
0399999. Total Property occupied by the reporting entity						11,043,438	0	5,956,971	12,480,500	535,491	0	0	(535,491)	0	1,508,350	2,904,988
Augusta Mall Land		Augusta	GA	12/21/1978	12/31/2018	933,154		933,154	24,300,000	0			0		1,426,811	0
Furniture Row Warehouse		Milford	CA	08/31/1997	06/30/2022	6,318,043		1,806,141	8,100,000	127,160			(127,160)		828,101	511,972
0499999. Properties held for the production of income						7,251,197	0	2,739,295	32,400,000	127,160	0	0	(127,160)	0	2,254,912	511,972
0699999 - Totals						18,294,635	0	8,696,266	44,880,500	662,651	0	0	(662,651)	0	3,763,262	3,416,960

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Building (Lawndale)	Amarillo	TX	05/09/2003					686,218
0199999. Acquired by Purchase					0	0	0	686,218
0399999 - Totals					0	0	0	686,218

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3113959		ATLANTA	GA		12/23/2022	6.010	374,708	0	(72)	0	0	0	594,700	03/15/2022
2026721		ROSWELL	GA		12/23/2022	6.010	348,976	0	(84)	0	0	0	800,000	03/15/2022
3113925		PORTLAND	OR		12/23/2022	5.656	376,676	0	(52)	0	0	0	908,000	03/15/2022
3114316		RIVERSIDE	CA		12/23/2022	7.295	331,391	0	132	0	0	0	732,000	03/15/2022
3114208		ARLINGTON	VA		12/23/2022	5.577	411,101	0	(60)	0	0	0	1,311,000	03/15/2022
2031350		ATLANTA	GA		12/23/2022	5.701	448,443	0	(57)	0	0	0	950,000	03/15/2022
2019895		TUALATIN	OR		12/23/2022	6.895	375,515	0	(163)	0	0	0	1,472,800	03/15/2022
2014280		SETAUKET	NY		12/23/2022	6.364	355,552	0	786	0	0	0	925,000	03/15/2022
2001667		RARITAN	NJ		12/23/2022	6.115	102,825	0	(16)	0	0	0	307,000	03/15/2022
2002771		AMISSVILLE	VA		12/23/2022	6.210	271,217	0	74	0	0	0	661,000	03/15/2022
2001822		PHILADELPHIA	PA		12/23/2022	6.138	91,553	0	(23)	0	0	0	327,000	03/15/2022
2025703		DOYLESTOWN	PA		12/23/2022	5.541	329,007	0	(61)	0	0	0	851,000	03/15/2022
2002183		NORTH ARLINGTON	NJ		12/23/2022	6.131	211,969	0	64	0	0	0	524,000	03/15/2022
2003492		LOS BANOS	CA		12/23/2022	6.195	118,618	0	(15)	0	0	0	391,000	03/15/2022
2003060		ROLESVILLE	NC		12/23/2022	6.160	195,169	0	(27)	0	0	0	487,000	03/15/2022
2002985		MANASSAS	VA		12/23/2022	6.218	201,316	0	(26)	0	0	0	425,000	03/15/2022
2003204		FORT WAYNE	IN		12/23/2022	6.057	49,443	0	(7)	0	0	0	172,000	03/15/2022
2001962		FREEPORT	NY		12/23/2022	6.033	117,573	0	(21)	0	0	0	513,000	03/15/2022
2003398		ROCKAWAY	NJ		12/23/2022	6.267	161,350	0	(19)	0	0	0	357,000	03/15/2022
2020417		AUSTIN	TX		12/23/2022	6.169	528,943	0	(94)	0	0	0	1,490,400	03/15/2022
2002909		CHESAPEAKE	VA		12/23/2022	6.243	232,712	0	(27)	0	0	0	489,000	03/15/2022
2002835		BRENTWOOD	NY		12/23/2022	6.215	128,327	0	(16)	0	0	0	443,000	03/15/2022
2027469		GEORGETOWN	TX		12/23/2022	16.705	76,898	0	(467)	0	0	0	910,000	03/15/2022
2002352		MATAWAN	NJ		12/23/2022	6.156	396,472	0	(48)	0	0	0	880,000	03/15/2022
2003140		BOONTON TOWNSHIP	NJ		12/23/2022	6.187	261,848	0	(32)	0	0	0	542,000	03/15/2022
2011728		ALEXANDRIA CITY	VA		12/23/2022	5.690	356,962	0	(61)	0	0	0	998,000	03/15/2022
2016079		MOUNT PLEASANT	SC		12/23/2022	5.839	341,714	0	(53)	0	0	0	939,000	03/15/2022
2003395		STERLING	VA		12/23/2022	6.292	368,952	0	(47)	0	0	0	746,000	03/15/2022
2000001		PLANO	TX		12/23/2022	5.987	82,386	0	(18)	0	0	0	333,000	03/15/2022
2025955		TRUCKEE	CA		04/18/2018	3.441	458,455	0	(401)	0	0	0	1,584,900	03/15/2022
2002283		JERSEY CITY	NJ		12/23/2022	6.302	261,866	0	(37)	0	0	0	514,000	03/15/2022
2003260		FREDERICKSBURG	VA		12/23/2022	6.205	153,676	0	(19)	0	0	0	347,000	03/15/2022
2025000		SEATTLE	WA		12/23/2022	6.150	453,709	0	(79)	0	0	0	1,041,000	03/15/2022
2003304		NORFOLK	VA		12/23/2022	6.447	146,044	0	(25)	0	0	0	401,000	03/15/2022
2010479		CLARKSVILLE	MD		12/23/2022	6.207	478,368	0	(111)	0	0	0	1,044,000	03/15/2022
2024931		GOLETA	CA		12/23/2022	5.973	580,407	0	(137)	0	0	0	1,489,200	03/15/2022
2024471		LITTLETON	CO		04/18/2018	3.588	518,705	0	(119)	0	0	0	965,000	03/15/2022
2025121		LARGO	FL		12/23/2022	6.020	372,860	0	(91)	0	0	0	750,000	03/15/2022
2024798		WESTMONT	IL		04/18/2018	3.527	302,921	0	(388)	0	0	0	820,000	03/15/2022
2017835		PACIFICA	CA		12/23/2022	5.850	488,278	0	(66)	0	0	0	1,497,200	03/15/2022
2003500		CLARKSBURG	WV		12/23/2022	6.207	97,777	0	(12)	0	0	0	1,195,000	03/15/2022
2002611		HICKSVILLE	NY		12/23/2022	6.322	265,673	0	(9)	0	0	0	687,000	03/15/2022
3113524		SUWANEE	GA		04/18/2018	4.288	486,229	0	0	0	0	0	625,000	06/15/2021
2016332		HOUSTON	TX		12/23/2022	5.895	651,277	0	(69)	0	0	0	1,023,800	03/15/2022
2004074		CHICAGO	IL		12/23/2022	5.955	451,510	0	(53)	0	0	0	840,000	03/15/2022
2024668		MOUNT PLEASANT	SC		04/18/2018	3.521	573,745	0	(979)	0	0	0	1,621,000	03/15/2022
2026663		CHICAGO	IL		12/23/2022	6.041	395,547	0	(79)	0	0	0	861,000	03/15/2022
2003481		WESTMINSTER	CO		12/23/2022	6.381	96,734	0	(15)	0	0	0	357,000	03/15/2022
2016821		MARIETTA	GA		04/18/2018	3.852	247,724	0	(109)	0	0	0	765,000	03/15/2022
2001704		LEESBURG	VA		12/23/2022	7.252	113,931	0	(40)	0	0	0	355,000	03/15/2022
2002447		NEWARK	NJ		12/23/2022	6.370	116,064	0	(14)	0	0	0	347,000	03/15/2022
2003714		PEORIA	AZ		12/23/2022	6.249	144,059	0	(16)	0	0	0	468,000	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2002866		LIVE OAK	TX		12/23/2022	6.197	136,224	0	(17)	0	0	0	322,000	03/15/2022
2002777		AUSTIN	TX		12/23/2022	6.309	139,310	0	(20)	0	0	0	597,000	03/15/2022
2024473		CUMMING	GA		04/18/2018	3.573	502,750	0	85	0	0	0	924,000	03/15/2022
2027161		TRACY	CA		12/23/2022	5.537	432,601	0	(90)	0	0	0	1,331,400	03/15/2022
2003420		TABERNACLE	NJ		12/23/2022	6.085	145,139	0	(24)	0	0	0	349,000	03/15/2022
2024030		ROSWELL	GA		04/18/2018	3.563	488,756	0	(141)	0	0	0	874,000	03/15/2022
2024492		WEST JEFFERSON	OH		12/23/2022	5.546	451,806	0	(84)	0	0	0	1,366,500	03/15/2022
2003320		CHANTILLY	VA		12/23/2022	6.201	337,831	0	(37)	0	0	0	732,000	03/15/2022
2010568		DENVER	CO		12/23/2022	5.894	492,946	0	(115)	0	0	0	1,586,000	03/15/2022
2003430		WASHINGTON	DC		12/23/2022	6.201	346,264	0	(38)	0	0	0	615,000	03/15/2022
2010968		EDEN PRAIRIE	MN		04/18/2018	3.857	578,016	0	(99)	0	0	0	1,123,000	03/15/2022
2029848		DECATUR	GA		04/18/2018	4.202	486,380	0	66	0	0	0	863,000	03/15/2022
2025245		IRVINE	CA		04/18/2018	3.503	620,387	0	(332)	0	0	0	1,897,300	03/15/2022
2023851		PARK CITY	UT		04/18/2018	3.439	483,846	0	(505)	0	0	0	3,263,000	03/15/2022
2022583		BRASELTON	GA		04/18/2018	3.813	626,582	0	(203)	0	0	0	1,165,000	03/15/2022
2014379		GIG HARBOR	WA		12/23/2022	6.343	327,845	0	(54)	0	0	0	1,095,100	03/15/2022
2002486		EDMUND	OK		12/23/2022	6.123	224,519	0	(34)	0	0	0	387,000	03/15/2022
2001895		BRIDGEWATER	NJ		12/23/2022	6.117	349,283	0	(54)	0	0	0	695,000	03/15/2022
2014756		OKATIE	SC		12/23/2022	6.144	592,204	0	(130)	0	0	0	1,192,000	03/15/2022
2022434		FRISCO	TX		12/23/2022	6.514	255,894	0	(165)	0	0	0	951,000	03/15/2022
2013889		EAST RUTHERFORD	NJ		12/23/2022	6.136	318,554	0	(70)	0	0	0	742,000	03/15/2022
2011529		HOSCHTON	GA		04/18/2018	3.764	376,196	0	(191)	0	0	0	710,000	03/15/2022
3113711		TAMPA	FL		04/18/2018	3.954	74,226	0	(28)	0	0	0	872,000	03/15/2022
2024895		DENVER	CO		12/23/2022	5.546	446,341	0	(83)	0	0	0	1,285,900	03/15/2022
2003748		STANHOPE	NJ		12/23/2022	6.073	173,182	0	(28)	0	0	0	439,000	06/09/2022
2024782		CARY	NC		04/18/2018	3.504	485,351	0	(256)	0	0	0	796,000	03/15/2022
2001846		GRESHAM	OR		12/23/2022	6.189	166,546	0	(24)	0	0	0	545,000	03/15/2022
2020642		LAS VEGAS	NV		12/23/2022	6.014	491,290	0	(109)	0	0	0	1,260,500	03/15/2022
2003706		EDMONDS	WA		12/23/2022	6.459	502,198	0	(75)	0	0	0	1,503,600	03/15/2022
2026006		PORTLAND	OR		04/18/2018	3.612	475,214	0	(277)	0	0	0	1,186,000	03/15/2022
2003131		SANFORD	NC		12/23/2022	6.113	180,605	0	(27)	0	0	0	456,000	03/15/2022
2002792		BRISTOW	VA		12/23/2022	6.174	391,447	0	(48)	0	0	0	810,000	03/15/2022
2019863		NASHVILLE	TN		12/23/2022	6.225	350,384	0	(83)	0	0	0	1,055,000	03/15/2022
2011235		EAGLE	ID		12/23/2022	5.655	381,867	0	(71)	0	0	0	1,502,900	03/15/2022
2025631		DENVER	CO		04/18/2018	3.719	377,249	0	(1,408)	0	0	0	970,000	03/15/2022
3113206		SARASOTA	FL		04/18/2018	4.509	416,110	0	(29)	0	0	0	749,000	03/15/2022
2025980		MOUNT PLEASANT	SC		04/18/2018	3.481	400,665	0	(363)	0	0	0	987,000	03/15/2022
2026685		FRANKLIN	TN		12/23/2022	5.557	563,866	0	(94)	0	0	0	1,374,600	03/15/2022
2020472		SAN ANTONIO	TX		12/23/2022	6.923	301,092	0	(142)	0	0	0	1,033,600	03/15/2022
2025852		ARROYO GRANDE	CA		04/18/2018	3.598	586,833	0	(372)	0	0	0	1,376,000	03/15/2022
2003569		CHARLOTTE	NC		12/23/2022	6.259	253,819	0	(12)	0	0	0	625,000	03/15/2022
2002115		INDIAN HEAD	MD		12/23/2022	6.223	116,346	0	(15)	0	0	0	289,000	03/15/2022
2002698		FORT WORTH	TX		12/23/2022	6.197	142,032	0	(18)	0	0	0	408,000	03/15/2022
2023234		CHINO HILLS	CA		12/23/2022	6.421	419,696	0	(49)	0	0	0	893,000	03/15/2022
2024095		THOMPSONS STATION	TN		04/18/2018	3.826	700,229	0	(193)	0	0	0	1,501,500	03/15/2022
2025401		WASHINGTON	DC		04/18/2018	3.730	570,197	0	(355)	0	0	0	1,028,000	03/15/2022
2015040		AUBURN	WA		12/23/2022	6.330	598,161	0	(111)	0	0	0	1,647,000	03/15/2022
2011868		OAKLAND	CA		12/23/2022	5.797	573,282	0	(83)	0	0	0	1,397,000	03/15/2022
2013060		RIDGEWOOD	NJ		12/23/2022	5.959	437,841	0	(82)	0	0	0	964,000	03/15/2022
2024859		MAHWAH	NJ		12/23/2022	6.075	485,512	0	(100)	0	0	0	979,000	03/15/2022
2003863		HOUSTON	TX		12/23/2022	5.865	349,457	0	105	0	0	0	722,500	03/15/2022
2003450		CEDAR GROVE	NJ		12/23/2022	6.119	273,413	0	(41)	0	0	0	603,000	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2022507		RIVERSIDE	IL		12/23/2022	5.725	443,358	0	(88)	0	0	0	844,000	03/15/2022
2022509		MORGAN HILL	CA		12/23/2022	5.589	519,329	0	(90)	0	0	0	1,530,800	03/15/2022
2000023		SOUTHAMPTON	PA		12/23/2022	6.358	188,278	0	(42)	0	0	0	397,000	03/15/2022
2002993		JERSEY CITY	NJ		12/23/2022	6.280	218,108	0	(33)	0	0	0	961,000	03/15/2022
2001894		ANNANDALE	VA		12/23/2022	6.134	360,348	0	(49)	0	0	0	837,000	03/15/2022
2020462		WYNNEWOOD	PA		12/23/2022	6.060	480,221	0	(98)	0	0	0	948,000	03/15/2022
2024290		GILBERT	AZ		04/18/2018	3.746	608,861	0	(336)	0	0	0	1,074,900	03/15/2022
2002509		PEQUEA	PA		12/23/2022	6.306	140,614	0	(15)	0	0	0	325,000	03/15/2022
2031390		RANCHO MIRAGE	CA		04/18/2018	4.412	633,065	0	(6)	0	0	0	1,398,400	03/15/2022
2002453		BUCKEYE	AZ		12/23/2022	6.881	173,239	0	(48)	0	0	0	836,000	03/15/2022
2015770		MILTON	GA		04/18/2018	3.708	614,077	0	(164)	0	0	0	1,572,000	03/15/2022
2002720		NEW BRAUNFELS	TX		12/23/2022	6.148	117,664	0	(16)	0	0	0	350,000	03/15/2022
2026091		TROY	MI		04/18/2018	3.820	544,147	0	(162)	0	0	0	1,002,400	03/15/2022
2012365		MILTON	GA		04/18/2018	4.167	434,104	0	(177)	0	0	0	1,224,000	03/15/2022
2003424		PARKLAND	FL		12/23/2022	6.401	492,994	0	(88)	0	0	0	1,173,700	03/15/2022
2013883		APPLE VALLEY	MN		04/18/2018	3.930	396,208	0	(141)	0	0	0	724,000	03/15/2022
2026206		EVANSTON	IL		04/18/2018	3.629	568,676	0	(298)	0	0	0	833,300	03/15/2022
2004035		CLARKSBURG	MD		12/23/2022	6.462	234,029	0	(41)	0	0	0	422,000	03/15/2022
3113937		PEMBROKE PINES	FL		04/18/2018	4.562	492,488	0	30	0	0	0	802,000	03/15/2022
2013483		CONCORD	CA		12/23/2022	6.561	507,431	0	(142)	0	0	0	1,421,000	03/15/2022
2025172		MEDFIELD	MA		12/23/2022	5.546	415,734	0	(77)	0	0	0	1,188,000	03/15/2022
2016260		GLEN ECHO	MD		12/23/2022	6.319	449,928	0	(115)	0	0	0	1,086,000	03/15/2022
2001733		MANASSAS	VA		12/23/2022	6.286	163,280	0	(23)	0	0	0	359,000	03/15/2022
2025962		JUPITER	FL		04/18/2018	3.831	633,824	0	(437)	0	0	0	1,214,600	03/15/2022
2024765		SAN FRANCISCO	CA		04/18/2018	3.465	579,780	0	(386)	0	0	0	2,468,900	03/15/2022
2003532		DUMFRIES	VA		12/23/2022	6.253	159,290	0	(18)	0	0	0	353,000	03/15/2022
2022399		MIAMI BEACH	FL		12/23/2022	6.693	358,437	0	(116)	0	0	0	1,200,200	03/15/2022
2002043		THERMAL	CA		12/23/2022	6.199	116,374	0	(17)	0	0	0	633,000	03/15/2022
2024883		SAN RAMON	CA		04/18/2018	3.720	394,780	0	(282)	0	0	0	1,293,700	03/15/2022
2002594		TUTTLE	OK		12/23/2022	6.158	111,640	0	(18)	0	0	0	310,000	03/15/2022
2025860		SUN VALLEY AREA	CA		04/18/2018	3.723	893,263	0	(612)	0	0	0	1,152,200	03/15/2022
2010582		JENKINTOWN	PA		12/23/2022	6.156	336,631	0	(75)	0	0	0	648,000	03/15/2022
2027095		NORFOLK	MA		12/23/2022	7.649	220,608	0	(143)	0	0	0	943,000	03/15/2022
2026145		LOVETTSVILLE	VA		04/18/2018	3.601	609,860	0	(380)	0	0	0	1,107,000	03/15/2022
2024754		FAIRFAX	VA		04/18/2018	3.591	635,973	0	(137)	0	0	0	1,066,000	03/15/2022
2003080		ALOHA	OR		12/23/2022	6.413	154,259	0	(26)	0	0	0	502,000	03/15/2022
3113782		HUDDLESTON	VA		04/18/2018	4.400	445,926	0	(771)	0	0	0	916,000	03/15/2022
2020076		ATLANTA	GA		04/18/2018	3.793	430,917	0	(184)	0	0	0	817,000	03/15/2022
2017607		WESTPORT	CT		04/18/2018	3.900	436,260	0	(244)	0	0	0	1,102,000	03/15/2022
2001780		NEW HYDE PARK	NY		12/23/2022	6.132	384,825	0	(53)	0	0	0	846,000	03/15/2022
2026720		COLUMBIA	MD		12/23/2022	5.546	413,913	0	(77)	0	0	0	824,000	03/15/2022
2001701		HUNTERSVILLE	NC		12/23/2022	7.919	64,599	0	100	0	0	0	333,000	03/15/2022
2020881		WASHINGTON	DC		12/23/2022	6.215	477,143	0	(78)	0	0	0	833,000	03/15/2022
2020017		NEWTOWN	PA		12/23/2022	6.338	582,431	0	(83)	0	0	0	1,415,000	03/15/2022
2030193		SAN DIEGO	CA		04/18/2018	4.342	753,001	0	(177)	0	0	0	1,476,800	03/15/2022
2020381		ELMHURST	IL		12/23/2022	6.160	504,972	0	(74)	0	0	0	994,000	03/15/2022
2001759		MAIDEN	NC		12/23/2022	6.181	135,083	0	(19)	0	0	0	407,000	03/15/2022
2027264		ATLANTA	GA		04/18/2018	3.665	556,649	0	(234)	0	0	0	1,070,000	03/15/2022
2026361		LAS VEGAS	NV		04/18/2018	3.532	881,899	0	(407)	0	0	0	2,859,400	03/15/2022
2024242		WESTLAKE VILLAGE	CA		12/23/2022	6.258	426,168	0	245	0	0	0	1,445,100	03/15/2022
2017031		ALPHARETTA	GA		04/18/2018	4.144	472,701	0	(246)	0	0	0	824,000	03/15/2022
2003789		ASHBURN	VA		12/23/2022	7.691	307,706	0	132	0	0	0	725,000	05/27/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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2011431		WYCKOFF	NJ		12/23/2022	5.695	510,820	0	(87)	0	0	0	1,404,500	03/15/2022
2002201		STATESVILLE	NC		12/23/2022	6.282	146,094	0	(24)	0	0	0	376,000	03/15/2022
2003477		PEBBLE BEACH	CA		12/23/2022	7.231	365,887	0	(208)	0	0	0	2,100,000	03/15/2022
2025105		STOCKBRIDGE	MA		12/23/2022	5.550	551,362	0	(102)	0	0	0	1,359,000	03/15/2022
2007842		ATLANTA	GA		04/18/2018	3.795	671,134	0	(562)	0	0	0	1,321,000	03/15/2022
2019283		LAS VEGAS	NV		12/23/2022	6.027	362,055	0	(81)	0	0	0	1,026,000	03/15/2022
2003924		GLENVIEW	IL		12/23/2022	5.905	393,591	0	(58)	0	0	0	1,008,000	03/15/2022
2028107		INVER GROVE HEIGHTS	MN		04/18/2018	4.266	458,481	0	(37)	0	0	0	671,000	03/15/2022
2015772		MARIETTA	GA		04/18/2018	3.977	522,023	0	(156)	0	0	0	830,300	03/15/2022
2022465		SAN DIEGO	CA		12/23/2022	6.052	613,098	0	(163)	0	0	0	2,004,100	03/15/2022
2025727		SKOKIE	IL		04/18/2018	3.741	414,629	0	(245)	0	0	0	612,500	03/15/2022
2002126		BOISE	ID		12/23/2022	6.283	135,727	0	(19)	0	0	0	584,000	03/15/2022
2003625		CLARKSBURG	MD		12/23/2022	6.227	199,687	0	(22)	0	0	0	401,000	03/15/2022
2002278		WATERFORD	NY		12/23/2022	6.119	177,312	0	(31)	0	0	0	357,000	03/15/2022
2023193		JURUPA VALLEY	CA		04/18/2018	3.614	421,460	0	(58)	0	0	0	813,000	03/15/2022
2003033		RICHMOND	TX		12/23/2022	6.188	178,126	0	(25)	0	0	0	389,000	03/15/2022
2003790		ARLINGTON	VA		12/23/2022	6.171	136,929	0	(19)	0	0	0	260,000	03/15/2022
2024408		MOUNTAIN BROOK	AL		04/18/2018	3.582	402,602	0	(418)	0	0	0	2,079,000	03/15/2022
2010456		ARLINGTON	VA		12/23/2022	5.747	624,389	0	(108)	0	0	0	1,066,400	03/15/2022
2022260		CORCORAN	MN		04/18/2018	3.698	390,875	0	(141)	0	0	0	808,000	03/15/2022
2026694		VACAVILLE	CA		12/23/2022	5.548	544,693	0	(101)	0	0	0	1,338,000	03/15/2022
2025293		WASHINGTON	DC		04/18/2018	3.438	476,903	0	(158)	0	0	0	948,000	03/15/2022
2027025		SUWANEE	GA		04/18/2018	3.490	548,451	0	179	0	0	0	1,134,000	03/15/2022
2024636		PHILADELPHIA	PA		04/18/2018	3.588	449,218	0	(304)	0	0	0	1,243,600	03/15/2022
2012473		SAN DIEGO	CA		12/23/2022	5.807	565,866	0	163	0	0	0	1,835,200	03/15/2022
2019518		FOREST HILL	MD		12/23/2022	6.181	447,382	0	(80)	0	0	0	819,000	03/15/2022
2003462		STERLING	VA		12/23/2022	6.234	268,461	0	(30)	0	0	0	585,000	03/15/2022
2013632		NAZARETH	PA		12/23/2022	6.306	338,954	0	(54)	0	0	0	675,000	03/15/2022
2022136		CASTLE ROCK	CO		12/23/2022	5.735	336,694	0	(75)	0	0	0	713,900	03/15/2022
2015153		WALNUT CREEK	CA		12/23/2022	6.274	529,332	0	(105)	0	0	0	1,386,000	03/15/2022
2015188		SEATTLE	WA		12/23/2022	5.860	409,601	0	(65)	0	0	0	1,167,000	03/15/2022
2003149		FORT COLLINS	CO		12/23/2022	6.117	166,413	0	(25)	0	0	0	482,000	03/15/2022
2026330		NORTHBROOK	IL		04/18/2018	3.658	426,515	0	8	0	0	0	574,500	03/15/2022
2000124		CLIFTON PARK	NY		12/23/2022	6.090	252,574	0	(43)	0	0	0	534,000	03/15/2022
2020678		ATWATER	CA		12/23/2022	7.172	276,394	0	(79)	0	0	0	1,001,000	03/15/2022
2014171		SAN FRANCISCO	CA		12/23/2022	5.702	723,019	0	(123)	0	0	0	5,237,000	03/15/2022
2023948		CHICAGO	IL		04/18/2018	3.163	366,741	0	(178)	0	0	0	1,588,000	03/15/2022
2013102		SAVANNAH	GA		04/18/2018	3.871	217,695	0	(413)	0	0	0	1,020,700	03/15/2022
2019047		WILTON	CA		12/23/2022	6.275	570,597	0	(88)	0	0	0	1,432,000	03/15/2022
2024439		ARVADA	CO		04/18/2018	3.571	551,497	0	(158)	0	0	0	1,110,000	03/15/2022
2003736		HERNDON	VA		12/23/2022	6.155	259,226	0	(35)	0	0	0	459,000	03/15/2022
2024884		GILROY	CA		04/18/2018	3.723	570,580	0	(453)	0	0	0	1,730,600	03/15/2022
2017205		GAINESVILLE	VA		12/23/2022	6.272	579,168	0	(77)	0	0	0	1,237,000	03/15/2022
2002107		DALLAS	TX		12/23/2022	6.177	238,884	0	(34)	0	0	0	635,000	03/15/2022
2024417		WEXFORD	PA		04/18/2018	3.464	594,789	0	(144)	0	0	0	1,000,000	03/15/2022
2015916		ATLANTA	GA		04/18/2018	3.921	397,079	0	(325)	0	0	0	817,000	03/15/2022
2025668		SCOTTSDALE	AZ		04/18/2018	3.646	409,951	0	(190)	0	0	0	1,044,000	03/15/2022
3113372		SUWANEE	GA		04/18/2018	4.428	444,221	0	(160)	0	0	0	633,000	03/15/2022
2025807		LIVERMORE	CA		04/18/2018	3.602	583,654	0	(851)	0	0	0	1,840,500	03/15/2022
2024691		LEESBURG	VA		04/18/2018	3.588	254,232	0	(600)	0	0	0	1,119,000	03/15/2022
2003685		BLOOMFIELD	NJ		12/23/2022	6.277	159,912	0	(23)	0	0	0	410,000	03/15/2022
2025263		WASHINGTON	DC		04/18/2018	3.473	462,612	0	(311)	0	0	0	1,926,000	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2016135		AUSTIN	TX		12/23/2022	5.755	671,028	0	(93)	0	0	0	2,048,400	03/15/2022
3113795		CEDAR PARK	TX		04/18/2018	3.691	486,479	0	74	0	0	0	1,276,000	03/15/2022
2011115		PRESCOTT	AZ		12/23/2022	5.777	566,740	0	(91)	0	0	0	1,262,000	03/15/2022
3113378		SEATTLE	WA		04/18/2018	4.320	575,187	0	(174)	0	0	0	772,000	03/15/2022
2019044		CALDWELL	NJ		12/23/2022	5.814	408,446	0	(74)	0	0	0	833,000	03/15/2022
3113940		ATLANTA	GA		04/18/2018	4.201	470,532	0	(138)	0	0	0	844,000	03/15/2022
2030783		PHOENIX	AZ		04/18/2018	4.424	417,034	0	(299)	0	0	0	842,000	03/15/2022
2014592		NICHOLS HILLS	OK		12/23/2022	5.816	588,465	0	(76)	0	0	0	1,005,000	03/15/2022
2008283		SANDY SPRINGS	GA		04/18/2018	3.725	502,697	0	(158)	0	0	0	876,000	03/15/2022
2019345		RENO	NV		12/23/2022	12.188	126,177	0	(152)	0	0	0	1,111,000	03/15/2022
2028433		REDWOOD CITY	CA		04/18/2018	3.988	388,598	0	(255)	0	0	0	2,500,400	03/15/2022
2031397		NASHVILLE	TN		04/18/2018	3.571	609,854	0	(553)	0	0	0	2,588,800	03/15/2022
2026747		OAK PARK	CA		12/23/2022	5.546	480,227	0	(89)	0	0	0	1,259,000	03/15/2022
2027517		WASHINGTON	DC		04/18/2018	3.740	720,496	0	(98)	0	0	0	1,296,000	03/15/2022
2025875		MOORESTOWN	NJ		04/18/2018	3.781	470,472	0	(215)	0	0	0	716,700	03/15/2022
2011481		SAMMAMISH	WA		12/23/2022	5.883	364,879	0	(66)	0	0	0	1,974,700	03/15/2022
2027234		HAMPTON FALLS	NH		11/21/2019	3.846	323,940	0	(400)	0	0	0	903,000	03/15/2022
2024268		HERNDON	VA		04/18/2018	3.790	553,448	0	(255)	0	0	0	1,072,000	03/15/2022
2013229		LONG BEACH	CA		12/23/2022	5.702	509,729	0	(87)	0	0	0	1,491,000	03/15/2022
2015352		ATLANTA	GA		04/18/2018	3.924	401,927	0	(151)	0	0	0	788,000	03/15/2022
2024479		TOPANGA	CA		04/18/2018	3.697	784,726	0	(233)	0	0	0	1,723,000	03/15/2022
2020885		DALLAS	TX		12/23/2022	6.202	433,241	0	(70)	0	0	0	867,000	03/15/2022
2012228		MARIETTA	GA		04/18/2018	4.081	656,643	0	(179)	0	0	0	1,181,000	03/15/2022
2013784		DURANGO	CO		12/23/2022	6.535	366,777	0	(84)	0	0	0	1,050,000	03/15/2022
2013624		ALEXANDRIA	VA		12/23/2022	6.355	343,830	0	(66)	0	0	0	639,200	03/15/2022
2006995		DULUTH	GA		04/18/2018	3.954	464,453	0	(232)	0	0	0	1,145,000	03/15/2022
2029321		SAN FRANCISCO	CA		04/18/2018	4.459	604,918	0	(159)	0	0	0	1,514,000	03/15/2022
2010769		LAS VEGAS	NV		12/23/2022	6.202	359,025	0	147	0	0	0	924,300	03/15/2022
2022460		LEESBURG	VA		12/23/2022	5.578	590,639	0	(101)	0	0	0	1,130,000	03/15/2022
2025456		SAN JOSE	CA		04/18/2018	3.635	604,877	0	(304)	0	0	0	1,552,300	03/15/2022
2021345		SEATTLE	WA		12/23/2022	18.026	83,407	0	(231)	0	0	0	1,140,000	03/15/2022
2025726		FORT COLLINS	CO		04/18/2018	3.404	435,559	0	9	0	0	0	978,000	03/15/2022
2029915		ATLANTA	GA		04/18/2018	4.400	457,645	0	(25)	0	0	0	981,000	03/15/2022
2024421		MOORESVILLE	NC		04/18/2018	3.530	428,770	0	(326)	0	0	0	1,140,500	03/15/2022
2025653		JURUPA VALLEY	CA		04/18/2018	3.591	456,806	0	(98)	0	0	0	895,000	03/15/2022
2030111		NEWNAN	GA		04/18/2018	4.602	436,393	0	(128)	0	0	0	730,000	03/15/2022
2025643		FORT MILL	SC		04/18/2018	3.533	665,618	0	(282)	0	0	0	1,167,600	03/15/2022
2026029		BETHANY BEACH	DE		04/18/2018	3.470	489,928	0	(317)	0	0	0	2,061,500	03/15/2022
2024406		SPARKS GLENCOE	MD		04/18/2018	3.581	527,488	0	(231)	0	0	0	986,000	03/15/2022
2024470		ALBUQUERQUE	NM		04/18/2018	3.533	517,125	0	(292)	0	0	0	972,800	03/15/2022
2017294		SAN BRUNO	CA		12/23/2022	5.904	346,504	0	(37)	0	0	0	1,122,000	03/15/2022
2025051		BROOKHAVEN	GA		12/23/2022	5.546	381,931	0	122	0	0	0	1,003,400	03/15/2022
2016670		WEST ROXBURY	MA		05/26/2017	3.906	464,424	0	(203)	0	0	0	879,000	03/15/2022
2016780		CHINO	CA		05/26/2017	3.847	527,848	0	(143)	0	0	0	963,000	03/15/2022
2020733		SEATTLE	WA		05/26/2017	3.768	511,256	0	(244)	0	0	0	1,227,000	03/15/2022
2028558		SPRINGFIELD	VA		05/26/2017	3.843	507,094	0	(110)	0	0	0	999,000	03/15/2022
2016899		MEDINA	MN		12/23/2022	6.249	450,520	0	(77)	0	0	0	826,000	03/15/2022
2025878		CHEVY CHASE	MD		05/26/2017	3.686	882,808	0	(290)	0	0	0	2,008,000	03/15/2022
2017474		SAN RAMON	CA		05/26/2017	3.868	595,342	0	199	0	0	0	1,570,400	03/15/2022
2006047		RENO	NV		05/26/2017	3.246	116,123	0	(222)	0	0	0	1,866,700	03/15/2022
2027425		HAYWARD	CA		05/26/2017	3.619	586,703	0	193	0	0	0	1,396,000	03/15/2022
2003702		OVERLAND PARK	KS		12/23/2022	6.183	126,195	0	(15)	0	0	0	313,000	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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2003712		GRANBY	CT		12/23/2022	7.613	157,613	0	65	0	0	0	350,000	02/11/2022
2010749		MALVERN	PA		05/26/2017	3.753	369,543	0	(200)	0	0	0	646,000	03/15/2022
2016717		RUTHERFORD	NJ		05/26/2017	3.852	571,204	0	(107)	0	0	0	1,101,600	03/15/2022
2003525		OLATHE	KS		12/23/2022	6.235	113,200	0	(13)	0	0	0	274,000	03/15/2022
2024616		MERCER ISLAND	WA		05/26/2017	3.497	626,409	0	(403)	0	0	0	1,834,800	03/15/2022
2002480		BERLIN	CT		12/23/2022	6.289	149,790	0	(24)	0	0	0	280,000	03/15/2022
2003754		WOODBURY	MN		12/23/2022	7.395	190,316	0	161	0	0	0	780,000	03/15/2022
2007090		COEUR D ALENE	ID		05/26/2017	3.851	661,308	0	(473)	0	0	0	1,745,000	03/15/2022
2022610		RANCHO CUCAMONGA	CA		05/26/2017	4.063	514,661	0	(388)	0	0	0	1,116,000	03/15/2022
2024989		BROOKHAVEN	GA		12/23/2022	5.587	432,991	0	(94)	0	0	0	1,230,000	03/15/2022
2015823		WINTER GARDEN	FL		05/26/2017	3.838	437,466	0	(295)	0	0	0	1,068,000	03/15/2022
2014775		MCALLEN	TX		05/26/2017	3.973	646,291	0	(137)	0	0	0	917,000	03/15/2022
2003401		MOODUS	CT		12/23/2022	6.154	100,851	0	(16)	0	0	0	211,000	03/15/2022
2002147		PRAIRIE VILLAGE	KS		12/23/2022	6.245	124,100	0	(14)	0	0	0	387,000	03/15/2022
2026501		LAS VEGAS	NV		05/26/2017	3.620	393,344	0	131	0	0	0	976,000	03/15/2022
3113970		SCITUATE	MA		12/23/2022	5.707	404,076	0	(44)	0	0	0	1,210,000	03/15/2022
2003501		NAPERVILLE	IL		12/23/2022	6.694	705,763	0	34	0	0	0	860,000	05/16/2022
2003423		EAGAN	MN		12/23/2022	6.103	396,594	0	(35)	0	0	0	967,000	03/15/2022
2009998		REDMOND	WA		05/26/2017	3.787	441,519	0	(381)	0	0	0	1,392,800	03/15/2022
2020977		KIRKLAND	WA		05/26/2017	3.867	498,980	0	(310)	0	0	0	1,029,300	03/15/2022
2017563		CANYON LAKE	CA		05/26/2017	4.111	388,810	0	(384)	0	0	0	903,100	03/15/2022
2026782		NEWTON	MA		05/26/2017	3.525	371,872	0	(826)	0	0	0	1,443,000	03/15/2022
2027120		TARPON SPRINGS	FL		05/26/2017	3.706	428,142	0	(219)	0	0	0	939,000	03/15/2022
2003617		MARIETTA	GA		12/23/2022	5.909	434,137	0	(56)	0	0	0	1,054,000	03/15/2022
2018287		FRANKLIN	TN		05/26/2017	3.774	457,494	0	(317)	0	0	0	1,648,000	03/15/2022
2007829		EAST HANOVER	NJ		05/26/2017	3.767	445,476	0	(263)	0	0	0	1,092,000	03/15/2022
2007445		WASHINGTON	DC		05/26/2017	4.033	792,623	0	0	0	0	0	1,599,000	03/15/2022
2008243		SAN FRANCISCO	CA		05/26/2017	3.261	527,633	0	(626)	0	0	0	2,145,100	03/15/2022
2007167		EDMONDS	WA		05/26/2017	3.811	434,722	0	(247)	0	0	0	1,532,500	03/15/2022
2027287		WAXHAW	NC		05/26/2017	4.435	493,610	0	31	0	0	0	1,064,000	03/15/2022
2028299		COLLEYVILLE	TX		05/26/2017	3.749	613,495	0	755	0	0	0	1,455,400	03/15/2022
2011497		LARKSPUR	CO		05/26/2017	3.961	343,529	0	(420)	0	0	0	885,000	03/15/2022
2009299		PARKER	CO		05/26/2017	3.910	382,273	0	(330)	0	0	0	826,000	03/15/2022
2017021		LOS ANGELES	CA		05/26/2017	3.825	637,432	0	(184)	0	0	0	1,655,000	03/15/2022
2016096		DEERFIELD BEACH	FL		05/26/2017	3.847	404,944	0	(262)	0	0	0	975,000	03/15/2022
2010266		MEAD	CO		05/26/2017	3.798	398,499	0	(160)	0	0	0	1,030,000	03/15/2022
2021836		NAPA	CA		05/26/2017	4.033	595,841	0	0	0	0	0	1,250,000	03/20/2022
2026125		PORTLAND	OR		05/26/2017	3.524	576,214	0	(941)	0	0	0	1,253,000	03/15/2022
2003370		WARRENTON	VA		05/26/2017	4.251	554,129	0	(1,010)	0	0	0	914,000	03/15/2022
2022317		SEATTLE	WA		05/26/2017	3.733	614,228	0	(414)	0	0	0	2,064,400	03/15/2022
2015576		FORT COLLINS	CO		05/26/2017	3.799	58,218	0	(46)	0	0	0	1,073,600	03/15/2022
2007359		ARLINGTON	VA		05/26/2017	3.711	401,501	0	(277)	0	0	0	566,000	03/15/2022
2022693		PORTLAND	OR		05/26/2017	3.815	395,432	0	(321)	0	0	0	696,000	03/15/2022
2022947		ASHBURN	VA		05/26/2017	3.878	499,173	0	(403)	0	0	0	893,000	03/15/2022
2021026		SOUTH PASADENA	FL		05/26/2017	3.775	571,522	0	(260)	0	0	0	1,156,000	03/15/2022
2029012		PROVO	UT		05/26/2017	3.874	681,912	0	(75)	0	0	0	902,500	03/15/2022
2019922		CHICAGO	IL		05/26/2017	3.694	480,393	0	(157)	0	0	0	855,200	03/15/2022
2019002		ALEXANDRIA	VA		05/26/2017	3.853	656,588	0	(112)	0	0	0	1,116,000	03/15/2022
2027929		RYDAL	PA		05/26/2017	4.450	629,794	0	(185)	0	0	0	860,000	03/15/2022
2008590		PHOENIX	AZ		05/26/2017	3.870	557,779	0	(322)	0	0	0	1,529,100	03/15/2022
2007425		ELK GROVE	CA		05/26/2017	3.699	424,089	0	(352)	0	0	0	1,621,800	03/15/2022
2024404		ISSAQUAH	WA		05/26/2017	3.527	448,095	0	(376)	0	0	0	1,246,700	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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2009474		SOUTH KINGSTOWN	RI		05/26/2017	3.827	378,515	0	(314)	0	0	0	1,693,000	03/15/2022
2007027		FORT WORTH	TX		05/26/2017	3.837	401,278	0	(410)	0	0	0	1,088,000	03/15/2022
2008526		LIVERMORE	CA		05/26/2017	4.005	660,665	0	(354)	0	0	0	1,589,000	03/15/2022
2021371		TRACY	CA		05/26/2017	4.002	597,454	0	(320)	0	0	0	1,329,000	03/15/2022
2008251		MERIDIAN	ID		05/26/2017	3.824	405,823	0	(298)	0	0	0	1,341,100	03/15/2022
2010940		LONG BEACH	CA		05/26/2017	3.790	529,603	0	(245)	0	0	0	2,966,800	03/15/2022
2013395		WEST CHESTER	PA		05/26/2017	4.023	378,341	0	(177)	0	0	0	692,000	03/15/2022
2024662		LITTLETON	CO		05/26/2017	3.612	691,221	0	(460)	0	0	0	1,393,600	03/15/2022
2005629		HOUSTON	TX		05/26/2017	4.418	474,238	0	(612)	0	0	0	735,300	03/15/2022
2023949		MIAMI	FL		05/26/2017	3.630	562,079	0	(1,296)	0	0	0	1,726,400	03/15/2022
2026140		LAKEWOOD	CO		05/26/2017	3.504	494,517	0	(744)	0	0	0	1,181,000	03/15/2022
2011478		LIVERMORE	CA		05/26/2017	3.750	493,983	0	(295)	0	0	0	1,359,900	03/15/2022
2008466		SAN DIEGO	CA		05/26/2017	3.875	558,715	0	(357)	0	0	0	4,300,000	03/15/2022
2014298		ANDOVER	MA		05/26/2017	3.761	474,261	0	(241)	0	0	0	1,097,000	03/15/2022
2011506		PLANO	TX		05/26/2017	4.002	375,775	0	(242)	0	0	0	944,000	03/15/2022
2005304		CONROE	TX		05/26/2017	4.157	368,328	0	(165)	0	0	0	693,000	03/15/2022
2011300		PARKER	CO		05/26/2017	3.876	411,799	0	(248)	0	0	0	946,000	03/15/2022
2012319		FAIR OAKS RANCH	TX		05/26/2017	4.135	499,963	0	(257)	0	0	0	871,000	03/15/2022
2020387		CANTON	MI		05/26/2017	4.025	507,388	0	206	0	0	0	738,000	03/15/2022
2008425		LOS ANGELES	CA		05/26/2017	3.843	555,406	0	(392)	0	0	0	1,717,200	03/15/2022
2024378		OAKLAND	CA		05/26/2017	3.828	745,541	0	(200)	0	0	0	1,862,000	03/15/2022
2009917		UNIVERSITY CITY	MO		05/26/2017	3.764	374,077	0	(223)	0	0	0	714,000	03/15/2022
2008332		SAN FRANCISCO	CA		05/26/2017	4.141	616,430	0	(307)	0	0	0	1,168,000	03/15/2022
2009755		WASHINGTON	DC		05/26/2017	3.752	451,632	0	(515)	0	0	0	921,000	03/15/2022
2022981		ORLANDO	FL		05/26/2017	3.843	457,976	0	(331)	0	0	0	1,032,100	03/15/2022
2015888		VILLAGE OF LAKEWOOD	IL		05/26/2017	3.856	825,012	0	(145)	0	0	0	1,198,000	03/15/2022
2005767		FAIRFAX	VA		05/26/2017	4.139	480,685	0	(653)	0	0	0	743,000	03/15/2022
2021290		ISSAQUAH	WA		05/26/2017	3.663	491,069	0	(203)	0	0	0	1,278,700	03/15/2022
2027227		SAMMAMISH	WA		05/26/2017	3.528	616,350	0	4	0	0	0	1,728,600	03/15/2022
2015048		LAKE TAPPS	WA		05/26/2017	4.322	517,090	0	(348)	0	0	0	1,385,100	03/15/2022
2006706		SEATTLE	WA		05/26/2017	3.916	454,281	0	(385)	0	0	0	1,323,800	03/15/2022
2006846		MIAMI	FL		05/26/2017	4.091	370,344	0	(254)	0	0	0	766,000	03/15/2022
2026552		MYRTLE BEACH	SC		05/26/2017	3.800	756,718	0	(276)	0	0	0	1,301,000	03/15/2022
2027195		SEATTLE	WA		05/26/2017	3.831	572,272	0	(148)	0	0	0	1,019,000	03/15/2022
2011571		JERSEY CITY	NJ		05/26/2017	3.873	393,486	0	(219)	0	0	0	753,000	03/15/2022
2008274		GRANITE BAY	CA		05/26/2017	3.908	443,191	0	(389)	0	0	0	1,221,000	03/15/2022
2018277		CHICAGO	IL		05/26/2017	3.889	542,014	0	(270)	0	0	0	997,400	03/15/2022
2008982		NEWTON	MA		05/26/2017	3.923	736,820	0	(604)	0	0	0	1,634,000	03/15/2022
2022813		WOODINVILLE	WA		05/26/2017	3.582	508,266	0	(126)	0	0	0	1,441,200	03/15/2022
2017053		BAINBRIDGE ISLAND	WA		05/26/2017	3.981	635,132	0	(517)	0	0	0	1,688,200	03/15/2022
2004069		ELLICOTT CITY	MD		05/26/2017	4.161	679,400	0	(296)	0	0	0	1,437,000	03/15/2022
2005908		DANVILLE	CA		05/26/2017	4.078	688,243	0	(512)	0	0	0	2,074,800	03/15/2022
2005418		NORTHVILLE	MI		05/26/2017	4.288	584,817	0	0	0	0	0	1,156,000	03/15/2022
2024779		ENCINITAS	CA		05/26/2017	3.156	494,628	0	(255)	0	0	0	2,977,000	03/15/2022
2018750		LUTZ	FL		05/26/2017	3.793	533,243	0	(210)	0	0	0	1,022,000	03/15/2022
2023120		SCOTTSDALE	AZ		05/26/2017	3.661	883,344	0	(366)	0	0	0	2,682,200	03/15/2022
2027107		ALEXANDRIA	VA		05/26/2017	3.556	572,482	0	(248)	0	0	0	1,085,000	03/15/2022
2009660		LUCAS	TX		05/26/2017	3.763	505,620	0	(536)	0	0	0	1,031,400	03/15/2022
2023294		TULSA	OK		05/26/2017	3.731	453,195	0	(274)	0	0	0	1,034,100	03/15/2022
2010595		PORTLAND	OR		05/26/2017	3.800	573,359	0	(214)	0	0	0	1,195,000	03/15/2022
2020043		MAIDENS	VA		05/26/2017	4.068	500,654	0	(394)	0	0	0	831,000	03/15/2022
2007818		GREAT FALLS	VA		05/26/2017	3.749	627,018	0	(348)	0	0	0	1,306,000	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2024178		WHEATON	IL		05/26/2017	3.658	708,706	0	(367)	0	0	0	1,098,000	03/15/2022
2006050		WASHINGTON	DC		05/26/2017	3.945	497,671	0	(768)	0	0	0	1,045,000	03/15/2022
2026243		MIDDLETOWN	DE		05/26/2017	3.534	292,563	0	(862)	0	0	0	833,000	03/15/2022
2011466		ALISO VIEJO	CA		05/26/2017	3.765	533,151	0	(266)	0	0	0	1,249,000	03/15/2022
2013191		WASHINGTON	DC		05/26/2017	4.247	472,017	0	(759)	0	0	0	788,000	03/15/2022
2019234		COLTS NECK	NJ		05/26/2017	3.599	593,217	0	(113)	0	0	0	1,329,000	03/15/2022
2021155		PALM DESERT	CA		05/26/2017	3.765	392,368	0	(191)	0	0	0	866,000	03/15/2022
2009679		ARVADA	CO		05/26/2017	3.784	478,773	0	(744)	0	0	0	1,102,400	03/15/2022
2013261		PARKLAND	FL		05/26/2017	3.965	578,567	0	(604)	0	0	0	1,278,000	03/15/2022
2014435		APTOS	CA		05/26/2017	4.084	597,044	0	(410)	0	0	0	1,548,900	03/15/2022
2023322		ALBUQUERQUE	NM		05/26/2017	3.524	620,914	0	(3)	0	0	0	1,093,000	03/15/2022
2011858		BEL AIR	MD		05/26/2017	4.264	299,479	0	(433)	0	0	0	596,000	03/15/2022
2024747		MIAMI	FL		05/26/2017	3.526	482,950	0	0	0	0	0	918,000	05/17/2022
2018600		PORTLAND	OR		05/26/2017	3.954	499,780	0	(350)	0	0	0	913,600	03/15/2022
2027276		WASHINGTON	DC		05/26/2017	3.512	451,345	0	(224)	0	0	0	1,011,000	03/15/2022
2026959		MECHANICSBURG	PA		05/26/2017	3.519	404,656	0	(13)	0	0	0	853,000	03/15/2022
2017942		LOS ANGELES	CA		05/26/2017	4.162	553,436	0	(701)	0	0	0	978,000	03/15/2022
2012675		WASHINGTON	DC		05/26/2017	4.185	590,790	0	(463)	0	0	0	889,000	03/15/2022
2025234		SAINT JOHNS	FL		05/26/2017	3.530	395,241	0	6	0	0	0	975,000	03/15/2022
2029665		RANCHO CUCAMONGA	CA		05/26/2017	4.172	650,070	0	(268)	0	0	0	1,145,000	03/15/2022
2016736		LOS ALTOS	CA		05/26/2017	3.846	436,274	0	(326)	0	0	0	3,660,000	03/15/2022
2008791		LAUREL	MD		05/26/2017	4.036	500,622	0	(431)	0	0	0	814,000	03/15/2022
2026885		ALDIE	VA		05/26/2017	3.544	474,663	0	(185)	0	0	0	1,276,000	03/15/2022
2009839		DENVER	NC		05/26/2017	3.888	643,009	0	(324)	0	0	0	1,291,000	03/15/2022
2027578		RALEIGH	NC		05/26/2017	4.131	472,102	0	(47)	0	0	0	898,000	03/15/2022
2027581		CHANDLER	AZ		05/26/2017	3.916	499,975	0	17	0	0	0	1,067,000	03/15/2022
2010252		ALEXANDRIA	VA		05/26/2017	3.683	454,904	0	(3,396)	0	0	0	1,153,400	03/15/2022
2007221		CUPERTINO	CA		05/26/2017	3.760	201,913	0	(1,797)	0	0	0	3,153,800	03/15/2022
2010451		CROWNSVILLE	MD		05/26/2017	3.597	462,376	0	(302)	0	0	0	1,001,000	03/15/2022
2007817		WEST ORANGE	NJ		05/26/2017	4.021	578,548	0	(277)	0	0	0	1,340,000	03/15/2022
2024692		GREAT FALLS	VA		05/26/2017	3.504	862,314	0	(469)	0	0	0	1,777,000	03/15/2022
2012589		ALEXANDRIA	VA		05/26/2017	3.862	391,871	0	(152)	0	0	0	986,000	03/15/2022
2018448		GAMBRILLS	MD		05/26/2017	3.877	604,120	0	(325)	0	0	0	973,000	03/15/2022
2027178		TUCSON	AZ		05/26/2017	3.881	688,846	0	(354)	0	0	0	1,117,200	03/15/2022
2026599		OCEAN CITY	NJ		05/26/2017	3.714	502,545	0	(114)	0	0	0	1,187,000	03/15/2022
2026894		LONG BEACH	CA		05/26/2017	3.467	461,671	0	(97)	0	0	0	1,195,000	03/15/2022
2009857		EL CAJON	CA		05/26/2017	3.898	408,113	0	(371)	0	0	0	827,000	03/15/2022
2008312		NEW BRAUNFELS	TX		05/26/2017	3.914	692,001	0	(288)	0	0	0	1,241,500	03/15/2022
2016860		PLEASANTON	CA		05/26/2017	4.021	402,523	0	(364)	0	0	0	1,409,400	03/15/2022
2012627		CHARLESTON	SC		05/26/2017	3.836	565,419	0	(152)	0	0	0	1,264,300	03/15/2022
2007322		MCCORDSVILLE	IN		05/26/2017	3.785	422,046	0	(368)	0	0	0	1,386,900	03/15/2022
2017765		SAN FRANCISCO	CA		05/26/2017	4.009	661,686	0	(340)	0	0	0	2,274,700	03/15/2022
2009899		SAN DIEGO	CA		05/26/2017	3.911	417,552	0	(360)	0	0	0	1,203,800	03/15/2022
2011013		TAMPA	FL		05/26/2017	3.744	512,327	0	(294)	0	0	0	1,138,000	03/15/2022
2011530		MILLSTONE	NJ		05/26/2017	3.766	367,998	0	(182)	0	0	0	805,000	03/15/2022
2029520		TALLAHASSEE	FL		05/26/2017	4.262	430,049	0	(38)	0	0	0	750,000	03/15/2022
2012920		POWAY	CA		05/26/2017	4.188	476,276	0	(610)	0	0	0	1,191,900	03/15/2022
2007225		VISTA	CA		05/26/2017	3.911	628,338	0	(543)	0	0	0	1,564,600	03/15/2022
2019564		AUSTIN	TX		05/26/2017	3.771	464,364	0	(221)	0	0	0	1,394,000	03/15/2022
2022293		CHICAGO	IL		05/26/2017	3.878	447,569	0	(46)	0	0	0	1,126,200	03/15/2022
2009387		SOUTHLAKE	TX		05/26/2017	3.749	362,924	0	(206)	0	0	0	997,000	03/15/2022
2022971		WASHINGTON CROSSING	PA		05/26/2017	3.792	545,023	0	(226)	0	0	0	1,111,000	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2023063		FORT MILL	SC		05/26/2017	3.663	371,813	0	(282)	0	0	0	729,000	03/15/2022
2023779		SAN ANTONIO	TX		05/26/2017	3.370	463,015	0	(50)	0	0	0	822,000	03/15/2022
2010447		MILLERSVILLE	MD		05/26/2017	3.867	659,050	0	(381)	0	0	0	1,024,000	03/15/2022
2019437		INDIO	CA		05/26/2017	3.772	554,561	0	(17)	0	0	0	1,078,900	03/15/2022
2010246		RANCHO SANTA MARGARIT	CA		05/26/2017	3.619	424,096	0	(281)	0	0	0	1,285,000	03/15/2022
2027997		WAXHAW	NC		05/26/2017	4.193	381,866	0	41	0	0	0	653,000	03/15/2022
2016099		YARDLEY	PA		05/26/2017	3.743	405,974	0	(233)	0	0	0	732,000	03/15/2022
2025920		PORTLAND	OR		05/26/2017	3.543	560,937	0	(217)	0	0	0	943,000	03/15/2022
2007836		OCOEE	FL		05/26/2017	3.794	448,206	0	(194)	0	0	0	844,000	03/15/2022
2013387		POINT PLEASANT BEACH	NJ		05/26/2017	4.031	470,092	0	(5)	0	0	0	1,156,000	03/15/2022
2020572		LAKE FOREST	IL		05/26/2017	3.744	594,393	0	(408)	0	0	0	976,000	03/15/2022
2026370		TOMBALL	TX		05/26/2017	3.581	566,681	0	(143)	0	0	0	1,144,800	03/15/2022
2010405		PORTLAND	OR		05/26/2017	3.672	476,994	0	(397)	0	0	0	1,152,000	03/15/2022
2009591		OKLAHOMA CITY	OK		05/26/2017	3.876	478,287	0	(265)	0	0	0	830,000	03/15/2022
2013328		ARLINGTON	VA		05/26/2017	3.816	591,467	0	(187)	0	0	0	1,548,000	03/15/2022
2019562		SOUTH PASADENA	CA		05/26/2017	3.769	836,699	0	(30)	0	0	0	2,433,100	03/15/2022
2016682		WESTMINSTER	CO		05/26/2017	3.769	417,451	0	(15)	0	0	0	879,000	03/15/2022
2016541		PUYALLUP	WA		05/26/2017	3.979	505,783	0	(287)	0	0	0	1,057,000	03/15/2022
2023247		POWAY	CA		05/26/2017	4.034	884,998	0	(376)	0	0	0	1,967,000	03/15/2022
2021375		NAPLES	FL		05/26/2017	3.839	718,470	0	(481)	0	0	0	1,621,100	03/15/2022
2019461		NASHVILLE	TN		05/26/2017	3.691	417,459	0	(130)	0	0	0	1,098,000	03/15/2022
2020871		BROOMFIELD	CO		05/26/2017	3.795	433,513	0	(167)	0	0	0	993,000	03/15/2022
2017674		SAN ANTONIO	TX		05/26/2017	4.129	576,417	0	(306)	0	0	0	917,000	03/15/2022
2022833		MAMMOTH LAKES	CA		05/26/2017	3.759	553,948	0	(286)	0	0	0	1,317,900	03/15/2022
2018013		ESCONDIDO	CA		05/26/2017	4.121	812,531	0	(455)	0	0	0	1,317,800	03/15/2022
2014769		MENLO PARK	CA		05/26/2017	3.809	450,289	0	(154)	0	0	0	3,626,400	03/15/2022
2027087		DENVER	CO		05/26/2017	4.236	476,907	0	(292)	0	0	0	914,000	03/15/2022
2012844		WASHINGTON	DC		05/26/2017	4.161	575,261	0	0	0	0	0	1,059,000	07/27/2021
2009405		REDMOND	WA		05/26/2017	3.766	571,846	0	(552)	0	0	0	1,780,000	03/15/2022
2016644		SAN FRANCISCO	CA		05/26/2017	4.033	442,301	0	(943)	0	0	0	2,350,000	03/15/2022
2008442		SNOQUALMIE	WA		05/26/2017	3.829	614,310	0	118	0	0	0	1,727,900	03/15/2022
2009639		LIVERMORE	CA		05/26/2017	3.782	489,855	0	(457)	0	0	0	1,522,400	03/15/2022
2008479		ALISO VIEJO	CA		05/26/2017	3.842	598,116	0	(400)	0	0	0	1,585,600	03/15/2022
2007664		UPPER MARLBORO	MD		05/26/2017	3.562	467,087	0	(376)	0	0	0	760,000	03/15/2022
2028245		CARY	NC		05/26/2017	4.487	671,876	0	(118)	0	0	0	1,081,000	03/15/2022
2022458		PORTLAND	OR		05/26/2017	4.288	521,014	0	0	0	0	0	934,000	03/15/2022
2005221		FISHKILL	NY		05/26/2017	4.132	298,666	0	(345)	0	0	0	457,000	03/15/2022
2006697		CASTLE ROCK	CO		05/26/2017	3.926	381,733	0	(310)	0	0	0	921,000	03/15/2022
2024333		MOORESVILLE	NC		05/26/2017	3.732	629,844	0	(380)	0	0	0	1,170,400	03/15/2022
2029908		SOUTH BARRINGTON	IL		05/26/2017	4.396	697,086	0	(297)	0	0	0	963,000	03/15/2022
2020183		MANTECA	CA		05/26/2017	3.775	424,873	0	(8)	0	0	0	1,035,000	03/15/2022
2017298		LAGUNA HILLS	CA		05/26/2017	3.826	563,373	0	(157)	0	0	0	2,330,900	03/15/2022
2024817		SAN JOSE	CA		05/26/2017	3.551	436,481	0	(412)	0	0	0	1,293,300	03/15/2022
2012995		VERONA	NJ		05/26/2017	4.321	361,147	0	(152)	0	0	0	615,000	03/15/2022
2011445		PETALUMA	CA		05/26/2017	4.033	513,986	0	0	0	0	0	1,444,200	03/15/2022
2020486		MORGAN HILL	CA		05/26/2017	3.783	507,687	0	(255)	0	0	0	1,651,200	03/15/2022
2024080		SAN ANTONIO	TX		05/26/2017	3.608	434,685	0	(284)	0	0	0	714,000	03/15/2022
2026414		WASHINGTON	DC		05/26/2017	3.532	551,813	0	(235)	0	0	0	1,864,000	03/15/2022
2012877		PHOENIX	AZ		05/26/2017	4.084	771,349	0	(575)	0	0	0	1,494,000	03/15/2022
2022998		SHAW ISLAND	WA		05/26/2017	3.915	701,089	0	33	0	0	0	2,115,500	03/15/2022
2009305		LYNNWOOD	WA		05/26/2017	4.814	557,982	0	(195)	0	0	0	1,130,000	03/15/2022
2018479		JENKINTOWN	PA		05/26/2017	3.875	386,829	0	(229)	0	0	0	806,000	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2016960		RALEIGH	NC		05/26/2017	3.790	287,548	0	(1,082)	0	0	0	746,000	03/15/2022
2015616		LAS VEGAS	NV		05/26/2017	4.035	503,566	0	(513)	0	0	0	1,083,600	03/15/2022
2022951		WAKE FOREST	NC		05/26/2017	3.725	426,582	0	(87)	0	0	0	783,000	03/15/2022
2016730		DALLAS	TX		05/26/2017	3.740	515,059	0	(342)	0	0	0	1,070,000	03/15/2022
2021028		PALATINE	IL		05/26/2017	4.166	446,547	0	(366)	0	0	0	727,000	03/15/2022
2007820		WASHINGTON	DC		05/26/2017	3.780	503,023	0	(224)	0	0	0	1,312,000	03/15/2022
2008673		LOS ANGELES	CA		05/26/2017	3.792	696,005	0	(589)	0	0	0	1,840,600	03/15/2022
2012884		MT CRESTED BUTTE	CO		05/26/2017	4.286	547,224	0	(467)	0	0	0	1,171,400	03/15/2022
2024388		SEATTLE	WA		05/26/2017	3.598	555,171	0	(109)	0	0	0	1,400,000	03/15/2022
2008207		LA JOLLA	CA		05/26/2017	3.741	670,443	0	(96)	0	0	0	2,165,000	03/15/2022
2021399		SAN ANTONIO	TX		05/26/2017	3.843	728,689	0	(197)	0	0	0	1,310,000	03/15/2022
2008729		VACAVILLE	CA		05/26/2017	4.081	697,962	0	(510)	0	0	0	1,436,000	03/15/2022
2011009		ALEXANDRIA	VA		05/26/2017	4.409	403,365	0	(177)	0	0	0	569,000	03/15/2022
2010436		HOUSTON	TX		05/26/2017	3.979	693,100	0	(433)	0	0	0	1,204,000	03/15/2022
2026642		BAKERSFIELD	CA		05/26/2017	3.649	808,041	0	(9)	0	0	0	1,310,000	03/15/2022
2007658		WASHINGTON	DC		05/26/2017	3.655	418,719	0	(186)	0	0	0	906,000	03/15/2022
2013099		WASHINGTON	DC		05/26/2017	4.010	378,798	0	(358)	0	0	0	538,000	03/15/2022
2023722		WASHINGTON	DC		05/26/2017	3.626	605,908	0	(326)	0	0	0	1,102,800	03/15/2022
2024343		MORGAN HILL	CA		05/26/2017	3.513	617,355	0	(305)	0	0	0	1,331,000	03/15/2022
2008173		FINKSBURG	MD		05/26/2017	3.840	360,717	0	(438)	0	0	0	612,000	03/15/2022
2008789		JUPITER	FL		05/26/2017	3.849	545,436	0	(111)	0	0	0	1,310,000	03/15/2022
2015595		CLARKSVILLE	MD		05/26/2017	4.124	631,486	0	(348)	0	0	0	1,126,000	03/15/2022
2008981		ELMHURST	IL		05/26/2017	3.934	453,156	0	(165)	0	0	0	822,400	03/15/2022
2023767		TROY	VA		05/26/2017	3.502	483,888	0	(492)	0	0	0	833,300	03/15/2022
2009665		LAKE TAPPS	WA		05/26/2017	3.778	470,601	0	(252)	0	0	0	1,429,000	03/15/2022
2026090		PLANTATION	FL		05/26/2017	3.521	380,354	0	(178)	0	0	0	820,000	03/15/2022
2022965		AMBLER	PA		05/26/2017	3.708	284,835	0	(520)	0	0	0	918,000	03/15/2022
2007101		ARLINGTON	VA		05/26/2017	3.823	857,968	0	(634)	0	0	0	1,816,000	03/15/2022
2024091		WILLIAMSBURG	VA		05/26/2017	3.565	433,435	0	(142)	0	0	0	655,000	03/15/2022
2008179		ALEXANDRIA	VA		05/26/2017	3.854	583,158	0	(418)	0	0	0	880,000	03/15/2022
2007340		ALAMO	CA		05/26/2017	3.785	665,434	0	(580)	0	0	0	2,094,400	03/15/2022
2010971		PENNINGTON	NJ		05/26/2017	3.682	688,716	0	(610)	0	0	0	1,921,900	03/15/2022
2022280		WASHINGTON	DC		05/26/2017	3.700	608,944	0	(177)	0	0	0	1,066,000	03/15/2022
2012978		LIVINGSTON	NJ		05/26/2017	3.910	316,694	0	(545)	0	0	0	727,000	03/15/2022
2013036		WEST CAPE MAY	NJ		05/26/2017	4.041	423,967	0	(174)	0	0	0	1,207,000	03/15/2022
2020891		AURORA	CO		05/26/2017	3.709	458,173	0	(134)	0	0	0	931,000	03/15/2022
2017078		CONCORD	CA		05/26/2017	4.047	576,807	0	28	0	0	0	1,250,000	03/15/2022
2005217		BOCA RATON	FL		05/26/2017	4.178	638,954	0	(416)	0	0	0	1,746,000	03/15/2022
2009913		BOTHELL	WA		05/26/2017	3.760	547,967	0	(670)	0	0	0	1,804,800	03/15/2022
2017313		EUGENE	OR		05/26/2017	4.208	582,818	0	(495)	0	0	0	883,500	03/15/2022
2009873		PALATINE	IL		05/26/2017	3.756	116,571	0	(538)	0	0	0	592,000	03/15/2022
2027105		WOODINVILLE	WA		05/26/2017	3.609	865,529	0	(147)	0	0	0	2,016,400	03/15/2022
2019385		COOPER CITY	FL		05/26/2017	3.790	523,316	0	(232)	0	0	0	1,199,000	03/15/2022
2024018		EDMOND	OK		05/26/2017	3.921	878,555	0	(712)	0	0	0	1,254,000	03/15/2022
2010954		PHILADELPHIA	PA		05/26/2017	3.887	419,363	0	(29)	0	0	0	702,000	03/15/2022
2007238		WASHINGTON	DC		05/26/2017	3.772	815,174	0	(387)	0	0	0	2,161,800	03/15/2022
2029083		FAIR OAKS	CA		05/26/2017	4.451	580,486	0	(154)	0	0	0	1,065,000	03/15/2022
2025442		ST DAVIDS	PA		05/26/2017	3.553	784,392	0	(276)	0	0	0	1,560,000	03/15/2022
2013136		VILLANOVA	PA		05/26/2017	4.259	406,917	0	(211)	0	0	0	908,000	03/15/2022
2016277		CHEVY CHASE	MD		05/26/2017	3.717	724,667	0	(484)	0	0	0	1,813,500	03/15/2022
2003720		TEMECULA	CA		05/26/2017	4.797	513,256	0	0	0	0	0	1,100,000	12/10/2021
2027013		SEATTLE	WA		05/26/2017	3.644	526,103	0	(16)	0	0	0	958,000	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2014980		EL DORADO HILLS	CA		05/26/2017	4.227	524,992	0	(328)	0	0	0	1,105,000	03/15/2022
2008187		ESTERO	FL		05/26/2017	3.872	610,216	0	(344)	0	0	0	1,006,200	03/15/2022
2023761		CHANDLER	AZ		05/26/2017	3.371	417,767	0	(42)	0	0	0	1,186,000	03/15/2022
2013223		DALLAS	TX		05/26/2017	3.905	322,519	0	(336)	0	0	0	899,000	03/15/2022
2020353		RALEIGH	NC		05/26/2017	3.372	285,430	0	(85)	0	0	0	819,000	03/15/2022
2025451		COPPELL	TX		05/26/2017	3.644	705,779	0	(333)	0	0	0	1,125,000	03/15/2022
2009604		COLBERT	WA		05/26/2017	4.060	399,209	0	(342)	0	0	0	929,000	03/15/2022
2009909		HOBE SOUND	FL		05/26/2017	3.384	289,034	0	(185)	0	0	0	893,000	03/15/2022
2026357		SAN DIEGO	CA		05/26/2017	3.525	790,106	0	(355)	0	0	0	2,091,200	03/15/2022
2024642		BELLEVUE	WA		05/26/2017	3.517	773,444	0	(24)	0	0	0	2,316,000	03/15/2022
2013407		DALLAS	TX		05/26/2017	3.762	288,078	0	(308)	0	0	0	2,057,000	03/15/2022
2007120		SAN JOSE	CA		05/26/2017	3.817	548,857	0	(492)	0	0	0	1,491,000	03/15/2022
2010154		FRISCO	TX		05/26/2017	3.670	407,867	0	(158)	0	0	0	972,000	03/15/2022
2017428		LITTLETON	MA		05/26/2017	4.198	435,268	0	(314)	0	0	0	860,000	03/15/2022
2025958		ELLICOTT CITY	MD		05/26/2017	3.509	498,843	0	(29)	0	0	0	1,438,000	03/15/2022
2008171		WASHINGTON	DC		05/26/2017	3.915	372,457	0	(476)	0	0	0	524,000	03/15/2022
2026396		RESTON	VA		05/26/2017	3.563	497,009	0	(157)	0	0	0	829,000	03/15/2022
2013322		SAN FRANCISCO	CA		05/26/2017	3.879	520,546	0	(279)	0	0	0	2,024,400	03/15/2022
2007753		DENVER	CO		05/26/2017	3.821	638,030	0	(473)	0	0	0	1,373,800	03/15/2022
2007084		SAN FRANCISCO	CA		05/26/2017	4.094	636,105	0	(420)	0	0	0	1,324,000	03/15/2022
2006098		LAS VEGAS	NV		05/26/2017	4.111	560,286	0	(614)	0	0	0	1,084,000	03/15/2022
2009868		PORTLAND	OR		05/26/2017	3.785	470,251	0	(455)	0	0	0	1,059,100	03/15/2022
2015278		DENVER	CO		05/26/2017	3.804	385,487	0	(304)	0	0	0	1,092,000	03/15/2022
2012226		HAPPY VALLEY	OR		05/26/2017	4.084	320,557	0	(182)	0	0	0	886,000	03/15/2022
2010559		MISSION VIEJO	CA		05/26/2017	4.070	452,115	0	(334)	0	0	0	908,000	03/15/2022
2021404		SUMMERFIELD	NC		05/26/2017	4.083	513,489	0	(280)	0	0	0	963,000	03/15/2022
2013180		LOS ANGELES	CA		05/26/2017	3.786	839,309	0	(360)	0	0	0	1,716,200	03/15/2022
2023267		YORBA LINDA	CA		05/26/2017	4.256	789,846	0	(410)	0	0	0	1,452,400	03/15/2022
2019142		WILMINGTON	DE		05/26/2017	3.808	510,224	0	(174)	0	0	0	925,000	03/15/2022
2016862		DORAL	FL		05/26/2017	3.850	466,729	0	(126)	0	0	0	745,000	03/15/2022
2020499		CASSELBERRY	FL		05/26/2017	3.878	92,197	0	(199)	0	0	0	719,000	03/15/2022
2022901		PORTLAND	OR		05/26/2017	3.947	477,743	0	(442)	0	0	0	825,000	03/15/2022
2020975		DUBLIN	CA		05/26/2017	4.195	723,539	0	(242)	0	0	0	1,563,500	03/15/2022
2020920		KING GEORGE	VA		05/26/2017	3.929	424,441	0	(184)	0	0	0	815,000	03/15/2022
2003906		ALEXANDRIA	VA		05/23/2017	4.359	663,664	0	(409)	0	0	0	1,105,000	03/15/2022
2010693		HARRINGTON PARK	NJ		05/26/2017	3.684	370,021	0	(290)	0	0	0	736,000	03/15/2022
2024802		PALM DESERT	CA		05/26/2017	4.099	475,376	0	(297)	0	0	0	898,900	03/15/2022
2016357		WEST PALM BEACH	FL		05/26/2017	3.974	323,199	0	(610)	0	0	0	1,164,000	03/15/2022
2011732		ORANGE	CA		05/26/2017	3.789	340,792	0	(601)	0	0	0	1,592,000	03/15/2022
2009484		COCOA	FL		05/26/2017	4.475	474,495	0	(449)	0	0	0	918,200	03/15/2022
2025791		SAINT AUGUSTINE	FL		05/26/2017	3.906	450,301	0	0	0	0	0	855,000	03/15/2022
2021279		ALTADENA	CA		05/26/2017	3.642	581,863	0	(281)	0	0	0	1,376,000	03/15/2022
2022625		DOWNERS GROVE	IL		05/26/2017	3.590	549,434	0	(126)	0	0	0	962,000	03/15/2022
2008970		SCOTTSDALE	AZ		05/26/2017	3.841	388,113	0	(260)	0	0	0	1,227,600	03/15/2022
2021034		TALL TIMBERS	MD		05/26/2017	3.723	657,495	0	(132)	0	0	0	1,118,000	03/15/2022
2018994		TACOMA	WA		05/26/2017	4.238	542,610	0	(90)	0	0	0	1,132,000	03/15/2022
2021315		SEATTLE	WA		05/26/2017	3.787	657,543	0	(275)	0	0	0	1,183,600	03/15/2022
2009905		AUSTIN	TX		05/26/2017	3.717	389,343	0	(271)	0	0	0	1,356,600	03/15/2022
2020915		BIRMINGHAM	AL		05/26/2017	3.960	720,733	0	(622)	0	0	0	1,309,100	03/15/2022
2018482		MIDDLETOWN	DE		05/26/2017	3.913	532,057	0	(219)	0	0	0	766,000	03/15/2022
2027049		KIRKLAND	WA		05/26/2017	3.574	494,591	0	(136)	0	0	0	1,315,600	03/15/2022
2013420		RENTON	WA		05/26/2017	4.138	519,825	0	(483)	0	0	0	1,234,200	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2015518		SIMI VALLEY	CA		05/26/2017	4.043	824,601	0	(682)	0	0	0	1,463,000	03/15/2022
2029474		ARROYO GRANDE	CA		05/26/2017	4.269	566,412	0	(311)	0	0	0	1,302,200	03/15/2022
2025908		PARK RIDGE	IL		05/26/2017	3.492	552,520	0	(316)	0	0	0	843,800	03/15/2022
2016575		LOS GATOS	CA		05/26/2017	4.226	643,955	0	(405)	0	0	0	1,306,000	03/15/2022
2022827		DEVON	PA		05/26/2017	3.598	653,902	0	(146)	0	0	0	1,154,000	03/15/2022
2017051		UNION CITY	CA		05/26/2017	4.007	515,877	0	(46)	0	0	0	1,584,000	03/15/2022
2007699		LUTHERVILLE TIMONIUM	MD		05/26/2017	3.792	404,003	0	(353)	0	0	0	769,000	03/15/2022
2008733		WASHINGTON	DC		05/26/2017	3.221	432,253	0	(596)	0	0	0	1,248,600	03/15/2022
2015701		SAN JOSE	CA		05/26/2017	3.775	433,531	0	(199)	0	0	0	1,773,000	03/15/2022
2007178		PACIFIC GROVE	CA		05/26/2017	3.805	411,820	0	(512)	0	0	0	1,284,000	03/15/2022
2007196		ANNAPOLIS	MD		05/26/2017	3.802	533,098	0	(214)	0	0	0	1,626,000	03/15/2022
2008815		OAKLAND	CA		05/26/2017	3.684	425,245	0	(397)	0	0	0	2,924,100	03/15/2022
2009487		CENTREVILLE	VA		05/26/2017	3.925	410,479	0	(334)	0	0	0	692,000	03/15/2022
2027023		GOLDEN	CO		05/26/2017	3.511	418,464	0	(22)	0	0	0	1,076,000	03/15/2022
2027009		ORLANDO	FL		05/26/2017	3.598	368,778	0	(128)	0	0	0	861,000	03/15/2022
2005008		RENO	NV		05/23/2017	4.198	641,563	0	(201)	0	0	0	1,759,100	03/15/2022
2023902		ORLANDO	FL		05/26/2017	3.680	388,522	0	(989)	0	0	0	1,004,000	03/15/2022
2022303		VIENNA	VA		05/26/2017	3.709	611,343	0	(137)	0	0	0	1,125,000	03/15/2022
2019849		MOUNT PLEASANT	SC		05/26/2017	3.797	438,803	0	(167)	0	0	0	850,000	03/15/2022
2023279		PHILADELPHIA	PA		05/26/2017	3.560	156,287	0	(332)	0	0	0	1,316,000	03/15/2022
2021904		WEST COVINA	CA		05/26/2017	4.101	606,585	0	(378)	0	0	0	1,245,000	03/15/2022
2013170		PARKLAND	FL		05/26/2017	3.960	579,252	0	(398)	0	0	0	1,128,000	03/15/2022
2022802		BRENTWOOD	TN		05/26/2017	3.648	602,499	0	(278)	0	0	0	1,376,000	03/15/2022
2015502		KAPOLEI	HI		05/26/2017	4.095	742,551	0	(523)	0	0	0	1,425,000	03/15/2022
2010541		MONTGOMERY TOWNSHIP	NJ		05/26/2017	3.665	387,716	0	(157)	0	0	0	650,000	03/15/2022
2017019		LOVELAND	CO		05/26/2017	4.009	664,634	0	(439)	0	0	0	1,376,000	03/15/2022
2003455		ALEXANDRIA	VA		05/26/2017	4.311	102,416	0	(1,074)	0	0	0	557,000	03/15/2022
2023240		PASADENA	CA		05/26/2017	3.813	723,178	0	93	0	0	0	1,423,800	03/15/2022
2024670		PHILADELPHIA	PA		05/26/2017	3.581	379,643	0	(95)	0	0	0	528,000	03/15/2022
2022908		PORTLAND	OR		05/26/2017	3.612	275,998	0	(363)	0	0	0	1,141,000	03/15/2022
2019566		CHARLOTTESVILLE	VA		05/26/2017	3.887	482,120	0	(241)	0	0	0	999,000	03/15/2022
2022685		CHARLOTTE	NC		05/26/2017	3.673	426,215	0	(159)	0	0	0	888,000	03/15/2022
2006293		SAN DIEGO	CA		05/26/2017	3.898	486,847	0	(463)	0	0	0	1,612,100	03/15/2022
2008055		FLEMINGTON	NJ		05/26/2017	3.906	592,736	0	(1)	0	0	0	908,000	03/15/2022
2020971		FALLSTON	MD		05/26/2017	3.605	454,225	0	(324)	0	0	0	1,054,000	03/15/2022
2027984		NASHVILLE	TN		05/26/2017	4.098	498,980	0	(103)	0	0	0	968,000	03/15/2022
2015317		CORONA	CA		05/26/2017	4.050	788,360	0	(295)	0	0	0	1,277,000	03/15/2022
2023447		SAN DIEGO	CA		05/26/2017	3.620	259,216	0	(44)	0	0	0	2,486,700	03/15/2022
2018703		SANTA CLARA	CA		05/26/2017	3.723	563,043	0	(112)	0	0	0	1,400,000	03/15/2022
2014445		SAN GABRIEL	CA		05/26/2017	3.917	435,795	0	(176)	0	0	0	1,283,400	03/15/2022
2009662		RIVER FOREST	IL		05/26/2017	3.910	654,199	0	(565)	0	0	0	1,023,000	03/15/2022
2010685		PETALUMA	CA		05/26/2017	3.713	411,271	0	(313)	0	0	0	1,026,000	03/15/2022
2024707		MANTECA	CA		05/26/2017	3.821	448,141	0	64	0	0	0	1,146,000	03/15/2022
2024230		ALEXANDRIA	VA		05/26/2017	3.496	600,033	0	(377)	0	0	0	1,256,000	03/15/2022
2023896		MOORESVILLE	NC		05/26/2017	3.669	682,900	0	(264)	0	0	0	887,400	03/15/2022
3114526		REDONDO BEACH	CA		04/18/2018	3.839	640,635	0	(383)	0	0	0	1,681,000	03/15/2022
3114051		PHOENIX	AZ		04/18/2018	3.985	448,068	0	(259)	0	0	0	1,012,000	03/15/2022
3114012		ONTARIO	CA		04/18/2018	4.345	458,829	0	(379)	0	0	0	982,000	03/15/2022
3114678		UPLAND	CA		12/23/2022	6.236	392,751	0	(49)	0	0	0	800,000	03/15/2022
3115017		ATLANTA	GA		12/23/2022	5.707	456,730	0	(57)	0	0	0	990,000	03/15/2022
3114900		SEATTLE	WA		12/23/2022	7.215	271,337	0	409	0	0	0	1,143,600	03/15/2022
6115421		LAKE GENEVA	WI		12/23/2022	6.850	307,931	0	(159)	0	0	0	1,320,500	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3114969		ARLINGTON	VA		12/23/2022	5.697	617,466	0	(86)	0	0	0	1,233,000	03/15/2022
3115339		MIRAMAR	FL		12/23/2022	5.704	434,668	0	(54)	0	0	0	1,058,000	03/15/2022
3115050		MOUNT PLEASANT	SC		12/23/2022	6.824	275,981	0	(141)	0	0	0	794,000	03/15/2022
3115581		FRANKLIN	TN		04/18/2018	3.900	696,884	0	(308)	0	0	0	1,308,900	03/15/2022
3115280		UPLAND	CA		12/23/2022	5.966	511,036	0	(98)	0	0	0	1,167,000	03/15/2022
3115385		ERIE	CO		12/23/2022	5.693	424,626	0	(59)	0	0	0	960,000	03/15/2022
3115721		VANCOUVER	WA		04/18/2018	3.886	456,910	0	(228)	0	0	0	842,400	03/15/2022
3115130		ATLANTA	GA		12/23/2022	5.660	423,929	0	(73)	0	0	0	1,302,000	03/15/2022
3115625		AUSTIN	TX		04/18/2018	4.081	929,194	0	(622)	0	0	0	1,722,100	03/15/2022
3115800		BATTLE GROUND	WA		04/18/2018	3.712	544,263	0	(135)	0	0	0	1,310,000	03/15/2022
3115828		AUSTIN	TX		04/18/2018	3.836	459,377	0	(109)	0	0	0	1,112,300	03/15/2022
3115799		MOUNT PLEASANT	SC		04/18/2018	3.980	470,660	0	(290)	0	0	0	971,000	03/15/2022
3115768		FAIRFAX	CA		04/18/2018	3.944	650,199	0	(498)	0	0	0	1,479,000	03/15/2022
3115830		HENDERSON	NV		04/18/2018	3.895	588,291	0	(322)	0	0	0	1,153,000	03/15/2022
3115807		RIVERSIDE	CT		04/18/2018	3.944	561,693	0	(399)	0	0	0	2,095,400	03/15/2022
3115795		DRAPER	UT		04/18/2018	3.656	410,918	0	(213)	0	0	0	1,090,000	03/15/2022
3115858		CARMICHAEL	CA		12/23/2022	5.768	443,934	0	(50)	0	0	0	1,022,000	03/15/2022
3115040		CLIO	CA		12/23/2022	6.097	355,936	0	(97)	0	0	0	942,000	03/15/2022
3115814		INDEPENDENCE	OH		04/18/2018	3.745	183,167	0	(179)	0	0	0	693,000	03/15/2022
3115904		ATLANTA	GA		04/18/2018	3.802	419,571	0	(147)	0	0	0	792,000	03/15/2022
3115731		CHINO	CA		04/18/2018	3.874	555,374	0	(320)	0	0	0	1,122,000	03/15/2022
3115713		NEWPORT NEWS	VA		04/18/2018	4.064	479,146	0	(452)	0	0	0	808,000	03/15/2022
3115728		BRECKSVILLE	OH		04/18/2018	3.833	463,693	0	(123)	0	0	0	806,000	03/15/2022
3115839		DALLAS	TX		04/18/2018	3.909	192,848	0	(164)	0	0	0	772,000	03/15/2022
3115833		SCOTTSDALE	AZ		04/18/2018	3.993	410,819	0	(239)	0	0	0	815,900	03/15/2022
3116067		TRACY	CA		04/18/2018	4.375	466,146	0	(245)	0	0	0	1,186,000	03/15/2022
3116301		LAYTON	UT		04/18/2018	3.910	892,044	0	(392)	0	0	0	1,553,400	03/15/2022
3115893		BROOKHAVEN	GA		12/23/2022	5.657	609,264	0	(93)	0	0	0	1,258,000	03/15/2022
3115670		LOS ANGELES	CA		12/23/2022	5.697	492,465	0	(60)	0	0	0	1,648,000	03/15/2022
3115899		DECATUR	GA		12/23/2022	5.866	339,614	0	(66)	0	0	0	775,000	03/15/2022
3115890		SANTA FE	NM		12/23/2022	6.267	453,257	0	(124)	0	0	0	1,364,000	03/15/2022
3116601		SALT LAKE CITY	UT		12/23/2022	5.812	340,395	0	(57)	0	0	0	1,159,000	03/15/2022
3115897		MANZANITA	OR		12/23/2022	5.683	612,509	0	(84)	0	0	0	962,100	03/15/2022
3118316		BRENTWOOD	TN		12/23/2022	5.816	411,573	0	(42)	0	0	0	847,100	03/15/2022
3118234		KATY	TX		07/06/2018	4.434	822,131	0	(280)	0	0	0	1,424,200	03/15/2022
3118418		LAS VEGAS	NV		12/23/2022	5.804	454,652	0	(45)	0	0	0	1,028,800	03/15/2022
3118480		BROOKLYN	NY		12/23/2022	5.850	466,664	0	(42)	0	0	0	1,115,000	03/15/2022
3118421		LOS ANGELES	CA		07/16/2018	4.482	807,508	0	(463)	0	0	0	2,284,900	03/15/2022
6119211		TALLAHASSEE	FL		12/23/2022	5.901	619,544	0	(50)	0	0	0	1,104,000	03/15/2022
3119035		JERICHO	NY		07/31/2018	4.694	938,114	0	(645)	0	0	0	1,530,000	03/15/2022
3118601		MINNEAPOLIS	MN		07/31/2018	4.648	523,419	0	(235)	0	0	0	845,900	03/15/2022
3118500		EXCELSIOR	MN		08/01/2018	4.556	561,357	0	(277)	0	0	0	1,098,600	03/15/2022
3118573		EL DORADO HILLS	CA		08/03/2018	4.445	518,781	0	57	0	0	0	1,052,000	03/15/2022
3118360		CARTHAGE	NC		08/15/2018	4.114	538,475	0	261	0	0	0	1,473,000	03/15/2022
3120010		RIPON	CA		12/23/2022	5.230	580,563	0	38	0	0	0	1,302,100	03/15/2022
3120247		JOHNS CREEK	GA		12/23/2022	6.063	619,498	0	(145)	0	0	0	1,302,000	03/15/2022
3120327		LOS ANGELES	CA		12/23/2022	6.077	429,371	0	(101)	0	0	0	1,048,700	03/15/2022
3121174		HOWARD BEACH	NY		08/26/2019	3.809	529,489	0	(169)	0	0	0	855,000	03/15/2022
6121405		BERMUDA DUNES	CA		11/18/2020	3.762	297,995	0	(267)	0	0	0	570,000	03/15/2022
3121126		OLD BETHPAGE	NY		08/27/2019	3.764	530,968	0	(762)	0	0	0	925,100	03/15/2022
6122024		SACRAMENTO	CA		09/09/2019	4.276	184,452	0	(292)	0	0	0	609,000	03/15/2022
3121297		FLOWER MOUND	TX		09/10/2019	3.379	517,669	0	(44)	0	0	0	1,127,000	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3121365		CARMEL	NY		09/12/2019	4.160	498,734	0	(349)	0	0	0	800,000	03/15/2022
3121092		LA JOLLA	CA		12/23/2022	5.760	481,269	0	(44)	0	0	0	2,964,000	03/15/2022
7136886		WASHINGTON	DC		12/15/2022	8.308	374,229	0	(2)	0	0	0	565,000	10/12/2022
3121387		BROOKLYN	NY		12/23/2022	5.573	729,933	0	(99)	0	0	0	1,780,800	03/15/2022
3121866		READING	MA		12/23/2022	5.584	388,721	0	(60)	0	0	0	1,182,000	03/15/2022
3121883		CHANDLER	AZ		10/09/2019	3.549	560,930	0	(543)	0	0	0	1,371,000	03/15/2022
3121848		EARLYSVILLE	VA		10/10/2019	3.437	887,041	0	(321)	0	0	0	1,503,000	03/15/2022
3120863		BROOKLYN	NY		10/11/2019	3.937	595,951	0	(570)	0	0	0	813,100	03/15/2022
3122087		GALVESTON	TX		10/21/2019	3.534	586,667	0	(608)	0	0	0	1,246,100	03/15/2022
3121739		ROSLYN HEIGHTS	NY		10/24/2019	3.812	523,840	0	(160)	0	0	0	861,000	03/15/2022
3122197		MILL VALLEY	CA		10/30/2019	3.059	292,831	0	(467)	0	0	0	1,924,400	03/15/2022
6122806		WASHINGTON	DC		12/23/2022	11.384	78,567	0	(121)	0	0	0	494,000	03/15/2022
6122971		ROUND LAKE	IL		11/18/2020	3.516	288,854	0	(156)	0	0	0	414,000	03/15/2022
3121952		PENN VALLEY	PA		11/07/2019	3.131	555,182	0	(334)	0	0	0	1,152,000	03/15/2022
3122043		TULSA	OK		11/07/2019	3.316	844,510	0	(748)	0	0	0	1,474,200	03/15/2022
6122995		ONTARIO	CA		12/23/2022	5.656	315,632	0	(57)	0	0	0	831,000	03/15/2022
3122300		GLENMOORE	PA		11/12/2019	3.202	721,185	0	(233)	0	0	0	1,189,000	03/15/2022
3122756		FRANKLIN	TN		11/12/2019	3.672	645,514	0	(514)	0	0	0	2,281,700	03/15/2022
6122967		SPOKANE	WA		11/18/2020	3.665	206,760	0	(79)	0	0	0	352,000	03/15/2022
3122343		SANTA CRUZ	CA		12/23/2022	5.732	468,123	0	(63)	0	0	0	1,434,000	03/15/2022
6123058		LA PUENTE	CA		12/23/2022	5.622	296,267	0	(53)	0	0	0	657,000	03/15/2022
6123130		NORRIDGE	IL		11/18/2020	4.130	450,332	0	(398)	0	0	0	663,000	03/15/2022
6123212		BROOKLYN	NY		12/23/2022	6.187	323,730	0	(16)	0	0	0	919,900	03/15/2022
6123124		TARRYTOWN	NY		11/18/2020	3.751	181,463	0	(226)	0	0	0	457,500	03/15/2022
6123337		MARLBORO	NJ		11/18/2020	3.690	382,791	0	(272)	0	0	0	646,000	03/15/2022
6123123		SPRING VALLEY	NY		11/18/2020	3.958	308,289	0	(75)	0	0	0	560,000	03/15/2022
6123338		MELROSE PARK	IL		11/18/2020	3.759	247,375	0	(220)	0	0	0	385,000	03/15/2022
6123419		WOODBRIDGE	VA		11/18/2020	3.827	202,822	0	(141)	0	0	0	362,000	03/15/2022
6123336		PALM HARBOR	FL		11/18/2020	3.675	298,617	0	(348)	0	0	0	574,000	03/15/2022
3122590		OAKLAND	CA		12/13/2019	3.843	528,506	0	(147)	0	0	0	1,534,000	03/15/2022
3123096		MINNEAPOLIS	MN		12/23/2022	8.880	230,700	0	(216)	0	0	0	1,622,500	03/15/2022
6123668		MANASSAS	VA		08/10/2021	3.532	208,773	0	(173)	0	0	0	334,000	03/15/2022
6123335		WELLINGTON	FL		08/10/2021	3.665	267,569	0	(213)	0	0	0	511,000	03/15/2022
3122802		HADDONFIELD	NJ		12/23/2022	6.330	429,632	0	(187)	0	0	0	921,000	03/15/2022
3123698		SARASOTA	FL		12/23/2022	6.411	613,381	0	(277)	0	0	0	1,584,400	03/15/2022
3123312		SEATTLE	WA		01/23/2020	3.688	577,767	0	69	0	0	0	1,518,100	03/15/2022
3123397		ATLANTA	GA		12/23/2022	5.557	473,635	0	(63)	0	0	0	1,297,800	03/15/2022
3123209		TURNER	OR		12/23/2022	5.586	686,649	0	118	0	0	0	1,152,000	03/15/2022
3123926		SOQUEL	CA		01/26/2022	4.046	535,582	0	(368)	0	0	0	1,146,000	03/15/2022
6124443		ELK GROVE	CA		12/23/2022	5.389	183,005	0	(44)	0	0	0	649,000	03/15/2022
3124202		BOULDER CREEK	CA		08/10/2021	3.498	595,012	0	(724)	0	0	0	1,081,000	03/15/2022
3123562		HOUSTON	TX		01/26/2022	3.656	714,305	0	(266)	0	0	0	1,353,600	03/15/2022
6124447		POWAY	CA		12/23/2022	5.732	227,041	0	(34)	0	0	0	946,000	03/15/2022
3124036		TREASURE ISLAND	FL		03/05/2020	3.378	1,249,739	0	(777)	0	0	0	2,336,400	03/15/2022
6124568		RIVERSIDE	CA		12/23/2022	5.539	203,567	0	(47)	0	0	0	708,000	03/15/2022
3123956		RENO	NV		08/10/2021	2.232	278,986	0	(2,740)	0	0	0	853,500	03/15/2022
3123221		CHARLOTTE	NC		12/23/2022	5.536	854,683	0	862	0	0	0	2,050,400	03/15/2022
6124887		CENTRAL POINT	OR		12/23/2022	5.533	213,228	0	(49)	0	0	0	518,000	03/15/2022
3123727		WOODLAND HILLS AREA	CA		01/26/2022	3.899	774,256	0	(294)	0	0	0	1,267,400	03/15/2022
3122662		FRANKLIN	TN		12/23/2022	5.558	826,289	0	(125)	0	0	0	1,484,800	03/15/2022
6124883		BOISE	ID		12/23/2022	5.597	214,067	0	(37)	0	0	0	587,000	03/15/2022
3124507		WOODBINE	MD		12/23/2022	6.713	477,917	0	(258)	0	0	0	1,023,600	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3123899		BIRMINGHAM	AL		12/23/2022	5.529	498,440	0	(73)	0	0	0	1,696,000	03/15/2022
3124212		AUSTIN	TX		12/23/2022	6.325	400,871	0	(196)	0	0	0	1,180,400	03/15/2022
3124371		HAPPY VALLEY	OR		08/10/2021	3.805	856,642	0	(754)	0	0	0	1,204,000	03/15/2022
6124693		RINGGOLD	GA		12/23/2022	5.881	229,260	0	(23)	0	0	0	387,000	03/15/2022
6124841		SANTA FE	NM		12/23/2022	5.632	213,356	0	(38)	0	0	0	950,200	03/15/2022
3124416		SEATTLE	WA		05/08/2020	2.944	678,776	0	(242)	0	0	0	3,877,000	03/15/2022
3123930		CHARLOTTE	NC		12/23/2022	6.557	447,402	0	(214)	0	0	0	1,327,000	03/15/2022
3124619		HOUSTON	TX		05/19/2020	2.728	558,005	0	(398)	0	0	0	1,416,000	03/15/2022
3124653		NEVADA	TX		06/08/2020	3.266	446,258	0	(742)	0	0	0	1,052,000	03/15/2022
3124610		SYKESVILLE	MD		06/16/2020	2.900	669,960	0	(726)	0	0	0	1,334,000	03/15/2022
3126197		PHOENIX	AZ		12/14/2020	2.813	912,376	0	(262)	0	0	0	1,434,000	03/15/2022
6126506		CATHEDRAL CITY	CA		08/10/2021	2.500	219,578	0	(257)	0	0	0	709,000	03/15/2022
6126508		VICTORVILLE	CA		08/10/2021	2.528	191,289	0	(199)	0	0	0	406,000	03/15/2022
3126520		MORAGA	CA		01/26/2021	2.828	791,088	0	(687)	0	0	0	1,719,000	03/15/2022
6126563		WOODSTOCK	GA		08/10/2021	2.817	176,006	0	(230)	0	0	0	400,000	03/15/2022
3125331		DALLAS	TX		12/23/2022	5.472	685,652	0	(150)	0	0	0	1,356,000	03/15/2022
6126470		PLAYA VISTA	CA		08/10/2021	2.358	661,201	0	(467)	0	0	0	1,900,000	03/15/2022
6126561		DOWNERS GROVE	IL		08/10/2021	2.412	156,781	0	(162)	0	0	0	345,000	03/15/2022
6126559		HOUSTON	TX		08/10/2021	2.380	510,292	0	(607)	0	0	0	1,028,000	03/15/2022
3126200		PHOENIX	AZ		12/14/2020	2.895	951,382	0	(512)	0	0	0	1,443,600	03/15/2022
6126463		CARLSBAD	CA		08/10/2021	2.474	665,975	0	(483)	0	0	0	1,780,000	03/15/2022
6126565		SAINT CLOUD	MN		08/10/2021	2.169	109,401	0	(117)	0	0	0	159,000	03/15/2022
6126564		AUSTIN	TX		08/10/2021	2.304	118,231	0	(116)	0	0	0	474,000	03/15/2022
6126567		BRASELTON	GA		11/19/2020	2.590	142,339	0	(184)	0	0	0	386,000	03/15/2022
6126468		LONG BEACH	CA		08/10/2021	2.362	601,972	0	(415)	0	0	0	1,794,000	03/15/2022
6126465		SAN JOSE	CA		08/10/2021	2.474	695,289	0	(505)	0	0	0	1,585,200	03/15/2022
6126560		AUSTIN	TX		08/10/2021	2.296	396,147	0	(404)	0	0	0	652,000	03/15/2022
6126464		SAN JOSE	CA		08/10/2021	2.474	690,875	0	(502)	0	0	0	1,574,000	03/15/2022
6126504		INDIO	CA		08/10/2021	2.403	216,611	0	(233)	0	0	0	462,000	03/15/2022
3126800		ALAMEDA	CA		12/14/2020	2.881	772,927	0	(382)	0	0	0	1,726,800	03/15/2022
6126566		CLEARWATER	FL		08/10/2021	2.600	213,461	0	(267)	0	0	0	384,000	03/15/2022
6126505		YUCCA VALLEY	CA		08/10/2021	3.292	250,523	0	(520)	0	0	0	614,000	03/15/2022
3126519		LOS ANGELES	CA		01/26/2021	2.837	768,381	0	(900)	0	0	0	1,689,000	03/15/2022
3126516		CARLSBAD	CA		01/26/2021	2.839	763,133	0	(493)	0	0	0	1,669,400	03/15/2022
3126534		CULVER CITY	CA		12/14/2020	2.887	948,527	0	(450)	0	0	0	2,427,400	03/15/2022
6126557		SCOTTSDALE	AZ		08/10/2021	2.620	380,893	0	(440)	0	0	0	773,000	03/15/2022
3126538		LA CANADA FLINTRIDGE	CA		12/14/2020	2.844	1,211,524	0	(1,022)	0	0	0	2,179,400	03/15/2022
6126562		CHANDLER	AZ		08/10/2021	2.812	171,353	0	(228)	0	0	0	313,000	03/15/2022
3125862		SARASOTA	FL		12/23/2022	5.316	657,232	0	(147)	0	0	0	1,554,000	03/15/2022
3126547		CULVER CITY	CA		12/14/2020	2.854	1,218,463	0	(723)	0	0	0	2,301,800	03/15/2022
3126263		LOS ALTOS	CA		12/14/2020	2.871	917,668	0	(569)	0	0	0	3,314,500	03/15/2022
3126408		NOLENSVILLE	TN		12/14/2020	2.801	670,130	0	(222)	0	0	0	1,057,000	03/15/2022
6126556		MESA	AZ		08/10/2021	2.608	366,430	0	(444)	0	0	0	626,000	03/15/2022
6126503		PALM DESERT	CA		08/10/2021	2.617	248,857	0	(291)	0	0	0	510,000	03/15/2022
3126230		ALBUQUERQUE	NM		12/14/2020	3.231	957,123	0	(1,438)	0	0	0	1,648,700	03/15/2022
3126370		ALEXANDRIA	VA		12/14/2020	2.776	970,201	0	(411)	0	0	0	1,455,000	03/15/2022
6126462		EL SEGUNDO	CA		08/10/2021	2.484	645,354	0	(438)	0	0	0	1,300,100	03/15/2022
3126281		GLENDORA	CA		12/14/2020	2.795	869,823	0	(307)	0	0	0	1,501,200	03/15/2022
3126237		REDMOND	WA		12/14/2020	3.050	1,074,957	0	(360)	0	0	0	2,362,600	03/15/2022
3126347		LOS ANGELES	CA		12/14/2020	2.860	944,772	0	(541)	0	0	0	1,803,000	03/15/2022
3126929		LONG BEACH	CA		12/14/2020	2.717	838,428	0	(539)	0	0	0	1,623,000	03/15/2022
6126467		SAN JOSE	CA		08/10/2021	2.494	705,165	0	(445)	0	0	0	2,470,600	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6126461		SIMI VALLEY	CA		08/10/2021	2.482	669,562	0	(462)	0	0	0	1,481,000	03/15/2022
3129219		SPRING	TX		07/30/2021	3.004	680,859	0	(339)	0	0	0	881,000	04/21/2021
3126601		PHOENIX	AZ		12/14/2020	2.844	909,379	0	(575)	0	0	0	1,746,200	03/15/2022
3126248		PHOENIX	AZ		12/14/2020	3.096	954,916	0	(586)	0	0	0	1,685,100	03/15/2022
3126930		SANTA CLARA	CA		01/26/2021	2.821	951,185	0	(625)	0	0	0	1,824,000	03/15/2022
3126801		SAN DIEGO	CA		01/26/2021	2.873	1,217,263	0	(1,758)	0	0	0	3,586,000	03/15/2022
6126558		PHOENIX	AZ		08/10/2021	2.605	313,111	0	(384)	0	0	0	712,000	03/15/2022
3126513		SAN DIEGO	CA		01/26/2021	2.763	878,462	0	(415)	0	0	0	2,066,500	03/15/2022
3126396		SEVERNA PARK	MD		01/26/2021	2.845	666,609	0	(389)	0	0	0	1,181,200	03/15/2022
3126280		BRENTWOOD	TN		01/26/2021	2.910	814,951	0	(319)	0	0	0	1,405,300	03/15/2022
3126319		PACIFIC PALISADES	CA		01/26/2021	2.773	1,151,818	0	(545)	0	0	0	4,062,700	03/15/2022
3127024		STUDIO CITY	CA		01/26/2021	2.725	804,455	0	(954)	0	0	0	2,195,800	03/15/2022
3127114		RIVERSIDE	CA		01/26/2021	2.717	642,976	0	(413)	0	0	0	1,281,300	03/15/2022
6126469		FREMONT	CA		08/10/2021	2.373	625,405	0	(395)	0	0	0	1,822,800	03/15/2022
3126258		LAKE OSWEGO	OR		01/26/2021	2.926	769,300	0	(257)	0	0	0	1,194,000	03/15/2022
3126711		TAMPA	FL		01/26/2021	2.876	603,920	0	(310)	0	0	0	1,122,000	03/15/2022
3126698		ANNAPOLIS	MD		01/26/2021	2.945	628,546	0	(555)	0	0	0	1,176,000	03/15/2022
3126366		WALNUT CREEK	CA		01/26/2021	2.787	910,872	0	(352)	0	0	0	1,732,600	03/15/2022
3126476		ALAMO	CA		01/26/2021	2.861	900,754	0	(514)	0	0	0	2,011,400	03/15/2022
3126428		FELTON	CA		01/26/2021	3.504	1,320,873	0	(655)	0	0	0	1,994,000	03/15/2022
3127110		REDWOOD CITY	CA		01/26/2021	2.725	894,252	0	(549)	0	0	0	2,473,300	03/15/2022
3126181		ALAMO	CA		01/26/2021	3.004	929,057	0	(467)	0	0	0	2,511,700	03/15/2022
3126413		BOULDER	CO		01/26/2021	2.933	845,299	0	(244)	0	0	0	1,500,000	03/15/2022
3126255		COTATI	CA		01/26/2021	2.848	825,426	0	(99)	0	0	0	1,332,000	03/15/2022
3127212		FREMONT	CA		01/26/2021	2.637	931,647	0	(446)	0	0	0	3,562,200	03/15/2022
3126660		SANTA MONICA	CA		01/26/2021	2.921	916,200	0	(339)	0	0	0	1,327,900	03/15/2022
3126626		TEMECULA	CA		01/26/2021	3.117	638,639	0	(358)	0	0	0	1,047,000	03/15/2022
3126632		SOUTH PASADENA	CA		01/26/2021	2.995	791,369	0	(422)	0	0	0	1,251,000	03/15/2022
3126375		VIENNA	VA		02/24/2021	2.756	1,116,520	0	(557)	0	0	0	2,228,400	03/15/2022
3126602		LOS ANGELES	CA		02/24/2021	2.751	767,407	0	(409)	0	0	0	1,876,000	03/15/2022
3126409		REXBURG	ID		02/24/2021	3.226	653,115	0	(532)	0	0	0	999,000	03/15/2022
3126665		LAFAYETTE	CA		02/24/2021	2.841	904,718	0	(582)	0	0	0	2,116,500	03/15/2022
3126348		SEAL BEACH	CA		02/24/2021	2.791	1,174,153	0	(433)	0	0	0	2,315,700	03/15/2022
3126675		LOS ANGELES	CA		02/24/2021	2.779	943,311	0	(402)	0	0	0	1,619,100	03/15/2022
3126791		PORTLAND	OR		02/24/2021	2.805	952,147	0	(295)	0	0	0	1,536,000	03/15/2022
3126335		SAN FRANCISCO	CA		02/24/2021	2.909	907,768	0	(353)	0	0	0	2,214,000	03/15/2022
3126573		WASHINGTON	DC		02/24/2021	2.807	1,255,732	0	(377)	0	0	0	2,140,200	03/15/2022
3126776		EUGENE	OR		12/23/2022	6.428	585,765	0	(334)	0	0	0	1,491,900	03/15/2022
3126599		BLUE BELL	PA		02/24/2021	2.864	676,365	0	(346)	0	0	0	974,000	03/15/2022
3126785		MORAGA	CA		02/24/2021	2.885	593,603	0	(311)	0	0	0	2,020,100	03/15/2022
3127059		SAN DIEGO	CA		02/24/2021	2.745	1,024,643	0	(553)	0	0	0	1,625,000	03/15/2022
3127483		CHINO	CA		02/24/2021	2.729	633,170	0	(394)	0	0	0	1,285,900	03/15/2022
3126774		HANOVER	MN		02/24/2021	3.353	708,745	0	(380)	0	0	0	1,022,000	03/15/2022
3127525		CLAREMONT	CA		02/24/2021	2.802	953,787	0	(749)	0	0	0	1,994,700	03/15/2022
3126689		REDWOOD CITY	CA		02/24/2021	2.979	1,044,154	0	(618)	0	0	0	1,661,600	03/15/2022
3126321		CLAYTON	CA		02/24/2021	2.836	888,786	0	(674)	0	0	0	1,443,000	03/15/2022
3127508		RANCHO PALOS VERDES	CA		02/09/2021	2.692	844,622	0	(621)	0	0	0	2,131,600	03/15/2022
3126984		LORTON	VA		02/24/2021	2.619	642,094	0	(354)	0	0	0	1,046,000	03/15/2022
3127499		FREMONT	CA		02/10/2021	2.589	826,929	0	(545)	0	0	0	1,670,100	03/15/2022
3126707		SAN JOSE	CA		02/10/2021	3.795	820,835	0	(292)	0	0	0	1,782,800	03/15/2022
3126226		OAKTON	VA		02/24/2021	2.796	765,616	0	(273)	0	0	0	1,254,000	03/15/2022
3126654		MERION STATION	PA		02/24/2021	2.792	566,624	0	(207)	0	0	0	840,000	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3126541		SAN MATEO	CA		02/24/2021	2.731	1,026,283	0	(143)	0	0	0	2,202,600	03/15/2022
3126733		RIVA	MD		02/24/2021	2.774	781,821	0	(462)	0	0	0	1,252,000	03/15/2022
3127250		PARADISE VALLEY	AZ		02/24/2021	2.761	1,056,470	0	(743)	0	0	0	2,510,000	03/15/2022
3126696		MEDIA	PA		02/24/2021	2.794	714,325	0	(254)	0	0	0	1,134,900	03/15/2022
3126439		OKLAHOMA CITY	OK		02/24/2021	2.815	957,619	0	(269)	0	0	0	1,222,500	03/15/2022
3126817		WASHINGTON	DC		02/24/2021	2.863	891,542	0	(501)	0	0	0	1,570,000	03/15/2022
3126354		CALABASAS	CA		02/24/2021	2.773	895,828	0	(427)	0	0	0	1,867,000	03/15/2022
3127223		DAVIDSONVILLE	MD		02/24/2021	2.714	670,993	0	(440)	0	0	0	1,115,500	03/15/2022
3127413		PHOENIX	AZ		02/17/2021	2.961	935,140	0	(193)	0	0	0	1,363,300	03/15/2022
3126974		SCOTTSDALE	AZ		02/24/2021	2.656	655,211	0	(268)	0	0	0	1,366,400	03/15/2022
3126795		MISSOULA	MT		02/24/2021	2.876	760,655	0	(579)	0	0	0	1,540,000	03/15/2022
3127016		SAN CLEMENTE	CA		02/24/2021	3.131	1,432,676	0	(75)	0	0	0	1,951,600	03/15/2022
3126204		BERWYN	PA		02/24/2021	2.892	463,901	0	(258)	0	0	0	1,406,000	03/15/2022
3126259		LA JOLLA	CA		02/24/2021	3.028	1,222,149	0	(511)	0	0	0	2,500,100	03/15/2022
3126647		COLUMBINE VALLEY	CO		02/24/2021	2.801	740,536	0	(251)	0	0	0	1,661,000	03/15/2022
3127510		SANTA CLARA	CA		02/23/2021	2.589	832,878	0	(551)	0	0	0	1,625,600	03/15/2022
3127419		ARLINGTON	VA		02/23/2021	2.681	823,770	0	(638)	0	0	0	1,461,000	03/15/2022
3126485		BETHESDA	MD		03/17/2021	2.752	1,461,571	0	(777)	0	0	0	2,925,200	03/15/2022
3126457		PORTLAND	OR		03/17/2021	2.835	828,197	0	(174)	0	0	0	1,305,000	04/28/2022
3126874		EDINA	MN		03/17/2021	2.788	650,427	0	(249)	0	0	0	974,000	03/15/2022
3127670		GILBERT	AZ		03/17/2021	2.748	1,200,250	0	(634)	0	0	0	1,591,600	03/15/2022
3129220		CHARLOTTESVILLE	VA		09/16/2021	2.817	692,136	0	(188)	0	0	0	1,000,000	02/10/2021
3126308		SAN JUAN CAPISTRANO	CA		03/17/2021	3.143	986,573	0	(445)	0	0	0	2,440,800	03/15/2022
3127053		YORBA LINDA	CA		03/17/2021	2.724	907,444	0	(611)	0	0	0	1,920,000	03/15/2022
3126517		SAN MATEO	CA		03/17/2021	2.889	1,089,531	0	(511)	0	0	0	1,995,000	03/15/2022
3126371		PHILADELPHIA	PA		03/17/2021	2.973	516,134	0	(86)	0	0	0	691,400	03/15/2022
3126603		VISTA	CA		03/17/2021	2.775	763,216	0	(404)	0	0	0	1,409,000	03/15/2022
3127406		PONTE VEDRA BEACH	FL		02/26/2021	2.715	745,800	0	(485)	0	0	0	1,355,600	03/15/2022
3127074		LITTLETON	CO		03/17/2021	2.969	711,669	0	(488)	0	0	0	1,282,400	03/15/2022
3126721		RANCHO CUCAMONGA	CA		03/17/2021	2.871	694,851	0	(370)	0	0	0	2,063,000	03/15/2022
3127015		PHOENIX	AZ		03/17/2021	2.802	547,155	0	(181)	0	0	0	868,000	03/15/2022
3126305		ROSWELL	GA		03/17/2021	2.895	628,685	0	6	0	0	0	983,000	03/15/2022
3126926		SANTA CRUZ	CA		03/17/2021	2.734	829,606	0	(482)	0	0	0	1,901,600	03/15/2022
3127329		FALLS CHURCH	VA		03/17/2021	2.751	859,787	0	(444)	0	0	0	1,223,700	03/15/2022
3126973		WAXHAW	NC		03/17/2021	2.696	531,739	0	(140)	0	0	0	876,000	03/15/2022
3126682		MOUNT AIRY	MD		03/17/2021	2.760	570,783	0	(276)	0	0	0	995,000	03/15/2022
3127461		SNOQUALMIE	WA		03/17/2021	3.127	816,124	0	(415)	0	0	0	1,311,400	03/15/2022
3127564		IRVINE	CA		03/01/2021	2.718	817,021	0	(523)	0	0	0	1,651,600	03/15/2022
3127365		SCOTTSDALE	AZ		03/02/2021	2.716	723,676	0	(469)	0	0	0	1,333,700	03/15/2022
3127612		MOUNTAIN VIEW	CA		03/17/2021	2.710	855,802	0	(576)	0	0	0	2,765,800	03/15/2022
3126877		LA MESA	CA		03/17/2021	2.667	1,104,768	0	(403)	0	0	0	1,774,000	03/15/2022
3126828		BAINBRIDGE ISLAND	WA		03/17/2021	2.763	985,364	0	(466)	0	0	0	2,035,600	03/15/2022
3127327		ARLINGTON	VA		03/17/2021	2.723	946,060	0	(587)	0	0	0	1,609,900	03/15/2022
3126753		BRECKENRIDGE	CO		03/17/2021	2.785	1,081,712	0	(428)	0	0	0	2,524,000	03/15/2022
3127588		DENVER	CO		03/17/2021	2.625	1,245,691	0	(943)	0	0	0	1,864,600	03/15/2022
3126787		SUGAR LAND	TX		03/17/2021	2.942	649,457	0	(183)	0	0	0	1,000,000	03/15/2022
3126819		SEA ISLE CITY	NJ		03/03/2021	3.521	607,287	0	(10)	0	0	0	1,110,000	03/15/2022
3126873		RANCHO PALOS VERDES	CA		03/17/2021	2.746	906,287	0	(2,234)	0	0	0	2,006,000	03/15/2022
3127014		LAS VEGAS	NV		03/17/2021	2.811	667,785	0	(247)	0	0	0	1,006,000	03/15/2022
3127625		SAN DIEGO	CA		03/17/2021	2.550	928,640	0	(332)	0	0	0	1,423,000	03/15/2022
3127535		KEY LARGO	FL		03/04/2021	2.737	672,193	0	(384)	0	0	0	1,147,200	03/15/2022
3126479		ENCINITAS	CA		03/17/2021	2.989	1,234,442	0	(134)	0	0	0	2,095,800	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3126692		ANNAPOLIS	MD		03/17/2021	2.779	824,453	0	(433)	0	0	0	1,292,000	03/15/2022
3126720		PINECREST	FL		03/17/2021	2.890	715,625	0	(493)	0	0	0	1,558,000	03/15/2022
3126671		PORTLAND	OR		03/17/2021	2.771	851,271	0	(390)	0	0	0	1,288,300	03/15/2022
3127388		WASHINGTON	DC		03/17/2021	2.701	835,522	0	(585)	0	0	0	1,190,600	03/15/2022
3127247		LOTHIAN	MD		03/17/2021	2.661	589,789	0	(248)	0	0	0	803,000	03/15/2022
3127517		JUPITER	FL		03/05/2021	2.741	827,941	0	(460)	0	0	0	1,345,000	03/15/2022
3127514		SAN DIEGO	CA		03/05/2021	2.835	954,252	0	(633)	0	0	0	1,952,200	03/15/2022
3127395		LADERA RANCH	CA		03/05/2021	2.602	927,381	0	(917)	0	0	0	1,971,200	03/15/2022
3127362		AUSTIN	TX		03/05/2021	2.620	877,449	0	(477)	0	0	0	1,186,900	03/15/2022
3127424		LAS VEGAS	NV		03/08/2021	2.771	831,331	0	(367)	0	0	0	1,120,000	03/15/2022
3126609		WOODLAND HILLS	CA		03/08/2021	2.807	1,125,363	0	(473)	0	0	0	3,023,100	03/15/2022
3128225		CUPERTINO	CA		03/17/2021	2.648	811,256	0	(355)	0	0	0	1,454,000	03/15/2022
3127341		LOS ANGELES	CA		03/17/2021	2.718	1,108,502	0	(708)	0	0	0	2,349,000	03/15/2022
3126816		BETHESDA	MD		03/17/2021	3.119	955,819	0	(538)	0	0	0	1,567,000	03/15/2022
3127604		ENCINITAS	CA		03/17/2021	2.897	813,335	0	(409)	0	0	0	1,122,500	03/15/2022
3126205		NEWTOWN SQUARE	PA		03/17/2021	2.931	545,694	0	(217)	0	0	0	1,238,000	03/15/2022
3126568		NASHVILLE	TN		03/17/2021	2.909	906,852	0	(359)	0	0	0	1,707,600	03/15/2022
3127566		IRVINE	CA		03/17/2021	2.626	874,024	0	(548)	0	0	0	1,813,200	03/15/2022
3127392		WESTLAKE VILLAGE	CA		03/17/2021	2.625	891,309	0	(613)	0	0	0	1,561,000	03/15/2022
3127512		BRENTWOOD	TN		03/10/2021	2.528	747,539	0	(314)	0	0	0	993,000	03/15/2022
3127366		ST PETERSBURG	FL		03/17/2021	2.650	639,836	0	(301)	0	0	0	1,051,000	03/15/2022
3127554		HALF MOON BAY	CA		03/17/2021	2.715	1,202,136	0	(781)	0	0	0	1,721,500	03/15/2022
3127073		BROOKHAVEN	GA		03/17/2021	2.668	655,894	0	(275)	0	0	0	991,000	03/15/2022
3127134		SANTA BARBARA	CA		03/17/2021	2.662	1,179,073	0	(454)	0	0	0	2,307,300	03/15/2022
3127373		MORRISON	CO		03/17/2021	2.671	771,695	0	(342)	0	0	0	1,220,000	03/15/2022
3126592		ATLANTA	GA		03/17/2021	2.895	1,032,151	0	(460)	0	0	0	1,819,000	03/15/2022
3127067		KENSINGTON	MD		03/17/2021	2.647	893,451	0	(394)	0	0	0	1,664,000	03/15/2022
3126361		SEATTLE	WA		03/17/2021	2.803	611,192	0	(319)	0	0	0	1,747,000	03/15/2022
3127063		MOUNT PLEASANT	SC		03/17/2021	2.722	662,776	0	(412)	0	0	0	1,046,000	03/15/2022
3126962		ATLANTA	GA		03/17/2021	2.757	692,233	0	(286)	0	0	0	1,193,000	03/15/2022
3126633		SEATTLE	WA		03/17/2021	2.779	1,051,668	0	(437)	0	0	0	2,542,000	03/15/2022
3127217		GILBERT	AZ		03/17/2021	2.776	886,864	0	(376)	0	0	0	1,444,000	03/15/2022
3127590		LOS ANGELES	CA		03/17/2021	2.705	1,110,240	0	(762)	0	0	0	2,040,000	03/15/2022
3127522		SANTA BARBARA	CA		03/12/2021	2.609	978,152	0	(569)	0	0	0	2,295,900	03/15/2022
3126377		SEATTLE	WA		03/17/2021	2.836	1,019,230	0	(226)	0	0	0	1,783,000	03/15/2022
3127493		BOCA RATON	FL		03/17/2021	2.602	786,546	0	(482)	0	0	0	1,321,000	03/15/2022
3127218		LAS VEGAS	NV		03/17/2021	2.678	621,308	0	(381)	0	0	0	1,009,000	03/15/2022
3127429		OAKLAND	CA		03/17/2021	2.603	840,875	0	(509)	0	0	0	1,700,000	03/15/2022
3127702		LOS ANGELES	CA		03/17/2021	2.714	995,432	0	(652)	0	0	0	1,632,000	03/15/2022
3127501		MOUNTAIN VIEW	CA		03/16/2021	2.823	1,330,182	0	(949)	0	0	0	2,486,000	03/15/2022
3127347		NASHVILLE	TN		03/16/2021	2.608	597,546	0	(352)	0	0	0	1,161,000	03/15/2022
3127557		YORBA LINDA	CA		03/16/2021	2.808	933,878	0	(286)	0	0	0	1,591,000	03/15/2022
3127505		SANTA BARBARA	CA		03/16/2021	2.729	666,650	0	(478)	0	0	0	1,599,300	03/15/2022
3127581		SAN JOSE	CA		03/16/2021	2.645	949,610	0	(428)	0	0	0	1,585,800	03/15/2022
3127781		KNOXVILLE	TN		03/23/2021	2.775	571,431	0	(225)	0	0	0	821,000	03/15/2022
3126835		CHATHAM	NJ		03/23/2021	2.767	897,112	0	(412)	0	0	0	1,484,000	03/15/2022
3126908		ODENTON	MD		03/23/2021	3.106	548,775	0	(297)	0	0	0	807,000	03/15/2022
3126954		MOUNT PLEASANT	SC		03/23/2021	2.735	716,424	0	(464)	0	0	0	1,261,100	03/15/2022
3127222		BRENTWOOD	TN		03/23/2021	2.637	1,297,413	0	(1,094)	0	0	0	2,106,000	03/15/2022
3127749		HOUSTON	TX		03/23/2021	2.879	833,923	0	(422)	0	0	0	1,507,000	03/15/2022
3127086		BETHESDA	MD		03/23/2021	2.630	878,189	0	(446)	0	0	0	1,516,300	03/15/2022
3127443		CAVE CREEK	AZ		03/18/2021	2.762	640,324	0	(305)	0	0	0	1,141,000	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3127342		LOS ANGELES	CA		03/18/2021	2.737	907,544	0	(606)	0	0	0	1,633,000	03/15/2022
3127381		SAN FRANCISCO	CA		03/18/2021	2.816	900,193	0	(889)	0	0	0	1,694,600	03/15/2022
3127364		CALABASAS	CA		03/23/2021	2.635	1,462,619	0	(711)	0	0	0	3,603,600	03/15/2022
3126759		MIAMI	FL		03/23/2021	2.820	656,690	0	(173)	0	0	0	1,226,000	03/15/2022
3127220		MOUNT PLEASANT	SC		03/23/2021	2.751	811,066	0	(422)	0	0	0	1,425,600	03/15/2022
3127599		OAKLAND	CA		03/19/2021	2.648	1,168,269	0	(512)	0	0	0	2,006,000	03/15/2022
3127109		DALLAS	TX		03/23/2021	2.874	606,505	0	(318)	0	0	0	936,000	03/15/2022
3126961		CHEVY CHASE	MD		03/23/2021	2.820	981,498	0	(259)	0	0	0	1,496,800	03/15/2022
3127232		HIDEOUT	UT		03/23/2021	2.654	1,048,292	0	(511)	0	0	0	2,151,900	03/15/2022
3127216		SAN FRANCISCO	CA		03/22/2021	2.913	903,962	0	(348)	0	0	0	1,833,400	03/15/2022
3127399		EVANSTON	IL		03/22/2021	2.882	675,250	0	(360)	0	0	0	966,000	03/15/2022
3127500		HAYWARD	CA		03/22/2021	2.853	975,719	0	(584)	0	0	0	1,562,900	03/15/2022
3127537		THE WOODLANDS	TX		03/22/2021	2.643	719,532	0	(363)	0	0	0	1,215,800	03/15/2022
3127703		CHANDLER	AZ		03/23/2021	2.738	664,576	0	(470)	0	0	0	1,074,000	03/15/2022
3127474		BETHESDA	MD		03/23/2021	2.493	1,073,907	0	(595)	0	0	0	1,840,000	03/15/2022
3127686		PROSPER	TX		03/23/2021	2.596	674,213	0	(483)	0	0	0	1,292,700	03/15/2022
3127528		LAFAYETTE	CA		03/23/2021	2.726	661,007	0	(403)	0	0	0	1,609,000	03/15/2022
3127343		WASHINGTON	DC		03/23/2021	2.714	749,369	0	(491)	0	0	0	1,172,000	03/15/2022
3127453		HOUSTON	TX		12/23/2022	6.093	688,653	0	(432)	0	0	0	1,841,800	03/15/2022
3127452		BETHESDA	MD		03/24/2021	2.582	893,128	0	(612)	0	0	0	1,576,500	03/15/2022
3127361		BRENTWOOD	CA		03/24/2021	2.745	943,452	0	(509)	0	0	0	1,661,400	03/15/2022
3126525		SAN DIEGO	CA		03/25/2021	2.836	608,744	0	(125)	0	0	0	1,562,000	03/15/2022
3126942		ALAMO	CA		03/25/2021	2.804	1,320,227	0	(425)	0	0	0	2,584,000	03/15/2022
3127455		CHARLESTON	SC		03/25/2021	2.950	650,007	0	(452)	0	0	0	1,030,700	03/15/2022
3127478		LOS ANGELES	CA		03/25/2021	2.507	556,008	0	(279)	0	0	0	1,137,000	03/15/2022
3126523		QUEEN CREEK	AZ		03/25/2021	2.817	849,308	0	(234)	0	0	0	1,495,100	03/15/2022
3127534		STUDIO CITY	CA		03/26/2021	2.755	958,564	0	(484)	0	0	0	2,714,000	03/15/2022
3127432		SAN FRANCISCO	CA		03/26/2021	2.716	924,318	0	(598)	0	0	0	1,932,200	03/15/2022
3127046		OCEAN CITY	NJ		03/26/2021	2.676	671,834	0	(248)	0	0	0	1,303,000	03/15/2022
3127533		DUBLIN	CA		03/26/2021	2.608	1,371,806	0	(805)	0	0	0	2,793,600	03/15/2022
3127328		MILTON	GA		03/26/2021	2.662	1,190,515	0	(458)	0	0	0	3,150,000	03/15/2022
3126751		MONTEREY	CA		03/26/2021	2.891	891,082	0	(4)	0	0	0	1,437,400	03/15/2022
3128203		ALAMEDA	CA		03/26/2021	2.790	852,513	0	(317)	0	0	0	1,427,800	03/15/2022
3127507		JUPITER	FL		03/26/2021	2.642	891,996	0	(410)	0	0	0	1,349,000	03/15/2022
3127635		CAVE CREEK	AZ		03/29/2021	2.833	657,126	0	(443)	0	0	0	1,299,000	03/15/2022
3128221		BROOKLYN	NY		03/30/2021	2.845	839,423	0	(526)	0	0	0	1,690,400	03/15/2022
3127636		POTOMAC	MD		03/30/2021	2.616	1,180,730	0	(660)	0	0	0	1,586,000	03/15/2022
3127603		HYDE PARK	MA		03/30/2021	2.714	757,867	0	(147)	0	0	0	992,000	03/15/2022
3126398		ATLANTA	GA		03/30/2021	2.942	788,182	0	(217)	0	0	0	1,132,500	03/15/2022
3127071		SAN FRANCISCO	CA		03/31/2021	2.671	968,970	0	(344)	0	0	0	1,777,100	03/15/2022
3127358		LOS ANGELES	CA		03/31/2021	2.646	1,186,765	0	(570)	0	0	0	2,278,800	03/15/2022
3127506		DAVIDSONVILLE	MD		03/31/2021	2.584	686,909	0	(468)	0	0	0	1,139,100	03/15/2022
3127876		SEATTLE	WA		03/31/2021	2.882	939,936	0	(463)	0	0	0	1,346,000	03/15/2022
3127556		DRAPER	UT		04/01/2021	2.879	726,705	0	(364)	0	0	0	1,030,000	12/16/2020
3127356		CANTON	GA		04/01/2021	2.776	802,690	0	(355)	0	0	0	1,040,000	01/05/2021
3126754		PLEASANTON	CA		04/01/2021	2.852	1,314,123	0	(253)	0	0	0	1,900,000	11/19/2020
3127630		CORVALLIS	OR		04/02/2021	2.674	913,641	0	(310)	0	0	0	1,800,000	10/12/2020
3127760		HENDERSON	NV		04/02/2021	2.806	583,227	0	(185)	0	0	0	786,000	01/14/2021
3127530		SAN MARINO	CA		04/02/2021	2.758	777,986	0	(854)	0	0	0	1,800,000	10/25/2020
3127885		CERRITOS	CA		04/05/2021	2.780	971,665	0	(435)	0	0	0	1,265,000	12/15/2020
3127595		LATROBE	PA		04/05/2021	2.710	619,393	0	(420)	0	0	0	1,050,000	01/11/2021
3127407		EL DORADO HILLS	CA		04/05/2021	2.961	706,298	0	(502)	0	0	0	1,110,000	12/18/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3127808		WILMINGTON	NC		04/05/2021	2.930	801,127	0	(261)	0	0	0	1,125,000	08/18/2020
3127371		ENCINITAS	CA		04/06/2021	2.646	900,805	0	(403)	0	0	0	3,975,000	12/21/2020
3127583		POTOMAC	MD		04/06/2021	2.526	960,610	0	(411)	0	0	0	1,240,000	12/31/2020
3127502		VIRGINIA BEACH	VA		04/06/2021	2.807	1,141,172	0	(801)	0	0	0	1,650,000	12/29/2020
3127645		SEVERNA PARK	MD		04/06/2021	2.618	915,937	0	(503)	0	0	0	1,315,000	01/21/2021
3127516		ST PETERSBURG	FL		04/06/2021	2.742	677,197	0	(341)	0	0	0	880,000	01/05/2021
3127378		VIENNA	VA		04/06/2021	2.609	905,956	0	(919)	0	0	0	1,510,000	12/31/2020
3127463		WOODBINE	MD		04/06/2021	2.863	602,391	0	(339)	0	0	0	870,000	11/05/2020
3127425		CHAMPAIGN	IL		04/06/2021	2.646	735,655	0	(326)	0	0	0	1,275,000	01/14/2021
3127020		MAPLETON	UT		04/06/2021	2.797	622,884	0	(457)	0	0	0	1,150,000	12/09/2020
3128098		FRANKLIN	TN		04/07/2021	2.704	783,122	0	(589)	0	0	0	1,150,000	01/15/2021
3127325		PLACERVILLE	CA		04/07/2021	2.755	681,024	0	(342)	0	0	0	995,000	12/29/2020
3127576		BETHESDA	MD		04/07/2021	2.510	1,109,939	0	(542)	0	0	0	1,780,000	01/19/2021
3127387		PACIFIC PALISADES	CA		04/07/2021	2.612	1,288,303	0	(775)	0	0	0	2,870,000	01/12/2021
3127774		ISSAQUAH	WA		04/08/2021	2.679	1,457,629	0	(467)	0	0	0	2,260,000	01/18/2021
3127894		WESTLAKE VILLAGE	CA		04/08/2021	2.746	815,594	0	(477)	0	0	0	1,200,000	01/21/2021
3128514		LUTHERVILLE TIMONIUM	MD		04/09/2021	2.807	670,915	0	(209)	0	0	0	1,100,000	01/25/2021
3127330		LOS ANGELES	CA		04/12/2021	2.764	729,147	0	(746)	0	0	0	1,137,000	12/22/2020
3127491		CHANDLER	AZ		04/12/2021	2.625	567,099	0	(519)	0	0	0	980,000	01/06/2021
3127215		SANTA ANA	CA		04/13/2021	2.822	789,919	0	(205)	0	0	0	1,320,000	11/01/2020
3127477		CAMP SHERMAN	OR		04/13/2021	2.707	1,186,100	0	(809)	0	0	0	2,500,000	01/04/2021
3127766		BRENTWOOD	TN		04/13/2021	2.988	819,671	0	(135)	0	0	0	1,090,000	12/22/2020
3127990		WEST FRIENDSHIP	MD		04/13/2021	2.746	733,750	0	(395)	0	0	0	980,000	01/20/2021
3127438		GARDNERVILLE	NV		04/13/2021	2.862	651,683	0	(368)	0	0	0	1,261,000	11/03/2020
3127475		LAKE OSWEGO	OR		04/13/2021	2.695	1,149,582	0	(429)	0	0	0	1,615,000	12/21/2020
3127669		DANVILLE	CA		04/13/2021	2.729	892,803	0	(535)	0	0	0	1,438,000	01/19/2021
3127779		NEWTOWN	PA		04/13/2021	2.755	785,737	0	(395)	0	0	0	1,154,000	01/20/2021
3127586		WALNUT CREEK	CA		04/14/2021	2.646	802,515	0	(356)	0	0	0	1,320,000	01/13/2021
3127739		LONG BEACH	CA		04/14/2021	2.782	832,039	0	(348)	0	0	0	1,200,000	01/16/2021
3127397		CARLSBAD	CA		04/14/2021	2.773	1,240,029	0	(543)	0	0	0	1,755,000	12/04/2020
3127252		TAMPA	FL		04/14/2021	2.755	734,712	0	(530)	0	0	0	1,160,000	11/27/2020
3127624		OAK BROOK	IL		04/14/2021	2.908	974,177	0	(390)	0	0	0	1,250,000	01/12/2021
3127685		CORONA	CA		04/15/2021	2.874	653,473	0	(344)	0	0	0	835,000	12/23/2020
3127394		SOQUEL	CA		04/15/2021	2.615	1,235,954	0	(1,256)	0	0	0	2,800,000	01/18/2021
3126921		SOMERVILLE	MA		04/16/2021	2.789	729,232	0	(296)	0	0	0	1,120,000	12/05/2020
3127592		WALLINGFORD	PA		04/16/2021	2.780	710,879	0	(379)	0	0	0	925,000	01/05/2021
3127076		GREENSBORO	NC		04/16/2021	2.774	725,080	0	(338)	0	0	0	1,590,000	01/05/2021
3127553		SAN JOSE	CA		04/19/2021	2.615	1,133,786	0	(1,532)	0	0	0	2,650,000	12/28/2020
3127565		HONOLULU	HI		04/19/2021	2.851	918,686	0	(566)	0	0	0	1,525,000	01/07/2021
3127131		MINNEAPOLIS	MN		04/19/2021	2.667	643,155	0	(255)	0	0	0	1,100,000	11/02/2020
3126948		SANTA ANA	CA		04/20/2021	3.027	837,047	0	28	0	0	0	1,150,000	11/29/2020
3127345		BLUE BELL	PA		04/20/2021	2.662	602,051	0	(321)	0	0	0	783,000	12/21/2020
3127789		TUCSON	AZ		04/20/2021	2.563	1,041,103	0	(302)	0	0	0	1,700,000	11/09/2020
3127769		RICHARDSON	TX		04/21/2021	2.923	670,274	0	(231)	0	0	0	860,000	02/03/2021
3128049		MIDLOTHIAN	VA		04/21/2021	2.753	606,005	0	(334)	0	0	0	800,000	02/01/2021
3127829		IDAHO FALLS	ID		04/22/2021	3.190	718,027	0	113	0	0	0	1,000,000	10/29/2020
3127753		ANNAPOLIS	MD		04/22/2021	2.537	1,070,234	0	(413)	0	0	0	2,200,000	01/16/2021
3127930		GULF BREEZE	FL		04/22/2021	2.712	705,032	0	(761)	0	0	0	1,050,000	01/28/2021
3126483		HADDONFIELD	NJ		04/22/2021	2.834	553,123	0	(118)	0	0	0	825,000	11/18/2020
3126765		ARLINGTON	VA		04/22/2021	2.920	1,112,593	0	(487)	0	0	0	1,800,000	12/07/2020
3127671		REDWOOD CITY	CA		04/23/2021	2.829	1,133,242	0	(778)	0	0	0	1,900,000	01/22/2021
3128159		MCLEAN	VA		12/23/2022	6.296	817,630	0	(401)	0	0	0	1,660,000	08/19/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3127773		SEMINOLE	FL		04/26/2021	2.760	811,704	0	(394)	0	0	0	1,365,000	01/26/2021
3126981		STEVENSVILLE	MD		04/26/2021	2.779	638,066	0	(264)	0	0	0	960,000	12/21/2020
3126982		ISSAQUAH	WA		04/26/2021	2.784	780,670	0	(343)	0	0	0	1,440,000	12/08/2020
3127728		SANTA FE	NM		04/27/2021	2.654	1,173,162	0	(488)	0	0	0	1,610,000	12/10/2020
3127706		DALLAS	TX		04/27/2021	2.493	1,115,299	0	(620)	0	0	0	1,770,000	01/07/2021
3127524		BASS LAKE	CA		04/27/2021	2.776	1,049,168	0	(445)	0	0	0	2,950,000	12/30/2020
3126627		CORONADO	CA		04/27/2021	2.832	1,004,299	0	(242)	0	0	0	1,860,000	11/11/2020
3128235		LOS GATOS	CA		04/27/2021	2.787	856,776	0	(359)	0	0	0	1,544,000	11/30/2020
3128075		MARINA DEL REY	CA		04/27/2021	2.764	1,001,829	0	(469)	0	0	0	1,400,000	10/21/2020
3127743		POOLESVILLE	MD		04/28/2021	2.756	849,513	0	(424)	0	0	0	1,180,000	02/05/2021
3127984		BALTIMORE	MD		04/28/2021	2.809	686,167	0	(564)	0	0	0	1,161,000	02/03/2021
3127847		EVANSTON	IL		04/28/2021	2.556	626,362	0	(196)	0	0	0	920,000	01/21/2021
3127458		WASHINGTON	DC		04/28/2021	2.648	833,070	0	(364)	0	0	0	1,360,000	01/13/2021
3127129		BERWYN	PA		04/28/2021	2.833	756,697	0	(261)	0	0	0	1,000,000	11/10/2020
3127377		SCOTTSDALE	AZ		04/29/2021	2.791	780,754	0	(296)	0	0	0	1,145,000	12/22/2020
3128077		LOS ANGELES	CA		04/29/2021	2.868	1,063,103	0	(577)	0	0	0	1,480,000	12/12/2020
3127456		AMARILLO	TX		04/29/2021	2.769	836,827	0	(424)	0	0	0	1,075,000	01/08/2021
3127434		BETHLEHEM	PA		04/30/2021	2.806	597,879	0	(188)	0	0	0	769,000	12/12/2020
3128327		SAN DIEGO	CA		04/30/2021	2.543	1,373,596	0	(498)	0	0	0	1,900,000	02/17/2021
3128010		SONOMA	CA		05/03/2021	2.749	1,409,059	0	(740)	0	0	0	2,250,000	12/21/2020
3128121		CARLSBAD	CA		05/03/2021	2.748	770,236	0	(454)	0	0	0	1,350,000	01/28/2021
3127991		WINNETKA	IL		05/03/2021	2.751	885,266	0	(626)	0	0	0	1,685,000	01/15/2021
3128523		WASHINGTON	DC		05/03/2021	2.743	1,203,281	0	(100)	0	0	0	1,810,000	12/11/2020
3127708		ENCINO	CA		05/03/2021	2.635	1,239,875	0	(603)	0	0	0	1,750,000	01/21/2021
3127376		HARRISON	TN		05/03/2021	2.709	803,969	0	(183)	0	0	0	1,218,000	01/04/2021
3127210		SAN DIEGO	CA		05/04/2021	2.890	884,719	0	(415)	0	0	0	1,550,000	12/17/2020
3127561		EAST GREENWICH	RI		05/04/2021	2.666	608,328	0	(225)	0	0	0	915,000	01/04/2021
3127694		TUCSON	AZ		05/04/2021	2.618	599,393	0	(485)	0	0	0	1,000,000	01/20/2021
3127922		SOUTHAMPTON	NY		05/05/2021	2.634	1,272,774	0	(620)	0	0	0	2,925,000	02/05/2021
3127977		EASTON	MD		05/06/2021	2.722	705,453	0	(442)	0	0	0	1,175,000	02/04/2021
3128088		SCOTTSDALE	AZ		05/06/2021	2.769	1,028,156	0	(602)	0	0	0	1,520,000	01/20/2021
3127679		SAN DIEGO	CA		05/06/2021	2.582	914,287	0	(196)	0	0	0	1,250,000	01/08/2021
3127721		DANVILLE	CA		05/07/2021	2.742	1,015,655	0	(90)	0	0	0	1,800,000	11/30/2020
3127664		WESTLAKE VILLAGE	CA		05/07/2021	2.691	790,813	0	(218)	0	0	0	1,950,000	11/03/2020
3127642		PAYSON	AZ		05/07/2021	2.580	726,976	0	(163)	0	0	0	1,450,000	01/19/2021
3128257		HOCKESSIN	DE		05/07/2021	3.016	626,453	0	(287)	0	0	0	800,000	01/08/2021
3127333		WADMALAW ISLAND	SC		05/10/2021	2.799	860,041	0	(291)	0	0	0	1,260,000	12/22/2020
3127923		CORONADO	CA		05/10/2021	2.869	818,808	0	(477)	0	0	0	1,350,000	01/12/2021
3127480		POMPANO BEACH	FL		05/10/2021	2.528	962,383	0	(406)	0	0	0	2,625,000	01/13/2021
3127863		LUCAS	TX		05/11/2021	2.674	604,236	0	(223)	0	0	0	945,000	10/15/2020
3128066		BALTIMORE	MD		05/11/2021	2.691	1,426,354	0	(393)	0	0	0	2,603,000	01/08/2021
3128697		SAN DIEGO	CA		05/11/2021	2.775	915,503	0	(416)	0	0	0	1,600,000	02/06/2021
3127518		STUART	FL		05/11/2021	2.743	1,039,289	0	(570)	0	0	0	2,975,000	01/04/2021
3127764		ISLE OF PALMS	SC		05/12/2021	2.651	606,488	0	(2,047)	0	0	0	1,715,000	01/22/2021
3128054		SULLIVANS ISLAND	SC		05/13/2021	2.529	1,373,124	0	(573)	0	0	0	3,655,000	02/10/2021
3128025		ORONO	MN		05/13/2021	2.643	982,045	0	(486)	0	0	0	3,366,000	12/18/2020
3127985		WEST NEWTON	MA		05/13/2021	2.732	781,141	0	(461)	0	0	0	1,475,000	01/20/2021
3128214		AMMON	ID		05/13/2021	2.754	922,825	0	(40)	0	0	0	1,200,000	02/08/2021
3128003		KIRKLAND	WA		05/14/2021	2.749	1,145,917	0	(606)	0	0	0	1,645,000	01/26/2021
3127983		POTOMAC	MD		05/14/2021	2.569	1,290,105	0	(341)	0	0	0	1,775,000	01/25/2021
3127909		SANTA BARBARA	CA		05/17/2021	2.839	720,772	0	(597)	0	0	0	1,140,000	02/02/2021
3128084		WINCHESTER	MA		05/17/2021	2.628	1,082,592	0	(555)	0	0	0	2,070,000	01/19/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3126298		GARDEN CITY	NY		05/17/2021	3.024	935,418	0	(409)	0	0	0	1,200,000	10/21/2020
3127572		LEXINGTON	MA		05/17/2021	2.756	912,849	0	(457)	0	0	0	1,275,000	01/05/2021
3128482		BELLINGHAM	WA		05/17/2021	2.744	732,453	0	(59)	0	0	0	1,020,000	01/05/2021
3127022		BETHESDA	MD		05/17/2021	2.692	1,358,400	0	(374)	0	0	0	2,150,000	12/07/2020
3127910		FAIRFAX	VA		05/17/2021	2.651	1,130,219	0	(537)	0	0	0	1,485,000	01/31/2021
3126729		LAKE BLUFF	IL		05/17/2021	2.867	652,343	0	(72)	0	0	0	850,000	11/18/2020
3127884		MOUND	MN		05/17/2021	2.754	878,153	0	(612)	0	0	0	1,300,000	02/03/2021
3128495		YORBA LINDA	CA		05/17/2021	3.682	935,373	0	(678)	0	0	0	1,650,000	01/23/2021
3128265		RENO	NV		05/17/2021	2.775	661,109	0	(413)	0	0	0	1,100,000	12/15/2020
3127907		SAN JOSE	CA		05/17/2021	2.640	825,187	0	(389)	0	0	0	1,875,000	01/27/2021
3128306		HINSDALE	IL		05/18/2021	2.709	846,230	0	(569)	0	0	0	1,240,000	01/23/2021
3128046		LAFAYETTE	CA		05/18/2021	2.822	1,232,464	0	(955)	0	0	0	1,975,000	02/23/2021
3128427		LOS ANGELES	CA		05/18/2021	2.570	1,359,348	0	(356)	0	0	0	2,675,000	01/20/2021
3128200		DENNIS	MA		05/19/2021	2.557	1,164,706	0	(363)	0	0	0	2,025,000	01/22/2021
3127393		CHARLESTON	SC		05/20/2021	2.904	754,838	0	34	0	0	0	1,025,000	01/08/2021
3128552		PHOENIX	AZ		05/20/2021	2.724	826,063	0	(129)	0	0	0	1,247,000	02/18/2021
3127677		ORLANDO	FL		05/20/2021	2.780	896,040	0	(369)	0	0	0	1,225,000	12/11/2020
3128270		MOUNT PLEASANT	SC		05/20/2021	2.671	813,719	0	(293)	0	0	0	1,130,000	02/18/2021
3127398		VIENNA	VA		05/20/2021	2.663	915,021	0	(352)	0	0	0	1,385,000	01/25/2021
3128192		FRANKLIN	TN		05/21/2021	2.637	943,824	0	(497)	0	0	0	1,700,000	02/12/2021
3127085		REDWOOD CITY	CA		05/21/2021	2.788	891,923	0	75	0	0	0	1,200,000	12/15/2020
3126196		DELRAY BEACH	FL		05/21/2021	2.592	1,083,372	0	(233)	0	0	0	2,050,000	10/14/2020
3128145		SALINAS	CA		05/24/2021	2.649	777,394	0	(447)	0	0	0	1,725,000	12/16/2020
3128178		CARLSBAD	CA		05/24/2021	2.631	884,702	0	(409)	0	0	0	1,550,000	12/23/2020
3127464		AUSTIN	TX		05/24/2021	2.677	537,255	0	(259)	0	0	0	771,000	01/15/2021
3127667		MISSOURI CITY	TX		05/25/2021	2.653	1,005,824	0	(2,023)	0	0	0	1,500,000	01/28/2021
3128135		ALLEN	TX		05/25/2021	2.869	753,052	0	(489)	0	0	0	1,200,000	02/05/2021
3128047		ARLINGTON	VA		05/25/2021	2.637	648,413	0	(311)	0	0	0	1,250,000	02/04/2021
3127571		LOS GATOS	CA		05/25/2021	2.681	1,387,892	0	(438)	0	0	0	2,880,000	01/05/2021
3126368		PHILADELPHIA	PA		05/25/2021	2.804	572,933	0	(201)	0	0	0	887,000	11/16/2020
3128061		SEDONA	AZ		05/25/2021	2.760	1,049,197	0	(551)	0	0	0	1,815,000	02/15/2021
3128220		PARKLAND	FL		05/26/2021	2.543	637,130	0	(232)	0	0	0	1,100,000	12/31/2020
3127651		BETHESDA	MD		05/26/2021	2.557	1,129,816	0	(353)	0	0	0	2,476,000	01/07/2021
3127701		AUSTIN	TX		05/27/2021	2.640	720,423	0	(338)	0	0	0	2,500,000	02/08/2021
3127834		CALABASAS	CA		05/28/2021	2.655	869,388	0	(357)	0	0	0	1,550,000	03/03/2021
3127411		OCEANSIDE	CA		05/28/2021	2.758	1,323,020	0	(648)	0	0	0	3,900,000	01/18/2021
3128109		LOS GATOS	CA		05/28/2021	2.535	990,794	0	(391)	0	0	0	1,610,000	02/02/2021
3127825		HOUSTON	TX		05/28/2021	2.822	820,369	0	(255)	0	0	0	1,095,000	01/11/2021
3128639		SAN RAFAEL	CA		06/01/2021	2.981	805,447	0	(3,912)	0	0	0	1,850,000	01/25/2021
3128496		HENDERSON	NV		06/02/2021	3.084	567,584	0	(124)	0	0	0	730,000	03/04/2021
3128470		GREENWICH	CT		06/02/2021	2.758	672,576	0	(332)	0	0	0	2,025,000	02/04/2021
3128372		WESTLAKE VILLAGE	CA		06/02/2021	2.869	976,373	0	(484)	0	0	0	1,325,000	02/23/2021
3127526		PORTLAND	OR		06/02/2021	2.657	581,447	0	(236)	0	0	0	950,000	01/12/2021
3127952		CHEVY CHASE	MD		06/02/2021	2.640	1,140,315	0	(560)	0	0	0	1,755,000	01/30/2021
3128118		WAYZATA	MN		06/03/2021	2.634	1,243,451	0	(608)	0	0	0	2,230,000	02/03/2021
3128286		ANNAPOLIS	MD		06/04/2021	2.768	654,612	0	(300)	0	0	0	1,200,000	02/01/2021
3128430		ARNOLD	MD		06/04/2021	3.875	738,834	0	(439)	0	0	0	943,000	02/22/2021
3128023		HOUSTON	TX		06/04/2021	2.761	1,280,590	0	(727)	0	0	0	1,780,000	01/29/2021
3127552		GOLETA	CA		06/04/2021	2.764	958,750	0	(684)	0	0	0	1,350,000	01/18/2021
3127938		RANCHO PALOS VERDES	CA		06/07/2021	2.781	1,101,003	0	(541)	0	0	0	1,525,000	01/29/2021
3128519		KIRKLAND	WA		06/07/2021	2.847	1,048,970	0	(245)	0	0	0	2,650,000	03/22/2021
3127349		SANTA FE	NM		06/07/2021	2.956	592,720	0	(400)	0	0	0	975,000	02/02/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3127986		ALEXANDRIA	VA		06/07/2021	2.523	926,869	0	(407)	0	0	0	1,650,000	12/12/2020
3127915		SAN FRANCISCO	CA		06/07/2021	2.756	858,838	0	(430)	0	0	0	1,700,000	02/11/2021
3129169		MYRTLE BEACH	SC		08/10/2021	2.872	173,310	0	(184)	0	0	0	276,000	02/04/2021
3128962		COLUMBIA	MD		08/10/2021	2.513	403,998	0	0	0	0	0	750,000	03/24/2021
3127575		ARLINGTON	VA		06/08/2021	2.642	614,866	0	(282)	0	0	0	1,390,000	01/12/2021
3127579		HOUSTON	TX		06/08/2021	2.655	712,223	0	(294)	0	0	0	1,400,000	01/11/2021
3128516		NEW ORLEANS	LA		06/08/2021	3.492	631,480	0	(338)	0	0	0	800,000	03/16/2021
3127794		ALAMO	CA		06/08/2021	2.790	1,264,236	0	(476)	0	0	0	2,000,000	01/15/2021
3128149		OCEAN CITY	MD		06/09/2021	2.541	610,298	0	(245)	0	0	0	1,075,000	03/01/2021
3128887		WESTLAKE VILLAGE	CA		06/09/2021	2.868	434,093	0	(2,746)	0	0	0	1,275,000	03/16/2021
3128535		SANTA MONICA	CA		06/09/2021	2.749	1,072,818	0	(65)	0	0	0	1,400,000	01/14/2021
3127775		SPRING BRANCH	TX		06/09/2021	2.824	610,394	0	(153)	0	0	0	850,000	01/15/2021
7136454		ORLANDO	FL		11/29/2022	7.253	130,560	0	50	0	0	0	160,000	09/27/2022
7135627		INDEPENDENCE	MO		11/22/2022	7.369	134,898	0	0	0	0	0	180,000	08/01/2022
7137458		COLUMBIA	SC		12/27/2022	7.434	83,424	0	9	0	0	0	135,000	11/25/2022
3128419		VISTA	CA		06/10/2021	2.762	882,617	0	(421)	0	0	0	1,675,200	03/03/2021
3128863		SOUTHLAKE	TX		06/10/2021	3.077	693,610	0	(472)	0	0	0	1,600,000	04/06/2021
3128328		GLENELG	MD		06/10/2021	2.730	788,324	0	(813)	0	0	0	1,050,000	02/10/2021
3127961		CORONA	CA		06/10/2021	2.633	1,178,048	0	(582)	0	0	0	1,900,000	01/28/2021
3128024		VIENNA	VA		06/10/2021	2.758	1,161,998	0	(570)	0	0	0	1,520,000	02/02/2021
3128960		ESTERO	FL		06/11/2021	2.681	351,174	0	(274)	0	0	0	460,000	02/17/2021
3127865		NOVATO	CA		06/11/2021	2.756	906,746	0	(451)	0	0	0	1,750,000	02/09/2021
3128336		LEWISVILLE	TX		06/14/2021	2.635	711,257	0	(355)	0	0	0	2,350,000	03/01/2021
3128460		WILMINGTON	DE		06/14/2021	2.861	619,147	0	(354)	0	0	0	1,000,000	02/26/2021
3128623		POTOMAC	MD		06/14/2021	2.942	889,817	0	(244)	0	0	0	1,140,000	03/09/2021
3128393		SAMMAMISH	WA		06/14/2021	2.765	1,002,699	0	(467)	0	0	0	1,330,000	02/11/2021
3128348		DALLAS	TX		06/14/2021	2.776	967,875	0	(412)	0	0	0	1,400,000	02/27/2021
3128298		PARADISE VALLEY	AZ		06/14/2021	2.674	1,385,594	0	(473)	0	0	0	3,075,000	02/26/2021
3127746		PHOENIX	AZ		06/14/2021	2.716	646,393	0	(118)	0	0	0	945,000	02/19/2021
3127993		BETHESDA	MD		06/14/2021	2.555	972,804	0	(311)	0	0	0	1,690,000	02/09/2021
3128226		POWAY	CA		12/23/2022	5.391	582,892	0	(164)	0	0	0	1,375,000	02/01/2021
3128616		STATELINE	NV		06/15/2021	3.124	1,123,210	0	(578)	0	0	0	1,429,000	03/23/2021
3127623		BETHESDA	MD		06/15/2021	2.763	1,141,532	0	(540)	0	0	0	1,665,000	01/13/2021
3128163		ELLICOTT CITY	MD		06/15/2021	2.753	610,551	0	(311)	0	0	0	805,000	03/03/2021
3127712		FORT LAUDERDALE	FL		06/15/2021	2.756	1,443,571	0	(936)	0	0	0	2,000,000	01/18/2021
3128004		SAN DIEGO	CA		06/15/2021	2.667	1,071,630	0	(643)	0	0	0	2,700,000	02/19/2021
3128350		CAMARILLO	CA		06/15/2021	2.535	1,166,549	0	(461)	0	0	0	1,780,000	02/24/2021
3127372		SANTA BARBARA	CA		06/16/2021	2.947	691,967	0	(178)	0	0	0	1,250,000	12/18/2020
3128824		WHITTIER	CA		06/16/2021	3.145	1,100,720	0	(485)	0	0	0	2,100,000	12/27/2020
3128308		JUPITER	FL		06/16/2021	2.648	795,790	0	(371)	0	0	0	1,275,000	03/14/2021
3127075		SEVERNA PARK	MD		06/16/2021	2.723	1,075,932	0	(173)	0	0	0	2,345,000	12/09/2020
3128117		AURORA	CO		06/17/2021	2.862	624,371	0	(356)	0	0	0	1,125,000	02/09/2021
3128583		LAKEWAY	TX		06/17/2021	2.605	667,337	0	(86)	0	0	0	965,000	03/20/2021
3128789		SACRAMENTO	CA		06/18/2021	3.781	774,183	0	5	0	0	0	1,095,000	03/03/2021
3128373		PEORIA	AZ		06/18/2021	2.648	1,062,673	0	(466)	0	0	0	1,550,000	02/24/2021
3127837		TUCSON	AZ		06/18/2021	2.820	626,689	0	(190)	0	0	0	915,000	02/25/2021
3128215		MOUNT KISCO	NY		06/18/2021	2.567	880,241	0	(241)	0	0	0	1,265,000	03/01/2021
3128457		WESTLAKE VILLAGE	CA		06/18/2021	2.785	1,174,341	0	(736)	0	0	0	1,750,000	02/24/2021
3128449		COLUMBIA	SC		06/18/2021	2.921	681,576	0	(240)	0	0	0	875,000	02/24/2021
3127416		SAN ANSELMO	CA		06/18/2021	2.801	955,476	0	(320)	0	0	0	1,225,000	01/11/2021
3127647		ARLINGTON	VA		06/18/2021	2.516	1,053,285	0	(531)	0	0	0	1,600,000	01/30/2021
3128147		SAN MARCOS	CA		01/26/2022	2.736	835,610	0	(423)	0	0	0	1,825,000	02/19/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3128756		LOS ANGELES	CA		06/21/2021	2.821	1,118,421	0	(291)	0	0	0	1,900,000	03/09/2021
3127513		ARLINGTON	VA		06/21/2021	2.530	805,961	0	(332)	0	0	0	1,180,000	01/12/2021
3128122		PHOENIX	AZ		06/21/2021	2.894	838,526	0	(3,454)	0	0	0	1,350,000	03/02/2021
3128418		EXCELSIOR	MN		06/21/2021	2.763	767,852	0	(365)	0	0	0	1,225,000	03/08/2021
3129040		CANYON LAKE	TX		06/22/2021	2.690	223,186	0	(69)	0	0	0	310,000	03/18/2021
3128424		LAS VEGAS	NV		06/22/2021	2.785	870,766	0	(342)	0	0	0	1,190,000	02/18/2021
3128961		ATLANTIC BEACH	FL		06/23/2021	2.942	277,649	0	(208)	0	0	0	375,000	03/25/2021
3128995		JACKSONVILLE	FL		06/23/2021	2.572	252,095	0	56	0	0	0	331,000	02/26/2021
3128711		SAN JOSE	CA		06/23/2021	2.869	1,001,675	0	(85)	0	0	0	1,350,000	02/25/2021
3127752		GREAT FALLS	VA		06/23/2021	2.577	1,112,090	0	(344)	0	0	0	2,015,000	01/11/2021
3128176		SEVERNA PARK	MD		06/23/2021	2.753	654,083	0	(307)	0	0	0	880,000	02/08/2021
3128974		ELLICOTT CITY	MD		06/23/2021	2.810	604,936	0	(181)	0	0	0	881,000	04/06/2021
3128059		CANTON	GA		06/23/2021	2.854	844,546	0	(502)	0	0	0	1,525,000	02/09/2021
3128973		CHANTILLY	VA		06/24/2021	2.818	818,847	0	(223)	0	0	0	1,050,000	03/31/2021
3127956		LOS ANGELES	CA		06/24/2021	2.743	916,999	0	(544)	0	0	0	1,750,000	03/02/2021
3128906		WINCHESTER	MA		06/24/2021	2.830	1,389,867	0	(313)	0	0	0	1,810,000	03/10/2021
3128907		HINSDALE	IL		06/24/2021	3.110	912,955	0	(516)	0	0	0	1,325,000	04/05/2021
3128351		SAN DIEGO	CA		06/25/2021	2.841	824,341	0	(549)	0	0	0	1,280,000	02/25/2021
3129068		POULSBO	WA		06/25/2021	3.148	717,024	0	(347)	0	0	0	915,000	04/06/2021
3129173		LAS VEGAS	NV		06/25/2021	2.648	470,308	0	(221)	0	0	0	732,000	02/23/2021
3127459		PHILADELPHIA	PA		06/25/2021	2.673	581,822	0	(231)	0	0	0	950,000	12/27/2020
3127415		NEVADA CITY	CA		06/25/2021	2.669	641,742	0	(233)	0	0	0	1,100,000	09/04/2020
3128508		CHESTER SPRINGS	PA		06/25/2021	2.842	920,746	0	(181)	0	0	0	1,260,000	03/08/2021
3128959		HILTON HEAD ISLAND	SC		06/25/2021	2.571	437,499	0	131	0	0	0	700,000	03/23/2021
3126738		CHEVY CHASE	MD		06/28/2021	2.773	1,033,030	0	(474)	0	0	0	1,640,000	12/09/2020
3127925		SANTA MONICA	CA		06/29/2021	2.718	889,945	0	(170)	0	0	0	3,525,000	01/30/2021
3128426		COCKEYSVILLE	MD		06/29/2021	2.784	803,019	0	(316)	0	0	0	1,350,000	02/26/2021
3128076		PARADISE VLY	AZ		06/29/2021	2.885	730,481	0	(349)	0	0	0	1,250,000	02/09/2021
3127899		MCLEAN	VA		06/29/2021	3.130	1,004,218	0	(494)	0	0	0	1,300,000	01/27/2021
3128329		SEATTLE	WA		06/29/2021	2.651	668,281	0	(283)	0	0	0	855,000	02/18/2021
3126786		PHILADELPHIA	PA		06/29/2021	2.969	644,308	0	185	0	0	0	875,000	12/07/2020
3128255		POWAY	CA		06/29/2021	2.656	1,029,215	0	(416)	0	0	0	2,000,000	02/22/2021
3128365		BELLAIRE	TX		06/29/2021	2.731	558,456	0	(327)	0	0	0	1,000,000	11/24/2020
3128595		LA JOLLA	CA		06/30/2021	2.573	1,321,742	0	(698)	0	0	0	3,100,000	12/19/2020
3128144		KITTY HAWK	NC		06/30/2021	2.766	560,291	0	(1,934)	0	0	0	1,235,000	02/06/2021
3128816		GRANITE BAY	CA		06/30/2021	3.243	671,743	0	(388)	0	0	0	990,000	04/06/2021
3129861		LONG GROVE	IL		06/30/2021	3.020	791,836	0	(350)	0	0	0	1,150,000	05/05/2021
3127853		SANDY SPRINGS	GA		06/30/2021	2.591	846,799	0	(154)	0	0	0	1,350,000	02/04/2021
3129441		MARTINEZ	CA		06/30/2021	2.836	943,826	0	(176)	0	0	0	1,310,000	01/07/2021
3128715		SARATOGA	CA		07/01/2021	2.798	833,848	0	(310)	0	0	0	2,400,000	03/29/2021
3128422		WEST PALM BCH	FL		07/01/2021	2.765	717,713	0	(332)	0	0	0	1,121,000	02/10/2021
3129060		SEA ISLE CITY	NJ		07/01/2021	2.471	427,931	0	(299)	0	0	0	1,000,000	07/17/2020
3127767		RICHMOND	VA		07/01/2021	2.621	779,593	0	(54)	0	0	0	1,100,000	01/20/2021
3127574		GLEN ECHO	MD		07/01/2021	2.650	697,655	0	(297)	0	0	0	1,600,000	02/08/2021
3127897		GREAT FALLS	VA		07/01/2021	2.628	855,420	0	(37)	0	0	0	1,325,000	01/30/2021
3128547		NASHVILLE	TN		07/02/2021	3.156	959,309	0	(450)	0	0	0	1,240,000	02/16/2021
3128646		BETHANY BEACH	DE		07/02/2021	2.917	1,138,074	0	(412)	0	0	0	2,075,000	02/26/2021
3128894		PLANO	TX		07/02/2021	2.876	694,470	0	(415)	0	0	0	1,070,000	04/06/2021
3127449		NAPERVILLE	IL		07/02/2021	2.658	555,194	0	(400)	0	0	0	1,300,000	01/04/2021
3128765		FRANKLIN	TN		07/02/2021	3.373	601,730	0	(341)	0	0	0	765,000	03/29/2021
3128095		MILLCREEK	UT		07/07/2021	2.794	639,353	0	(228)	0	0	0	975,000	02/08/2021
3128839		ARCADIA	CA		07/07/2021	3.312	994,028	0	(716)	0	0	0	1,785,000	03/04/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3128152		PORTLAND	OR		07/07/2021	2.884	714,166	0	(414)	0	0	0	1,100,000	02/09/2021
3128334		CHARLOTTE	NC		07/07/2021	2.652	1,464,971	0	(620)	0	0	0	2,010,000	02/24/2021
3128106		PHOENIX	MD		08/10/2021	2.842	645,779	0	(128)	0	0	0	851,000	02/24/2021
3128258		ANNAPOLIS	MD		01/26/2022	2.788	666,904	0	(222)	0	0	0	1,260,000	02/23/2021
3128229		NAPERVILLE	IL		07/09/2021	2.708	1,084,049	0	(254)	0	0	0	1,400,000	03/10/2021
3128473		SAN MATEO	CA		07/09/2021	3.014	1,201,320	0	(557)	0	0	0	1,820,000	02/27/2021
3129120		SAN JOSE	CA		07/09/2021	2.701	1,123,767	0	(268)	0	0	0	2,700,000	01/22/2021
3128735		SAN CLEMENTE	CA		07/09/2021	2.795	1,036,058	0	(363)	0	0	0	1,900,000	01/28/2021
3128560		SEATTLE	WA		07/09/2021	2.755	794,088	0	(396)	0	0	0	1,680,000	03/16/2021
3128086		BURBANK	CA		07/12/2021	2.578	1,039,128	0	(300)	0	0	0	1,700,000	02/08/2021
3128288		LEANDER	TX		07/12/2021	2.769	685,993	0	(449)	0	0	0	888,000	03/02/2021
3129269		ARNOLD	MD		07/12/2021	2.797	633,027	0	(226)	0	0	0	812,000	02/16/2021
3128588		GILBERT	AZ		07/13/2021	2.825	789,843	0	(192)	0	0	0	1,250,000	11/24/2020
3129709		NAPLES	FL		07/13/2021	2.934	864,232	0	(645)	0	0	0	1,600,000	02/25/2021
3129916		DURHAM	NC		07/13/2021	3.203	223,754	0	(150)	0	0	0	302,000	03/24/2021
3128883		EAGLEVILLE	PA		07/13/2021	2.635	769,885	0	(14)	0	0	0	1,005,000	03/31/2021
3129175		CHARLOTTE	NC		07/13/2021	3.247	228,392	0	(20)	0	0	0	305,000	03/05/2021
3127826		VIENNA	VA		07/14/2021	2.763	1,038,143	0	(487)	0	0	0	1,325,000	01/20/2021
3128964		NORTH CALDWELL	NJ		07/14/2021	2.818	904,910	0	(243)	0	0	0	1,163,000	03/25/2021
3128809		SEVERNA PARK	MD		07/14/2021	3.161	971,939	0	(552)	0	0	0	1,326,000	02/16/2021
3129077		PAPILLION	NE		07/14/2021	2.922	166,162	0	(158)	0	0	0	246,000	02/25/2021
3129271		SANTA BARBARA	CA		07/14/2021	3.015	735,247	0	(339)	0	0	0	1,350,000	04/13/2021
3128385		WASHINGTON	DC		07/15/2021	2.637	1,268,292	0	(634)	0	0	0	1,850,000	02/19/2021
3128455		KIRKLAND	WA		07/15/2021	2.690	1,416,638	0	(392)	0	0	0	2,230,000	03/04/2021
3128386		HUNTINGTON BEACH	CA		07/15/2021	2.759	839,131	0	(471)	0	0	0	1,250,000	02/26/2021
3128277		CAVE CREEK	AZ		07/15/2021	2.599	654,593	0	(99)	0	0	0	1,170,000	02/23/2021
3128853		WALNUT CREEK	CA		07/15/2021	2.999	740,327	0	(381)	0	0	0	1,235,000	03/26/2021
3128585		GREAT FALLS	VA		12/23/2022	5.386	536,134	0	(183)	0	0	0	1,260,000	03/12/2021
3128201		NASHVILLE	TN		12/23/2022	5.370	481,258	0	(147)	0	0	0	2,050,000	03/02/2021
3129182		SAN DIEGO	CA		07/16/2021	2.912	746,173	0	(285)	0	0	0	1,340,000	01/15/2021
3129171		MILLVILLE	DE		07/16/2021	3.447	400,113	0	(436)	0	0	0	440,000	04/16/2021
3129209		HUNTINGTON BEACH	CA		07/16/2021	2.796	1,095,561	0	(417)	0	0	0	1,950,000	04/10/2021
3129268		WOODBINE	MD		07/16/2021	2.807	562,167	0	(173)	0	0	0	720,000	02/24/2021
3129087		SEATTLE	WA		07/16/2021	2.490	274,805	0	(379)	0	0	0	866,731	03/25/2021
3128752		SEATTLE	WA		07/16/2021	2.912	714,249	0	(1,721)	0	0	0	1,195,000	03/14/2021
3128551		CORAL GABLES	FL		07/16/2021	2.810	682,953	0	(203)	0	0	0	875,000	03/23/2021
3128387		GRANITE BAY	CA		07/16/2021	2.553	673,253	0	(217)	0	0	0	1,060,000	02/25/2021
3128300		MOUNT PLEASANT	SC		07/19/2021	2.629	608,625	0	(308)	0	0	0	1,066,000	02/25/2021
3129093		MEMPHIS	TN		07/19/2021	2.835	84,468	0	(76)	0	0	0	130,000	12/24/2020
3128138		TRUCKEE	CA		07/20/2021	2.935	830,293	0	(465)	0	0	0	1,250,000	05/21/2021
3128731		DEL MAR	CA		07/20/2021	2.597	1,004,479	0	(158)	0	0	0	3,300,000	03/16/2021
3128997		PEORIA	AZ		07/20/2021	2.670	275,987	0	34	0	0	0	362,000	03/08/2021
3128840		DANVILLE	CA		07/20/2021	2.908	1,349,982	0	(533)	0	0	0	2,975,000	11/30/2020
3128069		VIENNA	VA		07/20/2021	2.779	1,086,441	0	(448)	0	0	0	1,540,000	02/17/2021
3129096		OLYMPIA	WA		07/20/2021	2.900	71,902	0	(104)	0	0	0	333,000	03/24/2021
3125758		ROSLYN	NY		07/20/2021	3.138	929,802	0	(26)	0	0	0	1,500,000	09/24/2020
3128603		NEW ORLEANS	LA		07/20/2021	2.898	1,471,498	0	(643)	0	0	0	1,875,000	03/29/2021
3128137		LOOMIS	CA		07/20/2021	2.781	1,298,037	0	(987)	0	0	0	2,150,000	01/19/2021
3128826		SAN CARLOS	CA		07/20/2021	3.134	1,476,068	0	(705)	0	0	0	2,200,000	04/03/2021
3129842		MYRTLE BEACH	SC		07/20/2021	2.993	352,243	0	(372)	0	0	0	540,000	03/17/2021
3129915		ANNAPOLIS	MD		07/21/2021	3.129	1,113,936	0	(686)	0	0	0	1,425,000	03/16/2021
3129133		SEATTLE	WA		07/21/2021	3.330	912,545	0	(601)	0	0	0	1,220,000	04/07/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3128429		YARMOUTH	ME		07/21/2021	3.053	620,455	0	(202)	0	0	0	800,000	03/11/2021
3129210		SAN JOSE	CA		07/21/2021	3.098	869,672	0	(524)	0	0	0	1,100,000	04/04/2021
3128550		FORT WORTH	TX		07/21/2021	2.699	679,771	0	(167)	0	0	0	1,100,000	03/22/2021
3128780		MURRIETA	CA		07/21/2021	2.832	606,859	0	(169)	0	0	0	1,115,000	03/16/2021
3129273		SEATTLE	WA		12/23/2022	5.361	650,342	0	(218)	0	0	0	1,160,000	04/20/2021
3128774		SAN CLEMENTE	CA		07/22/2021	2.875	1,428,535	0	(88)	0	0	0	1,995,000	11/08/2020
3129205		SHORELINE	WA		07/22/2021	3.143	1,064,093	0	(570)	0	0	0	1,360,000	04/13/2021
3128892		HOUSTON	TX		07/22/2021	3.016	648,504	0	(338)	0	0	0	843,000	04/06/2021
3127335		MOUNT PLEASANT	SC		07/22/2021	2.887	573,928	0	(282)	0	0	0	975,000	01/11/2021
3128861		WEST COVINA	CA		07/22/2021	3.208	941,281	0	(614)	0	0	0	1,400,000	04/10/2021
3129841		HILLIARD	OH		07/22/2021	3.125	256,788	0	(132)	0	0	0	353,000	03/18/2021
3129149		NEW BRAUNFELS	TX		07/22/2021	3.728	205,151	0	(98)	0	0	0	275,000	03/30/2021
3129800		LOS ANGELES	CA		07/22/2021	3.063	932,927	0	(678)	0	0	0	1,600,000	04/03/2021
3129703		MALIBU	CA		12/23/2022	5.363	1,014,756	0	(309)	0	0	0	2,975,000	03/11/2021
3129394		NASHVILLE	TN		12/23/2022	5.424	524,362	0	192	0	0	0	1,125,000	04/27/2021
3128897		FAIR OAKS	CA		12/23/2022	5.455	591,115	0	(126)	0	0	0	1,040,000	04/12/2021
3129130		SEATTLE	WA		07/23/2021	3.359	988,464	0	(552)	0	0	0	1,300,000	04/06/2021
3129887		XENIA	OH		07/23/2021	3.338	750,611	0	(521)	0	0	0	950,000	04/16/2021
3129065		HOUSTON	TX		07/23/2021	3.159	846,246	0	(558)	0	0	0	1,100,000	04/14/2021
3128388		SULLIVANS ISLAND	SC		07/23/2021	2.771	833,282	0	(367)	0	0	0	3,000,000	03/04/2021
3128965		RIVERHEAD	NY		07/23/2021	2.879	393,227	0	(390)	0	0	0	440,000	02/25/2021
3127539		PHOENIX	AZ		07/23/2021	2.664	878,718	0	(1,029)	0	0	0	2,200,000	01/09/2021
3129052		HONOLULU	HI		07/23/2021	2.914	1,061,415	0	87	0	0	0	1,388,000	03/20/2021
3128301		SONOMA	CA		07/23/2021	2.773	1,283,846	0	(553)	0	0	0	1,830,000	03/13/2021
3129082		SACRAMENTO	CA		07/23/2021	2.505	157,267	0	(8)	0	0	0	505,000	02/18/2021
3128823		VESTAVIA	AL		07/23/2021	3.155	1,016,137	0	(495)	0	0	0	1,302,000	04/08/2021
3128602		ORANGE	CA		07/26/2021	2.803	1,141,242	0	(368)	0	0	0	1,585,000	02/19/2021
3128854		HOLLY SPRINGS	NC		07/26/2021	3.975	587,879	0	(107)	0	0	0	765,000	03/31/2021
3129249		HIGHLAND	MD		07/26/2021	2.808	586,784	0	(214)	0	0	0	760,000	04/14/2021
3128307		KENNEWICK	WA		07/26/2021	2.630	808,075	0	(436)	0	0	0	1,300,000	03/08/2021
3129033		MARIETTA	GA		07/26/2021	3.091	951,555	0	(205)	0	0	0	1,252,000	04/02/2021
3129589		SAN FRANCISCO	CA		07/26/2021	2.577	890,813	0	(206)	0	0	0	2,650,000	02/09/2021
3129369		OCEAN VIEW	DE		07/26/2021	2.934	435,339	0	(564)	0	0	0	562,000	02/15/2021
3128182		COLLIERVILLE	TN		07/26/2021	3.013	576,419	0	(268)	0	0	0	735,000	02/17/2021
3129340		BETHANY BEACH	DE		07/26/2021	2.773	1,012,458	0	(439)	0	0	0	1,550,000	12/28/2020
3128847		SAN JOSE	CA		12/23/2022	5.512	651,501	0	(130)	0	0	0	1,160,000	03/30/2021
3129375		WASHINGTON	DC		07/27/2021	2.926	861,887	0	(285)	0	0	0	1,325,000	04/26/2021
3128797		PASADENA	CA		07/27/2021	3.173	886,274	0	(303)	0	0	0	1,480,000	03/23/2021
3128895		WASHOUGAL	WA		07/27/2021	3.246	715,002	0	(374)	0	0	0	910,000	04/19/2021
3129352		WALNUT CREEK	CA		07/27/2021	2.813	801,743	0	(234)	0	0	0	1,225,000	04/17/2021
3128598		FRANKLIN	TN		07/27/2021	2.561	822,611	0	(240)	0	0	0	1,260,000	03/29/2021
3128985		SAN DIEGO	CA		07/27/2021	3.113	767,950	0	(423)	0	0	0	1,425,000	04/21/2021
3129074		BELLINGHAM	WA		07/27/2021	2.620	897,544	0	(102)	0	0	0	1,885,000	04/23/2021
3128905		OXFORD	MS		07/27/2021	3.542	644,185	0	(498)	0	0	0	880,000	01/29/2021
3128916		HERMOSA BEACH	CA		07/27/2021	2.777	1,341,437	0	(608)	0	0	0	2,077,000	02/23/2021
3128245		NEWPORT COAST	CA		07/27/2021	2.695	1,432,069	0	(502)	0	0	0	3,160,000	01/20/2021
3129858		EL GRANADA	CA		07/27/2021	3.093	857,024	0	(489)	0	0	0	1,260,000	04/14/2021
3129761		MILLSBORO	DE		07/27/2021	3.013	221,465	0	(296)	0	0	0	302,000	03/10/2021
3128900		RANCHO CUCAMONGA	CA		07/27/2021	2.979	608,209	0	(437)	0	0	0	1,110,000	04/03/2021
3129922		WELLINGTON	FL		12/23/2022	5.494	547,238	0	(107)	0	0	0	898,000	03/19/2021
3128605		WASHINGTON	DC		07/28/2021	2.808	984,234	0	(371)	0	0	0	1,270,000	03/06/2021
3128679		WELLINGTON	FL		07/28/2021	3.115	677,887	0	(628)	0	0	0	910,000	04/01/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3129704		SEVERNA PARK	MD		07/28/2021	2.582	1,165,670	0	(249)	0	0	0	1,500,000	03/22/2021
3128707		AUSTIN	TX		07/28/2021	3.113	690,584	0	(381)	0	0	0	950,000	04/01/2021
3128872		DUBLIN	CA		07/28/2021	2.906	675,396	0	(456)	0	0	0	2,110,000	04/01/2021
3130121		CHICAGO	IL		07/28/2021	2.631	1,299,440	0	(36)	0	0	0	1,685,000	05/16/2021
3128728		TEXAS CITY	TX		07/28/2021	2.824	730,467	0	(179)	0	0	0	940,000	03/15/2021
3129023		YORK	ME		07/28/2021	2.244	215,800	0	(143)	0	0	0	400,000	04/20/2021
3128761		PORTLAND	OR		07/29/2021	3.124	845,366	0	(659)	0	0	0	1,700,000	03/23/2021
3129706		BRADENTON	FL		07/29/2021	3.059	873,841	0	(649)	0	0	0	1,100,000	03/24/2021
3129771		BERLIN	MD		07/29/2021	3.022	301,368	0	(426)	0	0	0	490,000	03/29/2021
3128133		LAKE OSWEGO	OR		07/29/2021	2.788	828,873	0	(319)	0	0	0	2,700,000	03/03/2021
3129575		DALLAS	TX		07/29/2021	3.009	1,024,515	0	(450)	0	0	0	1,344,000	04/20/2021
3129468		MILFORD	DE		07/29/2021	3.012	442,414	0	(641)	0	0	0	500,000	02/26/2021
3129469		PLEASANTON	CA		12/23/2022	5.422	717,887	0	(167)	0	0	0	1,550,000	04/26/2021
3128621		DELRAY BEACH	FL		07/30/2021	2.808	1,070,667	0	(326)	0	0	0	1,700,000	04/12/2021
3129391		OAKLAND	CA		07/30/2021	2.936	929,259	0	(273)	0	0	0	1,375,000	04/14/2021
3128909		LOUISVILLE	KY		07/30/2021	3.037	643,269	0	(244)	0	0	0	880,000	04/13/2021
3128510		SCOTTSDALE	AZ		07/30/2021	2.827	1,157,117	0	(786)	0	0	0	3,500,000	01/20/2021
3129814		SAN JOSE	CA		07/30/2021	2.823	1,122,411	0	(258)	0	0	0	1,600,000	04/27/2021
3129325		DIAMOND BAR	CA		07/30/2021	2.986	1,174,440	0	(658)	0	0	0	1,750,000	04/13/2021
3129045		COEUR D ALENE	ID		07/30/2021	3.280	604,240	0	(378)	0	0	0	800,000	04/15/2021
3128313		RIDGEWOOD	NJ		07/30/2021	2.681	827,433	0	(280)	0	0	0	1,587,000	02/08/2021
3129816		CELINA	TX		08/02/2021	2.822	570,282	0	(144)	0	0	0	815,000	05/04/2021
3129660		FAYETTEVILLE	AR		08/02/2021	3.533	239,528	0	(289)	0	0	0	262,000	05/04/2021
3128303		ARLINGTON	VA		08/02/2021	2.655	1,255,366	0	(516)	0	0	0	1,975,000	02/17/2021
3129275		SAMMAMISH	WA		08/02/2021	2.999	796,773	0	(518)	0	0	0	1,220,000	02/03/2021
3128996		COROLLA	NC		08/02/2021	2.604	272,064	0	(163)	0	0	0	465,000	03/25/2021
3128904		SANTA BARBARA	CA		08/02/2021	2.797	1,316,254	0	(452)	0	0	0	2,325,000	03/31/2021
3129820		REDMOND	WA		08/02/2021	2.912	1,155,417	0	(441)	0	0	0	1,505,000	04/22/2021
3128821		EUNTERSVILLE	NC		08/02/2021	3.087	554,523	0	(130)	0	0	0	726,000	03/26/2021
3128179		ATLANTA	GA		08/02/2021	2.581	672,753	0	(267)	0	0	0	1,325,000	02/22/2021
3128987		FRANKLIN	TN		08/02/2021	3.003	1,191,872	0	(596)	0	0	0	1,800,000	04/21/2021
3129708		ARGYLE	TX		08/02/2021	2.797	755,328	0	(283)	0	0	0	968,000	03/06/2021
3129767		LEWES	DE		08/02/2021	2.985	461,973	0	(663)	0	0	0	655,000	03/10/2021
3128575		LAS VEGAS	NV		08/02/2021	3.014	655,947	0	(303)	0	0	0	975,000	03/14/2021
3129376		CHEVY CHASE	MD		08/02/2021	3.036	1,112,338	0	(427)	0	0	0	1,490,000	04/14/2021
3129749		FREMONT	CA		12/23/2022	5.394	903,290	0	(229)	0	0	0	2,450,000	05/24/2021
3128689		CLOVIS	CA		12/23/2022	5.386	525,687	0	(147)	0	0	0	1,300,000	03/29/2021
3129744		SELBYVILLE	DE		08/03/2021	2.876	412,335	0	(394)	0	0	0	467,000	02/10/2021
3128871		SAMMAMISH	WA		08/03/2021	2.839	1,166,630	0	(223)	0	0	0	1,500,000	04/07/2021
3129062		ROUND ROCK	TX		08/03/2021	2.624	329,379	0	(187)	0	0	0	510,000	10/15/2020
3129025		WALNUT CREEK	CA		08/03/2021	3.230	909,068	0	(618)	0	0	0	1,550,000	04/19/2021
3129121		LOS ANGELES	CA		08/03/2021	2.808	1,109,742	0	(337)	0	0	0	1,950,000	02/11/2021
3128751		MOORPARK	CA		08/03/2021	3.167	922,022	0	(335)	0	0	0	1,790,000	03/29/2021
3128867		BATTLE GROUND	WA		08/03/2021	3.211	891,132	0	(613)	0	0	0	1,285,000	03/29/2021
3129598		RENTON	WA		08/04/2021	3.096	1,067,626	0	(652)	0	0	0	1,350,000	03/29/2021
3129546		SHERMAN OAKS	CA		08/04/2021	3.111	1,480,244	0	(829)	0	0	0	1,899,000	03/30/2021
3129110		SARASOTA	FL		08/04/2021	2.834	691,066	0	(145)	0	0	0	900,000	04/07/2021
3129168		DOBBS FERRY	NY		08/04/2021	3.183	820,153	0	(297)	0	0	0	1,050,000	04/19/2021
3128963		ALAMO	CA		08/04/2021	2.938	1,168,564	0	(335)	0	0	0	1,950,000	04/01/2021
3129888		CHICAGO	IL		08/04/2021	2.700	943,927	0	211	0	0	0	1,250,000	05/04/2021
3129765		BERLIN	MD		08/04/2021	3.001	401,011	0	(759)	0	0	0	505,000	03/10/2021
3129762		MILLSBORO	DE		08/04/2021	3.046	276,458	0	(337)	0	0	0	322,000	03/21/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3129784		SAMMAMISH	WA		12/23/2022	5.400	844,021	0	(215)	0	0	0	1,425,000	04/27/2021
3130064		CORTE MADERA	CA		12/23/2022	5.394	760,636	0	(193)	0	0	0	1,550,000	05/19/2021
3129276		SAN LEANDRO	CA		08/05/2021	3.129	937,465	0	(571)	0	0	0	1,205,000	04/13/2021
3129467		OCEAN VIEW	DE		08/05/2021	2.899	279,213	0	(367)	0	0	0	370,000	02/16/2021
3128611		SEATTLE	WA		08/05/2021	3.143	1,153,195	0	(836)	0	0	0	1,525,000	03/19/2021
3129633		DENVER	CO		08/05/2021	2.825	870,905	0	(213)	0	0	0	1,278,000	04/27/2021
3129080		SACRAMENTO	CA		08/05/2021	2.530	187,890	0	17	0	0	0	615,000	01/14/2021
3128992		TUCSON	AZ		08/05/2021	2.567	274,428	0	(202)	0	0	0	347,500	03/10/2021
3129481		FRANKLIN	TN		08/05/2021	2.764	1,317,258	0	(611)	0	0	0	2,650,000	04/27/2021
3129691		FRESNO	CA		08/05/2021	2.754	629,123	0	(27)	0	0	0	875,000	03/05/2021
3128988		PASADENA	CA		08/05/2021	3.171	822,982	0	(288)	0	0	0	1,050,000	03/22/2021
3130006		LA JOLLA	CA		08/05/2021	2.804	1,082,061	0	(345)	0	0	0	2,565,000	05/07/2021
3129266		PLEASANTON	CA		08/05/2021	2.787	954,565	0	(475)	0	0	0	2,700,000	01/26/2021
3129327		NEEDHAM	MA		08/05/2021	2.804	1,173,922	0	(375)	0	0	0	2,200,000	04/22/2021
3127544		BELLAIRE	TX		12/23/2022	5.373	425,013	0	(118)	0	0	0	732,000	12/19/2020
3129587		DAVIDSONVILLE	MD		08/06/2021	2.819	826,470	0	(237)	0	0	0	1,060,000	04/28/2021
3129482		PEORIA	AZ		08/06/2021	3.118	740,720	0	(398)	0	0	0	1,120,000	04/19/2021
3130073		RIDGEWOOD	NJ		08/06/2021	2.802	966,585	0	(323)	0	0	0	1,304,625	05/15/2021
3128433		ATLANTA	GA		08/06/2021	2.594	763,847	0	(129)	0	0	0	1,150,000	03/02/2021
3129682		DANVILLE	CA		08/09/2021	2.986	1,082,842	0	(688)	0	0	0	2,100,000	04/27/2021
3129114		AUSTIN	TX		08/09/2021	3.026	969,491	0	(406)	0	0	0	1,240,000	04/05/2021
3129170		WARRENTON	VA		08/09/2021	3.558	311,426	0	(351)	0	0	0	440,000	04/27/2021
3130813		MARTINEZ	CA		08/09/2021	2.815	1,070,934	0	(299)	0	0	0	1,365,000	06/24/2021
3129921		ENCINO	CA		08/09/2021	3.021	1,100,763	0	(481)	0	0	0	1,700,000	05/04/2021
3128594		DANA POINT	CA		08/09/2021	2.706	1,140,840	0	(263)	0	0	0	2,250,000	03/12/2021
3127504		GILBERT	AZ		08/09/2021	2.634	648,102	0	(23)	0	0	0	1,050,000	02/09/2021
3129698		PORTLAND	OR		12/23/2022	5.457	615,021	0	(132)	0	0	0	1,025,000	04/26/2021
3129541		ALPINE	UT		12/23/2022	5.363	931,992	0	(284)	0	0	0	1,875,000	04/23/2021
3129160		LAS VEGAS	NV		08/10/2021	2.971	764,239	0	233	0	0	0	1,025,000	04/07/2021
3129507		NASHVILLE	TN		08/10/2021	3.116	1,264,532	0	(684)	0	0	0	1,750,000	04/22/2021
3129764		WINTER GARDEN	FL		08/10/2021	3.304	219,110	0	(210)	0	0	0	322,000	04/13/2021
3130323		FUQUAY-VARINA	NC		08/10/2021	2.299	208,481	0	(207)	0	0	0	320,000	03/05/2021
3128140		CLOVIS	NM		08/10/2021	2.835	629,071	0	(130)	0	0	0	810,000	02/23/2021
3128998		BETHESDA	MD		08/10/2021	2.668	1,307,243	0	137	0	0	0	1,700,000	04/03/2021
3130328		LITCHFIELD PARK	AZ		08/10/2021	2.774	336,509	0	(203)	0	0	0	457,000	03/27/2021
3129772		WINTER GARDEN	FL		08/10/2021	3.144	486,793	0	(637)	0	0	0	550,000	04/13/2021
3130332		PHOENIX	AZ		08/10/2021	2.946	523,179	0	(607)	0	0	0	680,000	03/13/2021
3129878		SANTA BARBARA	CA		08/10/2021	2.791	1,375,982	0	(547)	0	0	0	2,010,000	04/30/2021
3129448		LAGUNA BEACH	CA		08/10/2021	2.800	1,252,862	0	(420)	0	0	0	6,150,000	04/22/2021
3129625		ROSENBERG	TX		08/10/2021	2.968	194,038	0	(207)	0	0	0	268,000	05/08/2021
3129365		SEATTLE	WA		08/10/2021	2.937	978,111	0	(310)	0	0	0	1,265,000	04/21/2021
3129251		ROCKVILLE	MD		08/11/2021	2.775	948,447	0	(437)	0	0	0	1,480,000	04/08/2021
3128919		PONTE VEDRA BEACH	FL		08/11/2021	2.786	673,189	0	(334)	0	0	0	1,200,000	04/12/2021
3129447		SANTA BARBARA	CA		08/11/2021	3.107	927,319	0	(534)	0	0	0	1,875,000	04/13/2021
3129817		PORTLAND	OR		08/11/2021	3.096	722,052	0	(444)	0	0	0	1,135,000	04/19/2021
3129215		SAN DIEGO	CA		08/11/2021	3.152	909,631	0	(379)	0	0	0	1,160,000	04/07/2021
3129172		MCLEAN	VA		08/11/2021	3.126	940,530	0	(547)	0	0	0	1,200,000	04/21/2021
3129200		COSTA MESA	CA		08/11/2021	3.259	868,239	0	(415)	0	0	0	1,100,000	03/30/2021
3129295		WILMINGTON	NC		08/12/2021	3.240	271,956	0	(616)	0	0	0	342,000	04/15/2021
3128434		SAN JUAN CAPISTRANO	CA		08/12/2021	2.731	869,042	0	(111)	0	0	0	1,750,000	03/05/2021
3129862		YORBA LINDA	CA		08/12/2021	2.720	1,026,836	0	(241)	0	0	0	1,945,000	04/23/2021
3128111		THOUSAND OAKS	CA		08/12/2021	2.773	1,046,795	0	30	0	0	0	1,725,000	02/17/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3129059		ATLANTA	GA		08/12/2021	2.835	615,191	0	(135)	0	0	0	923,000	04/07/2021
3126600		WESTPORT	CT		08/12/2021	2.900	1,064,964	0	28	0	0	0	2,125,000	11/13/2020
3128529		GREAT FALLS	VA		08/12/2021	2.809	1,466,474	0	(441)	0	0	0	2,900,000	03/13/2021
3129097		LAKE ARROWHEAD	CA		08/12/2021	2.474	402,106	0	(70)	0	0	0	590,000	03/08/2021
3129203		SANDY SPRINGS	GA		08/12/2021	3.037	633,279	0	(242)	0	0	0	846,000	04/21/2021
3130345		GOODYEAR	AZ		08/13/2021	2.980	320,457	0	(425)	0	0	0	520,000	03/22/2021
3129876		WESTON	CT		08/13/2021	2.795	592,703	0	(233)	0	0	0	940,000	05/05/2021
3128940		BLOUNTVILLE	TN		08/13/2021	3.140	107,893	0	(24)	0	0	0	585,000	02/01/2021
3129363		SAN FRANCISCO	CA		08/13/2021	2.844	870,896	0	(151)	0	0	0	1,390,000	04/21/2021
3129653		PORTLAND	OR		08/13/2021	2.836	662,698	0	(137)	0	0	0	850,000	05/03/2021
3129928		FOLSOM	CA		08/13/2021	2.862	968,918	0	(108)	0	0	0	1,330,000	04/19/2021
3129123		PARK CITY	UT		08/13/2021	3.028	967,176	0	(643)	0	0	0	1,600,000	04/19/2021
3128624		LAS VEGAS	NV		08/16/2021	3.013	558,253	0	(345)	0	0	0	900,000	03/12/2021
3129039		ROUND ROCK	TX		08/16/2021	2.654	134,435	0	(127)	0	0	0	210,000	03/19/2021
3130344		PORT ST LUCIE	FL		08/16/2021	2.985	251,697	0	(600)	0	0	0	437,000	03/16/2021
3129847		KISSIMMEE	FL		08/16/2021	3.026	247,714	0	(355)	0	0	0	307,000	04/30/2021
3130325		NAPLES	FL		08/16/2021	2.089	377,055	0	(767)	0	0	0	510,000	03/17/2021
3129392		LOS ANGELES	CA		08/16/2021	3.001	961,438	0	(448)	0	0	0	2,850,000	04/20/2021
3129487		OAKLAND	CA		08/16/2021	3.145	881,182	0	(369)	0	0	0	1,120,000	04/18/2021
3130003		ANNAPOLIS	MD		08/16/2021	2.717	1,089,710	0	(195)	0	0	0	1,400,000	05/06/2021
3130185		NEWTON	MA		12/23/2022	33.669	867,815	0	(14,060)	0	0	0	1,600,000	05/04/2021
3129631		FRISCO	TX		12/23/2022	5.455	462,665	0	(99)	0	0	0	800,000	05/06/2021
3130361		SAINT LOUIS	MO		12/23/2022	5.444	571,862	0	(121)	0	0	0	1,250,000	05/18/2021
3130273		CORONADO	CA		12/23/2022	5.362	779,208	0	(236)	0	0	0	1,800,000	10/15/2020
3129403		KIRKLAND	WA		12/23/2022	5.469	877,218	0	(190)	0	0	0	1,450,000	04/21/2021
3129733		SELBYVILLE	DE		08/17/2021	3.019	388,471	0	(509)	0	0	0	480,000	05/04/2021
3129495		ALMA	CO		08/17/2021	3.135	427,779	0	(388)	0	0	0	535,000	04/22/2021
3130330		WESTBOROUGH	MA		08/17/2021	2.998	288,937	0	(150)	0	0	0	400,000	02/24/2021
3129058		LEAVENWORTH	WA		08/17/2021	3.270	1,416,204	0	(618)	0	0	0	1,800,000	04/19/2021
3129951		ARLINGTON	VA		08/17/2021	2.658	1,446,296	0	102	0	0	0	1,900,000	05/11/2021
3129408		JOHNS CREEK	GA		08/17/2021	2.848	937,995	0	(150)	0	0	0	1,250,000	04/16/2021
3129643		BEVERLY HILLS	CA		08/17/2021	2.898	964,077	0	(452)	0	0	0	1,650,000	04/22/2021
3128926		PORTLAND	OR		08/17/2021	2.624	660,863	0	(38)	0	0	0	985,000	04/13/2021
3128864		MOUNT PLEASANT	SC		08/17/2021	2.814	830,512	0	(235)	0	0	0	1,235,000	04/01/2021
3130262		THOUSAND OAKS	CA		08/17/2021	3.102	1,477,435	0	(1,047)	0	0	0	2,525,000	03/16/2021
3129616		MILLERSVILLE	MD		08/17/2021	3.114	447,747	0	(629)	0	0	0	560,000	04/02/2021
3129932		SANTA ANA	CA		08/17/2021	2.833	1,147,539	0	(244)	0	0	0	2,325,000	05/19/2021
3128922		LOS ANGELES	CA		08/17/2021	2.637	1,149,452	0	(10)	0	0	0	3,405,000	04/13/2021
3129673		CEDAR BLUFF	AL		08/17/2021	3.537	146,498	0	(203)	0	0	0	185,000	05/06/2021
3129344		CORNELIUS	NC		08/17/2021	2.968	1,122,471	0	(201)	0	0	0	1,525,000	04/19/2021
3130338		VENICE	FL		08/17/2021	3.020	471,110	0	(433)	0	0	0	635,000	03/30/2021
3129217		SHORELINE	WA		08/17/2021	2.647	794,032	0	23	0	0	0	1,030,000	04/07/2021
3130203		CHICO	CA		12/23/2022	5.455	492,912	0	(105)	0	0	0	865,000	05/11/2021
3129459		HOMOSASSA	FL		12/23/2022	5.400	453,672	0	160	0	0	0	1,000,000	04/30/2021
3129827		CORTE MADERA	CA		08/18/2021	2.597	1,242,757	0	(204)	0	0	0	1,930,000	02/16/2021
3130331		SARASOTA	FL		08/18/2021	2.878	460,645	0	(596)	0	0	0	1,070,000	04/06/2021
3130341		NAPLES	FL		08/18/2021	2.994	460,977	0	(3,510)	0	0	0	854,000	03/30/2021
3129370		SELBYVILLE	DE		08/18/2021	2.960	294,763	0	(2,954)	0	0	0	460,000	02/18/2021
3129423		OLD HICKORY	TN		08/18/2021	3.400	237,379	0	(296)	0	0	0	285,000	05/04/2021
3130352		EL DORADO HILLS	CA		12/23/2022	5.440	1,009,545	0	332	0	0	0	1,660,000	05/21/2021
3129576		EL DORADO HILLS	CA		08/19/2021	2.929	1,412,506	0	(454)	0	0	0	1,800,000	04/26/2021
3128949		LAKE GEORGE	NY		08/19/2021	2.506	467,846	0	(12)	0	0	0	650,000	04/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3129477		SUNSET BEACH	NC		08/19/2021	3.050	343,133	0	(1,094)	0	0	0	450,000	04/26/2021
3128669		LAUDERDALE BY THE SEA	FL		08/19/2021	2.845	1,227,493	0	(212)	0	0	0	2,193,600	03/05/2021
3130249		VIENNA	VA		08/19/2021	2.784	1,258,177	0	(495)	0	0	0	2,250,000	05/29/2021
3129746		SAN RAMON	CA		08/19/2021	2.793	934,437	0	(390)	0	0	0	1,377,500	01/16/2021
3130173		DAVIE	FL		12/23/2022	5.557	546,879	0	(128)	0	0	0	1,150,000	05/06/2021
3129088		QUEEN CREEK	AZ		12/23/2022	5.431	536,975	0	152	0	0	0	970,000	04/07/2021
3130131		LAKE OSWEGO	OR		08/20/2021	2.810	664,155	0	(253)	0	0	0	860,000	05/11/2021
3129561		SPOKANE	WA		08/20/2021	2.634	967,083	0	(17)	0	0	0	1,250,000	04/27/2021
3129527		HOUSTON	TX		08/20/2021	3.006	744,397	0	(369)	0	0	0	1,280,000	05/05/2021
3129650		TOMBALL	TX		08/20/2021	2.870	185,332	0	(183)	0	0	0	287,000	04/30/2021
3128543		CAREFREE	AZ		08/20/2021	2.858	1,163,630	0	(148)	0	0	0	3,000,000	04/14/2021
3129259		ROCHESTER	MI		08/20/2021	2.864	806,573	0	(110)	0	0	0	1,228,000	04/19/2021
3129943		SEATTLE	WA		08/20/2021	2.811	977,492	0	(290)	0	0	0	1,720,000	05/04/2021
3129419		SCOTTSDALE	AZ		08/20/2021	3.088	358,097	0	(540)	0	0	0	670,000	04/30/2021
3129578		LEWES	DE		08/20/2021	2.934	342,154	0	(409)	0	0	0	426,000	04/27/2021
3130224		MARTINEZ	CA		08/20/2021	2.572	974,550	0	(246)	0	0	0	2,260,000	05/13/2021
3129946		TAMPA	FL		12/23/2022	5.405	505,627	0	(117)	0	0	0	1,200,000	04/22/2021
3128858		PRINCETON	NJ		08/23/2021	2.831	781,501	0	(172)	0	0	0	1,300,000	04/08/2021
3129959		CRESTWOOD	KY		08/23/2021	3.130	689,351	0	(403)	0	0	0	925,000	05/14/2021
3130337		SAINT CLOUD	FL		08/23/2021	3.021	429,604	0	(375)	0	0	0	620,000	03/18/2021
3130167		PALO ALTO	CA		08/23/2021	2.715	1,435,154	0	(267)	0	0	0	3,050,000	05/27/2021
3130739		BUDA	TX		08/23/2021	3.195	189,138	0	(375)	0	0	0	272,500	04/15/2021
3128792		SANTA BARBARA	CA		08/23/2021	2.942	1,111,950	0	(306)	0	0	0	1,625,000	11/06/2020
3130335		MYRTLE BEACH	SC		08/23/2021	3.105	462,325	0	(810)	0	0	0	614,000	03/26/2021
3129727		ROBBINSVILLE	NC		08/23/2021	3.142	175,362	0	(1,643)	0	0	0	266,500	04/29/2021
3131024		SAN JOSE	CA		08/23/2021	2.800	1,055,194	0	(351)	0	0	0	1,885,000	07/14/2021
3129877		INDIO	CA		08/23/2021	3.003	310,132	0	(155)	0	0	0	356,951	04/24/2021
3131100		ST PETERSBURG	FL		08/23/2021	2.695	1,446,879	0	(401)	0	0	0	1,850,000	07/08/2021
3129349		WASHINGTON	DC		08/23/2021	3.184	902,012	0	(302)	0	0	0	1,290,000	04/26/2021
3127726		HERRIMAN	UT		12/23/2022	5.350	815,090	0	(271)	0	0	0	1,800,000	01/15/2021
3129666		SCOTTSDALE	AZ		12/23/2022	5.394	734,321	0	(186)	0	0	0	1,500,000	04/26/2021
3129777		PRINCETON JUNCTION	NJ		12/23/2022	5.376	602,592	0	(168)	0	0	0	1,030,000	05/06/2021
3131274		REDWOOD CITY	CA		12/23/2022	5.364	1,283,114	0	(353)	0	0	0	2,500,000	07/10/2021
3130028		HOUSTON	TX		12/23/2022	5.489	554,349	0	(108)	0	0	0	900,000	05/18/2021
3130503		DANVILLE	CA		12/23/2022	5.385	1,038,085	0	(263)	0	0	0	1,800,000	05/11/2021
3130397		SAN DIEGO	CA		08/24/2021	3.149	804,477	0	(342)	0	0	0	1,090,000	05/19/2021
3129185		FRANKTOWN	CO		08/24/2021	2.946	834,595	0	(312)	0	0	0	1,510,000	02/25/2021
3130755		RANCHO MIRAGE	CA		08/24/2021	2.957	234,868	0	(542)	0	0	0	609,500	04/03/2021
3128808		FALLS CHURCH	VA		08/24/2021	3.162	1,088,636	0	(434)	0	0	0	1,535,000	03/25/2021
3128663		NAPLES	FL		08/24/2021	2.863	639,340	0	(93)	0	0	0	885,000	04/07/2021
3129362		PHOENIX	AZ		08/24/2021	2.876	574,679	0	(34)	0	0	0	1,039,000	01/29/2021
3129418		RANCHO SANTA MARGARIT	CA		12/23/2022	4.462	714,725	0	86	0	0	0	1,560,000	04/21/2021
3129315		ALAMEDA	CA		12/23/2022	5.400	466,432	0	(119)	0	0	0	1,100,000	04/22/2021
3130627		SAN JOSE	CA		12/23/2022	5.379	890,135	0	(248)	0	0	0	1,800,000	06/26/2021
3129945		ROSWELL	GA		12/23/2022	5.357	415,914	0	(126)	0	0	0	725,000	05/04/2021
3128859		CYPRESS	TX		12/23/2022	5.385	447,118	0	(113)	0	0	0	1,010,000	03/30/2021
3130741		DURHAM	NC		08/25/2021	3.393	197,411	0	(442)	0	0	0	273,000	04/13/2021
3130119		WALNUT CREEK	CA		08/25/2021	2.785	825,592	0	(293)	0	0	0	1,205,000	04/30/2021
3129428		MAGNOLIA	TX		08/25/2021	3.533	210,981	0	(255)	0	0	0	265,000	04/01/2021
3129303		WINTER GARDEN	FL		08/25/2021	3.230	541,955	0	(768)	0	0	0	665,000	03/29/2021
3129000		LAS VEGAS	NV		08/25/2021	2.903	379,513	0	15	0	0	0	445,000	02/25/2021
3129041		ROUND ROCK	TX		08/25/2021	2.746	147,625	0	(85)	0	0	0	235,000	03/18/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3129388		SAN ANTONIO	TX		08/25/2021	3.254	1,416,837	0	(95)	0	0	0	1,875,000	03/22/2021
3129614		OCEAN VIEW	DE		08/25/2021	2.864	164,623	0	(164)	0	0	0	371,595	02/16/2021
3129603		KINGSLAND	TX		08/25/2021	3.036	554,444	0	(699)	0	0	0	695,000	04/19/2021
3130742		BRENTWOOD	CA		08/25/2021	2.721	509,255	0	(290)	0	0	0	740,323	04/02/2021
3129967		DALLAS	TX		12/23/2022	5.450	1,083,859	0	(230)	0	0	0	1,810,000	05/13/2021
3128670		LAS VEGAS	NV		12/23/2022	5.376	498,598	0	(128)	0	0	0	886,000	04/15/2021
3129656		MINNEAPOLIS	MN		12/23/2022	5.350	487,848	0	(162)	0	0	0	870,000	04/19/2021
3129904		SANDY SPRINGS	GA		12/23/2022	5.382	549,937	0	(154)	0	0	0	1,160,000	05/06/2021
3128908		GOLETA	CA		08/26/2021	2.639	624,706	0	(1)	0	0	0	1,100,000	03/19/2021
3129931		YUCAIPA	CA		08/26/2021	2.861	611,831	0	(68)	0	0	0	850,000	05/07/2021
3129839		POINT PLEASANT	NJ		08/26/2021	3.218	954,245	0	(540)	0	0	0	1,375,000	04/20/2021
3129003		COOPER CITY	FL		08/26/2021	2.868	765,867	0	(143)	0	0	0	1,050,000	02/22/2021
3128642		SOLANA BEACH	CA		08/26/2021	2.922	989,316	0	104	0	0	0	1,800,000	03/16/2021
3129853		HILTON HEAD ISLAND	SC		08/26/2021	2.953	438,540	0	(489)	0	0	0	545,000	05/13/2021
3130120		CORTE MADERA	CA		08/26/2021	2.832	1,189,029	0	(258)	0	0	0	2,100,000	09/03/2020
3129620		ROSENBERG	TX		08/26/2021	2.967	206,055	0	(241)	0	0	0	288,000	05/05/2021
3130339		FUQUAY VARINA	NC		08/26/2021	3.114	236,501	0	(130)	0	0	0	330,000	03/21/2021
3128604		CAMARILLO	CA		08/26/2021	2.671	1,190,625	0	193	0	0	0	1,800,000	03/24/2021
3129911		FREMONT	CA		08/26/2021	2.824	989,515	0	(243)	0	0	0	1,650,000	10/15/2020
3130608		SEA GIRT	NJ		08/26/2021	2.849	1,267,407	0	(192)	0	0	0	2,325,000	05/03/2021
3127405		GARDEN CITY	NY		08/26/2021	2.678	749,826	0	(243)	0	0	0	1,285,000	12/21/2020
3129958		BEND	OR		12/23/2022	5.427	930,561	0	(218)	0	0	0	2,180,000	05/18/2021
3128803		HOLLY SPRINGS	NC		08/27/2021	2.718	785,615	0	229	0	0	0	1,065,000	03/24/2021
3129521		TRACY	CA		08/27/2021	2.956	713,493	0	(179)	0	0	0	916,883	04/29/2021
3129728		LEWES	DE		08/27/2021	2.953	296,510	0	(333)	0	0	0	398,000	04/27/2021
3129726		GLENDALE	AZ		08/27/2021	3.488	294,446	0	(280)	0	0	0	365,388	04/28/2021
3128760		SNOHOMISH COUNTY	WA		08/27/2021	2.686	1,057,049	0	166	0	0	0	1,750,000	04/05/2021
3129954		WESTFIELD	IN		08/27/2021	3.161	596,278	0	(228)	0	0	0	760,000	05/03/2021
3130343		REDMOND	WA		08/27/2021	3.097	395,374	0	(260)	0	0	0	925,000	04/07/2021
3129899		DENVER	CO		12/23/2022	4.845	732,334	0	62	0	0	0	1,600,000	05/11/2021
3129118		RENO	NV		12/23/2022	4.451	772,734	0	92	0	0	0	2,050,000	05/07/2021
3130390		VERO BEACH	FL		08/30/2021	2.937	1,131,354	0	(302)	0	0	0	1,440,000	05/21/2021
3130156		SUDBURY	MA		08/30/2021	2.916	787,300	0	(278)	0	0	0	1,160,000	03/25/2021
3129719		ATLANTA	GA		08/30/2021	2.832	828,452	0	(175)	0	0	0	1,075,000	04/29/2021
3130756		RALEIGH	NC		08/30/2021	2.554	229,336	0	(307)	0	0	0	330,000	04/19/2021
3129560		NASHVILLE	TN		08/30/2021	3.243	491,864	0	(675)	0	0	0	537,000	04/27/2021
3130433		SAN JOSE	CA		12/23/2022	5.394	682,400	0	(173)	0	0	0	1,150,000	05/21/2021
3129838		SAN JOSE	CA		08/31/2021	2.896	1,356,555	0	(596)	0	0	0	2,105,000	05/04/2021
3130754		FRISCO	TX		08/31/2021	2.214	58,328	0	(1,218)	0	0	0	390,000	04/02/2021
3129502		LITHIA	FL		08/31/2021	3.029	162,856	0	(459)	0	0	0	245,000	04/29/2021
3129513		LOS ANGELES	CA		08/31/2021	2.984	1,257,887	0	(935)	0	0	0	2,650,000	03/19/2021
3129524		SAGUACHE	CO		08/31/2021	3.555	268,500	0	(305)	0	0	0	310,000	05/04/2021
3129797		ROSELAND	VA		08/31/2021	3.016	397,902	0	(526)	0	0	0	458,000	05/12/2021
3129026		MOUNT PLEASANT	SC		08/31/2021	3.059	685,428	0	(207)	0	0	0	875,000	04/19/2021
3130301		AUSTIN	TX		08/31/2021	2.673	571,332	0	71	0	0	0	790,000	05/13/2021
3129345		CROWLEY	TX		08/31/2021	2.322	235,911	0	(863)	0	0	0	500,000	05/03/2021
3129972		ALAMEDA	CA		08/31/2021	3.195	1,014,278	0	(706)	0	0	0	1,500,000	05/12/2021
3128954		ESTES PARK	CO		08/31/2021	2.990	470,089	0	(257)	0	0	0	530,000	03/06/2021
3129256		ATLANTA	GA		08/31/2021	2.839	819,468	0	(200)	0	0	0	1,295,000	04/06/2021
3130321		KANEOHE	HI		08/31/2021	3.172	1,060,391	0	(389)	0	0	0	1,440,000	05/24/2021
3130735		WINCHESTER	CA		08/31/2021	3.141	376,400	0	(332)	0	0	0	664,000	03/30/2021
3130746		BUDA	TX		08/31/2021	2.886	169,106	0	(155)	0	0	0	290,000	05/07/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3131359		SARATOGA	CA		08/31/2021	2.683	1,817,123	0	(552)	0	0	0	3,250,000	07/19/2021
3130091		STUDIO CITY	CA		12/23/2022	5.376	797,118	0	(222)	0	0	0	1,725,000	05/19/2021
3128986		AUSTIN	TX		12/23/2022	5.405	432,313	0	(111)	0	0	0	1,019,300	04/09/2021
3130057		BANDERA	TX		12/23/2022	5.344	994,666	0	(329)	0	0	0	2,600,000	06/03/2021
3129353		ENGLEWOOD	FL		09/01/2021	3.124	291,448	0	(384)	0	0	0	410,000	04/15/2021
3130240		FALLS CHURCH	VA		09/01/2021	2.843	1,191,237	0	(243)	0	0	0	1,710,000	05/19/2021
3129604		CEDAR CREEK	TX		09/01/2021	2.682	750,694	0	(1,397)	0	0	0	1,250,000	04/30/2021
3130513		MILTON	GA		09/01/2021	2.740	1,026,508	0	(97)	0	0	0	1,320,000	06/03/2021
3129857		LUCAS	TX		09/01/2021	2.800	673,095	0	(245)	0	0	0	1,350,000	05/14/2021
3130153		TIBURON	CA		09/01/2021	2.691	987,770	0	(296)	0	0	0	1,783,000	05/18/2021
3130750		MYRTLE BEACH	SC		09/01/2021	2.963	97,721	0	(2,200)	0	0	0	578,000	05/17/2021
3130340		HOSCHTON	GA		09/01/2021	3.114	341,719	0	(375)	0	0	0	430,000	03/13/2021
3130753		NAPLES	FL		09/01/2021	3.070	227,879	0	(258)	0	0	0	600,000	04/16/2021
3129702		MONTGOMERY	TX		12/23/2022	5.376	1,067,699	0	(297)	0	0	0	1,825,000	05/13/2021
3129024		ALPHARETTA	GA		12/23/2022	5.405	475,579	0	(122)	0	0	0	810,000	04/01/2021
3131336		SAN JOSE	CA		12/23/2022	5.371	746,520	0	(207)	0	0	0	1,585,000	07/25/2021
3131487		SANTA CLARA	CA		09/02/2021	2.552	998,107	0	(324)	0	0	0	1,450,888	07/21/2021
3129707		SUITLAND	MD		09/02/2021	3.653	201,684	0	(406)	0	0	0	380,000	04/30/2021
3130195		MOUNT JULIET	TN		09/02/2021	3.506	150,470	0	(72)	0	0	0	203,000	12/09/2020
3129037		HUTTO	TX		09/02/2021	2.665	131,535	0	(118)	0	0	0	208,318	01/25/2021
3129776		SELBYVILLE	DE		09/02/2021	3.144	372,272	0	(483)	0	0	0	460,000	03/16/2021
3130748		CONWAY	SC		09/02/2021	2.729	141,274	0	(84)	0	0	0	264,000	04/20/2021
3129639		DALLAS	TX		09/02/2021	3.026	766,799	0	(320)	0	0	0	975,000	05/02/2021
3131556		AZLE	TX		09/02/2021	2.722	945,440	0	(1,147)	0	0	0	1,448,000	06/29/2021
3129279		CHARLESTON	SC		09/02/2021	2.929	1,463,351	0	(502)	0	0	0	2,050,000	04/27/2021
3131303		BUCKEYE	AZ		09/02/2021	3.196	722,707	0	(500)	0	0	0	943,000	04/22/2021
3131376		FREMONT	CA		09/02/2021	2.676	939,507	0	(366)	0	0	0	2,350,000	07/19/2021
3129646		FALLS CHURCH	VA		09/02/2021	3.141	1,206,655	0	(546)	0	0	0	1,550,000	04/24/2021
3128432		ANNAPOLIS	MD		09/02/2021	2.768	1,228,834	0	8	0	0	0	2,275,000	02/04/2021
3130154		GREENWICH	CT		09/02/2021	2.774	860,830	0	(370)	0	0	0	1,600,000	05/21/2021
3129686		SAN JOSE	CA		12/23/2022	5.376	665,483	0	(185)	0	0	0	1,200,000	05/10/2021
3131564		SAN FRANCISCO	CA		12/23/2022	5.376	1,316,341	0	(366)	0	0	0	2,427,000	06/11/2021
3130636		MORAGA	CA		12/23/2022	5.450	859,323	0	(183)	0	0	0	2,375,000	06/08/2021
3130174		OREGON CITY	OR		12/23/2022	5.419	673,253	0	(157)	0	0	0	1,200,000	05/17/2021
3129747		AUSTIN	TX		09/03/2021	2.804	1,219,280	0	(472)	0	0	0	2,050,000	05/10/2021
3130061		FAYETTEVILLE	AR		12/23/2022	5.411	640,198	0	(148)	0	0	0	1,255,000	05/27/2021
3130521		LARKSPUR	CA		09/03/2021	2.700	1,462,329	0	(326)	0	0	0	2,050,000	05/22/2021
3129880		DENVER	CO		09/03/2021	3.111	946,753	0	(482)	0	0	0	1,955,000	05/21/2021
3129711		SANTA CLARA	CA		09/03/2021	2.602	1,144,004	0	(157)	0	0	0	1,900,000	05/07/2021
3130205		CARBONDALE	CO		12/23/2022	5.331	710,478	0	(233)	0	0	0	1,800,000	04/21/2021
3129496		MIAMI	FL		09/03/2021	3.236	561,451	0	(486)	0	0	0	775,000	04/20/2021
3130659		EL DORADO HILLS	CA		09/03/2021	3.022	1,348,023	0	(583)	0	0	0	1,710,000	06/12/2021
3130329		GLENDALE	AZ		09/03/2021	3.375	361,286	0	(305)	0	0	0	481,000	03/25/2021
3129399		GLENDALE	CA		09/03/2021	2.630	865,780	0	(31)	0	0	0	1,420,000	04/20/2021
3129456		PRIOR LAKE	MN		09/03/2021	2.645	1,044,417	0	39	0	0	0	1,375,000	04/27/2021
3129826		BELLAIRE	TX		09/03/2021	2.606	939,395	0	(117)	0	0	0	1,210,000	05/03/2021
3130155		CHEVY CHASE	MD		09/03/2021	2.764	1,063,696	0	(492)	0	0	0	2,250,000	05/19/2021
3129341		AUSTIN	TX		12/23/2022	5.573	655,000	0	(156)	0	0	0	1,200,000	04/29/2021
3129048		ARLINGTON	VA		12/23/2022	5.353	908,290	0	(303)	0	0	0	1,750,000	04/08/2021
3129248		ESTERO	FL		09/07/2021	3.580	308,609	0	(325)	0	0	0	340,000	04/11/2021
3130110		LOS GATOS	CA		09/07/2021	2.702	1,414,096	0	(333)	0	0	0	2,470,000	05/10/2021
3130415		LAS VEGAS	NV		12/23/2022	5.400	873,598	0	(223)	0	0	0	1,475,000	05/25/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3130114		MOUNTAIN GREEN	UT		12/23/2022	5.436	520,515	0	(110)	0	0	0	1,270,000	05/20/2021
3128610		CHARLESTON	SC		09/08/2021	2.653	607,098	0	31	0	0	0	1,325,000	03/24/2021
3129009		OAK ISLAND	NC		09/08/2021	2.619	262,510	0	(20)	0	0	0	341,000	03/02/2021
3130523		POTOMAC	MD		09/08/2021	2.865	988,683	0	(544)	0	0	0	1,578,000	06/09/2021
3130953		FORT MYERS	FL		09/08/2021	3.164	1,015,389	0	(509)	0	0	0	1,295,000	06/09/2021
3129512		BOULDER	CO		09/08/2021	3.018	1,180,775	0	(527)	0	0	0	1,890,000	04/27/2021
3130037		WILMINGTON	NC		09/08/2021	3.100	693,558	0	(412)	0	0	0	1,150,000	05/14/2021
3129274		PORTLAND	OR		09/08/2021	3.135	753,106	0	(357)	0	0	0	1,000,000	04/22/2021
3129494		THOUSAND OAKS	CA		09/08/2021	2.943	724,617	0	(195)	0	0	0	1,020,000	04/27/2021
3129444		ALEXANDRIA	VA		09/08/2021	3.210	1,069,540	0	(758)	0	0	0	1,350,000	04/14/2021
3129301		DALLAS	TX		09/08/2021	2.733	774,730	0	(94)	0	0	0	1,226,000	05/03/2021
3130752		BUCKEYE	AZ		09/08/2021	2.992	190,710	0	(187)	0	0	0	408,000	03/08/2021
3131149		LAFAYETTE	CA		09/08/2021	2.777	1,164,833	0	(485)	0	0	0	1,900,000	07/16/2021
3129454		SEATTLE	WA		09/08/2021	3.452	889,792	0	(590)	0	0	0	1,500,000	05/05/2021
3130757		SARASOTA	FL		09/08/2021	2.920	259,819	0	(343)	0	0	0	700,000	04/13/2021
3129061		CARY	NC		09/08/2021	2.877	573,711	0	(32)	0	0	0	743,000	04/13/2021
3129623		EL DORADO HILLS	CA		12/23/2022	5.455	551,188	0	(118)	0	0	0	929,000	05/19/2021
3130766		WOODBURY	NY		12/23/2022	5.383	1,069,181	0	(269)	0	0	0	1,815,000	05/12/2021
3130222		HOUSTON	TX		12/23/2022	5.422	605,212	0	(141)	0	0	0	1,150,000	05/06/2021
3130292		SOUTHLAKE	TX		09/09/2021	3.203	750,069	0	(1,134)	0	0	0	1,450,000	05/17/2021
3130326		GLENDALE	AZ		09/09/2021	3.377	353,109	0	(296)	0	0	0	470,000	03/25/2021
3129492		VIENNA	VA		09/09/2021	2.747	1,453,938	0	(98)	0	0	0	1,950,000	04/21/2021
3128165		CHARLOTTESVILLE	VA		09/09/2021	2.597	730,178	0	(131)	0	0	0	1,500,000	01/21/2021
3130033		HADDONFIELD	NJ		09/09/2021	2.750	769,617	0	(40)	0	0	0	1,020,000	05/11/2021
3129695		STEPHENVILLE	TX		09/09/2021	3.421	143,656	0	(158)	0	0	0	157,500	04/21/2021
3129610		HOUSTON	TX		09/09/2021	2.647	1,300,103	0	39	0	0	0	1,685,000	04/22/2021
3129721		SAN JOSE	CA		09/09/2021	2.597	1,104,508	0	(254)	0	0	0	2,400,000	05/03/2021
3130327		GLENDALE	AZ		09/09/2021	3.377	356,873	0	(300)	0	0	0	475,000	03/25/2021
3129450		DALLAS	TX		09/09/2021	3.174	1,255,305	0	(431)	0	0	0	1,600,000	04/22/2021
3129107		MIDLOTHIAN	VA		09/09/2021	3.141	716,973	0	(378)	0	0	0	1,000,000	04/07/2021
3130583		HALF MOON BAY	CA		12/23/2022	5.440	1,004,702	0	(211)	0	0	0	2,360,000	06/10/2021
3130471		PUYALLUP	WA		12/23/2022	5.406	611,728	0	(141)	0	0	0	1,125,000	06/01/2021
3129819		OLD GREENWICH	CT		09/10/2021	2.820	1,467,352	0	(384)	0	0	0	1,915,030	05/05/2021
3129618		CASA GRANDE	AZ		09/10/2021	3.531	218,387	0	(89)	0	0	0	280,000	03/23/2021
3130710		NAPA	CA		09/10/2021	3.153	867,182	0	(358)	0	0	0	1,100,000	05/25/2021
3129451		MECHANICSVILLE	VA		09/10/2021	2.667	943,735	0	98	0	0	0	1,375,000	05/04/2021
3130740		ESTERO	FL		09/10/2021	2.804	357,574	0	(115)	0	0	0	460,000	04/07/2021
3129902		BROOKLINE	MA		09/10/2021	2.620	933,942	0	(69)	0	0	0	1,480,000	05/11/2021
3131160		PLEASANT HILL	CA		09/10/2021	2.876	924,373	0	(473)	0	0	0	1,350,000	07/06/2021
3129801		HOUSTON	TX		09/10/2021	2.973	231,734	0	(449)	0	0	0	330,000	04/21/2021
3129652		SELBYVILLE	DE		09/10/2021	2.934	370,831	0	(445)	0	0	0	470,000	02/10/2021
3129655		NAPLES	FL		09/10/2021	3.163	571,843	0	(345)	0	0	0	840,000	05/10/2021
3129483		VALLEJO	CA		09/10/2021	3.064	626,313	0	(181)	0	0	0	800,000	04/21/2021
3130141		VACAVILLE	CA		12/23/2022	5.489	527,588	0	(103)	0	0	0	1,200,000	05/25/2021
3129243		LAS VEGAS	NV		12/23/2022	5.399	618,481	0	(175)	0	0	0	1,375,000	04/21/2021
3130916		POINT PLEASANT	NJ		12/23/2022	5.727	576,703	0	(156)	0	0	0	1,620,000	05/27/2021
3128009		HUNTSVILLE	AL		09/13/2021	3.084	1,118,689	0	392	0	0	0	1,500,000	02/04/2021
3130053		ALTADENA	CA		09/13/2021	2.929	960,439	0	(308)	0	0	0	1,800,000	05/01/2021
3129717		LITTLE RIVER	SC		09/13/2021	3.058	132,289	0	(155)	0	0	0	230,900	05/17/2021
3129297		SAN RAMON	CA		09/13/2021	2.633	837,591	0	(19)	0	0	0	1,600,000	04/30/2021
3131424		AUSTIN	TX		09/13/2021	3.086	1,349,615	0	(904)	0	0	0	1,825,000	06/18/2021
3130275		MATTHEWS	NC		09/13/2021	2.974	749,424	0	(212)	0	0	0	1,060,000	05/26/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3129710		HALF MOON BAY	CA		09/13/2021	2.815	731,289	0	(204)	0	0	0	1,410,000	04/01/2021
3131356		LOS ALTOS	CA		09/13/2021	2.674	1,402,297	0	(471)	0	0	0	4,600,000	07/27/2021
3130631		FALLS CHURCH	VA		12/23/2022	5.370	989,588	0	(274)	0	0	0	1,930,000	06/11/2021
3131550		PRINEVILLE	OR		12/23/2022	5.371	546,459	0	(151)	0	0	0	935,000	06/21/2021
3130282		AUSTIN	TX		12/23/2022	5.394	877,848	0	(223)	0	0	0	2,900,000	05/31/2021
3130491		INCLINE VILLAGE	NV		12/23/2022	5.489	833,064	0	(162)	0	0	0	3,150,000	06/25/2021
3130823		SEATTLE	WA		12/23/2022	5.485	801,497	0	(155)	0	0	0	1,300,000	06/15/2021
3130268		THOUSAND OAKS	CA		12/23/2022	5.489	591,306	0	(115)	0	0	0	960,000	05/20/2021
3130797		LOS ANGELES	CA		12/23/2022	5.444	780,019	0	(165)	0	0	0	1,675,000	05/16/2021
3129532		OAKLAND	CA		09/14/2021	2.848	1,252,335	0	(200)	0	0	0	2,180,000	04/30/2021
3131848		MANHATTAN BEACH	CA		09/14/2021	2.839	1,427,980	0	(916)	0	0	0	1,900,000	06/10/2021
3130436		CREVE COEUR	MO		09/14/2021	3.180	671,748	0	(262)	0	0	0	1,400,000	11/24/2020
3130142		WEST CHESTER	PA		09/14/2021	3.101	725,350	0	(442)	0	0	0	915,000	05/20/2021
3128785		ANNAPOLIS	MD		09/14/2021	3.426	779,506	0	(258)	0	0	0	1,200,000	04/08/2021
3130066		SAN RAFAEL	CA		09/14/2021	2.904	1,178,399	0	(482)	0	0	0	1,650,000	03/26/2021
3128936		TOOL	TX		09/14/2021	2.635	528,088	0	(10)	0	0	0	835,000	03/10/2021
3129712		TIMNATH	CO		09/14/2021	2.948	643,646	0	(163)	0	0	0	855,000	05/14/2021
3130483		CHARLOTTE	NC		09/14/2021	2.627	1,263,294	0	(54)	0	0	0	2,050,000	06/04/2021
3131279		FREMONT	CA		09/14/2021	2.784	1,051,113	0	(410)	0	0	0	1,680,000	07/11/2021
3130922		COLLEGE GROVE	TN		09/14/2021	3.039	758,585	0	(282)	0	0	0	1,025,000	06/24/2021
3131264		NAPLES	FL		12/23/2022	5.427	436,613	0	(126)	0	0	0	1,048,000	06/08/2021
3128517		MIAMI	FL		12/23/2022	5.364	462,758	0	(155)	0	0	0	840,000	03/01/2021
3130849		SUNNYVALE	CA		09/15/2021	3.087	1,258,887	0	(875)	0	0	0	2,165,000	06/28/2021
3129980		SEVERNA PARK	MD		09/15/2021	2.840	610,540	0	(115)	0	0	0	850,000	05/14/2021
3130847		HUNTSVILLE	AL		09/15/2021	3.122	919,465	0	(475)	0	0	0	1,200,000	06/23/2021
3129313		INGLEWOOD	CA		09/15/2021	2.855	800,069	0	(109)	0	0	0	1,028,642	05/02/2021
3128927		PINECREST	FL		09/15/2021	2.957	945,824	0	(207)	0	0	0	1,700,000	04/02/2021
3129570		CHARLESTON	SC		09/15/2021	2.779	1,064,805	0	(438)	0	0	0	1,750,000	05/11/2021
3129802		BOCA RATON	FL		09/15/2021	2.838	1,334,720	0	(263)	0	0	0	2,300,000	01/07/2021
3128920		ANNANDALE	VA		09/15/2021	3.014	200,807	0	(4)	0	0	0	500,000	03/23/2021
3129638		HALESITE	NY		09/15/2021	2.949	1,127,569	0	230	0	0	0	1,575,000	06/10/2021
3130520		HINSDALE	IL		09/15/2021	3.056	969,141	0	(279)	0	0	0	1,250,000	04/21/2021
3130613		BOULDER	CO		09/15/2021	2.838	754,374	0	(148)	0	0	0	1,970,000	06/23/2021
3130882		MCLEAN	VA		09/15/2021	3.159	1,380,708	0	(494)	0	0	0	1,755,000	06/15/2021
3129083		AUSTIN	TX		09/15/2021	2.769	91,098	0	(198)	0	0	0	290,000	02/22/2021
3129582		FORT WORTH	TX		12/23/2022	5.399	622,098	0	(159)	0	0	0	1,050,000	04/26/2021
3130366		LEHI	UT		01/26/2022	3.284	727,401	0	(249)	0	0	0	938,000	05/19/2021
3129998		BOCA GRANDE	FL		12/23/2022	5.445	577,681	0	(98)	0	0	0	2,900,000	06/02/2021
3130584		SALT LAKE CITY	UT		09/16/2021	3.228	912,646	0	(531)	0	0	0	1,162,000	05/26/2021
3129540		PHILADELPHIA	PA		09/16/2021	2.911	736,119	0	(260)	0	0	0	1,485,000	04/06/2021
3130189		PASADENA	CA		09/16/2021	3.032	1,390,274	0	(507)	0	0	0	1,900,000	05/21/2021
3130309		NAPLES	FL		09/16/2021	3.216	667,595	0	(136)	0	0	0	860,000	05/13/2021
3130293		AURORA	CO		09/16/2021	3.481	178,719	0	(109)	0	0	0	500,000	06/08/2021
3130858		SEAL BEACH	CA		09/16/2021	3.352	1,062,115	0	(616)	0	0	0	1,335,000	06/23/2021
3130486		BEND	OR		09/16/2021	3.011	537,789	0	(488)	0	0	0	870,000	06/21/2021
3129753		EL DORADO HILLS	CA		09/16/2021	2.604	582,448	0	(71)	0	0	0	1,015,000	05/03/2021
3131094		CLARENDON HILLS	IL		09/16/2021	2.744	626,909	0	(61)	0	0	0	1,075,000	05/21/2021
3130357		MOUNT PLEASANT	SC		09/16/2021	3.134	742,041	0	(383)	0	0	0	1,350,000	05/26/2021
3130629		JOHNS ISLAND	SC		12/23/2022	5.411	647,730	0	(150)	0	0	0	1,075,000	06/04/2021
3130609		ATLANTA	GA		12/23/2022	5.357	730,085	0	(221)	0	0	0	1,355,000	06/18/2021
3131710		SUNNYVALE	CA		09/17/2021	2.969	1,103,022	0	(689)	0	0	0	1,550,000	06/23/2021
3130650		SEATTLE	WA		09/17/2021	3.143	1,223,450	0	(417)	0	0	0	1,550,000	06/07/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3130732		BUDA	TX		09/17/2021	3.041	197,503	0	(79)	0	0	0	273,000	04/15/2021
3129683		CUSTER	WA		09/17/2021	3.054	975,613	0	(317)	0	0	0	1,350,000	05/05/2021
3128681		ARLINGTON	VA		09/17/2021	2.793	1,202,274	0	(302)	0	0	0	1,950,000	03/04/2021
3131474		MT PLEASANT	SC		09/17/2021	2.881	970,221	0	(487)	0	0	0	1,255,000	07/28/2021
3130569		SANTA BARBARA	CA		12/23/2022	5.395	636,174	0	(162)	0	0	0	2,725,000	06/15/2021
3130577		PHOENIX	AZ		12/23/2022	5.357	656,175	0	(199)	0	0	0	1,767,000	05/19/2021
3130763		HONOLULU	HI		09/20/2021	2.582	1,065,187	0	(210)	0	0	0	2,400,000	06/26/2021
3131639		SAN DIEGO	CA		09/20/2021	2.742	1,306,959	0	(652)	0	0	0	1,670,000	05/24/2021
3130688		PLEASANTON	CA		09/20/2021	2.631	895,812	0	(27)	0	0	0	1,820,000	07/06/2021
3130134		WOODINVILLE	WA		09/20/2021	2.994	1,483,123	0	(789)	0	0	0	2,650,000	05/19/2021
3130194		ALAMEDA	CA		09/20/2021	2.962	881,233	0	(549)	0	0	0	1,403,000	05/20/2021
3129063		GREAT FALLS	VA		09/20/2021	3.160	1,256,902	0	(657)	0	0	0	2,150,000	04/12/2021
3129662		SELBYVILLE	DE		09/20/2021	2.808	298,080	0	(226)	0	0	0	488,000	05/04/2021
3130969		PROSPER	TX		09/20/2021	2.819	719,807	0	(189)	0	0	0	950,000	07/02/2021
3130522		SAMMAMISH	WA		09/20/2021	3.106	971,144	0	(557)	0	0	0	1,275,000	06/03/2021
3131885		CARLSBAD	CA		09/20/2021	2.887	1,029,209	0	(483)	0	0	0	1,375,000	07/09/2021
3129781		WINCHESTER	MA		12/23/2022	5.357	701,603	0	(213)	0	0	0	2,273,000	06/03/2021
3130820		RANCHO SANTA MARGARIT	CA		12/23/2022	5.356	807,622	0	(270)	0	0	0	1,550,000	06/21/2021
3130355		PARKER	CO		12/23/2022	5.447	709,623	0	(150)	0	0	0	1,560,000	06/16/2021
3130679		EL DORADO HILLS	CA		12/23/2022	5.450	849,429	0	(180)	0	0	0	1,395,000	05/29/2021
3128999		MANHATTAN BEACH	CA		12/23/2022	5.494	1,041,597	0	(204)	0	0	0	3,000,000	04/02/2021
3128714		BATON ROUGE	LA		12/23/2022	5.411	1,032,618	0	(266)	0	0	0	2,400,000	03/04/2021
3130461		JACKSONVILLE	FL		12/23/2022	5.495	641,526	0	(126)	0	0	0	1,050,000	06/01/2021
3129845		GOLDEN	CO		12/23/2022	5.438	508,970	0	(134)	0	0	0	915,000	05/03/2021
3131454		BOCA RATON	FL		09/21/2021	2.754	1,017,312	0	(510)	0	0	0	1,285,000	07/21/2021
3131329		SAN MARCOS	CA		09/21/2021	2.783	1,037,072	0	(377)	0	0	0	1,665,000	07/26/2021
3131604		DENVER	CO		09/21/2021	2.952	1,338,232	0	(913)	0	0	0	1,715,000	06/23/2021
3130618		MOUNT PLEASANT	SC		09/21/2021	3.040	667,595	0	(279)	0	0	0	852,000	06/23/2021
3129731		NASHVILLE	TN		09/21/2021	3.303	361,409	0	(421)	0	0	0	420,000	03/23/2021
3130848		LAFAYETTE	CA		09/21/2021	3.005	858,467	0	(544)	0	0	0	1,650,000	06/22/2021
3129055		BONITA SPRINGS	FL		09/21/2021	3.064	688,653	0	(498)	0	0	0	1,350,000	06/17/2021
3130987		KIRKLAND	WA		09/21/2021	2.920	920,609	0	(325)	0	0	0	1,250,000	06/09/2021
3130806		LOS ANGELES	CA		09/21/2021	2.977	948,811	0	(699)	0	0	0	2,500,000	03/10/2021
3131982		LEANDER	TX		09/21/2021	2.620	874,508	0	(468)	0	0	0	1,175,000	08/20/2021
3130082		BOTHELL	WA		09/21/2021	3.139	1,213,610	0	(615)	0	0	0	1,540,000	05/21/2021
3129994		ALISO VIEJO	CA		12/23/2022	5.458	563,895	0	(167)	0	0	0	1,110,000	10/29/2020
3131729		ALEXANDRIA	VA		12/23/2022	5.388	751,279	0	(190)	0	0	0	1,630,000	06/09/2021
3130744		FORT MYERS	FL		09/22/2021	2.990	549,937	0	(496)	0	0	0	881,000	04/14/2021
3130595		ST AUGUSTINE	FL		09/22/2021	2.797	982,848	0	(338)	0	0	0	1,850,000	07/01/2021
3130046		OAKTON	VA		09/22/2021	3.018	867,559	0	(390)	0	0	0	1,100,000	05/22/2021
3130942		ATLANTA	GA		09/22/2021	3.439	220,423	0	(164)	0	0	0	280,000	07/03/2021
3130434		VIENNA	VA		09/22/2021	2.646	1,350,320	0	38	0	0	0	1,750,000	06/03/2021
3131158		BLUFFTON	SC		09/22/2021	2.860	624,370	0	(384)	0	0	0	1,880,000	07/16/2021
3131374		BEDFORD	NH		09/22/2021	3.095	543,438	0	(1,819)	0	0	0	824,000	07/16/2021
3129637		SELBYVILLE	DE		09/22/2021	3.005	409,126	0	(412)	0	0	0	520,000	04/21/2021
3130516		SOLVANG	CA		09/22/2021	2.993	782,622	0	(418)	0	0	0	2,100,000	06/02/2021
3130912		PARKLAND	FL		09/22/2021	3.157	1,116,811	0	(442)	0	0	0	1,420,000	06/22/2021
3131142		UPLAND	CA		09/22/2021	2.860	672,630	0	(396)	0	0	0	1,050,000	06/15/2021
3128439		SARASOTA	FL		09/22/2021	2.990	1,131,364	0	(114)	0	0	0	1,750,000	03/06/2021
3130669		SEATTLE	WA		09/22/2021	3.492	955,041	0	3,788	0	0	0	1,475,000	06/08/2021
3131678		CHARLOTTE	NC		09/22/2021	2.935	1,483,569	0	(1,417)	0	0	0	2,250,000	04/19/2021
3131635		SAN RAMON	CA		09/22/2021	2.537	1,213,733	0	(462)	0	0	0	2,175,000	07/09/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3131597		SAN JOSE	CA		12/23/2022	5.364	944,718	0	(260)	0	0	0	2,265,000	07/30/2021
3131022		SEATTLE	WA		12/23/2022	5.411	516,301	0	(119)	0	0	0	940,000	06/22/2021
3129424		DALLAS	TX		12/23/2022	5.406	802,415	0	(206)	0	0	0	1,375,000	02/22/2021
3129799		SANTA BARBARA	CA		09/23/2021	3.041	855,317	0	(286)	0	0	0	3,850,000	03/30/2021
3130519		SPRING	TX		09/23/2021	2.623	986,674	0	(62)	0	0	0	1,271,000	06/03/2021
3131438		TRUCKEE	CA		09/23/2021	3.001	991,602	0	(503)	0	0	0	1,250,000	07/10/2021
3131104		MEQUON	WI		09/23/2021	2.887	713,182	0	(801)	0	0	0	1,150,000	06/03/2021
3130245		DUBLIN	CA		09/23/2021	2.822	923,469	0	(234)	0	0	0	1,375,000	05/26/2021
3131097		REDWOOD CITY	CA		09/23/2021	2.892	1,034,518	0	(428)	0	0	0	1,680,000	06/29/2021
3131444		CAVE CREEK	AZ		09/23/2021	3.116	718,762	0	(542)	0	0	0	975,000	07/22/2021
3131240		WALNUT CREEK	CA		09/23/2021	2.783	842,357	0	(331)	0	0	0	1,650,000	07/22/2021
3130418		LAKEWAY	TX		09/23/2021	3.174	611,836	0	(217)	0	0	0	805,000	06/04/2021
3130971		GLENDORA	CA		09/23/2021	2.738	934,103	0	(750)	0	0	0	1,600,000	06/05/2021
3130961		GEORGETOWN	TX		09/23/2021	3.103	165,274	0	(267)	0	0	0	320,000	07/08/2021
3129680		CORAL GABLES	FL		09/23/2021	3.150	919,043	0	(599)	0	0	0	1,485,000	04/26/2021
3131880		SIMI VALLEY	CA		09/23/2021	2.948	769,131	0	(533)	0	0	0	1,150,000	07/28/2021
3131155		HOMEWOOD	AL		09/23/2021	2.750	792,316	0	(407)	0	0	0	1,515,000	07/20/2021
3130479		BELLINGHAM	WA		12/23/2022	5.434	455,217	0	(77)	0	0	0	760,000	06/10/2021
3130117		GLEN ALLEN	VA		12/23/2022	5.417	413,500	0	(96)	0	0	0	809,000	06/01/2021
3130833		LAS VEGAS	NV		12/23/2022	5.596	597,866	0	(145)	0	0	0	1,325,000	06/25/2021
3131895		LA HABRA HEIGHTS	CA		09/24/2021	2.831	1,391,768	0	(954)	0	0	0	2,030,000	07/15/2021
3131080		BLUFFTON	SC		09/24/2021	3.128	280,360	0	(128)	0	0	0	355,000	07/15/2021
3129602		NASHVILLE	TN		09/24/2021	2.922	664,069	0	(234)	0	0	0	1,110,000	04/30/2021
3129089		PORTSMOUTH	VA		09/24/2021	2.657	84,360	0	62	0	0	0	137,000	01/05/2021
3129713		WATERTOWN	MA		09/24/2021	3.012	847,678	0	(398)	0	0	0	1,258,000	05/10/2021
3130393		POTOMAC	MD		12/23/2022	5.417	863,086	0	(200)	0	0	0	1,435,000	05/24/2021
3129452		DALLAS	TX		09/27/2021	3.050	811,628	0	(270)	0	0	0	1,100,000	04/19/2021
3130736		VERO BEACH	FL		09/27/2021	3.187	366,794	0	(266)	0	0	0	480,000	03/20/2021
3130598		TRACY	CA		09/27/2021	2.770	653,170	0	10	0	0	0	845,000	05/10/2021
3131283		SANTA BARBARA	CA		09/27/2021	3.188	1,725,711	0	(2,194)	0	0	0	3,000,000	07/14/2021
3130481		PASADENA	CA		09/27/2021	2.730	1,069,170	0	(141)	0	0	0	1,875,000	06/21/2021
3130580		CHARLESTON	SC		09/27/2021	2.707	977,873	0	(192)	0	0	0	1,700,000	06/16/2021
3130098		BIRMINGHAM	AL		09/27/2021	3.115	739,261	0	(401)	0	0	0	1,002,000	05/12/2021
3131203		HOUSTON	TX		09/27/2021	2.614	1,256,736	0	(128)	0	0	0	1,729,000	07/15/2021
3131744		SUNNYVALE	CA		09/27/2021	2.741	1,324,793	0	(862)	0	0	0	2,400,000	06/18/2021
3128967		KEY BISCAYNE	FL		09/27/2021	2.848	702,562	0	(114)	0	0	0	1,050,000	03/15/2021
3130586		SEATTLE	WA		12/23/2022	5.370	950,280	0	(263)	0	0	0	2,275,000	06/22/2021
3131186		ALEXANDRIA	VA		12/23/2022	5.394	719,819	0	(165)	0	0	0	1,420,000	01/26/2021
3131763		CARLSBAD	CA		12/23/2022	5.338	1,004,207	0	(331)	0	0	0	2,098,000	08/05/2021
3130398		BELLEVUE	WA		12/23/2022	5.378	717,612	0	(181)	0	0	0	1,550,000	06/15/2021
3130536		MCLEAN	VA		12/23/2022	5.403	747,046	0	(212)	0	0	0	1,650,000	06/05/2021
3128980		MERCER ISLAND	WA		12/23/2022	5.417	748,058	0	(174)	0	0	0	1,630,000	04/27/2021
3130371		SARASOTA	FL		12/23/2022	5.417	421,944	0	(98)	0	0	0	730,000	05/24/2021
3129693		SEATTLE	WA		09/28/2021	3.237	1,063,382	0	(587)	0	0	0	1,350,000	03/12/2021
3131429		FREMONT	CA		09/28/2021	2.711	1,371,063	0	(275)	0	0	0	2,750,000	07/18/2021
3130384		MARY ESTHER	FL		09/28/2021	3.122	926,930	0	(479)	0	0	0	1,400,000	07/06/2021
3131445		SANTA CLARITA	CA		09/28/2021	2.782	952,032	0	(380)	0	0	0	1,472,000	07/16/2021
3131620		DAVIDSONVILLE	MD		09/28/2021	2.833	815,960	0	(3,942)	0	0	0	1,200,000	07/16/2021
3129617		SPARKS	NV		09/28/2021	3.020	588,978	0	(286)	0	0	0	1,100,000	05/10/2021
3130808		SAINT CLOUD	FL		09/28/2021	3.196	286,149	0	(197)	0	0	0	363,000	06/24/2021
3130334		LAS VEGAS	NV		09/28/2021	3.416	379,062	0	67	0	0	0	518,000	03/23/2021
3129912		LEANDER	TX		09/28/2021	2.875	632,976	0	(53)	0	0	0	845,000	05/20/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3131446		LOS GATOS	CA		09/28/2021	2.588	1,298,856	0	(250)	0	0	0	1,930,000	07/21/2021
3130480		LA CANADA	CA		09/28/2021	2.890	1,079,125	0	(494)	0	0	0	2,420,000	06/01/2021
3130899		CAROLINA SHORES	NC		09/28/2021	3.186	199,765	0	(133)	0	0	0	265,000	06/10/2021
3130625		NOLENSVILLE	TN		09/28/2021	3.219	754,710	0	(462)	0	0	0	950,000	06/09/2021
3131343		MONTE SERENO	CA		09/28/2021	2.767	1,755,372	0	(796)	0	0	0	3,932,000	07/23/2021
3131106		CARY	NC		09/28/2021	2.826	550,241	0	(121)	0	0	0	702,000	07/19/2021
3130860		ANGEL FIRE	NM		09/28/2021	3.208	403,975	0	(433)	0	0	0	790,000	06/17/2021
3130374		DALLAS	TX		12/23/2022	5.357	435,751	0	(132)	0	0	0	1,050,000	06/07/2021
3131187		RENTON	WA		12/23/2022	5.330	819,529	0	(269)	0	0	0	1,725,000	07/20/2021
3131134		MILTON	MA		01/26/2022	3.075	708,884	0	(425)	0	0	0	800,000	07/16/2021
3131578		PROSPER	TX		09/29/2021	2.922	1,219,100	0	(879)	0	0	0	1,525,000	06/30/2021
3130915		DENVER	CO		09/29/2021	3.535	310,425	0	9	0	0	0	426,000	06/30/2021
3130711		RANCHO CUCAMONGA	CA		09/29/2021	2.671	654,730	0	72	0	0	0	1,359,000	06/17/2021
3131066		OJAI	CA		09/29/2021	2.688	876,755	0	(249)	0	0	0	2,060,000	07/06/2021
3132017		RANCHO SANTA FE	CA		09/29/2021	2.642	961,222	0	(439)	0	0	0	1,975,000	06/23/2021
3130244		COLUMBINE VALLEY	CO		09/29/2021	2.795	913,781	0	(350)	0	0	0	1,333,000	05/13/2021
3130385		LOS GATOS	CA		09/29/2021	3.007	1,074,009	0	(564)	0	0	0	1,600,000	06/04/2021
3132172		SAN DIEGO	CA		09/29/2021	3.167	930,679	0	(736)	0	0	0	1,565,000	08/05/2021
3131691		JUPITER	FL		09/29/2021	2.686	1,138,741	0	(334)	0	0	0	1,500,000	07/16/2021
3129381		DENVER	CO		09/29/2021	3.209	1,174,526	0	(254)	0	0	0	1,550,000	05/28/2021
3130515		FAYETTEVILLE	GA		09/29/2021	3.080	828,840	0	(983)	0	0	0	1,250,000	06/05/2021
3132081		UPLAND	CA		12/23/2022	5.406	457,168	0	(105)	0	0	0	1,390,000	07/29/2021
3131025		MILLBRAE	CA		12/23/2022	5.388	732,702	0	(185)	0	0	0	1,950,000	06/08/2021
3130780		BERKELEY	CA		12/23/2022	5.451	668,696	0	(142)	0	0	0	1,550,000	06/08/2021
3130059		MIAMI	FL		12/23/2022	5.376	998,219	0	(278)	0	0	0	1,950,000	05/04/2021
3129854		PORTLAND	OR		09/30/2021	3.386	741,624	0	(347)	0	0	0	1,000,000	05/08/2021
3130897		SAINT SIMONS ISLAND	GA		09/30/2021	2.848	1,242,340	0	(197)	0	0	0	2,019,000	06/21/2021
3129986		MOUNTAIN LAKES	NJ		09/30/2021	2.953	846,619	0	(227)	0	0	0	1,175,000	05/14/2021
3131737		PLANO	TX		09/30/2021	2.958	733,825	0	(544)	0	0	0	965,000	07/09/2021
3131383		TEMECULA	CA		09/30/2021	2.851	936,394	0	(142)	0	0	0	1,430,000	08/03/2021
3131545		DEL MAR	CA		09/30/2021	2.722	1,104,234	0	(681)	0	0	0	2,900,000	05/25/2021
3129979		KENNETT SQ	PA		09/30/2021	2.862	753,764	0	(88)	0	0	0	1,047,000	05/25/2021
3131211		DENVER	CO		09/30/2021	2.886	632,405	0	(298)	0	0	0	1,300,000	07/22/2021
3129558		WOODBINE	MD		09/30/2021	2.848	681,964	0	(112)	0	0	0	1,250,000	05/14/2021
3131089		BOCA RATON	FL		09/30/2021	3.124	297,854	0	(152)	0	0	0	449,000	06/29/2021
3130966		PASADENA	TX		09/30/2021	2.992	168,743	0	(19)	0	0	0	239,500	07/12/2021
3131910		CHARLOTTE	NC		09/30/2021	2.757	647,102	0	(469)	0	0	0	915,000	08/12/2021
3130974		MOUNTAIN VIEW	CA		12/23/2022	5.337	907,630	0	(299)	0	0	0	1,925,000	07/03/2021
3130887		DALLAS	TX		12/23/2022	5.427	625,561	0	(146)	0	0	0	1,194,000	06/12/2021
3130670		SOUTH DAYTONA	FL		12/23/2022	9.304	219,132	0	(216)	0	0	0	1,125,000	06/10/2021
3132130		CAMPBELL	CA		12/23/2022	5.389	729,050	0	(166)	0	0	0	1,720,000	08/03/2021
3131516		CONCORD	CA		10/01/2021	2.886	845,702	0	(403)	0	0	0	1,070,000	07/20/2021
3131872		KIRKLAND	WA		10/01/2021	2.722	805,056	0	(498)	0	0	0	2,025,000	08/09/2021
3130666		ORLANDO	FL		10/01/2021	2.366	376,113	0	(1,058)	0	0	0	780,000	07/08/2021
3131040		SOUTH MIAMI	FL		10/01/2021	2.976	1,454,648	0	(868)	0	0	0	2,350,000	07/08/2021
3131857		SACRAMENTO	CA		10/01/2021	2.963	727,630	0	(472)	0	0	0	1,030,000	08/07/2021
3131741		BELLEVUE	WA		10/01/2021	2.652	1,163,637	0	(488)	0	0	0	3,050,000	08/11/2021
3131698		LAGUNA NIGUEL	CA		10/01/2021	3.048	992,085	0	(931)	0	0	0	1,725,000	08/05/2021
3128990		SUPPLY	NC		10/01/2021	2.807	254,295	0	(80)	0	0	0	750,000	04/09/2021
3131143		DRAPER	UT		10/01/2021	2.663	1,044,935	0	(394)	0	0	0	2,400,000	07/26/2021
3130908		BANNER ELK	NC		10/01/2021	3.172	184,033	0	(178)	0	0	0	265,000	05/05/2021
3131358		DENVER	CO		10/01/2021	2.878	671,745	0	(339)	0	0	0	1,225,000	07/15/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3130802		NEWBERG	OR		10/01/2021	3.226	666,297	0	(414)	0	0	0	1,050,000	04/07/2021
3130879		TROY	OH		10/01/2021	3.161	976,584	0	(407)	0	0	0	1,240,000	07/05/2021
3130998		PLEASANTON	CA		10/01/2021	2.949	1,470,606	0	(339)	0	0	0	2,655,000	07/06/2021
3131436		LOUISBURG	NC		10/01/2021	3.741	100,500	0	29	0	0	0	130,000	07/23/2021
3130514		SANTA ANA	CA		10/01/2021	3.078	975,616	0	(229)	0	0	0	1,350,000	05/27/2021
3131596		NEW ORLEANS	LA		10/01/2021	2.615	962,417	0	(700)	0	0	0	1,400,000	06/18/2021
3131324		CHALFONT	PA		12/23/2022	5.330	591,038	0	(194)	0	0	0	1,090,000	07/20/2021
3131319		SAN MARCOS	CA		12/23/2022	5.412	641,668	0	(165)	0	0	0	1,300,000	07/07/2021
3132197		AUSTIN	TX		10/04/2021	2.859	784,001	0	(447)	0	0	0	985,000	09/02/2021
3131773		VENICE	FL		10/04/2021	2.044	197,676	0	(809)	0	0	0	530,000	05/27/2021
3131230		CLARKESVILLE	GA		10/04/2021	3.470	201,686	0	(130)	0	0	0	225,000	07/14/2021
3130707		YAKIMA	WA		10/04/2021	2.929	607,541	0	(202)	0	0	0	800,000	05/18/2021
3129404		DELRAY BEACH	FL		10/04/2021	3.043	735,798	0	(263)	0	0	0	1,175,000	05/03/2021
3132152		LOS ANGELES	CA		10/04/2021	2.841	767,908	0	(144)	0	0	0	980,000	08/14/2021
3129384		BETHESDA	MD		10/04/2021	2.939	1,137,415	0	(296)	0	0	0	1,875,000	04/15/2021
3130300		DECATUR	GA		12/23/2022	5.370	559,764	0	(155)	0	0	0	978,000	05/25/2021
3131576		ATLANTA	GA		12/23/2022	5.364	528,514	0	(146)	0	0	0	1,200,000	07/27/2021
3131574		QUEENSTOWN	MD		12/23/2022	5.374	574,444	0	(413)	0	0	0	1,189,000	08/02/2021
3130565		MERCER ISLAND	WA		12/23/2022	5.394	1,029,533	0	(261)	0	0	0	2,092,000	06/02/2021
3131692		JUPITER	FL		12/23/2022	5.749	544,208	0	726	0	0	0	1,000,000	07/06/2021
3130197		SAN FRANCISCO	CA		12/23/2022	5.434	719,040	0	(169)	0	0	0	1,425,000	06/08/2021
3131207		GREAT FALLS	VA		12/23/2022	5.383	1,011,786	0	366	0	0	0	2,200,000	07/20/2021
3131659		WALLA WALLA	WA		12/23/2022	5.377	551,912	0	(138)	0	0	0	1,300,000	08/02/2021
3131442		COLORADO SPRINGS	CO		12/23/2022	5.444	485,330	0	(103)	0	0	0	1,400,000	07/26/2021
3131588		LOS ANGELES	CA		12/23/2022	5.330	703,768	0	(231)	0	0	0	1,965,000	07/30/2021
3131496		SPRING HILL	TN		12/23/2022	5.421	450,255	0	(53)	0	0	0	815,000	07/28/2021
3131254		DAVIDSONVILLE	MD		12/23/2022	5.453	520,079	0	(111)	0	0	0	857,500	07/20/2021
3131162		AMARILLO	TX		10/05/2021	3.124	1,356,729	0	(693)	0	0	0	1,900,000	08/04/2021
3132288		PALM BEACH GARDENS	FL		10/05/2021	2.774	685,062	0	(293)	0	0	0	870,000	07/09/2021
3130620		INCLINE VILLAGE	NV		10/05/2021	3.094	749,169	0	(548)	0	0	0	1,540,000	06/07/2021
3131781		FT MYERS	FL		10/05/2021	2.994	550,454	0	(533)	0	0	0	795,000	05/01/2021
3131942		RALEIGH	NC		10/05/2021	2.740	894,761	0	(527)	0	0	0	1,205,000	06/11/2021
3128944		LAKE HAVASU CITY	AZ		10/05/2021	2.838	228,502	0	(45)	0	0	0	405,000	03/30/2021
3130900		WILDWOOD	MO		10/05/2021	3.240	688,888	0	(429)	0	0	0	1,030,000	12/03/2020
3131163		CHARLOTTE	NC		10/05/2021	2.580	1,126,234	0	(248)	0	0	0	1,800,000	07/06/2021
3130632		GRANBY	CO		10/05/2021	2.382	155,724	0	(4,193)	0	0	0	910,000	06/14/2021
3132106		MOUNTAIN BROOK	AL		10/05/2021	2.980	724,428	0	(441)	0	0	0	915,000	08/10/2021
3131727		REDLANDS	CA		12/23/2022	5.425	483,932	0	(126)	0	0	0	1,050,000	08/19/2021
3130634		SHERWOOD	OR		12/23/2022	5.383	545,155	0	(152)	0	0	0	1,258,000	06/17/2021
3130734		PORTLAND	OR		12/23/2022	5.450	716,991	0	(152)	0	0	0	1,400,000	06/24/2021
3131716		JASPER	GA		10/06/2021	3.577	260,046	0	(276)	0	0	0	380,000	07/30/2021
3130097		REDMOND	WA		10/06/2021	2.928	1,206,835	0	(387)	0	0	0	2,100,000	06/07/2021
3131505		COMMERCE	GA		10/06/2021	3.026	109,675	0	(524)	0	0	0	166,000	07/28/2021
3131626		SAN RAMON	CA		10/06/2021	2.661	954,009	0	(397)	0	0	0	1,500,000	07/28/2021
3130440		SEATTLE	WA		10/06/2021	2.856	1,375,470	0	(181)	0	0	0	1,850,000	06/08/2021
3131009		DOWNERS GROVE	IL		10/06/2021	3.016	654,519	0	(296)	0	0	0	860,000	04/28/2021
3132079		SAN DIEGO	CA		10/06/2021	2.982	1,762,366	0	(1,009)	0	0	0	2,360,000	08/12/2021
3130791		HUNTINGTON BEACH	CA		10/06/2021	2.628	1,294,131	0	(53)	0	0	0	1,665,000	06/16/2021
3132011		WEATHERFORD	TX		10/06/2021	3.382	302,309	0	(273)	0	0	0	380,000	08/20/2021
3130007		FRISCO	TX		10/06/2021	3.155	684,565	0	(298)	0	0	0	950,000	05/14/2021
3130706		ANNAPOLIS	MD		12/23/2022	5.397	936,323	0	(238)	0	0	0	4,700,000	06/24/2021
3132225		BAKERSFIELD	CA		12/23/2022	5.461	638,923	0	(171)	0	0	0	1,250,000	08/12/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3132060		LOS ANGELES	CA		12/23/2022	5.361	683,330	0	(188)	0	0	0	1,925,000	08/13/2021
3131381		AUSTIN	TX		10/07/2021	2.714	904,573	0	(172)	0	0	0	1,270,000	07/22/2021
3131105		SUNNYVALE	CA		10/07/2021	2.787	1,055,571	0	(455)	0	0	0	1,543,000	05/05/2021
3128477		LOS ANGELES	CA		10/07/2021	2.909	782,278	0	44	0	0	0	2,700,000	03/17/2021
3131172		MARTINEZ	CA		10/07/2021	2.988	631,443	0	(348)	0	0	0	1,175,000	07/16/2021
3131521		CARMEL	CA		10/07/2021	2.556	1,473,443	0	(457)	0	0	0	2,450,000	07/21/2021
3131431		MARIETTA	GA		10/07/2021	3.764	167,691	0	(76)	0	0	0	245,000	07/19/2021
3131745		GARDEN CITY	UT		10/07/2021	2.957	756,546	0	(551)	0	0	0	1,090,000	07/24/2021
3131988		CONROE	TX		10/07/2021	2.752	734,115	0	(371)	0	0	0	925,000	08/11/2021
3131783		LAS VEGAS	NV		10/07/2021	3.016	525,320	0	(506)	0	0	0	657,000	02/09/2021
3132221		DALLAS	TX		10/07/2021	2.875	863,113	0	(312)	0	0	0	2,000,000	09/02/2021
3131882		DEL MAR	CA		10/07/2021	2.573	1,763,722	0	(439)	0	0	0	2,900,000	08/10/2021
3131351		AUSTIN	TX		12/23/2022	5.401	1,086,520	0	(248)	0	0	0	1,815,000	07/30/2021
3130526		LOS ANGELES	CA		12/23/2022	5.391	1,030,202	0	(290)	0	0	0	2,470,000	02/16/2021
3131647		NEWPORT BEACH	CA		10/08/2021	2.661	1,638,208	0	(629)	0	0	0	3,250,000	07/29/2021
3131542		CUMMING	GA		10/08/2021	2.796	633,300	0	(220)	0	0	0	850,000	08/09/2021
3131799		RANCHO PALOS VERDES	CA		10/08/2021	2.740	1,477,110	0	(1,151)	0	0	0	3,180,000	08/18/2021
3130856		TRACY	CA		10/08/2021	3.369	945,538	0	(1,366)	0	0	0	1,550,000	05/20/2021
3131977		NEWBERRY	FL		10/08/2021	2.845	916,802	0	(566)	0	0	0	1,215,000	08/12/2021
3131797		SAVANNAH	GA		10/08/2021	3.458	177,327	0	(132)	0	0	0	515,000	08/06/2021
3131932		FALLS CHURCH	VA		12/23/2022	5.358	851,611	0	(233)	0	0	0	1,451,000	08/17/2021
3130875		ASHLAND	OR		12/23/2022	7.759	506,906	0	(359)	0	0	0	2,050,000	07/13/2021
3130259		BAINBRIDGE ISLAND	WA		12/23/2022	5.492	484,726	0	(95)	0	0	0	1,800,000	05/27/2021
3130232		WEST HOLLYWOOD	CA		12/23/2022	5.378	835,544	0	(233)	0	0	0	1,675,000	05/29/2021
3131681		CORAL GABLES	FL		12/23/2022	5.358	550,149	0	197	0	0	0	1,800,000	07/27/2021
3131948		AUSTIN	TX		10/12/2021	2.753	818,341	0	(411)	0	0	0	1,450,000	08/31/2021
3129973		SARASOTA	FL		10/12/2021	3.188	593,027	0	(172)	0	0	0	760,000	05/07/2021
3131554		SACRAMENTO	CA		10/12/2021	2.946	776,180	0	(612)	0	0	0	1,200,000	07/28/2021
3132064		METAIRIE	LA		10/12/2021	2.614	574,777	0	(349)	0	0	0	1,150,000	08/05/2021
3131836		DANA POINT	CA		10/12/2021	2.854	951,551	0	(557)	0	0	0	1,450,000	08/03/2021
3131400		SAN CARLOS	CA		10/12/2021	3.343	1,757,921	0	(991)	0	0	0	2,350,000	07/20/2021
3132084		PHOENIX	AZ		10/12/2021	2.689	585,230	0	(165)	0	0	0	780,000	08/10/2021
3131385		AUSTIN	TX		10/12/2021	3.226	708,242	0	(415)	0	0	0	1,175,000	08/12/2021
3131776		ALPHARETTA	GA		10/12/2021	2.041	515,670	0	(792)	0	0	0	761,000	04/20/2021
3131390		STANWOOD	WA		10/12/2021	3.106	954,805	0	(548)	0	0	0	1,200,000	07/22/2021
3131706		DENVER	CO		10/12/2021	3.030	269,431	0	(227)	0	0	0	357,850	07/30/2021
3131557		HENRICO	VA		10/12/2021	2.575	652,147	0	(156)	0	0	0	900,000	08/06/2021
3132502		LAS VEGAS	NV		10/12/2021	2.632	694,653	0	(388)	0	0	0	1,060,000	08/25/2021
3129735		OAK RIDGE	NC		10/12/2021	3.104	687,316	0	(401)	0	0	0	870,000	04/02/2021
3132238		DECATUR	GA		12/23/2022	5.350	529,757	0	(176)	0	0	0	1,135,000	08/30/2021
3131486		RANCHO MIRAGE	CA		12/23/2022	5.364	584,775	0	(161)	0	0	0	1,000,000	08/04/2021
3128947		EMERALD ISLE	NC		01/26/2022	3.721	499,216	0	(262)	0	0	0	672,000	02/12/2021
3130777		KIRKLAND	WA		10/13/2021	2.619	1,074,013	0	(74)	0	0	0	1,700,000	06/22/2021
3131223		HARLEYSVILLE	PA		10/13/2021	2.591	860,606	0	(140)	0	0	0	1,100,000	07/13/2021
3131671		BETHESDA	MD		10/13/2021	2.751	876,479	0	(412)	0	0	0	1,355,000	07/25/2021
3131879		NORTH HOLLYWOOD	CA		10/13/2021	2.783	982,298	0	(356)	0	0	0	1,380,000	08/07/2021
3131756		ISSAQUAH	WA		10/13/2021	2.984	1,109,174	0	(580)	0	0	0	1,450,000	08/02/2021
3129323		ALEXANDRIA	VA		10/14/2021	2.775	1,451,727	0	43	0	0	0	2,350,000	04/12/2021
3132148		HINSDALE	IL		10/14/2021	2.752	861,393	0	(195)	0	0	0	1,219,000	06/22/2021
3131193		BREA	CA		10/14/2021	3.205	903,441	0	(546)	0	0	0	1,225,000	07/16/2021
3131346		PLAYA DEL REY	CA		10/14/2021	2.571	1,524,012	0	(828)	0	0	0	2,815,000	07/21/2021
3132049		WAYNE	PA		12/23/2022	5.344	457,440	0	(124)	0	0	0	800,000	08/18/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3128953		DENTON	TX		01/26/2022	3.212	200,081	0	41	0	0	0	278,000	01/14/2021
3129086		UNIVERSITY PLACE	WA		01/26/2022	2.814	271,626	0	49	0	0	0	542,000	01/28/2021
3132123		ARCADIA	CA		12/23/2022	5.411	795,352	0	(184)	0	0	0	1,320,000	08/10/2021
3131782		ATLANTA	GA		12/23/2022	5.338	576,544	0	(172)	0	0	0	1,085,000	08/16/2021
3131723		DALLAS	TX		12/23/2022	5.353	485,374	0	(132)	0	0	0	960,000	07/30/2021
3131779		NAPLES	FL		10/15/2021	3.025	485,646	0	(290)	0	0	0	610,000	05/27/2021
3132416		MONROVIA	CA		10/15/2021	2.741	1,033,274	0	(522)	0	0	0	1,600,000	08/20/2021
3131810		SAN DIEGO	CA		10/15/2021	2.636	803,940	0	(354)	0	0	0	1,850,000	08/02/2021
3131854		BOERNE	TX		10/15/2021	2.725	744,345	0	(403)	0	0	0	1,350,000	08/14/2021
3130504		SAN MARCOS	CA		10/15/2021	2.728	795,562	0	(84)	0	0	0	1,135,000	06/02/2021
3132389		AUSTIN	TX		10/15/2021	2.652	600,961	0	(230)	0	0	0	770,000	09/07/2021
3132116		PRINCETON JUNCTION	NJ		12/23/2022	5.338	505,291	0	(151)	0	0	0	960,000	08/16/2021
3131483		GIG HARBOR	WA		12/23/2022	5.371	622,686	0	(172)	0	0	0	1,715,000	07/22/2021
3129978		BEND	OR		10/18/2021	3.187	781,112	0	(214)	0	0	0	1,000,000	05/13/2021
3132256		SANTA ANA	CA		12/23/2022	5.411	840,870	0	(217)	0	0	0	1,425,000	07/20/2021
3131161		NEW ORLEANS	LA		10/18/2021	3.263	732,289	0	(309)	0	0	0	930,000	06/28/2021
3131802		HOUSTON	TX		10/18/2021	3.098	935,826	0	(516)	0	0	0	1,175,000	07/23/2021
3131675		CUMMING	GA		10/18/2021	2.766	852,543	0	(356)	0	0	0	1,252,000	05/28/2021
3131662		EATONTON	GA		10/18/2021	3.170	401,508	0	(313)	0	0	0	541,000	07/24/2021
3130712		SAN DIEGO	CA		10/18/2021	2.665	598,767	0	52	0	0	0	1,675,000	05/27/2021
3129017		FRISCO	CO		01/26/2022	2.638	335,378	0	338	0	0	0	820,000	01/26/2021
3130171		SAINT PAUL	MN		12/23/2022	5.496	470,153	0	(92)	0	0	0	800,000	05/17/2021
3130842		BRENTWOOD	TN		12/23/2022	5.414	478,740	0	172	0	0	0	1,370,000	06/22/2021
3131699		WALNUT CREEK	CA		12/23/2022	5.330	626,237	0	(205)	0	0	0	1,900,000	07/28/2021
3131714		TERRELL	NC		12/23/2022	5.373	541,125	0	(138)	0	0	0	1,485,000	08/10/2021
3131288		MAITLAND	FL		12/23/2022	5.377	756,924	0	(211)	0	0	0	2,750,000	07/10/2021
3131386		MONTEREY	CA		12/23/2022	5.428	466,377	0	(135)	0	0	0	1,500,000	07/30/2021
3131813		PALMETTO	GA		10/19/2021	3.812	91,051	0	(25)	0	0	0	118,000	08/27/2021
3132423		HAPPY VALLEY	OR		10/19/2021	3.059	799,768	0	(603)	0	0	0	1,310,000	09/14/2021
3131311		MOUNT PLEASANT	SC		10/19/2021	2.783	909,171	0	(327)	0	0	0	1,600,000	08/18/2021
3132369		RENO	NV		10/19/2021	2.727	556,622	0	(3,115)	0	0	0	3,200,000	09/01/2021
3132020		SONOMA	CA		10/19/2021	2.838	1,393,741	0	(823)	0	0	0	1,750,000	08/11/2021
3132569		COSTA MESA	CA		10/19/2021	2.653	1,388,571	0	(527)	0	0	0	2,435,000	09/09/2021
3131180		SANTA BARBARA	CA		10/19/2021	2.632	965,868	0	(24)	0	0	0	1,425,000	07/23/2021
3131325		SOUTHLAKE	TX		10/19/2021	2.882	677,027	0	(303)	0	0	0	977,000	07/16/2021
3132315		MARTINEZ	CA		10/19/2021	2.571	807,919	0	(189)	0	0	0	1,200,000	08/31/2021
3131623		HENRICO	VA		10/19/2021	2.950	665,390	0	(421)	0	0	0	878,000	07/15/2021
3131464		BELVEDERE	CA		10/19/2021	2.685	1,279,668	0	(347)	0	0	0	4,081,000	08/04/2021
3130845		DAVIE	FL		10/19/2021	3.245	724,652	0	(378)	0	0	0	915,000	07/10/2021
3131144		LOOMIS	CA		10/19/2021	2.955	750,445	0	(163)	0	0	0	955,000	07/20/2021
3131569		TAMPA	FL		10/19/2021	2.635	664,210	0	(459)	0	0	0	1,143,000	08/05/2021
3131341		DANVILLE	CA		10/20/2021	2.846	1,180,517	0	(666)	0	0	0	2,550,000	07/20/2021
3131606		DANVILLE	CA		10/20/2021	2.627	1,323,001	0	(617)	0	0	0	1,910,000	07/28/2021
3132300		WAXHAW	NC		10/20/2021	2.861	795,748	0	(411)	0	0	0	1,285,000	08/26/2021
3132104		LEHI	UT		10/20/2021	2.794	686,123	0	(223)	0	0	0	976,000	08/11/2021
3132013		FAIRHOPE	AL		10/20/2021	2.819	951,664	0	(1,625)	0	0	0	1,925,000	08/16/2021
3130857		CHINO HILLS	CA		10/20/2021	3.148	637,376	0	(317)	0	0	0	890,000	06/12/2021
3131884		REDMOND	WA		10/20/2021	2.742	1,067,493	0	(534)	0	0	0	2,225,000	08/17/2021
3131775		FUQUAY-VARINA	NC		10/20/2021	3.053	419,967	0	(293)	0	0	0	530,000	05/26/2021
3130511		PLYMOUTH	MI		12/23/2022	5.419	467,464	0	(97)	0	0	0	769,000	06/18/2021
3131898		HINSDALE	IL		12/23/2022	5.358	573,624	0	(157)	0	0	0	1,370,000	08/11/2021
3132061		MEMPHIS	TN		12/23/2022	5.358	958,981	0	(263)	0	0	0	1,630,000	08/25/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3129284		SAMMAMISH	WA		10/21/2021	2.974	858,339	0	(182)	0	0	0	1,400,000	02/16/2021
3131263		EL DORADO HILLS	CA		10/21/2021	2.867	831,761	0	(413)	0	0	0	1,325,000	06/30/2021
3131153		CASTRO VALLEY	CA		10/21/2021	2.874	719,666	0	(420)	0	0	0	1,500,000	07/15/2021
3131608		SEATTLE	WA		10/21/2021	2.969	875,979	0	(498)	0	0	0	1,250,000	08/02/2021
3131566		AMBLER	PA		10/21/2021	2.746	594,729	0	(289)	0	0	0	900,000	08/19/2021
3129974		BELLEVUE	WA		10/21/2021	2.828	1,003,722	0	(223)	0	0	0	1,530,000	05/07/2021
3131917		PLEASANTON	CA		10/21/2021	2.542	1,037,249	0	(345)	0	0	0	1,585,000	08/23/2021
3130221		HOLLIS	NY		10/21/2021	2.913	783,101	0	(349)	0	0	0	1,585,000	04/30/2021
3131864		BELLAIRE	TX		12/23/2022	5.338	506,198	0	(151)	0	0	0	1,050,000	08/13/2021
3132412		SAN ANSELMO	CA		10/22/2021	2.765	1,748,055	0	(740)	0	0	0	2,715,000	08/27/2021
3132065		NEWPORT BEACH	CA		10/22/2021	2.677	1,938,684	0	(482)	0	0	0	3,450,000	06/24/2021
3131401		PARKLAND	FL		10/22/2021	2.917	750,502	0	(258)	0	0	0	1,050,000	07/17/2021
3132041		ELKTON	MD		10/22/2021	3.303	861,916	0	(543)	0	0	0	1,100,000	07/29/2021
3131749		ROBBINSVILLE	NC		01/26/2022	3.179	300,964	0	(199)	0	0	0	810,000	08/02/2021
3131567		SAN DIEGO	CA		10/25/2021	2.923	1,283,026	0	(556)	0	0	0	1,637,500	07/24/2021
3132426		BENBROOK	TX		10/25/2021	2.866	583,293	0	(290)	0	0	0	755,000	09/03/2021
3132025		FAIRBURN	GA		10/25/2021	3.378	217,982	0	(19)	0	0	0	320,000	08/22/2021
3131628		ATLANTA	GA		10/25/2021	2.566	688,123	0	(173)	0	0	0	876,000	08/05/2021
3130667		FORT LAUDERDALE	FL		12/23/2022	5.370	732,675	0	(203)	0	0	0	1,350,000	03/11/2021
3131901		WASHINGTON	DC		12/23/2022	5.358	880,372	0	(242)	0	0	0	1,735,000	06/08/2021
3131349		MESA	AZ		12/23/2022	5.434	510,823	0	(107)	0	0	0	915,000	08/19/2021
3131842		SEATTLE	WA		12/23/2022	5.364	797,024	0	(220)	0	0	0	1,600,000	08/03/2021
3131091		SAMMAMISH	WA		12/23/2022	5.370	878,551	0	(243)	0	0	0	1,600,000	07/15/2021
3130776		HASLET	TX		01/26/2022	3.268	179,080	0	(157)	0	0	0	340,000	06/10/2021
3131943		DALLAS	TX		10/26/2021	2.537	570,538	0	(224)	0	0	0	893,500	08/05/2021
3132316		SHERRILLS FORD	NC		10/26/2021	2.772	982,314	0	(419)	0	0	0	2,250,000	09/07/2021
3132206		CHARLESTON	SC		10/26/2021	2.980	581,576	0	(310)	0	0	0	759,000	09/01/2021
3131736		DANVILLE	CA		10/26/2021	2.592	957,325	0	(156)	0	0	0	1,990,000	08/09/2021
3132603		LAGUNA BEACH	CA		10/26/2021	2.556	1,476,335	0	(459)	0	0	0	2,720,000	09/09/2021
3131925		SAMMAMISH	WA		10/26/2021	2.854	1,022,779	0	(616)	0	0	0	1,700,000	08/25/2021
3132490		CLIFTON	VA		10/26/2021	2.773	871,743	0	(344)	0	0	0	1,175,000	09/08/2021
3131731		VIRGINIA BEACH	VA		10/26/2021	2.678	1,112,316	0	(387)	0	0	0	2,330,000	08/19/2021
3129010		WESLEY CHAPEL	FL		01/26/2022	2.795	234,544	0	22	0	0	0	306,000	03/05/2021
3131056		DEDHAM	MA		01/26/2022	3.268	667,428	0	(262)	0	0	0	895,000	06/10/2021
3132365		SAN RAMON	CA		10/27/2021	2.551	837,076	0	(251)	0	0	0	1,715,000	08/20/2021
3131889		STAFFORD	VA		10/27/2021	2.927	322,629	0	(97)	0	0	0	545,000	08/09/2021
3132038		CLEVELAND	TN		10/27/2021	3.604	178,517	0	(30)	0	0	0	233,000	08/23/2021
3131065		EDEN PRAIRIE	MN		10/27/2021	2.878	846,603	0	(39)	0	0	0	1,210,000	07/20/2021
3131478		SAN JOSE	CA		10/27/2021	2.570	1,156,795	0	(338)	0	0	0	1,800,000	08/05/2021
3132614		LAS VEGAS	NV		10/27/2021	2.702	980,740	0	(223)	0	0	0	1,300,000	09/08/2021
3132735		KAYSVILLE	UT		10/27/2021	3.063	1,083,595	0	(780)	0	0	0	1,350,000	09/14/2021
3131061		NORTH KINGSTOWN	RI		10/27/2021	3.038	642,448	0	(222)	0	0	0	815,000	07/06/2021
3132232		LOTHIAN	MD		10/27/2021	2.612	737,898	0	(78)	0	0	0	952,000	08/30/2021
3131195		AUSTIN	TX		10/28/2021	2.896	837,084	0	(366)	0	0	0	1,505,000	07/09/2021
3131481		KIHEI	HI		10/28/2021	2.848	1,466,631	0	(818)	0	0	0	2,318,600	06/19/2021
3132634		ARROYO GRANDE	CA		10/28/2021	2.551	807,561	0	(244)	0	0	0	1,254,000	09/09/2021
3131095		EUGENE	OR		10/28/2021	3.003	716,309	0	(374)	0	0	0	1,080,000	07/05/2021
3131479		FOSTER CITY	CA		10/28/2021	2.561	1,310,471	0	(348)	0	0	0	2,930,000	07/25/2021
3130582		BALDWIN	MD		10/28/2021	2.883	1,092,798	0	(49)	0	0	0	1,425,000	05/26/2021
3132077		MILWAUKIE	OR		10/28/2021	2.843	634,308	0	(365)	0	0	0	936,000	07/30/2021
3131506		WESTLAKE VILLAGE	CA		10/28/2021	2.785	1,282,014	0	(455)	0	0	0	1,750,000	07/17/2021
3132022		ALDIE	VA		12/23/2022	5.377	689,145	0	(172)	0	0	0	1,288,000	08/10/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3129047		GEORGETOWN	TX		01/26/2022	2.906	266,147	0	108	0	0	0	359,000	02/23/2021
3132230		LOUISVILLE	TN		10/29/2021	2.683	1,181,565	0	(329)	0	0	0	1,617,000	09/02/2021
3132448		SANTA BARBARA	CA		10/29/2021	2.660	1,115,793	0	(396)	0	0	0	2,400,000	08/19/2021
3132453		FALLBROOK	CA		10/29/2021	2.899	675,394	0	(287)	0	0	0	857,000	09/07/2021
3132101		MAPLEWOOD	NJ		10/29/2021	2.790	908,412	0	(306)	0	0	0	1,150,000	08/10/2021
3132378		LAS VEGAS	NV		10/29/2021	2.603	687,488	0	(85)	0	0	0	890,000	08/17/2021
3131536		CORAL GABLES	FL		10/29/2021	2.658	1,202,617	0	(504)	0	0	0	3,000,000	08/09/2021
3131460		MINERAL BLUFF	GA		01/26/2022	3.728	187,393	0	(93)	0	0	0	275,300	08/06/2021
3132567		WINDSOR	CO		11/01/2021	2.267	792,057	0	23	0	0	0	1,700,000	08/25/2021
3132035		COLORADO SPRINGS	CO		11/01/2021	2.736	1,215,706	0	(687)	0	0	0	1,750,000	08/16/2021
3132326		SELAH	WA		11/01/2021	2.765	730,295	0	(605)	0	0	0	1,100,000	09/08/2021
3132400		CAMPBELL	CA		11/01/2021	2.661	1,214,461	0	(468)	0	0	0	1,986,000	09/10/2021
3132107		ASHLAND	VA		12/23/2022	3.721	613,704	0	(48)	0	0	0	1,173,000	09/27/2021
3132024		CASTLE ROCK	CO		12/23/2022	3.578	822,110	0	(66)	0	0	0	1,300,000	09/01/2021
3128868		MORAGA	CA		12/23/2022	5.410	930,725	0	(216)	0	0	0	2,340,000	03/18/2021
3132277		CARLSBAD	CA		12/23/2022	5.331	495,545	0	(163)	0	0	0	1,021,000	08/23/2021
3131258		SCOTTS VALLEY	CA		12/23/2022	37.132	770,781	0	(5,500)	0	0	0	2,000,000	07/29/2021
3132270		SAVANNAH	GA		01/26/2022	3.509	196,287	0	(97)	0	0	0	265,000	09/01/2021
3132759		SAN LUIS OBISPO	CA		11/02/2021	2.736	935,609	0	(528)	0	0	0	1,500,000	09/11/2021
3132472		BEDFORD	NH		11/02/2021	2.708	706,746	0	(150)	0	0	0	920,000	08/11/2021
3132313		HENDERSON	NV		11/02/2021	2.806	644,467	0	(500)	0	0	0	847,000	08/18/2021
3131036		SANTA BARBARA	CA		11/02/2021	2.847	659,924	0	(108)	0	0	0	1,335,000	07/06/2021
3132357		SEATTLE	WA		11/02/2021	2.748	806,493	0	(421)	0	0	0	1,250,000	09/06/2021
3132560		OLYMPIA	WA		11/02/2021	2.982	678,075	0	(392)	0	0	0	850,000	09/14/2021
3132529		MOORPARK	CA		11/02/2021	2.843	1,438,196	0	(902)	0	0	0	2,100,000	09/17/2021
3132507		BUMET	TX		11/02/2021	2.745	623,579	0	(305)	0	0	0	825,000	09/18/2021
3132272		FAYETTEVILLE	NC		11/02/2021	3.301	89,124	0	(29)	0	0	0	120,000	09/09/2021
3131064		ALLEN	TX		11/02/2021	2.977	742,787	0	(441)	0	0	0	1,215,000	07/10/2021
3132372		ARROYO GRANDE	CA		11/02/2021	2.944	771,217	0	(545)	0	0	0	1,125,000	09/01/2021
3130759		HAYWARD	CA		11/02/2021	3.141	1,107,210	0	(500)	0	0	0	2,020,000	06/23/2021
3132404		PORTSMOUTH	NH		11/02/2021	2.708	993,824	0	(210)	0	0	0	1,350,000	08/23/2021
3132585		CORAL SPRINGS	FL		11/02/2021	2.885	618,827	0	(295)	0	0	0	780,000	09/14/2021
3132047		SANFORD	NC		11/02/2021	3.570	125,910	0	(34)	0	0	0	185,000	08/20/2021
3132651		DUNWOODY	GA		11/02/2021	2.857	720,836	0	(416)	0	0	0	1,130,000	08/11/2021
3131199		SAN ANTONIO	TX		12/23/2022	4.278	531,046	0	(46)	0	0	0	900,000	08/24/2021
3132813		REDWOOD CITY	CA		11/03/2021	2.542	1,163,685	0	(420)	0	0	0	3,425,000	09/23/2021
3132259		PHOENIX	AZ		11/03/2021	2.871	492,463	0	(2,245)	0	0	0	1,300,000	08/26/2021
3132853		SAN DIEGO	CA		11/03/2021	2.243	1,025,718	0	(89)	0	0	0	2,110,000	09/27/2021
3131759		DERWOOD	MD		11/03/2021	2.855	1,502,097	0	(1,155)	0	0	0	2,185,000	06/18/2021
3129236		RANCHO SANTA MARGARIT	CA		11/03/2021	3.254	835,741	0	(51)	0	0	0	1,100,000	04/14/2021
3132464		RENO	NV		11/03/2021	2.967	613,477	0	(416)	0	0	0	1,850,000	09/17/2021
3132678		LA MESA	CA		11/03/2021	2.780	790,923	0	(320)	0	0	0	1,000,000	09/15/2021
3132289		VIRGINIA BEACH	VA		11/03/2021	2.557	668,815	0	(339)	0	0	0	1,000,000	09/13/2021
3132548		SIMI VALLEY	CA		11/03/2021	2.702	772,730	0	(194)	0	0	0	985,000	09/04/2021
3132755		MOUNT VERNON	WA		11/03/2021	2.953	979,223	0	(661)	0	0	0	1,400,000	08/27/2021
3132856		KIHEI	HI		11/03/2021	2.661	1,471,629	0	(566)	0	0	0	2,196,500	08/06/2021
3132205		ARNOLD	MD		11/03/2021	3.050	592,079	0	(197)	0	0	0	785,000	08/11/2021
3131156		SAN DIEGO	CA		11/03/2021	2.648	806,339	0	23	0	0	0	1,065,000	06/27/2021
3131766		RENO	NV		11/03/2021	2.785	647,147	0	(250)	0	0	0	1,020,000	08/10/2021
3132385		INDIAN ROCKS BEACH	FL		11/03/2021	2.743	851,382	0	(564)	0	0	0	1,260,000	09/02/2021
3132965		CANYON LAKE	TX		11/03/2021	2.738	890,396	0	(495)	0	0	0	1,360,000	09/12/2021
3132210		BRUSH PRAIRIE	WA		11/03/2021	2.757	1,054,856	0	(538)	0	0	0	1,525,000	08/30/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3130893		EXCELSIOR	MN		11/03/2021	2.878	1,452,621	0	(78)	0	0	0	2,800,000	07/15/2021
3130687		SAN DIEGO	CA		12/23/2022	5.442	906,945	0	(240)	0	0	0	3,100,000	06/15/2021
3130785		MARIETTA	GA		12/23/2022	5.485	751,348	0	241	0	0	0	1,219,500	06/25/2021
3130078		UNION CITY	CA		12/23/2022	5.370	723,260	0	(200)	0	0	0	1,450,000	05/21/2021
3132536		RANCHO PALOS VERDES	CA		11/04/2021	2.825	927,781	0	(1,011)	0	0	0	1,550,000	09/21/2021
3132626		NORCO	CA		11/04/2021	2.673	633,696	0	(215)	0	0	0	802,000	09/10/2021
3131641		PLEASANTON	CA		11/04/2021	2.842	1,066,823	0	(676)	0	0	0	1,685,000	07/24/2021
3132795		LOS ANGELES	CA		11/04/2021	2.655	892,918	0	(332)	0	0	0	1,660,000	09/23/2021
3132352		VALLEY CENTER	CA		11/04/2021	2.563	726,670	0	(205)	0	0	0	1,060,000	09/07/2021
3133154		UNION CITY	CA		11/04/2021	2.637	1,013,564	0	(10)	0	0	0	1,720,000	08/31/2021
3130616		AURORA	CO		11/04/2021	2.752	653,330	0	(33)	0	0	0	1,100,000	06/14/2021
3132422		ADKINS	TX		11/04/2021	2.974	1,149,046	0	(843)	0	0	0	1,522,400	09/03/2021
3132418		BEND	OR		11/04/2021	2.463	872,225	0	(669)	0	0	0	2,550,000	08/19/2021
3132539		DANVILLE	CA		11/04/2021	2.839	972,938	0	(189)	0	0	0	1,730,000	09/28/2021
3131887		OCEAN CITY	NJ		12/23/2022	3.868	802,489	0	(62)	0	0	0	1,300,000	08/06/2021
3132126		WATSONVILLE	CA		12/23/2022	5.456	741,171	0	(159)	0	0	0	2,345,000	08/30/2021
3131755		SEATTLE	WA		12/23/2022	5.406	614,562	0	(141)	0	0	0	1,100,000	08/03/2021
3132821		BATON ROUGE	LA		11/05/2021	2.535	1,396,274	0	(1,288)	0	0	0	2,150,000	09/24/2021
3130132		MOUNT PLEASANT	SC		11/05/2021	3.092	651,543	0	(93)	0	0	0	835,000	05/03/2021
3131955		CLAYTON	GA		11/05/2021	2.454	214,869	0	(435)	0	0	0	300,000	08/31/2021
3131132		WINTER GARDEN	FL		12/23/2022	5.408	777,742	0	274	0	0	0	1,325,000	07/29/2021
3132217		AUSTIN	TX		11/08/2021	2.973	896,943	0	(503)	0	0	0	1,550,000	08/25/2021
3130597		ENCINO	CA		11/08/2021	2.710	1,360,960	0	354	0	0	0	2,050,000	06/10/2021
3132897		SEATTLE	WA		11/08/2021	2.840	1,596,990	0	(1,064)	0	0	0	2,350,000	09/16/2021
3131811		SAN FRANCISCO	CA		11/08/2021	2.703	1,269,988	0	(293)	0	0	0	1,805,000	08/26/2021
3131661		WINTER GARDEN	FL		12/23/2022	5.436	558,155	0	(94)	0	0	0	885,000	07/06/2021
3131860		TEMECULA	CA		12/23/2022	5.371	640,626	0	223	0	0	0	1,075,000	08/04/2021
3131820		TOPANGA	CA		12/23/2022	5.353	1,187,697	0	(324)	0	0	0	3,100,000	08/11/2021
3130051		EDMOND	OK		12/23/2022	5.370	755,315	0	(209)	0	0	0	1,536,000	06/14/2021
3132180		MOUNT PLEASANT	SC		12/23/2022	3.721	789,715	0	124	0	0	0	2,000,000	09/08/2021
3128885		MILTON	GA		11/09/2021	2.874	905,323	0	554	0	0	0	1,650,000	11/24/2020
3131218		SAN DIEGO	CA		11/09/2021	2.629	1,107,589	0	(56)	0	0	0	2,300,000	07/15/2021
3132891		DALLAS	TX		11/09/2021	2.829	700,271	0	(473)	0	0	0	1,400,000	08/31/2021
3132911		LAGUNA NIGUEL	CA		11/09/2021	2.546	987,376	0	(314)	0	0	0	2,145,000	08/23/2021
3132807		SAN MATEO	CA		11/09/2021	2.530	979,495	0	(399)	0	0	0	1,600,000	09/30/2021
3132581		CHARLOTTE	NC		11/09/2021	2.757	1,121,480	0	(547)	0	0	0	2,850,000	09/08/2021
3131103		SAN DIEGO	CA		11/09/2021	2.864	851,934	0	(90)	0	0	0	1,300,000	07/15/2021
3131804		RANCHO MIRAGE	CA		11/10/2021	2.992	701,297	0	(377)	0	0	0	1,430,000	07/14/2021
3132267		NEW ORLEANS	LA		11/10/2021	2.900	562,261	0	(218)	0	0	0	712,000	09/10/2021
3128601		KERENS	TX		11/10/2021	3.129	971,036	0	(57)	0	0	0	1,600,000	05/03/2021
3132607		APPLEGATE	CA		11/10/2021	2.658	657,075	0	(463)	0	0	0	1,325,000	09/22/2021
3132283		SAN FRANCISCO	CA		11/10/2021	2.786	985,011	0	(379)	0	0	0	2,275,000	07/16/2021
3131905		FRANKLIN	TN		11/10/2021	2.838	652,633	0	(2,671)	0	0	0	1,825,000	08/18/2021
3131687		BUCKLEY	WA		11/10/2021	2.894	850,365	0	(378)	0	0	0	1,075,000	08/10/2021
3130704		ORANGE BEACH	AL		11/10/2021	2.841	951,994	0	(162)	0	0	0	2,650,000	06/25/2021
3132762		RANCHO PALOS VERDES	CA		11/08/2021	2.671	970,090	0	(345)	0	0	0	1,700,000	09/01/2021
3131347		EL CAJON	CA		12/23/2022	5.435	640,334	0	(134)	0	0	0	1,400,000	08/09/2021
3132802		CAMBRIDGE	MA		11/12/2021	2.659	1,037,978	0	(407)	0	0	0	1,525,000	08/19/2021
3132322		MORGANTON	GA		11/12/2021	3.021	550,355	0	(507)	0	0	0	1,720,000	08/11/2021
3131581		OXFORD	MS		11/12/2021	2.817	1,207,371	0	(516)	0	0	0	1,600,000	09/08/2021
3132524		OXFORD	MS		11/12/2021	2.924	850,299	0	(284)	0	0	0	1,100,000	09/16/2021
3132592		MILL VALLEY	CA		11/12/2021	2.561	918,065	0	(268)	0	0	0	2,100,000	09/16/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3131471		PINE KNOLL SHORES	NC		11/12/2021	3.116	229,693	0	(125)	0	0	0	290,000	08/02/2021
3132016		SUNNYVALE	CA		12/23/2022	3.685	983,173	0	(90)	0	0	0	1,645,000	08/12/2021
3132285		NEW ORLEANS	LA		11/15/2021	3.025	623,146	0	(240)	0	0	0	840,000	09/15/2021
3133008		FAIRFIELD	CA		11/15/2021	3.176	616,969	0	(862)	0	0	0	1,140,000	10/04/2021
3132541		TEMPLETON	CA		11/15/2021	2.779	1,067,865	0	(398)	0	0	0	1,800,000	09/21/2021
3132388		HOUSTON	TX		11/15/2021	2.987	858,206	0	(478)	0	0	0	1,335,000	06/23/2021
3132443		FRANKLIN	TN		11/15/2021	2.887	588,518	0	(507)	0	0	0	845,000	09/10/2021
3132393		UNION CITY	CA		11/15/2021	2.665	941,987	0	104	0	0	0	1,330,000	09/03/2021
3132253		TRUCKEE	CA		11/15/2021	2.952	737,142	0	(501)	0	0	0	1,210,000	09/15/2021
3132712		MIAMI BEACH	FL		11/15/2021	2.646	854,780	0	(344)	0	0	0	1,150,000	09/25/2021
3132279		LOS GATOS	CA		11/15/2021	2.847	923,325	0	(518)	0	0	0	2,275,000	09/13/2021
3132278		SAN JOSE	CA		11/16/2021	2.783	1,307,428	0	(513)	0	0	0	2,300,000	07/17/2021
3132685		ARDEN	NC		11/16/2021	3.166	180,242	0	12	0	0	0	264,000	10/04/2021
3130673		LARGO	FL		11/16/2021	2.673	658,326	0	74	0	0	0	980,000	07/20/2021
3132473		SEVIERVILLE	TN		11/16/2021	3.274	553,196	0	(428)	0	0	0	1,450,000	09/17/2021
3132958		RENO	NV		11/16/2021	2.799	986,979	0	(324)	0	0	0	1,300,000	09/13/2021
3132658		EDGEWATER	MD		11/16/2021	3.201	616,168	0	(711)	0	0	0	834,000	09/16/2021
3132974		SAN DIEGO	CA		11/16/2021	2.610	690,524	0	(68)	0	0	0	955,000	10/01/2021
3133037		CHINO HILLS	CA		11/16/2021	3.217	720,575	0	(855)	0	0	0	920,000	09/23/2021
3132767		CEDAR GROVE	NJ		11/16/2021	2.728	676,324	0	(368)	0	0	0	978,500	09/30/2021
3132675		WESTON	MA		11/17/2021	2.757	1,164,005	0	(567)	0	0	0	1,765,000	09/30/2021
3133100		KNOXVILLE	TN		11/18/2021	2.801	1,258,699	0	(381)	0	0	0	1,850,000	09/15/2021
3132838		LOS ANGELES	CA		11/18/2021	2.970	1,392,595	0	(1,504)	0	0	0	2,000,000	10/05/2021
3132402		BOGART	GA		11/18/2021	3.624	174,704	0	(18)	0	0	0	297,000	09/27/2021
3131141		PALMETTO	FL		11/18/2021	3.038	1,002,862	0	(309)	0	0	0	1,300,000	06/07/2021
3132786		PORT ORCHARD	WA		11/18/2021	2.770	594,004	0	(262)	0	0	0	955,000	09/23/2021
3130694		RANCHO MIRAGE	CA		11/19/2021	2.898	919,034	0	16	0	0	0	1,440,000	06/29/2021
3131580		PALMETTO BAY	FL		11/19/2021	2.820	769,375	0	307	0	0	0	1,400,000	07/30/2021
3132597		BEND	OR		11/19/2021	2.614	820,818	0	(72)	0	0	0	1,220,000	09/08/2021
3132674		SAN FRANCISCO	CA		11/19/2021	2.779	951,233	0	(404)	0	0	0	1,367,000	09/13/2021
3131292		ORLANDO	FL		11/19/2021	3.052	782,097	0	(269)	0	0	0	1,000,000	07/16/2021
3132804		OAKTON	VA		11/19/2021	2.514	966,225	0	(419)	0	0	0	1,656,000	09/24/2021
3133165		COOPER CITY	FL		11/19/2021	2.903	825,432	0	(311)	0	0	0	1,224,000	08/27/2021
3131828		SAN FRANCISCO	CA		11/19/2021	2.790	918,299	0	(310)	0	0	0	2,600,000	08/06/2021
3132812		BOERNE	TX		11/19/2021	2.829	747,783	0	(463)	0	0	0	1,500,000	05/07/2021
3132783		LAS VEGAS	NV		11/19/2021	2.625	768,185	0	(37)	0	0	0	1,020,000	09/21/2021
3132679		NEWPORT BEACH	CA		11/19/2021	2.600	1,469,298	0	(210)	0	0	0	1,900,000	09/03/2021
3130499		NEWBURY PARK	CA		12/23/2022	5.467	844,277	0	(161)	0	0	0	1,375,000	05/24/2021
3131538		SPRING	TX		12/23/2022	5.327	441,903	0	(131)	0	0	0	1,025,000	07/27/2021
3131881		DEVON	PA		12/23/2022	3.540	632,131	0	(48)	0	0	0	1,250,000	08/18/2021
3132438		PICKENS	SC		11/22/2021	3.782	60,182	0	(22)	0	0	0	112,000	09/15/2021
3132637		COLORADO SPRINGS	CO		11/22/2021	2.932	996,805	0	(308)	0	0	0	1,340,000	09/27/2021
3131983		DALLAS	TX		11/22/2021	2.723	1,012,344	0	(175)	0	0	0	1,335,000	06/28/2021
3131583		SAN DIEGO	CA		11/22/2021	2.897	873,002	0	(346)	0	0	0	3,100,000	05/26/2021
3132076		ORLANDO	FL		11/22/2021	2.955	651,546	0	(419)	0	0	0	884,000	08/18/2021
3132922		SCOTTSDALE	AZ		11/22/2021	3.102	662,743	0	(419)	0	0	0	1,050,000	09/28/2021
3132815		FALLSTON	MD		11/22/2021	2.679	813,318	0	(238)	0	0	0	1,050,000	10/12/2021
3130903		S GLASTONBURY	CT		11/22/2021	3.103	724,999	0	(99)	0	0	0	960,000	06/25/2021
3132874		PACIFIC GROVE	CA		11/22/2021	2.836	950,722	0	(911)	0	0	0	1,900,000	10/05/2021
3131411		JACKSONVILLE	FL		11/22/2021	2.820	725,560	0	(302)	0	0	0	1,275,000	07/28/2021
3132499		SOUTH LYON	MI		11/22/2021	3.007	588,734	0	(262)	0	0	0	740,000	09/14/2021
3131808		LA JOLLA	CA		12/23/2022	5.364	616,599	0	(170)	0	0	0	3,600,000	08/09/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3132087		BANNER ELK	NC		01/26/2022	3.307	383,125	0	(270)	0	0	0	455,000	09/03/2021
3132892		SAN ANTONIO	TX		11/23/2021	2.952	660,653	0	(414)	0	0	0	1,150,000	10/11/2021
3132950		SEATTLE	WA		11/23/2021	2.745	1,491,305	0	(729)	0	0	0	2,200,000	09/30/2021
3132715		CEDAR BLUFF	AL		11/23/2021	3.423	365,535	0	(433)	0	0	0	460,000	09/28/2021
3132480		RINCON	GA		11/23/2021	3.656	173,151	0	2	0	0	0	236,000	09/10/2021
3132002		NEWPORT BEACH	CA		11/23/2021	2.571	1,227,010	0	(286)	0	0	0	2,700,000	08/16/2021
3132098		WINTER PARK	CO		11/23/2021	2.890	963,185	0	(405)	0	0	0	1,675,000	07/25/2021
3132647		HIAWASSEE	GA		11/23/2021	3.286	353,267	0	(284)	0	0	0	474,000	09/16/2021
3132414		LIVERMORE	CA		11/23/2021	2.760	1,013,897	0	(445)	0	0	0	1,950,000	09/15/2021
3132881		NASHVILLE	TN		11/24/2021	2.736	746,277	0	(387)	0	0	0	1,300,000	10/06/2021
3132599		GREER	SC		11/24/2021	3.890	196,309	0	(15)	0	0	0	340,000	09/23/2021
3132457		MURPHY	NC		11/24/2021	3.633	186,446	0	(163)	0	0	0	206,000	09/28/2021
3131407		AUBURNDALE	FL		11/24/2021	2.842	1,083,099	0	(178)	0	0	0	1,700,000	04/01/2021
3132078		ALABASTAR	AL		11/24/2021	3.575	132,688	0	(33)	0	0	0	225,000	09/16/2021
3132538		BREA	CA		11/24/2021	2.781	1,129,075	0	(416)	0	0	0	1,520,000	09/09/2021
3132546		SEATTLE	WA		11/24/2021	2.843	1,057,137	0	(607)	0	0	0	1,525,000	09/18/2021
3131425		PLEASANTON	CA		11/24/2021	2.944	822,551	0	(200)	0	0	0	1,180,000	08/09/2021
3132654		BELLEVUE	WA		11/24/2021	2.873	948,706	0	(62)	0	0	0	1,225,000	08/24/2021
3131342		HILLSBOROUGH	CA		11/24/2021	2.704	1,360,420	0	(306)	0	0	0	3,750,000	07/16/2021
3133115		ALLEN	TX		11/29/2021	2.874	609,949	0	(339)	0	0	0	1,300,000	10/13/2021
3131912		ST SIMONS ISLAND	GA		11/29/2021	3.452	225,711	0	(1,013)	0	0	0	343,000	08/09/2021
3133074		AUSTIN	TX		11/29/2021	2.977	957,362	0	(517)	0	0	0	1,200,000	10/19/2021
3131452		LAKE ELSINORE	CA		11/29/2021	3.171	829,399	0	(264)	0	0	0	1,875,000	08/21/2021
3131713		SHAVERTOWN	PA		12/23/2022	5.413	553,824	0	(91)	0	0	0	980,700	08/09/2021
3132638		DALLAS	TX		11/30/2021	2.884	844,581	0	(370)	0	0	0	1,150,000	09/22/2021
3132790		EAST WENATCHEE	WA		11/30/2021	3.010	855,355	0	(382)	0	0	0	1,150,000	10/07/2021
3133086		FAIRVIEW	TX		11/30/2021	2.858	975,998	0	(558)	0	0	0	1,900,000	10/18/2021
3132661		MONUMENT	CO		11/30/2021	2.797	886,066	0	(509)	0	0	0	1,140,000	09/23/2021
3132763		CARDIFF BY THE SEA	CA		11/30/2021	2.572	880,052	0	(201)	0	0	0	1,450,000	08/31/2021
3133341		LAND O LAKES	FL		11/30/2021	2.609	565,699	0	(68)	0	0	0	950,000	09/14/2021
3133033		SEATTLE	WA		11/30/2021	3.072	945,479	0	(654)	0	0	0	1,320,000	10/07/2021
3126830		MADISON	NJ		11/30/2021	3.005	864,918	0	(39)	0	0	0	1,275,000	11/23/2020
3132549		FRANKLIN	TN		11/30/2021	2.739	620,261	0	(339)	0	0	0	1,550,000	09/20/2021
3132909		CHAMBLEE	GA		11/30/2021	2.751	687,870	0	(379)	0	0	0	1,240,000	09/30/2021
3133524		MIDLOTHIAN	VA		12/01/2021	2.626	657,968	0	(37)	0	0	0	1,035,000	08/27/2021
3132578		CLEVELAND	TN		12/01/2021	3.175	180,566	0	(149)	0	0	0	299,900	09/27/2021
3133013		MORGAN HILL	CA		12/01/2021	2.679	1,106,329	0	167	0	0	0	1,700,000	09/24/2021
3133212		SAN CARLOS	CA		12/01/2021	2.747	905,263	0	(62)	0	0	0	3,435,000	09/20/2021
3133294		ASTORIA	NY		12/01/2021	2.621	895,045	0	(62)	0	0	0	1,335,000	08/11/2021
3132855		LA CANADA FLINTRIDGE	CA		12/01/2021	2.785	1,244,352	0	(482)	0	0	0	1,825,000	10/04/2021
3132789		ISSAQUAH	WA		12/01/2021	2.780	1,435,886	0	(984)	0	0	0	1,845,000	09/09/2021
3129032		ARLINGTON	VA		12/23/2022	5.389	739,469	0	(208)	0	0	0	1,300,000	01/25/2021
3132840		FENWICK ISLAND	DE		12/01/2021	2.719	1,495,142	0	(253)	0	0	0	2,200,000	10/07/2021
3132994		FRANKLIN	TN		12/02/2021	2.906	742,379	0	(311)	0	0	0	1,015,000	09/24/2021
3132737		WESTHAMPTON BEACH	NY		12/02/2021	2.933	1,120,372	0	(834)	0	0	0	1,630,000	10/13/2021
3129885		AUSTIN	TX		12/02/2021	2.708	708,920	0	225	0	0	0	1,500,000	09/20/2021
3132508		BRUNSWICK	GA		12/02/2021	3.537	130,229	0	(51)	0	0	0	175,000	09/15/2021
3132775		POWDER SPRINGS	GA		12/02/2021	2.861	657,639	0	(368)	0	0	0	825,000	09/22/2021
3131451		WEST UNIVERSITY PLACE	TX		12/03/2021	2.898	932,194	0	20	0	0	0	1,300,000	07/10/2021
3132604		NASHVILLE	TN		12/03/2021	2.741	1,268,072	0	(751)	0	0	0	2,100,000	10/01/2021
3132887		CHESTNUT HILL	MA		12/03/2021	2.791	1,162,489	0	(461)	0	0	0	1,900,000	10/04/2021
3132519		MINNEAPOLIS	MN		12/03/2021	2.790	793,049	0	(514)	0	0	0	1,350,000	09/28/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3130047		SANTA ROSA	CA		12/03/2021	3.262	1,004,064	0	(466)	0	0	0	1,500,000	06/10/2021
3132083		OAK PARK	CA		12/03/2021	2.874	817,577	0	(55)	0	0	0	1,130,000	09/02/2021
3132888		AUSTIN	TX		12/03/2021	2.674	739,629	0	(247)	0	0	0	1,175,000	10/11/2021
3132191		ROSWELL	GA		01/26/2022	3.591	295,345	0	(54)	0	0	0	460,000	08/25/2021
3131677		BAY HEAD	NJ		12/06/2021	2.802	680,297	0	(221)	0	0	0	1,385,000	08/25/2021
3132944		RENTON	WA		12/06/2021	2.765	901,060	0	(413)	0	0	0	1,150,000	09/21/2021
3132451		TAMPA	FL		12/06/2021	2.734	1,134,476	0	(132)	0	0	0	1,471,000	09/15/2021
3133143		AUSTIN	TX		12/06/2021	2.888	851,660	0	(419)	0	0	0	1,695,000	10/19/2021
3132466		BELMONT	NC		12/06/2021	2.588	793,667	0	(165)	0	0	0	1,500,000	10/04/2021
3132387		ALAMEDA	CA		12/07/2021	2.549	1,440,114	0	(485)	0	0	0	2,930,000	09/14/2021
3133069		ANTIOCH	CA		12/07/2021	2.800	610,182	0	(225)	0	0	0	795,000	10/07/2021
3133514		FREMONT	CA		12/07/2021	2.803	1,103,761	0	(419)	0	0	0	1,400,000	11/03/2021
3131037		NORTH SALT LAKE	UT		12/07/2021	2.788	763,702	0	(287)	0	0	0	1,500,000	06/28/2021
3132769		BOSTON	MA		01/26/2022	3.658	493,907	0	(154)	0	0	0	1,008,000	09/17/2021
3131507		POMPANO BEACH	FL		12/08/2021	2.836	848,037	0	(202)	0	0	0	1,109,500	07/29/2021
3131785		LOS ANGELES	CA		12/08/2021	2.717	924,764	0	(178)	0	0	0	1,850,000	08/02/2021
3132898		NOVATO	CA		12/09/2021	2.849	1,259,704	0	(759)	0	0	0	1,800,000	09/27/2021
3132652		PARIS	TN		12/09/2021	3.758	68,937	0	23	0	0	0	114,000	10/13/2021
3128615		RICHMOND	TX		12/09/2021	3.464	764,080	0	(169)	0	0	0	1,430,000	03/19/2021
3132871		LAFAYETTE	CA		12/09/2021	2.649	977,790	0	(418)	0	0	0	2,200,000	10/05/2021
3130336		WALLINGFORD	PA		12/23/2022	5.433	592,188	0	(139)	0	0	0	1,100,000	05/24/2021
3130272		MORRISTOWN	NJ		12/23/2022	5.471	741,500	0	(143)	0	0	0	1,200,000	05/27/2021
3131890		LOOMIS	CA		12/10/2021	2.815	705,581	0	(199)	0	0	0	3,500,000	07/22/2021
3133400		LOS ANGELES	CA		12/10/2021	2.762	653,953	0	(307)	0	0	0	1,615,000	11/11/2021
3133307		FREMONT	CA		12/10/2021	2.993	1,051,917	0	(562)	0	0	0	1,550,000	10/28/2021
3133193		CHARLOTTE	NC		12/10/2021	2.789	1,099,368	0	(418)	0	0	0	1,950,000	10/22/2021
3132816		NEWPORT BEACH	CA		12/10/2021	2.588	1,208,253	0	(316)	0	0	0	3,000,000	09/17/2021
3133108		LINN CREEK	MO		12/10/2021	2.916	691,148	0	(252)	0	0	0	920,000	10/27/2021
3132996		PLANTATION	FL		12/10/2021	2.602	1,064,251	0	(166)	0	0	0	1,653,000	10/01/2021
3133029		SEATTLE	WA		12/10/2021	2.787	1,303,132	0	(2,019)	0	0	0	2,360,000	03/01/2021
3132662		SANTA BARBARA	CA		12/10/2021	2.979	842,484	0	(525)	0	0	0	1,850,000	09/29/2021
3133246		SAN FRANCISCO	CA		12/10/2021	2.970	780,887	0	(190)	0	0	0	1,000,000	10/25/2021
3132517		MORGANTON	GA		12/10/2021	3.323	356,545	0	(243)	0	0	0	451,300	09/27/2021
3132118		VIRGINIA BEACH	VA		12/13/2021	3.122	712,495	0	(360)	0	0	0	1,000,000	10/25/2021
3132271		ROSWELL	GA		12/13/2021	3.541	248,167	0	(83)	0	0	0	445,000	08/26/2021
3132227		DUNWOODY	GA		12/13/2021	2.413	243,903	0	(374)	0	0	0	495,000	08/28/2021
3133119		VIENNA	VA		12/13/2021	2.761	895,232	0	(388)	0	0	0	1,330,000	10/13/2021
3132198		MORGAN HILL	CA		12/13/2021	2.933	930,362	0	(259)	0	0	0	1,850,000	08/19/2021
3132558		ORLANDO	FL		12/14/2021	2.720	690,003	0	(106)	0	0	0	880,000	09/08/2021
3133075		KENMORE	WA		12/14/2021	2.963	1,037,716	0	(609)	0	0	0	1,686,000	10/15/2021
3133260		AUSTIN	TX		12/14/2021	3.024	742,231	0	(291)	0	0	0	1,200,000	10/26/2021
3133489		BOISE	ID		12/14/2021	3.060	723,917	0	(529)	0	0	0	929,000	11/12/2021
3132973		SEATTLE	WA		12/14/2021	2.696	1,772,727	0	(412)	0	0	0	2,900,000	10/04/2021
3131946		PORTLAND	OR		12/15/2021	2.866	992,158	0	(495)	0	0	0	1,275,000	08/10/2021
3132559		TACOMA	WA		12/15/2021	2.894	1,129,224	0	(499)	0	0	0	1,535,000	09/14/2021
3133351		DANVILLE	CA		12/15/2021	2.659	885,932	0	58	0	0	0	1,330,000	09/30/2021
3132274		ALTADENA	CA		12/16/2021	2.925	843,762	0	(258)	0	0	0	1,650,000	09/01/2021
3133315		AUBURN	CA		12/16/2021	3.341	1,042,855	0	(589)	0	0	0	1,350,000	10/19/2021
3131914		BAKERSFIELD	CA		12/16/2021	2.700	1,744,231	0	441	0	0	0	3,000,000	08/06/2021
3133079		KENSINGTON	MD		12/16/2021	2.729	1,218,535	0	(148)	0	0	0	1,550,000	10/14/2021
3132303		CLAYTON	NC		12/16/2021	2.956	433,021	0	(89)	0	0	0	550,000	09/03/2021
3132904		SALINAS	CA		12/16/2021	2.798	888,523	0	(278)	0	0	0	1,373,000	09/13/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3131758		SAN FRANCISCO	CA		12/16/2021	2.989	1,448,441	0	(156)	0	0	0	1,850,000	08/10/2021
3132542		DURHAM	NC		12/16/2021	3.800	277,967	0	(86)	0	0	0	375,000	09/14/2021
3133002		REDWOOD CITY	CA		12/16/2021	2.823	1,006,310	0	(231)	0	0	0	1,500,000	10/27/2021
3132371		WASHINGTON	DC		12/16/2021	2.818	914,925	0	(225)	0	0	0	1,400,000	08/27/2021
3133213		TRACY	CA		12/16/2021	2.807	866,493	0	(249)	0	0	0	1,280,000	09/02/2021
3133623		LONG BEACH	IN		12/17/2021	2.888	1,205,642	0	(518)	0	0	0	2,465,000	07/01/2021
3133167		SAN MATEO	CA		12/17/2021	3.025	1,192,861	0	(459)	0	0	0	1,933,293	10/01/2021
3133054		BELLEVUE	WA		12/17/2021	2.891	929,508	0	(387)	0	0	0	1,336,000	11/06/2021
3133170		CASTLE ROCK	CO		12/17/2021	2.900	1,182,323	0	(540)	0	0	0	1,700,000	10/18/2021
3132951		WAKE FOREST	NC		12/17/2021	3.103	604,878	0	(322)	0	0	0	788,000	10/08/2021
3132635		MOUNT PLEASANT	SC		12/17/2021	2.672	1,086,708	0	(344)	0	0	0	1,805,000	09/15/2021
3129895		NORTH KINGSTOWN	RI		12/23/2022	5.410	445,452	0	(103)	0	0	0	750,000	02/17/2021
3133392		MATTHEWS	NC		12/20/2021	2.669	556,232	0	55	0	0	0	717,000	10/29/2021
3133058		BOCA RATON	FL		12/20/2021	2.575	565,799	0	(124)	0	0	0	820,000	10/12/2021
3133132		JACKSONS' GAP	US		12/20/2021	3.003	631,752	0	(357)	0	0	0	1,000,000	10/24/2021
3132801		SEATTLE	WA		12/20/2021	2.969	1,378,775	0	(782)	0	0	0	1,725,000	03/01/2021
3132471		BELLEVUE	WA		12/20/2021	2.735	1,088,892	0	(113)	0	0	0	1,389,000	08/24/2021
3128311		MARTIN CITY	MT		12/21/2021	2.981	588,963	0	188	0	0	0	1,100,000	03/25/2021
3133464		PRAIRIEVILLE	LA		12/21/2021	2.814	623,082	0	(188)	0	0	0	788,000	11/17/2021
3132970		CASTLE ROCK	WA		12/21/2021	2.646	538,185	0	13	0	0	0	700,000	10/05/2021
3133624		HINSDALE	IL		12/21/2021	2.801	951,213	0	(290)	0	0	0	1,575,000	06/30/2021
3132707		MONTCLAIR	NJ		12/22/2021	2.793	776,451	0	(256)	0	0	0	1,250,000	09/03/2021
3133176		JOHNS ISLAND	SC		12/22/2021	3.003	640,819	0	(412)	0	0	0	926,000	10/27/2021
3133475		KNOXVILLE	TN		12/22/2021	3.127	598,423	0	(273)	0	0	0	753,000	10/27/2021
3133082		BELLEVUE	WA		12/22/2021	2.579	967,938	0	(204)	0	0	0	1,433,000	10/11/2021
3133476		PENHOOK	VA		12/23/2021	2.791	836,116	0	0	0	0	0	1,440,000	11/17/2021
3132115		OCEAN CITY	NJ		12/23/2021	2.731	1,270,809	0	(179)	0	0	0	2,525,000	08/26/2021
3133424		SACHSE	TX		12/23/2021	2.925	517,769	0	(1,931)	0	0	0	865,000	09/23/2021
3133120		SOUTH JORDAN	US		12/23/2021	2.991	702,307	0	(67)	0	0	0	900,000	10/18/2021
3133338		SAN MATEO	CA		12/23/2021	2.816	983,517	0	(248)	0	0	0	1,327,274	10/19/2021
3130948		MAPLEWOOD	NJ		12/27/2021	2.791	742,831	0	62	0	0	0	1,535,000	07/02/2021
3132504		LOS ANGELES	CA		12/27/2021	2.871	872,787	0	(457)	0	0	0	2,950,000	09/09/2021
3131980		GLENDORA	CA		12/27/2021	2.912	891,533	0	(309)	0	0	0	1,380,000	08/12/2021
3133379		GRAND JUNCTION	CO		12/27/2021	3.098	677,336	0	(408)	0	0	0	940,000	11/01/2021
3132619		MIRAMAR BEACH	FL		12/28/2021	2.766	969,252	0	(404)	0	0	0	1,641,000	10/01/2021
3132722		SANTA FE	NM		12/28/2021	2.704	697,007	0	(146)	0	0	0	971,000	09/24/2021
3131489		DEXTER	MI		12/28/2021	2.837	949,865	0	387	0	0	0	1,250,000	07/27/2021
3132718		JOHNS ISLAND	SC		12/29/2021	2.782	684,331	0	(249)	0	0	0	995,000	08/22/2021
3133416		GLEN ALLEN	VA		12/29/2021	2.681	773,140	0	(220)	0	0	0	1,150,000	11/11/2021
3133479		AUSTIN	TX		12/29/2021	2.875	923,504	0	(469)	0	0	0	1,285,000	11/26/2021
3132698		CAMAS	WA		12/29/2021	2.785	612,303	0	(240)	0	0	0	985,000	10/27/2021
3133425		ESTERO	FL		01/03/2022	3.006	780,908	0	(376)	0	0	0	1,100,000	11/04/2021
3133061		MARIETTA	GA		01/03/2022	3.358	599,376	0	(332)	0	0	0	768,000	09/24/2021
3133228		INLET BEACH	FL		01/03/2022	3.098	749,370	0	(483)	0	0	0	2,250,000	11/06/2021
3132733		MANHATTAN BEACH	CA		01/03/2022	2.693	1,174,464	0	(310)	0	0	0	2,900,000	07/12/2021
3133127		SAN FRANCISCO	US		01/03/2022	2.736	1,185,929	0	(152)	0	0	0	2,200,000	10/13/2021
3133226		FRANKLIN	TN		01/03/2022	2.840	690,548	0	(127)	0	0	0	885,000	11/02/2021
3133662		FREMONT	CA		01/03/2022	2.718	838,818	0	(185)	0	0	0	2,150,000	09/21/2021
3132939		GOLDEN	CO		01/03/2022	2.643	868,173	0	13	0	0	0	1,135,000	10/13/2021
3132778		CHICAGO	IL		01/03/2022	2.694	1,271,316	0	(330)	0	0	0	1,850,000	09/17/2021
3133594		OAKLAND	CA		01/03/2022	2.616	1,876,688	0	890	0	0	0	2,800,000	09/21/2021
3132605		CORPUS CHRISTI	TX		01/04/2022	2.667	1,300,763	0	130	0	0	0	1,800,000	09/09/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3133290		BAKERSFIELD	CA		01/04/2022	2.493	798,256	0	(69)	0	0	0	1,200,000	11/08/2021
3133109		NASHVILLE	TN		01/04/2022	2.918	568,083	0	(200)	0	0	0	725,000	11/22/2021
3132477		PALM SPRINGS	CA		01/04/2022	3.246	1,053,954	0	(91)	0	0	0	2,100,000	09/08/2021
3133506		SAN FRANCISCO	CA		01/04/2022	2.589	879,942	0	(285)	0	0	0	1,500,000	11/12/2021
3133364		SEATTLE	WA		01/04/2022	2.789	1,215,658	0	(446)	0	0	0	2,126,000	11/11/2021
3133196		SIMPSONVILLE	SC		01/05/2022	2.755	585,090	0	(22)	0	0	0	820,000	10/24/2021
3133036		BURR RIDGE	IL		01/05/2022	2.757	1,370,906	0	(45)	0	0	0	1,750,000	10/04/2021
3132304		NASHVILLE	TN		01/05/2022	2.958	871,392	0	(182)	0	0	0	3,850,000	09/07/2021
3133096		MOUNT PLEASANT	SC		01/05/2022	2.904	1,154,005	0	(458)	0	0	0	1,488,000	10/26/2021
3131164		NEW ORLEANS	LA		12/23/2022	5.444	1,097,975	0	(232)	0	0	0	2,450,000	07/08/2021
3133183		KENNEBUNK	ME		01/06/2022	2.795	975,725	0	(334)	0	0	0	2,200,000	11/09/2021
3133467		SAN BRUNO	CA		01/06/2022	2.848	1,336,403	0	(226)	0	0	0	1,750,000	11/30/2021
3131611		TORRANCE	CA		01/07/2022	2.679	988,732	0	(334)	0	0	0	3,150,000	08/19/2021
3132989		FRIENDSWOOD	TX		01/07/2022	2.703	615,824	0	192	0	0	0	960,000	10/21/2021
3130560		ESTERO	FL		01/07/2022	3.130	792,260	0	(42)	0	0	0	1,285,000	04/16/2021
3133658		HAYWARD	CA		01/26/2022	2.551	1,096,391	0	136	0	0	0	1,905,000	11/29/2021
3133732		NEW ORLEANS	LA		01/10/2022	3.088	948,732	0	(575)	0	0	0	1,350,000	12/08/2021
3133298		NORTH POTOMAC	MD		01/11/2022	2.772	905,301	0	(407)	0	0	0	1,502,000	11/15/2021
3133567		BELLINGHAM	WA		01/11/2022	3.022	680,644	0	(279)	0	0	0	855,000	11/17/2021
3132756		BRADENTON	FL		01/11/2022	3.195	858,950	0	(216)	0	0	0	1,500,000	08/18/2021
3132574		EPWORTH	GA		01/13/2022	3.325	187,269	0	(41)	0	0	0	1,296,000	10/12/2021
3132934		BENICIA	CA		01/13/2022	2.938	629,259	0	(154)	0	0	0	918,000	09/20/2021
3132147		WESTMINSTER	CO		01/13/2022	2.811	556,837	0	472	0	0	0	1,350,000	08/23/2021
3133093		LAKE SAINT LOUIS	MO		01/13/2022	2.808	689,574	0	(206)	0	0	0	1,069,000	10/12/2021
3130024		THOUSAND OAKS	CA		12/23/2022	5.455	790,179	0	(169)	0	0	0	1,300,000	02/22/2021
3133628		BENICIA	CA		01/14/2022	3.354	683,412	0	(364)	0	0	0	945,500	12/07/2021
3133202		RIDGEFIELD	CT		01/14/2022	2.682	867,941	0	(662)	0	0	0	1,300,000	10/26/2021
3132845		NEW ORLEANS	LA		01/18/2022	3.017	936,806	0	(5)	0	0	0	1,200,000	11/06/2020
3133527		LAS VEGAS	NV		01/19/2022	2.806	673,430	0	(172)	0	0	0	935,000	07/31/2021
3133282		BATON ROUGE	LA		01/19/2022	2.798	1,075,536	0	106	0	0	0	1,560,000	11/27/2021
3133692		ISSAQUAH	WA		01/19/2022	3.120	1,249,308	0	(597)	0	0	0	1,800,000	12/14/2021
3132779		BREVARD	NC		01/19/2022	3.888	154,748	0	(7)	0	0	0	225,000	09/13/2021
3133758		TWISP	WA		01/26/2022	3.047	729,773	0	318	0	0	0	950,000	10/25/2021
3133510		JUPITER	FL		01/20/2022	2.709	769,895	0	(131)	0	0	0	975,000	11/12/2021
3132782		CULLOWHEE	NC		01/20/2022	2.955	114,037	0	(28)	0	0	0	185,000	10/18/2021
3133621		PARKER	CO		01/20/2022	2.837	648,632	0	(106)	0	0	0	1,100,000	11/16/2021
3133610		BEVERLY HILLS	CA		01/20/2022	3.205	1,226,525	0	(666)	0	0	0	2,800,000	11/17/2021
3132830		SAMMAMISH	WA		01/20/2022	2.577	1,145,908	0	(216)	0	0	0	1,661,000	10/11/2021
3133565		WINDERMERE	FL		01/21/2022	3.333	905,607	0	(476)	0	0	0	1,165,000	11/22/2021
3133316		LOS ANGELES	CA		01/21/2022	2.844	1,066,968	0	(149)	0	0	0	1,355,000	10/28/2021
3133550		WALNUT CREEK	CA		01/24/2022	2.597	1,156,071	0	(162)	0	0	0	2,076,000	11/09/2021
3133663		MONROE	WA		01/25/2022	3.142	896,199	0	(320)	0	0	0	1,125,000	11/29/2021
3133274		CLAREMONT	CA		01/25/2022	2.856	982,242	0	(101)	0	0	0	1,760,000	11/08/2021
3133701		PARKER	CO		01/26/2022	3.508	820,015	0	(354)	0	0	0	1,112,000	10/25/2021
3131255		MANALAPAN	NJ		01/27/2022	2.823	679,230	0	(133)	0	0	0	865,000	07/09/2021
3132657		LAKE OSWEGO	OR		01/27/2022	2.960	589,587	0	(97)	0	0	0	1,425,000	09/07/2021
3132166		FRANKLIN	TN		12/23/2022	5.329	442,120	0	(145)	0	0	0	780,000	08/16/2021
3133366		NEW ORLEANS	LA		01/28/2022	2.848	1,605,115	0	(247)	0	0	0	2,375,000	11/10/2021
3133650		CHARLESTON	SC		01/28/2022	3.109	579,544	0	(256)	0	0	0	726,000	09/21/2021
3133388		LATHROP	CA		01/31/2022	2.842	552,552	0	(33)	0	0	0	701,000	08/19/2021
3132202		TOPSAIL BEACH	NC		01/31/2022	3.388	304,733	0	19	0	0	0	420,000	09/10/2021
3132343		PARK CITY	UT		02/04/2022	2.977	1,968,319	0	(261)	0	0	0	6,500,000	10/04/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3133601		TRUCKEE	CA		02/04/2022	3.053	618,870	0	(202)	0	0	0	980,000	11/18/2021
3133590		PEACHTREE CORNERS	GA		02/04/2022	3.161	1,295,334	0	(452)	0	0	0	2,150,000	12/02/2021
3133409		REDMOND	WA		02/07/2022	2.960	960,133	0	(177)	0	0	0	1,350,000	12/06/2021
3132872		ATLANTA	GA		02/11/2022	2.869	677,411	0	(48)	0	0	0	1,550,000	08/25/2021
3131847		EDGEWATER	MD		02/11/2022	2.786	803,065	0	(298)	0	0	0	1,325,000	08/06/2021
3133646		ATLANTA	GA		02/11/2022	3.073	677,941	0	112	0	0	0	905,000	10/06/2021
3133711		EDINA	MN		02/15/2022	2.980	1,186,741	0	(124)	0	0	0	1,520,000	11/29/2021
3132247		ISLAMORADA	FL		02/15/2022	2.679	737,326	0	(180)	0	0	0	3,210,000	09/09/2021
3133553		COLTON AREA	CA		02/15/2022	3.100	775,145	0	(538)	0	0	0	975,000	11/11/2021
3133694		BARTONVILLE	TX		02/15/2022	3.221	815,297	0	(508)	0	0	0	1,500,000	12/29/2021
3133790		PILOT HILL	CA		02/16/2022	3.434	915,263	0	(210)	0	0	0	1,190,000	01/18/2022
3133452		GUNTER	TX		02/16/2022	3.108	678,139	0	(372)	0	0	0	1,200,000	11/16/2021
3133560		SCOTTSDALE	AZ		02/16/2022	3.270	1,501,965	0	(514)	0	0	0	2,700,000	11/16/2021
3133144		ELLICOTT CITY	MD		02/17/2022	3.063	784,482	0	(189)	0	0	0	1,100,000	10/18/2021
3130358		COLLEYVILLE	TX		02/17/2022	2.847	1,182,772	0	(147)	0	0	0	1,550,000	03/18/2021
3133794		SAN RAMON	CA		02/17/2022	3.351	1,060,168	0	(465)	0	0	0	1,425,000	01/14/2022
3133717		SIGNAL MOUNTAIN	TN		02/18/2022	2.795	900,119	0	71	0	0	0	1,150,000	12/01/2021
3133626		MC LEAN	VA		02/22/2022	2.838	1,940,077	0	(354)	0	0	0	2,820,000	12/08/2021
3133593		MORRISVILLE	PA		02/22/2022	2.920	688,045	0	(195)	0	0	0	1,000,000	12/01/2021
3133777		BOUNTIFUL	UT		02/23/2022	2.531	917,997	0	(308)	0	0	0	1,655,000	01/11/2022
3133271		ALEXANDER CITY	AL		02/23/2022	3.161	1,357,910	0	(375)	0	0	0	3,450,000	11/09/2021
3133449		LADERA RANCH	CA		02/24/2022	3.091	1,454,083	0	(660)	0	0	0	2,485,000	11/03/2021
3129007		MARGATE CITY	NJ		02/24/2022	2.892	924,131	0	0	0	0	0	1,200,000	03/04/2021
3131225		ELK RIDGE	UT		02/25/2022	3.108	661,534	0	(61)	0	0	0	1,020,000	08/18/2021
3133720		LAS VEGAS	NV		03/01/2022	2.600	707,819	0	267	0	0	0	990,000	11/13/2021
3133916		SEATTLE	WA		03/02/2022	3.480	1,117,211	0	(520)	0	0	0	1,387,500	01/28/2022
3134047		COTO DE CAZA	CA		03/03/2022	3.650	1,222,323	0	(426)	0	0	0	1,650,000	01/14/2022
3133956		SAN JOSE	CA		03/03/2022	2.704	1,185,998	0	(381)	0	0	0	2,700,000	12/06/2021
3133901		SACRAMENTO	CA		03/03/2022	3.572	739,457	0	(421)	0	0	0	915,000	01/28/2022
3133969		SNOHOMISH	WA		03/03/2022	3.625	1,114,989	0	(454)	0	0	0	1,390,000	02/03/2022
3133679		EAST HANOVER	NJ		03/04/2022	3.075	669,271	0	(234)	0	0	0	855,000	12/10/2021
3133795		LAS VEGAS	NV		03/07/2022	3.363	673,586	0	(292)	0	0	0	840,000	01/01/2022
3133851		BEND	OR		03/07/2022	3.624	771,997	0	(478)	0	0	0	1,080,000	01/26/2022
3133818		DALLAS	TX		03/07/2022	2.441	896,662	0	(619)	0	0	0	1,420,000	01/25/2022
3133866		CHEVY CHASE	MD		03/09/2022	2.857	1,353,068	0	(178)	0	0	0	1,784,000	01/27/2022
3133778		PALM BEACH GARDENS	FL		03/09/2022	3.204	676,703	0	(125)	0	0	0	915,000	11/04/2021
3133903		PORTLAND	OR		03/08/2022	2.945	740,233	0	(169)	0	0	0	1,400,000	01/24/2022
3134093		BRENTWOOD	CA		03/09/2022	3.451	702,926	0	99	0	0	0	1,100,000	02/10/2022
3134066		NEW ORLEANS	LA		03/10/2022	3.038	801,362	0	43	0	0	0	1,200,000	02/01/2022
3133934		FALLS CHURCH	VA		03/10/2022	3.033	687,426	0	(422)	0	0	0	1,008,000	01/14/2022
3133760		FT MYERS	FL		03/10/2022	3.134	722,954	0	(271)	0	0	0	1,200,000	12/23/2021
3133893		SAN PEDRO	CA		03/10/2022	2.869	1,231,654	0	(80)	0	0	0	1,575,000	02/08/2022
3133819		SAN FRANCISCO	CA		03/14/2022	2.945	1,066,698	0	(230)	0	0	0	1,450,000	01/21/2022
3133824		HOUSTON	TX		03/14/2022	2.831	999,802	0	(150)	0	0	0	1,874,000	01/20/2022
3131823		DALLAS	TX		03/15/2022	2.883	1,078,723	0	313	0	0	0	2,150,000	04/16/2021
3133846		HEATH	TX		03/15/2022	2.945	1,241,760	0	(219)	0	0	0	1,900,000	02/03/2022
3133862		THE WOODLANDS	TX		03/16/2022	2.875	1,077,931	0	(50)	0	0	0	1,495,000	02/03/2022
3134029		MISSION VIEJO	CA		03/16/2022	3.480	906,144	0	(114)	0	0	0	1,145,000	02/10/2022
3133982		KAPAA	HI		03/17/2022	2.790	810,154	0	58	0	0	0	1,180,000	02/05/2022
3134038		SAN FRANCISCO	CA		03/17/2022	2.757	827,827	0	(359)	0	0	0	1,430,000	02/08/2022
3133566		INLET BEACH	FL		03/17/2022	2.929	745,204	0	(179)	0	0	0	2,150,000	12/01/2021
3133999		VESTAVIA	AL		03/22/2022	3.516	669,444	0	(193)	0	0	0	835,000	02/08/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3132406		MIAMI	FL		03/22/2022	2.826	710,584	0	115	0	0	0	920,000	09/01/2021
3134037		MOUNT PLEASANT	SC		03/22/2022	3.673	753,927	0	(263)	0	0	0	950,500	01/28/2022
3133235		PROVO	UT		03/23/2022	3.199	711,821	0	(114)	0	0	0	915,000	10/28/2021
3133966		SAN RAMON	CA		03/24/2022	3.137	1,259,057	0	(28)	0	0	0	1,825,000	02/08/2022
3133799		WASHINGTON	DC		03/24/2022	2.716	989,915	0	(114)	0	0	0	1,534,000	01/27/2022
3134065		VACAVILLE	CA		03/24/2022	3.627	774,523	0	(283)	0	0	0	1,100,000	01/24/2022
3133902		SANTA BARBARA	CA		03/24/2022	2.552	1,837,349	0	171	0	0	0	4,100,000	02/02/2022
3133654		FORSYTH	GA		03/24/2022	2.869	1,060,281	0	387	0	0	0	1,395,000	01/13/2022
3132727		SHORT HILLS	NJ		03/24/2022	2.650	1,056,720	0	26	0	0	0	1,690,000	10/25/2021
3133914		DAYTON	OH		03/24/2022	2.871	1,136,686	0	(698)	0	0	0	1,650,000	02/07/2022
3133848		KATY	TX		03/25/2022	2.536	709,519	0	(197)	0	0	0	1,443,000	01/22/2022
3134114		SEATTLE	WA		03/25/2022	3.977	1,171,527	0	(491)	0	0	0	1,450,000	02/23/2022
3134000		ARLINGTON	VA		03/29/2022	3.421	699,870	0	(181)	0	0	0	919,000	02/17/2022
3133842		SOUTHBURY	CT		03/29/2022	3.202	884,776	0	(159)	0	0	0	1,270,000	11/01/2021
3133935		DALLAS	TX		03/29/2022	2.677	704,595	0	(486)	0	0	0	1,800,000	02/10/2022
3133729		SANTA BARBARA	CA		03/29/2022	2.740	1,049,066	0	(60)	0	0	0	2,650,000	01/17/2022
3134060		BOULDER	CO		03/29/2022	3.176	1,300,241	0	(280)	0	0	0	1,800,000	02/08/2022
3134103		CASPER	WY		03/30/2022	3.236	698,140	0	(63)	0	0	0	1,000,000	02/04/2022
3134012		BOCA RATON	FL		03/30/2022	2.773	855,584	0	14	0	0	0	4,400,000	01/10/2022
3134311		MIRAMAR BEACH	FL		03/31/2022	3.630	484,038	0	(6,448)	0	0	0	1,335,000	02/12/2022
3133989		CHARLOTTE	NC		03/31/2022	2.858	1,188,059	0	(108)	0	0	0	1,925,000	02/04/2022
3133939		SOUTH LAKE TAHOE	CA		03/31/2022	2.688	668,392	0	(437)	0	0	0	2,150,000	02/04/2022
3134153		PARADISE VALLEY	AZ		04/01/2022	4.144	1,327,077	0	(426)	0	0	0	2,200,000	02/22/2022
3132916		CARMEL	IN		04/04/2022	2.603	1,071,674	0	(111)	0	0	0	1,590,000	12/01/2021
3133917		FREMONT	CA		04/04/2022	2.436	652,144	0	(178)	0	0	0	1,410,000	02/17/2022
3133886		PORTLAND	OR		04/05/2022	3.606	1,102,077	0	(492)	0	0	0	1,375,000	01/25/2022
3134296		WATSONVILLE	CA		04/05/2022	3.759	748,048	0	(254)	0	0	0	939,000	03/09/2022
3133688		SANTA CLARITA	CA		04/05/2022	3.738	1,092,531	0	(422)	0	0	0	1,560,000	12/21/2021
3134041		NORTHRIDGE	CA		04/06/2022	2.646	819,260	0	326	0	0	0	1,150,000	02/05/2022
3133953		NASHVILLE	TN		04/06/2022	3.495	1,266,006	0	(93)	0	0	0	1,650,000	02/02/2022
3134243		CLAYTON	CA		04/06/2022	3.572	717,261	0	(165)	0	0	0	902,000	03/03/2022
3134320		MORGAN HILL	CA		04/06/2022	3.103	755,088	0	160	0	0	0	1,700,000	11/16/2021
3133884		CASPER	WY		04/07/2022	2.771	994,814	0	(510)	0	0	0	1,344,000	02/03/2022
3133979		POOLESVILLE	MD		04/07/2022	2.686	683,851	0	85	0	0	0	875,000	12/09/2021
3134236		SANTA BARBARA	CA		04/07/2022	3.405	815,609	0	(448)	0	0	0	1,182,000	03/04/2022
3134267		CARLSBAD	CA		04/11/2022	3.715	1,296,418	0	(374)	0	0	0	1,650,000	03/07/2022
3133954		SAN LORENZO	CA		04/11/2022	2.734	754,501	0	184	0	0	0	1,000,000	02/07/2022
3133984		ALEXANDRIA	VA		04/11/2022	2.756	1,181,943	0	(29)	0	0	0	2,310,000	02/01/2022
3133988		TALLAHASSEE	FL		04/12/2022	3.088	989,022	0	(527)	0	0	0	1,360,000	02/08/2022
3134242		SEATTLE	WA		04/12/2022	3.803	839,133	0	(419)	0	0	0	1,060,000	03/02/2022
3134297		SCOTTSDALE	AZ		04/12/2022	4.042	1,220,788	0	(628)	0	0	0	1,600,000	03/08/2022
3134255		KENMORE	WA		04/12/2022	3.758	1,226,691	0	(398)	0	0	0	1,525,000	03/04/2022
3134166		ARCADIA	CA		04/12/2022	3.776	832,598	0	(353)	0	0	0	1,315,000	02/26/2022
3134237		MANDEVILLE	LA		04/13/2022	3.492	991,324	0	(401)	0	0	0	1,324,000	03/04/2022
3130152		SANTA BARBARA	CA		04/13/2022	3.002	1,241,706	0	(52)	0	0	0	1,601,000	05/14/2021
3134044		CHARLOTTE	NC		04/13/2022	2.616	683,546	0	184	0	0	0	932,000	02/28/2022
3134073		SCOTTSDALE	AZ		04/13/2022	3.367	1,378,391	0	(1,110)	0	0	0	3,750,000	02/08/2022
3134108		DANVILLE	VA		04/13/2022	4.267	45,396	0	31	0	0	0	119,000	03/01/2022
3133965		CARPINTERIA	CA		04/13/2022	3.598	964,205	0	(103)	0	0	0	1,800,000	02/22/2022
3133925		NEW ORLEANS	LA		04/13/2022	2.759	838,456	0	(12)	0	0	0	1,350,000	02/17/2022
3134124		LAS VEGAS	NV		04/14/2022	4.073	1,193,716	0	(552)	0	0	0	1,515,000	02/25/2022
3134168		PALM CITY	FL		04/14/2022	4.584	147,696	0	11	0	0	0	515,000	02/28/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3133938		IRVINE	CA		04/14/2022	3.186	949,552	0	(171)	0	0	0	1,750,000	02/02/2022
3134336		PLEASANT HILL	CA		04/18/2022	3.694	839,495	0	(165)	0	0	0	1,205,000	03/12/2022
3134157		SPRING HILL	TN		04/18/2022	3.782	671,291	0	(269)	0	0	0	900,000	03/07/2022
3133888		PELHAM	AL		04/18/2022	3.181	1,406,985	0	260	0	0	0	1,975,000	03/07/2022
3134338		SUNRIVER	OR		04/18/2022	4.380	905,061	0	(282)	0	0	0	1,495,000	03/15/2022
3134140		SAMMAMISH	WA		04/19/2022	3.873	934,534	0	(269)	0	0	0	1,380,000	02/26/2022
3134113		SANTA TERESA	NM		04/19/2022	3.867	802,018	0	(325)	0	0	0	1,200,000	03/18/2022
3134273		WASHINGTON	DC		04/19/2022	3.735	822,257	0	(67)	0	0	0	1,064,000	03/15/2022
3134216		CHESAPEAKE	VA		04/19/2022	3.091	727,443	0	(698)	0	0	0	1,069,000	03/18/2022
3134023		GILBERT	AZ		04/19/2022	3.207	994,540	0	(126)	0	0	0	1,700,000	02/11/2022
3134254		SEATTLE	WA		04/19/2022	3.152	675,403	0	(426)	0	0	0	1,249,000	02/10/2022
3134374		LAKE HAVASU	AZ		04/20/2022	4.814	540,429	0	126	0	0	0	740,000	03/29/2022
3134008		SEATTLE	WA		04/20/2022	2.871	1,651,729	0	(71)	0	0	0	2,394,000	02/04/2022
3134136		BAINBRIDGE ISLAND	WA		04/20/2022	3.862	1,019,314	0	(81)	0	0	0	1,285,000	02/28/2022
3134202		BUCKEYE	AZ		04/20/2022	4.614	386,407	0	1,143	0	0	0	934,900	03/25/2022
3134054		PALM HARBOR	FL		04/20/2022	4.319	1,678,040	0	(240)	0	0	0	2,470,000	02/23/2022
3134134		POOLESVILLE	MD		04/21/2022	3.544	648,322	0	(131)	0	0	0	980,000	03/04/2022
3134225		LOS ALTOS	CA		04/21/2022	3.982	706,504	0	(220)	0	0	0	1,300,000	03/05/2022
3133820		SAN FRANCISCO	CA		04/22/2022	2.532	1,380,853	0	86	0	0	0	2,300,000	02/07/2022
3134150		MINOT	ME		04/22/2022	4.359	330,501	0	256	0	0	0	590,000	03/07/2022
3134258		SEATTLE	WA		04/22/2022	3.758	1,206,514	0	(323)	0	0	0	1,500,000	03/08/2022
3134208		SAINT AUGUSTA	MN		04/22/2022	3.858	778,865	0	(318)	0	0	0	965,000	03/11/2022
3133978		BERKELEY	CA		04/25/2022	2.725	1,182,834	0	203	0	0	0	1,550,000	02/15/2022
3134129		IVINS	UT		04/25/2022	4.450	412,719	0	383	0	0	0	674,000	03/21/2022
3133859		BOTHELL	WA		04/25/2022	2.929	1,099,150	0	107	0	0	0	1,535,000	02/02/2022
3134312		SAINT SIMONS ISLAND	GA		04/25/2022	4.271	983,039	0	(742)	0	0	0	1,685,000	02/16/2022
3133942		BEND	OR		04/26/2022	3.566	1,075,915	0	(191)	0	0	0	1,375,000	02/24/2022
3134349		NAPLES	FL		04/26/2022	3.990	743,107	0	(213)	0	0	0	1,300,000	03/18/2022
3134247		SANTA MONICA	CA		04/26/2022	3.388	1,037,983	0	(24)	0	0	0	1,485,000	02/19/2022
3133826		LITHIA	FL		04/27/2022	2.877	758,911	0	(26)	0	0	0	1,100,000	02/22/2022
3134172		DALLAS	TX		04/28/2022	4.093	667,503	0	(212)	0	0	0	825,000	02/25/2022
3134238		LOS ANGELES	CA		04/28/2022	3.253	1,187,239	0	(40)	0	0	0	1,525,000	01/21/2022
3134347		ANAHEIM	CA		04/29/2022	3.779	682,017	0	(146)	0	0	0	1,200,000	03/11/2022
3134372		LAKE HAVASU CITY	AZ		05/04/2022	4.837	579,526	0	324	0	0	0	845,000	03/22/2022
3134257		LOS ANGELES	CA		05/04/2022	3.676	1,240,069	0	(301)	0	0	0	1,550,000	03/04/2022
3134335		LOS ANGELES	CA		05/05/2022	3.843	1,035,372	0	(134)	0	0	0	1,300,000	03/02/2022
3134280		SPRING	TX		05/05/2022	3.953	753,541	0	(310)	0	0	0	950,000	03/17/2022
3134282		ROCKVILLE	MD		05/06/2022	3.879	782,179	0	(240)	0	0	0	970,000	03/10/2022
3134081		PALM BEACH GARDENS	FL		05/09/2022	3.858	541,599	0	(1,425)	0	0	0	1,080,000	01/03/2022
3134328		TUSTIN	CA		05/10/2022	3.730	1,165,322	0	(352)	0	0	0	1,650,000	03/11/2022
3134122		WYOMISSING	PA		05/10/2022	3.805	1,121,710	0	(222)	0	0	0	1,400,000	02/05/2022
3133882		SEAL BEACH	CA		05/10/2022	2.978	1,544,347	0	(164)	0	0	0	2,580,000	02/09/2022
3134099		PACKWOOD	WA		05/11/2022	4.892	570,829	0	345	0	0	0	870,000	03/06/2022
3134010		LANTANA	TX		05/11/2022	3.985	666,864	0	102	0	0	0	857,000	01/13/2022
3133457		LIVERMORE	CA		05/11/2022	3.115	619,399	0	(40)	0	0	0	1,675,000	11/11/2021
3133910		CASTLE ROCK	CO		05/11/2022	2.576	787,435	0	(133)	0	0	0	2,500,000	02/25/2022
3134329		FOLLY BEACH	SC		05/11/2022	3.793	1,227,324	0	(274)	0	0	0	2,640,000	03/22/2022
3134367		DELTA	CO		05/11/2022	4.805	595,084	0	272	0	0	0	830,000	03/28/2022
3134127		CHARLOTTE	NC		05/12/2022	3.987	1,066,848	0	(345)	0	0	0	1,328,000	03/01/2022
3134203		CANTON	GA		05/12/2022	3.878	745,436	0	(232)	0	0	0	941,000	03/08/2022
3134380		LAKE MARY	FL		05/13/2022	4.295	676,828	0	9	0	0	0	895,000	01/05/2022
3134302		MIDDLETOWN	NJ		05/17/2022	3.679	839,700	0	(136)	0	0	0	1,050,000	03/11/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3134178		YUMA	AZ		05/18/2022	4.945	264,854	0	149	0	0	0	350,000	02/14/2022
3134090		ORLANDO	FL		05/18/2022	3.673	770,291	0	28	0	0	0	976,365	03/07/2022
3134392		LAKE HAVASU CITY	AZ		05/19/2022	4.952	190,413	0	(35)	0	0	0	590,000	04/20/2022
3134100		MARINA	CA		05/19/2022	3.784	1,034,174	0	10	0	0	0	1,310,500	01/26/2022
3133865		NASHVILLE	TN		05/20/2022	3.488	953,689	0	(58)	0	0	0	1,210,000	02/09/2022
3134390		ATLANTIC BEACH	NC		05/20/2022	5.012	424,420	0	(27)	0	0	0	615,000	04/20/2022
3133913		DALLAS	TX		05/25/2022	2.583	1,061,727	0	(120)	0	0	0	2,475,000	01/31/2022
3134095		LIMERICK	ME		05/31/2022	4.705	257,424	0	86	0	0	0	425,000	02/28/2022
3134388		LAS VEGAS	NV		06/02/2022	4.470	67,546	0	224	0	0	0	1,447,000	03/31/2022
3133927		LAS VEGAS	NV		06/03/2022	3.378	719,548	0	(28)	0	0	0	906,000	02/17/2022
3134391		RALEIGH	NC		06/06/2022	5.010	268,952	0	(19)	0	0	0	395,000	05/06/2022
3134412		HUNTINGTON BEACH	CA		06/06/2022	4.960	1,442,401	0	357	0	0	0	1,850,000	04/07/2022
3134300		MANALAPAN	NJ		06/09/2022	3.872	1,230,749	0	(336)	0	0	0	1,600,000	03/15/2022
3134180		STRATTON	VT		06/13/2022	5.296	480,878	0	358	0	0	0	650,000	03/25/2022
3133987		PEMBROKE	MA		06/13/2022	3.506	950,742	0	(26)	0	0	0	1,200,000	02/08/2022
3134404		PARKLAND	FL		06/13/2022	5.317	841,298	0	10	0	0	0	1,060,000	05/03/2022
3134393		WALLA WALLA	WA		06/14/2022	5.964	415,356	0	74	0	0	0	531,000	04/22/2022
3134395		NORTH PORT	FL		06/17/2022	6.007	392,689	0	42	0	0	0	499,000	05/17/2022
3134403		FREEPORT	ME		06/17/2022	5.971	207,230	0	(21)	0	0	0	275,000	05/18/2022
3134401		MONTROSE	CO		06/17/2022	6.130	265,715	0	18	0	0	0	340,000	05/09/2022
3134346		SAINT AUGUSTINE	FL		06/23/2022	3.911	1,086,095	0	(162)	0	0	0	1,575,000	05/17/2022
3134402		WENATCHEE	WA		06/27/2022	6.023	586,229	0	(35)	0	0	0	786,000	05/06/2022
3133948		INLET BEACH	FL		07/07/2022	3.100	625,807	0	216	0	0	0	1,400,000	03/05/2022
3134407		GREENSBORO	NC		07/07/2022	5.677	904,582	0	(474)	0	0	0	1,200,000	05/27/2022
3134408		GREAT BARRINGTON	MA		07/11/2022	5.551	354,741	0	(4)	0	0	0	475,000	06/16/2022
3134068		SPRING LAKE	NJ		07/11/2022	4.185	945,026	0	38	0	0	0	1,240,000	11/30/2021
3134181		SARASOTA	FL		07/19/2022	4.037	1,075,872	0	(178)	0	0	0	1,540,000	05/27/2022
3134245		ROANOKE	VA		07/22/2022	3.750	776,840	0	(23)	0	0	0	975,000	04/12/2022
3134416		LOS ANGELES	CA		08/18/2022	5.102	1,296,858	0	273	0	0	0	3,575,000	05/31/2022
3134420		RICHMOND	TX		08/19/2022	5.793	815,025	0	(175)	0	0	0	1,075,000	07/18/2022
3134414		HENDERSON	NV		09/13/2022	5.941	726,870	0	66	0	0	0	1,090,000	07/15/2022
7134472		KANSAS CITY	MO		09/13/2022	6.650	117,219	0	7	0	0	0	205,000	08/08/2022
7134494		JACKSONVILLE	FL		09/13/2022	7.479	101,258	0	(4)	0	0	0	133,000	08/12/2022
7134471		DALLAS	TX		09/13/2022	7.238	205,094	0	(4)	0	0	0	291,000	07/29/2022
7134493		JACKSONVILLE	FL		09/13/2022	7.412	135,025	0	(5)	0	0	0	177,500	08/12/2022
7134489		HAMILTON	OH		09/13/2022	7.310	88,538	0	318	0	0	0	145,000	08/05/2022
7134467		GASTONIA	NC		09/13/2022	7.224	150,396	0	(2)	0	0	0	208,000	07/18/2022
7134500		BALTIMORE	MD		09/13/2022	7.043	124,810	0	0	0	0	0	190,000	08/19/2022
7134469		PHILADELPHIA	PA		09/13/2022	6.980	188,010	0	5	0	0	0	253,000	08/16/2022
7134502		MANCHESTER	CT		09/13/2022	7.397	196,048	0	712	0	0	0	280,000	08/19/2022
7134496		NEW BRITAIN	CT		09/13/2022	7.053	160,296	0	(1)	0	0	0	240,000	08/16/2022
7134474		SYRACUSE	NY		09/13/2022	6.877	106,329	0	3	0	0	0	134,500	08/01/2022
7134501		PHILADELPHIA	PA		09/13/2022	7.238	112,062	0	(2)	0	0	0	159,000	08/19/2022
7134468		SYRACUSE	NY		09/13/2022	7.630	124,715	0	(9)	0	0	0	162,000	07/11/2022
7134495		FAYETTEVILLE	NC		09/13/2022	7.169	147,891	0	(1)	0	0	0	197,000	08/17/2022
7134473		PHILADELPHIA	PA		09/13/2022	7.602	115,299	0	(7)	0	0	0	150,000	08/17/2022
7134486		READING	PA		09/13/2022	7.161	79,706	0	(1)	0	0	0	132,000	08/03/2022
7134464		TULSA	OK		09/13/2022	6.829	126,481	0	5	0	0	0	190,000	06/21/2022
7134491		INDIANAPOLIS	IN		09/13/2022	7.345	130,443	0	(5)	0	0	0	165,000	08/11/2022
7134490		COLUMBIA	SC		09/13/2022	7.288	212,771	0	(8)	0	0	0	280,000	08/10/2022
7134459		PHILADELPHIA	PA		09/13/2022	7.406	80,110	0	(3)	0	0	0	114,000	06/20/2022
7134466		SUMTER	SC		09/13/2022	7.457	96,507	0	(2)	0	0	0	126,000	07/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7134488		MAPLE HEIGHTS	OH		09/13/2022	7.365	97,125	0	(3)	0	0	0	120,000	08/10/2022
7134465		WEST PITTSTON	PA		09/13/2022	7.487	151,680	0	(5)	0	0	0	200,000	07/27/2022
7134487		READING	PA		09/13/2022	7.113	76,493	0	(1)	0	0	0	127,000	08/03/2022
7134470		KANSAS CITY	MO		09/13/2022	7.397	164,992	0	(4)	0	0	0	220,000	08/03/2022
7134492		MONROE	NJ		09/13/2022	6.827	168,461	0	576	0	0	0	250,000	08/16/2022
7134461		HOUSTON	TX		09/13/2022	6.809	179,603	0	16	0	0	0	262,000	07/20/2022
7134483		MIAMI	FL		09/13/2022	7.394	400,354	0	(3)	0	0	0	550,000	08/08/2022
7134460		DETROIT	MI		09/13/2022	7.345	107,019	0	(4)	0	0	0	140,000	08/01/2022
7134482		ORANGE	TX		09/13/2022	7.137	103,621	0	0	0	0	0	139,000	08/02/2022
7134478		CHARLOTTE	NC		09/13/2022	6.887	196,767	0	3	0	0	0	350,000	08/03/2022
7134458		ST LOUIS	MO		09/13/2022	7.428	96,421	0	(3)	0	0	0	127,000	08/16/2022
7134485		READING	PA		09/13/2022	7.161	78,499	0	(1)	0	0	0	130,000	08/03/2022
7134463		WEST COLUMBIA	SC		09/13/2022	6.661	87,665	0	7	0	0	0	150,000	06/30/2022
7134457		NEWARK	TX		09/13/2022	7.497	143,065	0	(8)	0	0	0	175,000	07/08/2022
7134479		ALLENTOWN	PA		09/13/2022	7.365	140,047	0	506	0	0	0	185,000	08/08/2022
7134484		SAINT LOUIS	MO		09/13/2022	6.612	99,379	0	8	0	0	0	127,500	08/04/2022
7134462		HOUSTON	TX		09/13/2022	6.809	149,330	0	13	0	0	0	205,000	07/11/2022
7134497		WOONSOCKET	RI		09/13/2022	7.571	322,291	0	(20)	0	0	0	420,000	08/16/2022
7134475		MECHANICSBURG	PA		09/13/2022	7.289	204,165	0	(5)	0	0	0	270,000	08/02/2022
7134480		MARIETTA	GA		09/13/2022	6.900	120,751	0	5	0	0	0	175,000	08/05/2022
7134477		KINGSFORD HEIGHTS	IN		09/13/2022	6.491	104,886	0	11	0	0	0	155,000	08/08/2022
7134499		PHILADELPHIA	PA		09/13/2022	7.536	106,424	0	(7)	0	0	0	131,000	08/17/2022
7134476		TAMPA	FL		09/13/2022	7.120	277,935	0	5	0	0	0	350,000	08/08/2022
7134498		DAYTON	OH		09/13/2022	7.543	163,221	0	(9)	0	0	0	220,000	08/25/2022
7134481		NEW LONDON	CT		09/13/2022	7.483	183,145	0	(9)	0	0	0	240,000	08/08/2022
3134435		WASHINGTON	DC		09/23/2022	5.358	1,126,968	0	(55)	0	0	0	1,415,000	08/18/2022
3134431		VENTURA	CA		10/03/2022	5.740	803,750	0	(93)	0	0	0	1,000,000	08/17/2022
3134430		HELOTES	TX		10/06/2022	5.611	946,805	0	(105)	0	0	0	1,160,000	08/30/2022
7134764		ATLANTIC CITY	NJ		10/07/2022	7.303	77,749	0	(2)	0	0	0	118,000	08/17/2022
7134790		WINDSOR	PA		10/07/2022	7.296	103,713	0	1	0	0	0	149,000	09/12/2022
7134759		KANSAS CITY	MO		10/07/2022	7.162	116,952	0	(2)	0	0	0	160,000	08/19/2022
7134738		PAWTUCKET	RI		10/07/2022	7.712	252,391	0	(15)	0	0	0	355,000	08/25/2022
7134787		FOREST PARK	GA		10/07/2022	6.539	181,993	0	13	0	0	0	250,000	09/09/2022
7134743		DETROIT	MI		10/07/2022	7.667	84,355	0	(4)	0	0	0	103,000	09/03/2022
7134771		CHESTER	PA		10/07/2022	6.997	77,348	0	4	0	0	0	113,000	08/27/2022
7134766		CAHOKIA HEIGHTS	IL		10/07/2022	6.969	126,310	0	2	0	0	0	175,000	08/23/2022
7134734		UMATILLA	FL		10/07/2022	7.792	306,042	0	(13)	0	0	0	399,000	08/30/2022
7134778		FORT WORTH	TX		10/07/2022	7.390	201,956	0	(8)	0	0	0	275,000	08/30/2022
7134757		DETROIT	MI		10/07/2022	7.287	106,011	0	(4)	0	0	0	155,000	08/30/2022
7134783		FOLSOM	PA		10/07/2022	7.194	215,842	0	0	0	0	0	287,000	09/07/2022
7134762		MILWAUKEE	WI		10/07/2022	7.578	87,107	0	(3)	0	0	0	114,000	08/22/2022
7134741		EAST CHICAGO	IN		10/07/2022	6.725	141,045	0	7	0	0	0	192,000	08/30/2022
7134785		ATLANTA	GA		10/07/2022	6.931	199,445	0	8	0	0	0	290,000	08/31/2022
7134736		WEST SPRINGFIELD	MA		10/07/2022	7.241	226,562	0	(5)	0	0	0	345,000	07/14/2022
7134775		STARKVILLE	MS		10/07/2022	7.132	132,681	0	(2)	0	0	0	196,000	07/27/2022
7134749		FAIRBURN	GA		10/07/2022	6.828	273,488	0	9	0	0	0	370,000	08/02/2022
7134780		PHILADELPHIA	PA		10/07/2022	6.755	218,100	0	22	0	0	0	303,000	08/30/2022
7134754		HAMILTON	OH		10/07/2022	7.760	148,346	0	(9)	0	0	0	180,000	08/22/2022
7134782		CHICAGO	IL		10/07/2022	7.360	152,599	0	(5)	0	0	0	215,000	08/29/2022
7134777		PANAMA CITY	FL		10/07/2022	6.836	193,452	0	4	0	0	0	262,000	09/06/2022
7134733		LAKEWOOD	NJ		10/07/2022	7.041	671,698	0	0	0	0	0	896,000	07/25/2022
7134745		VINELAND	NJ		10/07/2022	7.439	185,727	0	(5)	0	0	0	245,000	08/26/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7134789		CHICAGO	IL		10/07/2022	7.368	134,723	0	(4)	0	0	0	190,000	09/03/2022
7134768		CINCINNATI	OH		10/07/2022	7.439	214,261	0	(7)	0	0	0	301,000	09/02/2022
7134750		MERIDEN	CT		10/07/2022	7.920	256,022	0	(13)	0	0	0	320,000	09/01/2022
7134773		INDIANAPOLIS	IN		10/07/2022	7.141	120,506	0	(1)	0	0	0	150,000	08/29/2022
7134752		MERIDEN	CT		10/07/2022	7.920	262,912	0	(13)	0	0	0	320,000	08/25/2022
7134747		BALTIMORE	MD		10/07/2022	7.462	173,058	0	(8)	0	0	0	226,000	08/22/2022
7134786		SANFORD	FL		10/07/2022	7.120	166,026	0	(3)	0	0	0	260,000	09/01/2022
7134742		OBERLIN	OH		10/07/2022	7.081	82,191	0	(2)	0	0	0	141,000	08/04/2022
7134737		LANCASTER	PA		10/07/2022	7.096	192,879	0	6	0	0	0	285,000	08/23/2022
7134791		COLUMBUS	OH		10/07/2022	6.785	250,465	0	13	0	0	0	320,000	09/12/2022
7134770		ESSEX	MD		10/07/2022	7.037	117,174	0	(1)	0	0	0	180,000	08/26/2022
7134739		BALTIMORE	MD		10/07/2022	7.394	135,040	0	(5)	0	0	0	177,000	07/26/2022
7134765		BELLEVILLE	IL		10/07/2022	7.014	136,043	0	1	0	0	0	171,000	09/04/2022
7134788		BELMONT	NC		10/07/2022	6.564	146,925	0	7	0	0	0	270,000	09/08/2022
7134744		BROOKLYN	NY		10/07/2022	6.680	865,967	0	21	0	0	0	2,100,000	08/19/2022
7134756		HUNTSVILLE	AL		10/07/2022	7.422	118,266	0	(5)	0	0	0	153,000	08/18/2022
7134735		PARAMUS	NJ		10/07/2022	6.920	160,593	0	(2)	0	0	0	750,000	08/16/2022
7134779		KNOXVILLE	TN		10/07/2022	7.586	284,113	0	0	0	0	0	378,000	08/31/2022
7134761		PANAMA CITY	FL		10/07/2022	6.455	222,471	0	16	0	0	0	315,000	08/23/2022
7134740		ROANOKE RAPIDS	NC		10/07/2022	6.714	91,489	0	4	0	0	0	155,000	08/22/2022
7134784		LEHIGH ACRES	FL		10/07/2022	7.013	237,844	0	(3)	0	0	0	350,000	09/08/2022
7134763		BALTIMORE	MD		10/07/2022	7.511	274,851	0	(10)	0	0	0	360,000	09/02/2022
7134758		KANSAS CITY	MO		10/07/2022	7.170	122,377	0	(2)	0	0	0	168,000	08/26/2022
7134753		FAYETTEVILLE	NC		10/07/2022	7.472	80,221	0	(3)	0	0	0	105,000	08/18/2022
7134748		SOUTH FULTON	GA		10/07/2022	6.631	262,878	0	16	0	0	0	380,000	08/02/2022
7134781		JACKSON	MS		10/07/2022	6.919	185,948	0	3	0	0	0	250,000	09/06/2022
7134776		WINSTON-SALEM	NC		10/07/2022	7.017	92,449	0	1	0	0	0	124,000	09/01/2022
7134732		MEMPHIS	TN		10/07/2022	7.351	144,418	0	(4)	0	0	0	190,000	08/21/2022
7134760		PANAMA CITY BEACH	FL		10/07/2022	7.028	162,681	0	3	0	0	0	219,000	08/23/2022
7134755		AMBRIDGE	PA		10/07/2022	7.097	113,834	0	5	0	0	0	155,000	08/25/2022
7134767		PHILADELPHIA	PA		10/07/2022	6.544	103,698	0	11	0	0	0	180,000	09/02/2022
7134746		KANSAS CITY	MO		10/07/2022	6.928	107,792	0	(1)	0	0	0	250,000	08/22/2022
7134772		UPPER DARBY	PA		10/07/2022	7.634	123,801	0	0	0	0	0	165,000	09/02/2022
7134751		MERIDEN	CT		10/07/2022	7.892	263,736	0	(15)	0	0	0	320,000	08/25/2022
7134774		GRAND JUNCTION	CO		10/07/2022	7.214	231,384	0	(3)	0	0	0	317,000	08/30/2022
7134769		ESSEX	MD		10/07/2022	7.140	116,561	0	(1)	0	0	0	166,000	08/26/2022
3134625		SAN LUIS OBISPO	CA		10/07/2022	7.313	720,582	0	(12)	0	0	0	900,000	08/29/2022
3134423		LAS VEGAS	NV		10/07/2022	5.451	1,486,685	0	(89)	0	0	0	1,850,000	08/02/2022
3134434		CHATTAHOOCHEE HILLS	GA		10/11/2022	5.140	1,016,112	0	50	0	0	0	2,300,000	08/23/2022
3134439		BEND	OR		10/12/2022	5.451	827,272	0	(63)	0	0	0	1,220,000	09/08/2022
3134445		LONG BEACH	CA		10/12/2022	5.803	958,166	0	(169)	0	0	0	1,438,000	09/02/2022
3134513		MISSION VIEJO	CA		10/13/2022	5.763	766,622	0	(24)	0	0	0	1,065,000	09/13/2022
3134450		THOUSAND OAKS	CA		10/14/2022	5.699	889,047	0	(25)	0	0	0	1,115,000	09/03/2022
3134454		LOS ANGELES	CA		10/17/2022	5.921	1,211,786	0	(73)	0	0	0	1,500,000	09/08/2022
3134508		CHINO	CA		10/18/2022	5.517	680,446	0	14	0	0	0	895,000	09/02/2022
7134858		DETROIT	MI		10/18/2022	7.351	106,923	0	(5)	0	0	0	155,000	08/29/2022
7134885		OXON HILL	MD		10/18/2022	6.577	276,504	0	660	0	0	0	425,000	09/20/2022
7134863		KENOSHA	WI		10/18/2022	6.860	87,976	0	0	0	0	0	140,000	07/22/2022
7134859		SNELLVILLE	GA		10/18/2022	6.426	208,687	0	12	0	0	0	338,000	08/29/2022
7134864		PHILADELPHIA	PA		10/18/2022	7.355	190,169	0	499	0	0	0	255,000	09/19/2022
7134865		BRACKENRIDGE	PA		10/18/2022	6.744	92,665	0	6	0	0	0	159,000	09/14/2022
7134870		PARKERSBURG	WV		10/18/2022	7.156	179,570	0	(3)	0	0	0	230,000	09/20/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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7134877		ALBANY	GA		10/18/2022	7.095	112,007	0	284	0	0	0	148,000	09/19/2022
7134855		KANSAS CITY	MO		10/18/2022	6.758	120,023	0	3	0	0	0	153,000	07/14/2022
7134882		BALTIMORE	MD		10/18/2022	7.013	92,031	0	(1)	0	0	0	135,000	09/22/2022
7134860		SCHENECTADY	NY		10/18/2022	7.523	245,203	0	(9)	0	0	0	320,000	09/12/2022
7134878		NEWARK	NJ		10/18/2022	7.108	413,276	0	1,055	0	0	0	550,000	09/16/2022
7134856		LAUREL	MD		10/18/2022	6.552	251,423	0	10	0	0	0	366,000	09/21/2022
7134883		ATLANTIC CITY	NJ		10/18/2022	7.069	165,166	0	0	0	0	0	220,000	09/14/2022
7134861		BRIDGEPORT	CT		10/18/2022	7.389	314,422	0	824	0	0	0	415,000	08/26/2022
7134879		KANSAS CITY	MO		10/18/2022	7.075	157,605	0	(2)	0	0	0	221,000	09/19/2022
7134857		SYRACUSE	NY		10/18/2022	7.405	122,419	0	(4)	0	0	0	160,000	09/09/2022
7134862		KANSAS CITY	MO		10/18/2022	6.840	169,795	0	417	0	0	0	261,000	08/25/2022
7134884		CINCINNATI	OH		10/18/2022	7.312	280,419	0	730	0	0	0	345,000	08/22/2022
7134869		NORWICH	CT		10/18/2022	7.354	194,484	0	509	0	0	0	255,000	09/09/2022
7134874		HENRICO	VA		10/18/2022	7.271	146,422	0	(4)	0	0	0	192,500	07/25/2022
7134853		BREWSTER	NY		10/18/2022	6.750	200,476	0	486	0	0	0	377,500	09/05/2022
7134875		HENRICO	VA		10/18/2022	7.271	125,505	0	(3)	0	0	0	165,000	07/25/2022
7134880		SOUTH EUCLID	OH		10/18/2022	6.914	89,548	0	221	0	0	0	140,000	09/22/2022
7134876		WATERBURY	CT		10/18/2022	6.584	247,374	0	592	0	0	0	360,000	09/17/2022
7134881		BALTIMORE	MD		10/18/2022	6.907	96,309	0	239	0	0	0	135,000	09/20/2022
7134866		VINELAND	NJ		10/18/2022	7.273	210,427	0	546	0	0	0	265,000	09/06/2022
7134871		EAST ORANGE	NJ		10/18/2022	6.863	370,904	0	2	0	0	0	620,000	09/20/2022
7134867		PITTSBURGH	PA		10/18/2022	7.307	296,427	0	770	0	0	0	388,000	09/12/2022
7134872		VIRGINIA BEACH	VA		10/18/2022	7.322	263,151	0	(8)	0	0	0	345,000	08/26/2022
7134868		NORWICH	CT		10/18/2022	7.354	243,295	0	637	0	0	0	319,000	09/09/2022
7134873		BALTIMORE	MD		10/18/2022	7.108	256,708	0	(3)	0	0	0	340,000	09/15/2022
7134854		GRIFFIN	GA		10/18/2022	6.543	103,776	0	5	0	0	0	163,000	07/12/2022
3134624		FOUNTAIN HILLS	AZ		10/19/2022	7.118	797,483	0	5	0	0	0	1,400,000	09/23/2022
3134621		AVENEL	NJ		10/19/2022	6.970	287,499	0	1	0	0	0	367,000	09/13/2022
3134731		SANTA CRUZ	CA		10/19/2022	6.034	1,223,205	0	151	0	0	0	2,065,000	07/27/2022
3134443		CIMARRON	CO		10/20/2022	6.075	508,778	0	0	0	0	0	680,000	09/24/2022
3134446		ST GEORGE	UT		10/20/2022	5.860	246,753	0	(4)	0	0	0	505,000	09/08/2022
3134436		TAMPA	FL		10/20/2022	5.259	1,292,521	0	(26)	0	0	0	1,700,000	09/13/2022
7135107		TOLEDO	OH		10/24/2022	7.376	114,156	0	160	0	0	0	140,000	09/16/2022
7135129		EVERETT	MA		10/24/2022	6.577	273,990	0	356	0	0	0	410,000	09/24/2022
7135112		PHILADELPHIA	PA		10/24/2022	7.528	140,238	0	202	0	0	0	185,000	09/12/2022
7135134		SPRINGFIELD	MA		10/24/2022	6.648	290,203	0	385	0	0	0	371,000	07/29/2022
7135128		ST LOUIS	MO		10/24/2022	7.093	104,976	0	143	0	0	0	131,000	09/21/2022
7135106		BALTIMORE	MD		10/24/2022	7.054	122,877	0	167	0	0	0	163,000	09/13/2022
7135133		UPPER DARBY	PA		10/24/2022	7.363	143,775	0	204	0	0	0	191,000	09/30/2022
7135111		PHILADELPHIA	PA		10/24/2022	7.528	113,707	0	164	0	0	0	150,000	09/12/2022
7135099		BALTIMORE	MD		10/24/2022	7.399	82,110	0	114	0	0	0	114,000	09/05/2022
7135132		PHILADELPHIA	PA		10/24/2022	7.459	233,223	0	336	0	0	0	310,000	09/26/2022
7135131		KALAMAZOO	MI		10/24/2022	6.467	108,640	0	142	0	0	0	140,000	09/21/2022
7135098		CLEVELAND	OH		10/24/2022	6.913	99,643	0	134	0	0	0	136,000	09/15/2022
7135105		PITTSBURGH	PA		10/24/2022	7.332	132,547	0	187	0	0	0	170,000	09/06/2022
7135127		PHILADELPHIA	PA		10/24/2022	7.210	216,229	0	303	0	0	0	310,000	09/23/2022
7135126		BALTIMORE	MD		10/24/2022	6.612	107,248	0	140	0	0	0	145,000	09/20/2022
7135104		TRENTON	NJ		10/24/2022	7.253	100,089	0	139	0	0	0	132,000	09/06/2022
7135103		FLOSSMOOR	IL		10/24/2022	6.440	140,251	0	182	0	0	0	180,000	09/16/2022
7135125		PHILADELPHIA	PA		10/24/2022	7.374	170,731	0	244	0	0	0	228,000	09/17/2022
7135097		ROCKY MOUNT	NC		10/24/2022	6.985	108,478	0	148	0	0	0	146,000	09/16/2022
7135130		ELYRIA	OH		10/24/2022	6.815	76,264	0	99	0	0	0	194,000	09/19/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135124		ST LOUIS	MO		10/24/2022	6.333	181,531	0	227	0	0	0	375,000	09/16/2022
7135102		JACKSONVILLE	FL		10/24/2022	7.306	237,172	0	327	0	0	0	331,000	08/27/2022
7135096		PHILADELPHIA	PA		10/24/2022	7.252	388,151	0	540	0	0	0	513,000	09/15/2022
7135095		RICHMOND	VA		10/24/2022	6.417	199,885	0	257	0	0	0	315,000	08/25/2022
7135119		PHILADELPHIA	PA		10/24/2022	6.867	183,176	0	251	0	0	0	250,000	09/27/2022
7135118		PHILADELPHIA	PA		10/24/2022	6.867	180,040	0	246	0	0	0	247,000	09/27/2022
7135094		PHILADELPHIA	PA		10/24/2022	7.282	159,815	0	225	0	0	0	228,000	09/30/2022
7135101		RICHMOND	VA		10/24/2022	7.372	222,427	0	310	0	0	0	290,000	09/01/2022
7135123		EAST CHICAGO	IN		10/24/2022	7.284	203,692	0	283	0	0	0	268,000	09/19/2022
7135117		PHILADELPHIA	PA		10/24/2022	7.708	132,666	0	196	0	0	0	175,000	09/12/2022
7135122		EASTON	MA		10/24/2022	7.486	493,723	0	700	0	0	0	635,000	09/26/2022
7135089		KANSAS CITY	KS		10/24/2022	7.310	160,526	0	222	0	0	0	210,000	06/01/2022
7135100		BALTIMORE	MD		10/24/2022	7.054	113,831	0	154	0	0	0	151,000	09/13/2022
7135088		HAMPTON	GA		10/24/2022	6.616	179,744	0	235	0	0	0	304,000	08/27/2022
7135121		LITTLE ROCK	AR		10/24/2022	6.719	108,186	0	143	0	0	0	137,000	09/21/2022
7135093		PHILADELPHIA	PA		10/24/2022	7.554	151,610	0	219	0	0	0	250,000	08/16/2022
7135120		FAYETTEVILLE	NC		10/24/2022	6.989	101,231	0	135	0	0	0	164,000	09/07/2022
7135087		DALLAS	TX		10/24/2022	7.292	224,751	0	313	0	0	0	296,000	08/27/2022
7135116		PHILADELPHIA	PA		10/24/2022	7.289	180,676	0	255	0	0	0	241,000	09/09/2022
7135092		DAYTON	OH		10/24/2022	6.463	119,429	0	156	0	0	0	205,000	08/10/2022
7135091		DAYTON	OH		10/24/2022	6.463	119,429	0	156	0	0	0	205,000	08/10/2022
7135115		PHILADELPHIA	PA		10/24/2022	7.528	169,044	0	244	0	0	0	223,000	09/12/2022
7135114		PHILADELPHIA	PA		10/24/2022	7.528	147,819	0	213	0	0	0	195,000	09/09/2022
7135090		CHICAGO	IL		10/24/2022	7.486	141,414	0	200	0	0	0	173,000	08/20/2022
7135135		PHILADELPHIA	PA		10/24/2022	7.482	98,215	0	141	0	0	0	130,000	09/17/2022
7135113		PHILADELPHIA	PA		10/24/2022	7.708	138,731	0	205	0	0	0	183,000	09/12/2022
7135109		BETHLEHEM	PA		10/24/2022	7.411	162,366	0	231	0	0	0	230,000	09/15/2022
7135108		ABILENE	TX		10/24/2022	6.632	90,909	0	120	0	0	0	126,000	09/02/2022
3134452		FAIR HAVEN	NJ		10/25/2022	5.827	1,576,631	0	(25)	0	0	0	2,365,000	08/19/2022
3134507		LOS GATOS	CA		10/26/2022	5.901	1,316,956	0	(36)	0	0	0	1,640,000	09/01/2022
3134574		ENCINO	CA		10/26/2022	7.207	202,822	0	(9)	0	0	0	580,000	09/28/2022
7134607		CROMWELL	CT		10/26/2022	6.647	263,464	0	2	0	0	0	354,000	08/24/2022
7134643		HARTFORD	CT		10/26/2022	7.140	191,177	0	1	0	0	0	256,000	06/15/2022
7134913		JOLIET	IL		10/26/2022	6.778	146,182	0	6	0	0	0	230,000	06/02/2022
7134638		COCONUT CREEK	FL		10/26/2022	6.727	95,951	0	3	0	0	0	183,000	06/16/2022
7134936		FORT WORTH	TX		10/26/2022	6.897	221,119	0	1	0	0	0	342,000	08/03/2022
7134941		WAUWATOSA	WI		10/26/2022	7.136	302,833	0	1	0	0	0	405,000	09/13/2022
7134717		JOLIET	IL		10/26/2022	6.443	126,508	0	7	0	0	0	186,000	08/06/2022
7134671		PHILADELPHIA	PA		10/26/2022	7.690	139,418	0	(1)	0	0	0	185,000	07/11/2022
7134959		LUBBOCK	TX		10/26/2022	7.199	128,596	0	(1)	0	0	0	188,000	09/01/2022
7134666		PHILADELPHIA	PA		10/26/2022	7.245	225,512	0	0	0	0	0	295,000	07/08/2022
7134694		BIRMINGHAM	AL		10/26/2022	7.297	382,085	0	(15)	0	0	0	515,000	07/21/2022
7134964		INDIANAPOLIS	IN		10/26/2022	7.191	165,178	0	(2)	0	0	0	219,000	08/15/2022
7135006		CHARLOTTE	NC		10/26/2022	7.684	246,053	0	(13)	0	0	0	365,000	08/01/2022
7134722		TAMPA	FL		10/26/2022	7.056	306,829	0	(4)	0	0	0	399,000	08/10/2022
7134927		BALTIMORE	MD		10/26/2022	6.929	125,573	0	2	0	0	0	171,000	08/17/2022
7134657		YOUNGSTOWN	OH		10/26/2022	7.480	83,743	0	(2)	0	0	0	110,000	07/06/2022
7134932		HOLLISTER	CA		10/26/2022	7.285	585,629	0	5	0	0	0	786,000	08/23/2022
7134899		PHILADELPHIA	PA		10/26/2022	6.615	159,414	0	10	0	0	0	280,000	08/29/2022
7134713		AUGUSTA	GA		10/26/2022	7.480	98,969	0	(3)	0	0	0	130,000	08/12/2022
7134662		ANDERSON	IN		10/26/2022	7.199	91,356	0	(1)	0	0	0	140,000	07/07/2022
7134955		AURORA	IL		10/26/2022	7.203	180,750	0	(2)	0	0	0	240,000	08/09/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7134690		TRENTON	NJ		10/26/2022	7.215	77,956	0	0	0	0	0	105,000	07/31/2022
7134960		TEMPLE	TX		10/26/2022	7.318	160,737	0	(2)	0	0	0	200,000	08/26/2022
7134685		BALTIMORE	MD		10/26/2022	6.921	138,597	0	2	0	0	0	215,000	07/19/2022
7134983		DOVER	NJ		10/26/2022	7.363	259,657	0	(7)	0	0	0	320,000	08/15/2022
7134908		PHILADELPHIA	PA		10/26/2022	6.800	89,512	0	4	0	0	0	160,000	07/06/2022
7134698		CHICAGO	IL		10/26/2022	7.301	83,989	0	(1)	0	0	0	115,000	07/28/2022
7134968		ROCHESTER	NY		10/26/2022	7.183	108,345	0	(1)	0	0	0	154,000	07/23/2022
7135002		CALUMET CITY	IL		10/26/2022	7.926	115,993	0	(6)	0	0	0	160,000	08/10/2022
7134680		CHICAGO	IL		10/26/2022	7.346	225,263	0	(1)	0	0	0	300,000	07/16/2022
7134973		CALUMET CITY	IL		10/26/2022	7.277	106,006	0	(2)	0	0	0	150,000	08/17/2022
7134628		MIDVALE	UT		10/26/2022	6.023	600,972	0	78	0	0	0	925,000	03/16/2022
7134903		DALLAS	TX		10/26/2022	6.850	981,867	0	54	0	0	0	1,350,000	08/05/2022
7134633		BUTLER	NJ		10/26/2022	7.346	319,123	0	(1)	0	0	0	425,000	06/06/2022
7134661		PHILADELPHIA	PA		10/26/2022	7.083	205,478	0	4	0	0	0	277,500	07/12/2022
7134931		MIDLAND	TX		10/26/2022	7.045	143,258	0	2	0	0	0	222,000	08/03/2022
7134656		BLUE ISLAND	IL		10/26/2022	6.820	126,531	0	2	0	0	0	220,000	08/11/2022
7134987		GAINESVILLE	FL		10/26/2022	7.330	102,714	0	(3)	0	0	0	160,000	08/19/2022
7134992		CORAL SPRINGS	FL		10/26/2022	7.431	122,844	0	(4)	0	0	0	185,000	09/02/2022
7134917		PROVIDENCE	RI		10/26/2022	6.884	274,698	0	9	0	0	0	431,000	05/25/2022
7134945		BILLINGS	MT		10/26/2022	7.371	487,724	0	0	0	0	0	651,000	07/25/2022
7134675		ANDERSON	IN		10/26/2022	7.407	79,448	0	(1)	0	0	0	108,000	07/18/2022
7134703		LANDRUM	SC		10/26/2022	7.240	184,057	0	(5)	0	0	0	242,000	08/03/2022
7134950		EDDYSTONE	PA		10/26/2022	7.349	97,586	0	0	0	0	0	148,000	08/20/2022
7134665		POCONO LAKE	PA		10/26/2022	7.199	276,702	0	(3)	0	0	0	375,000	07/23/2022
7134940		PETERSBURG	VA		10/26/2022	6.889	103,550	0	0	0	0	0	160,000	08/26/2022
7134716		NOBLE	OK		10/26/2022	7.326	103,153	0	(3)	0	0	0	135,000	08/15/2022
7134670		OKLAHOMA CITY	OK		10/26/2022	6.769	144,200	0	1	0	0	0	234,000	07/14/2022
7134958		MOUNT VERNON	OH		10/26/2022	7.449	146,925	0	(1)	0	0	0	195,000	08/08/2022
7134963		TULSA	OK		10/26/2022	7.191	120,583	0	(1)	0	0	0	160,000	07/29/2022
7134693		LINDEN	NJ		10/26/2022	6.602	366,073	0	10	0	0	0	630,000	07/08/2022
7134721		WILMINGTON	DE		10/26/2022	8.170	163,002	0	(8)	0	0	0	225,000	08/10/2022
7134688		AKRON	OH		10/26/2022	6.881	74,818	0	0	0	0	0	100,000	08/09/2022
7134986		BIRMINGHAM	AL		10/26/2022	7.334	297,695	0	(9)	0	0	0	391,000	08/25/2022
7134991		CORAL SPRINGS	FL		10/26/2022	7.431	111,535	0	(4)	0	0	0	168,000	08/30/2022
7134949		HOUMA	LA		10/26/2022	7.104	116,361	0	0	0	0	0	155,000	08/17/2022
7134712		CINCINNATI	OH		10/26/2022	7.589	266,910	0	(8)	0	0	0	350,000	07/21/2022
7134679		PORT ORANGE	FL		10/26/2022	6.818	175,815	0	(2)	0	0	0	383,000	07/19/2022
7134707		APPLETON	WI		10/26/2022	7.154	155,190	0	(3)	0	0	0	205,000	08/03/2022
7134954		BALTIMORE	MD		10/26/2022	7.338	147,426	0	(1)	0	0	0	196,000	08/12/2022
7135003		SANFORD	NC		10/26/2022	8.290	210,383	0	(10)	0	0	0	290,000	08/23/2022
7134907		FORT WORTH	TX		10/26/2022	6.558	190,954	0	9	0	0	0	245,000	08/26/2022
7134912		MACON	GA		10/26/2022	6.653	99,068	0	4	0	0	0	135,000	09/06/2022
7134642		BALTIMORE	MD		10/26/2022	7.037	111,711	0	1	0	0	0	150,000	06/02/2022
7134637		SPOKANE VALLEY	WA		10/26/2022	7.138	164,850	0	(4)	0	0	0	405,000	08/12/2022
7134902		BALTIMORE	MD		10/26/2022	6.471	117,740	0	7	0	0	0	162,000	08/01/2022
7134627		SAINT LOUIS	MO		10/26/2022	7.399	196,772	0	(3)	0	0	0	260,000	06/13/2022
7134995		OAK RIDGE	TN		10/26/2022	7.540	245,452	0	(9)	0	0	0	375,000	07/25/2022
7134930		GLEN ELLYN	IL		10/26/2022	6.797	208,073	0	3	0	0	0	330,000	08/30/2022
7134706		APPLETON	WI		10/26/2022	7.273	128,790	0	(3)	0	0	0	170,000	08/08/2022
7134660		CLEVELAND	OH		10/26/2022	7.120	108,555	0	0	0	0	0	145,000	07/19/2022
7134897		CHICAGO	IL		10/26/2022	6.505	181,650	0	13	0	0	0	290,000	08/19/2022
7134948		LEXINGTON PARK	MD		10/26/2022	7.232	167,282	0	0	0	0	0	213,000	08/12/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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7134683		WEST SENECA	NY		10/26/2022	8.170	197,931	0	(10)	0	0	0	255,000	07/29/2022
7134953		TEMPLE	TX		10/26/2022	7.092	156,254	0	(1)	0	0	0	195,000	08/16/2022
7134678		LANCASTER	TX		10/26/2022	6.836	158,616	0	3	0	0	0	230,000	07/20/2022
7134711		WESTMINSTER	MD		10/26/2022	7.203	280,956	0	(2)	0	0	0	400,000	08/04/2022
7134916		SPRING VALLEY	NY		10/26/2022	6.645	462,776	0	17	0	0	0	635,000	08/03/2022
7134646		PHILADELPHIA	PA		10/26/2022	6.703	318,400	0	7	0	0	0	640,000	07/06/2022
7134939		CHICAGO	IL		10/26/2022	7.141	129,438	0	1	0	0	0	200,000	08/19/2022
7134702		WILMINGTON	DE		10/26/2022	7.581	208,187	0	(6)	0	0	0	275,000	08/02/2022
7134944		BILOXI	MS		10/26/2022	6.997	177,005	0	0	0	0	0	241,000	08/15/2022
7134651		POTTSTOWN	PA		10/26/2022	7.939	92,075	0	(1)	0	0	0	122,000	07/07/2022
7134674		MACON	GA		10/26/2022	6.581	131,296	0	7	0	0	0	205,000	08/15/2022
7134967		CHATTANOOGA	TN		10/26/2022	7.310	166,053	0	(2)	0	0	0	220,000	06/28/2022
7134730		CINCINNATI	OH		10/26/2022	6.753	129,107	0	0	0	0	0	220,000	08/17/2022
7134972		WAIANAE	HI		10/26/2022	7.163	235,481	0	(4)	0	0	0	359,000	07/23/2022
7134957		PENNSAUKEN	NJ		10/26/2022	7.203	192,047	0	(2)	0	0	0	255,000	07/28/2022
7134720		NEW CASTLE	DE		10/26/2022	6.440	167,403	0	9	0	0	0	246,000	08/10/2022
7134715		KANSAS CITY	MO		10/26/2022	6.901	85,680	0	1	0	0	0	115,000	08/08/2022
7134962		PHILADELPHIA	PA		10/26/2022	8.683	77,413	0	(1)	0	0	0	110,000	08/17/2022
7134692		KILLEEN	TX		10/26/2022	6.715	99,813	0	2	0	0	0	135,000	07/30/2022
7134990		CALUMET CITY	IL		10/26/2022	7.447	167,238	0	(6)	0	0	0	205,000	08/08/2022
7134915		CHICAGO	IL		10/26/2022	7.029	95,627	0	3	0	0	0	130,000	07/08/2022
7134729		DOWNERS GROVE	IL		10/26/2022	7.154	213,986	0	(4)	0	0	0	265,000	08/16/2022
7134976		CALUMET CITY	IL		10/26/2022	7.269	129,452	0	(3)	0	0	0	160,000	08/17/2022
7134981		GLENWOOD	IL		10/26/2022	7.375	144,432	0	(3)	0	0	0	190,000	08/02/2022
7135004		WILMINGTON	DE		10/26/2022	8.290	119,558	0	(6)	0	0	0	165,000	08/29/2022
7134906		INDIANAPOLIS	IN		10/26/2022	6.826	94,841	0	5	0	0	0	130,000	08/29/2022
7134911		DOLTON	IL		10/26/2022	6.912	115,049	0	5	0	0	0	157,000	08/23/2022
7134999		INDIANAPOLIS	IN		10/26/2022	8.047	107,711	0	(5)	0	0	0	160,000	06/14/2022
7134929		CHICAGO	IL		10/26/2022	6.801	104,836	0	1	0	0	0	151,000	07/26/2022
7134641		RIVER OAKS	TX		10/26/2022	7.927	103,519	0	(5)	0	0	0	154,000	06/14/2022
7134934		FAIRBURN	GA		10/26/2022	6.773	318,575	0	2	0	0	0	493,000	06/28/2022
7134659		PHILADELPHIA	PA		10/26/2022	7.171	190,861	0	2	0	0	0	260,000	07/02/2022
7134924		ALBUQUERQUE	NM		10/26/2022	7.081	167,141	0	3	0	0	0	242,000	08/16/2022
7134896		JOLIET	IL		10/26/2022	6.505	162,859	0	11	0	0	0	260,000	08/29/2022
7134705		LUBBOCK	TX		10/26/2022	6.881	143,520	0	0	0	0	0	187,000	08/02/2022
7134947		ST PETERSBURG	FL		10/26/2022	6.985	406,344	0	(1)	0	0	0	625,000	08/04/2022
7135000		KANSAS CITY	MO		10/26/2022	8.411	81,568	0	(4)	0	0	0	105,000	07/14/2022
7134952		MORRISVILLE	PA		10/26/2022	7.468	194,712	0	(1)	0	0	0	259,000	08/08/2022
7134682		SOUTH CHESTERFIELD	VA		10/26/2022	8.170	235,413	0	(12)	0	0	0	325,000	08/01/2022
7134728		DUNDALK	MD		10/26/2022	6.885	138,226	0	0	0	0	0	185,000	08/15/2022
7134710		CALUMET CITY	IL		10/26/2022	8.048	154,302	0	(8)	0	0	0	210,000	08/04/2022
7134677		TEMPE	AZ		10/26/2022	7.472	487,707	0	(14)	0	0	0	640,000	07/15/2022
7134975		AUGUSTA	GA		10/26/2022	7.517	98,529	0	(2)	0	0	0	130,000	08/12/2022
7134980		INDIANAPOLIS	IN		10/26/2022	7.379	87,178	0	(2)	0	0	0	115,000	08/15/2022
7134701		BALTIMORE	MD		10/26/2022	8.048	100,929	0	(5)	0	0	0	135,000	08/02/2022
7134938		MIDLAND	TX		10/26/2022	7.145	178,530	0	1	0	0	0	239,000	08/03/2022
7134668		KILLEEN	TX		10/26/2022	6.653	75,474	0	1	0	0	0	155,000	07/21/2022
7134943		ROCHESTER	NY		10/26/2022	7.252	127,470	0	0	0	0	0	160,000	08/01/2022
7134719		AURORA	IL		10/26/2022	7.167	147,402	0	(2)	0	0	0	195,000	08/10/2022
7134673		REDFORD	MI		10/26/2022	6.459	94,542	0	5	0	0	0	130,000	07/18/2022
7134966		CALUMET CITY	IL		10/26/2022	7.187	77,876	0	(1)	0	0	0	114,000	09/09/2022
7134971		RAYTOWN	MO		10/26/2022	7.412	158,017	0	(3)	0	0	0	198,000	08/29/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7134696		WAUWATOSA	WI		10/26/2022	6.985	174,280	0	0	0	0	0	235,000	07/26/2022
7134989		ELYRIA	OH		10/26/2022	7.694	99,421	0	(3)	0	0	0	130,000	07/15/2022
7134901		SUFFIELD	CT		10/26/2022	6.605	130,598	0	8	0	0	0	180,000	07/20/2022
7134631		INDIANAPOLIS	IN		10/26/2022	6.836	153,407	0	3	0	0	0	250,000	07/08/2022
7134994		OAK RIDGE	TN		10/26/2022	7.540	245,452	0	(9)	0	0	0	375,000	07/25/2022
7134979		INDIANAPOLIS	IN		10/26/2022	7.627	106,366	0	(2)	0	0	0	140,000	07/26/2022
7134984		PETERSBURG	VA		10/26/2022	7.354	105,103	0	(3)	0	0	0	138,000	08/29/2022
7134691		LOUISVILLE	KY		10/26/2022	6.482	286,140	0	18	0	0	0	394,000	07/28/2022
7134909		MACON	GA		10/26/2022	6.668	91,544	0	4	0	0	0	125,000	09/06/2022
7134639		CHICAGO	IL		10/26/2022	7.424	241,650	0	(3)	0	0	0	320,000	06/04/2022
7134914		BALTIMORE	MD		10/26/2022	6.649	140,479	0	5	0	0	0	205,000	08/22/2022
7134937		LAKE HAVASU CITY	AZ		10/26/2022	6.897	226,982	0	1	0	0	0	365,000	08/29/2022
7134672		REDFORD	MI		10/26/2022	6.490	94,064	0	6	0	0	0	130,000	07/11/2022
7134667		LOUISVILLE	KY		10/26/2022	6.440	76,556	0	4	0	0	0	105,000	06/20/2022
7134700		GLENWOOD	IL		10/26/2022	6.494	131,750	0	9	0	0	0	195,000	07/26/2022
7134905		CHESAPEAKE	VA		10/26/2022	6.451	152,575	0	8	0	0	0	220,000	08/15/2022
7134635		BALTIMORE	MD		10/26/2022	7.037	111,711	0	1	0	0	0	150,000	06/02/2022
7134998		PETERSBURG	VA		10/26/2022	7.942	93,041	0	(5)	0	0	0	120,000	08/09/2022
7134910		BALTIMORE	MD		10/26/2022	6.668	137,932	0	6	0	0	0	188,000	09/02/2022
7135005		INDIANAPOLIS	IN		10/26/2022	8.169	83,272	0	(4)	0	0	0	119,500	08/18/2022
7134658		PHILADELPHIA	PA		10/26/2022	7.291	192,095	0	2	0	0	0	260,000	07/02/2022
7134928		CHICAGO	IL		10/26/2022	6.801	104,142	0	1	0	0	0	150,000	07/26/2022
7134933		TUCSON	AZ		10/26/2022	6.901	267,040	0	2	0	0	0	395,000	08/10/2022
7134709		CHICAGO	IL		10/26/2022	7.590	174,057	0	(9)	0	0	0	225,000	07/27/2022
7134663		CINCINNATI	OH		10/26/2022	7.492	271,638	0	(7)	0	0	0	335,000	07/08/2022
7134956		BLUE ISLAND	IL		10/26/2022	7.203	165,818	0	(1)	0	0	0	220,000	08/22/2022
7134686		EPPING	NH		10/26/2022	7.025	313,261	0	2	0	0	0	420,000	07/22/2022
7134961		UPPER DARBY	PA		10/26/2022	8.807	109,400	0	(1)	0	0	0	145,000	07/24/2022
7134676		KANSAS CITY	MO		10/26/2022	7.543	172,382	0	(6)	0	0	0	225,000	07/18/2022
7134951		PHILOMATH	OR		10/26/2022	7.223	262,940	0	(1)	0	0	0	350,000	08/22/2022
7134969		MIDDLETOWN	CT		10/26/2022	7.052	113,242	0	(2)	0	0	0	281,000	08/03/2022
7134681		BRADENTON	FL		10/26/2022	6.544	190,368	0	2	0	0	0	320,000	07/22/2022
7135001		PROCTORVILLE	OH		10/26/2022	8.047	139,445	0	(7)	0	0	0	187,000	08/16/2022
7134974		PARK FOREST	IL		10/26/2022	7.522	128,971	0	(2)	0	0	0	170,000	07/28/2022
7134904		BAKERSFIELD	CA		10/26/2022	6.720	143,562	0	8	0	0	0	200,000	07/12/2022
7134699		MIDLAND	TX		10/26/2022	7.239	164,827	0	0	0	0	0	220,000	07/07/2022
7134997		AKRON	OH		10/26/2022	7.519	84,579	0	(4)	0	0	0	110,000	08/09/2022
7134634		NORTH BELLMORE	NY		10/26/2022	7.342	488,814	0	(3)	0	0	0	610,000	08/16/2022
7134723		INDEPENDENCE	MO		10/26/2022	7.494	119,530	0	(6)	0	0	0	155,000	07/11/2022
7134965		ST PETERSBURG	FL		10/26/2022	7.191	123,380	0	(1)	0	0	0	165,000	08/30/2022
7134718		WILMINGTON	DE		10/26/2022	8.170	136,921	0	(7)	0	0	0	189,000	08/10/2022
7134970		CONCORD	NC		10/26/2022	7.412	161,454	0	(3)	0	0	0	200,000	08/26/2022
7134695		BLANCHARD	OK		10/26/2022	6.684	110,557	0	2	0	0	0	172,000	07/28/2022
7134900		CHARLOTTE	NC		10/26/2022	6.478	240,018	0	15	0	0	0	350,000	08/26/2022
7134988		COLUMBUS	OH		10/26/2022	7.573	123,968	0	(4)	0	0	0	152,000	08/25/2022
7134993		TRENTON	NJ		10/26/2022	7.544	168,020	0	(6)	0	0	0	225,000	08/30/2022
7134918		SOUTH DAYTONA	FL		10/26/2022	6.743	73,737	0	2	0	0	0	165,000	07/19/2022
7134923		INDIANAPOLIS	IN		10/26/2022	6.957	240,640	0	5	0	0	0	375,000	08/16/2022
7134653		CLEVELAND	OH		10/26/2022	7.581	106,869	0	(3)	0	0	0	140,000	07/22/2022
7134895		INDIANAPOLIS	IN		10/26/2022	6.525	137,071	0	10	0	0	0	180,000	08/01/2022
7135397		KANSAS CITY	MO		10/28/2022	7.149	153,311	0	91	0	0	0	207,000	09/19/2022
7135376		KANSAS CITY	MO		10/28/2022	6.926	106,989	0	63	0	0	0	155,000	09/23/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135404		WONDER LAKE	IL		10/28/2022	7.148	119,444	0	71	0	0	0	180,000	10/01/2022
7135369		TAMPA	FL		10/28/2022	6.902	169,273	0	101	0	0	0	215,000	09/27/2022
7135402		COLUMBUS	OH		10/28/2022	7.204	137,245	0	82	0	0	0	196,000	10/03/2022
7135395		ORLANDO	FL		10/28/2022	7.190	184,768	0	111	0	0	0	247,000	08/22/2022
7135374		PHILADELPHIA	PA		10/28/2022	7.382	245,805	0	154	0	0	0	331,000	10/06/2022
7135372		MIAMI	FL		10/28/2022	6.901	334,568	0	199	0	0	0	565,000	08/30/2022
7135367		PHILADELPHIA	PA		10/28/2022	7.148	161,182	0	102	0	0	0	220,000	09/14/2022
7135400		PHILADELPHIA	PA		10/28/2022	7.576	110,250	0	69	0	0	0	147,000	09/19/2022
7135423		WINSLOW	ME		10/28/2022	7.756	139,034	0	85	0	0	0	170,000	09/26/2022
7135418		CLEVELAND	OH		10/28/2022	7.557	92,442	0	57	0	0	0	122,000	08/25/2022
7135416		GRIFFIN	GA		10/28/2022	7.405	92,708	0	56	0	0	0	115,000	07/28/2022
7135370		LONG POND	PA		10/28/2022	7.289	225,179	0	142	0	0	0	305,000	09/22/2022
7135393		SANFORD	FL		10/28/2022	7.190	181,456	0	109	0	0	0	250,000	08/23/2022
7135421		SYRACUSE	NY		10/28/2022	7.599	97,919	0	59	0	0	0	135,000	08/08/2022
7135388		FORT WASHINGTON	MD		10/28/2022	7.083	182,386	0	108	0	0	0	305,000	09/24/2022
7135386		AKRON	OH		10/28/2022	7.190	75,640	0	46	0	0	0	105,000	09/09/2022
7135414		BALTIMORE	MD		10/28/2022	7.273	136,859	0	81	0	0	0	175,000	09/23/2022
7135365		LIBERTY	MO		10/28/2022	6.753	119,556	0	72	0	0	0	164,000	09/19/2022
7135391		ORLANDO	FL		10/28/2022	7.190	180,295	0	108	0	0	0	246,000	08/22/2022
7135358		PRINCETON	TX		10/28/2022	6.560	522,741	0	324	0	0	0	750,000	10/04/2022
7135384		SOUTH ELGIN	IL		10/28/2022	7.094	165,297	0	99	0	0	0	230,000	09/29/2022
7135409		SAN DIEGO	CA		10/28/2022	6.947	328,663	0	188	0	0	0	600,000	09/29/2022
7135363		DAYTON	OH		10/28/2022	6.809	144,216	0	88	0	0	0	185,000	09/26/2022
7135361		WORCESTER	MA		10/28/2022	6.485	387,232	0	231	0	0	0	684,000	09/29/2022
7135412		ST LOUIS	MO		10/28/2022	7.408	285,423	0	173	0	0	0	366,000	09/13/2022
7135379		KANSAS CITY	MO		10/28/2022	7.091	115,232	0	69	0	0	0	155,000	09/28/2022
7135407		PHILADELPHIA	PA		10/28/2022	7.602	165,556	0	104	0	0	0	236,000	09/06/2022
7135405		COLUMBUS	OH		10/28/2022	7.272	173,801	0	104	0	0	0	248,000	10/05/2022
7135382		NEW HAVEN	CT		10/28/2022	7.150	133,062	0	80	0	0	0	185,000	09/23/2022
7135410		ROCKFORD	IL		10/28/2022	7.412	136,511	0	83	0	0	0	180,000	10/06/2022
7135377		READING	PA		10/28/2022	7.355	111,057	0	69	0	0	0	144,000	09/29/2022
7135375		CLEVELAND	OH		10/28/2022	7.112	100,592	0	61	0	0	0	145,000	09/28/2022
7135403		PUTNAM	CT		10/28/2022	7.327	187,001	0	113	0	0	0	267,000	09/27/2022
7135398		FAYETTEVILLE	NC		10/28/2022	7.190	82,105	0	49	0	0	0	137,000	09/16/2022
7135380		BROWNS MILLS	NJ		10/28/2022	7.144	178,700	0	108	0	0	0	240,000	09/20/2022
7135424		CLEVELAND	OH		10/28/2022	7.676	128,618	0	77	0	0	0	179,000	09/23/2022
7135373		NORRISTOWN	PA		10/28/2022	7.382	199,763	0	126	0	0	0	269,000	09/23/2022
7135419		TAMPA	FL		10/28/2022	7.572	317,907	0	194	0	0	0	420,000	10/08/2022
7135396		PHILADELPHIA	PA		10/28/2022	7.322	101,770	0	62	0	0	0	170,000	09/30/2022
7135394		ORLANDO	FL		10/28/2022	7.190	182,019	0	109	0	0	0	254,000	08/22/2022
7135389		PHILADELPHIA	PA		10/28/2022	7.627	250,484	0	159	0	0	0	335,000	09/20/2022
7135422		PINEHURST	NC		10/28/2022	7.417	223,262	0	130	0	0	0	430,000	06/29/2022
7135401		COLUMBUS	OH		10/28/2022	7.204	129,543	0	77	0	0	0	185,000	10/03/2022
7135368		COLUMBUS	OH		10/28/2022	6.575	113,558	0	65	0	0	0	220,000	08/25/2022
7135392		SANFORD	FL		10/28/2022	7.190	163,075	0	98	0	0	0	218,000	08/22/2022
7135371		SENECA	SC		10/28/2022	6.717	123,215	0	72	0	0	0	255,000	09/14/2022
7135417		PHILADELPHIA	PA		10/28/2022	7.725	173,802	0	109	0	0	0	245,900	10/10/2022
7135366		PHILADELPHIA	PA		10/28/2022	7.148	238,110	0	150	0	0	0	325,000	09/06/2022
7135364		MILWAUKEE	WI		10/28/2022	6.724	74,715	0	45	0	0	0	118,000	09/12/2022
7135359		COLUMBUS	OH		10/28/2022	6.718	250,151	0	154	0	0	0	345,000	10/05/2022
7135387		WINCHESTER	CT		10/28/2022	7.306	146,283	0	89	0	0	0	184,000	09/16/2022
7135420		BALTIMORE	MD		10/28/2022	7.561	460,995	0	280	0	0	0	569,000	08/10/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135415		PENNSVILLE TOWNSHIP	NJ		10/28/2022	7.307	95,637	0	57	0	0	0	165,000	09/23/2022
7135413		LORAIN	OH		10/28/2022	7.472	87,688	0	54	0	0	0	109,000	09/08/2022
7135408		MEMPHIS	TN		10/28/2022	7.450	81,235	0	50	0	0	0	108,000	09/16/2022
7135362		CRYSTAL BEACH	TX		10/28/2022	6.565	447,862	0	269	0	0	0	770,000	08/15/2022
7135390		KANSAS CITY	KS		10/28/2022	7.148	130,544	0	78	0	0	0	187,000	09/26/2022
7135385		BALTIMORE	MD		10/28/2022	7.137	176,786	0	106	0	0	0	237,000	09/25/2022
7135383		FRANKLIN	VA		10/28/2022	7.200	122,965	0	75	0	0	0	165,000	09/14/2022
7135378		VIRGINIA BEACH	VA		10/28/2022	6.973	200,140	0	118	0	0	0	325,000	10/04/2022
7135411		GULFPORT	MS		10/28/2022	7.434	138,877	0	85	0	0	0	174,000	09/23/2022
7135357		PRINCETON	TX		10/28/2022	6.560	527,202	0	327	0	0	0	750,000	10/03/2022
7135381		ORLANDO	FL		10/28/2022	7.064	203,624	0	122	0	0	0	293,000	08/22/2022
7135360		COLUMBUS	OH		10/28/2022	6.710	250,409	0	154	0	0	0	345,000	10/10/2022
7135406		CICERO	IN		10/28/2022	7.223	136,183	0	81	0	0	0	171,000	09/27/2022
7135399		ROCK HILL	SC		10/28/2022	7.178	132,858	0	79	0	0	0	190,000	09/13/2022
3134521		ORLANDO	FL		10/28/2022	5.713	753,315	0	7	0	0	0	1,700,000	08/02/2022
7135353		FORT PIERCE	FL		11/01/2022	7.158	161,676	0	(3)	0	0	0	200,000	09/12/2022
7135348		JACKSONVILLE	FL		11/01/2022	7.527	92,319	0	(4)	0	0	0	125,000	09/13/2022
7135304		WEST ALLIS	WI		11/01/2022	7.430	126,450	0	(4)	0	0	0	165,000	08/17/2022
7135299		BEECH CREEK	PA		11/01/2022	7.354	287,519	0	(8)	0	0	0	377,000	09/08/2022
7135332		DALLAS	TX		11/01/2022	7.244	272,066	0	(7)	0	0	0	335,000	09/09/2022
7135327		LOGANSPORT	IN		11/01/2022	7.693	86,953	0	(4)	0	0	0	112,000	08/25/2022
7135325		CHICAGO	IL		11/01/2022	7.277	79,508	0	(1)	0	0	0	105,000	09/06/2022
7135351		UNION	SC		11/01/2022	7.265	90,906	0	(2)	0	0	0	115,000	09/22/2022
7135330		PHILADELPHIA	PA		11/01/2022	7.091	177,816	0	3	0	0	0	240,000	08/29/2022
7135297		HAZELTON	PA		11/01/2022	7.639	209,209	0	(8)	0	0	0	272,000	08/30/2022
7135295		ORLANDO	FL		11/01/2022	7.224	138,911	0	(4)	0	0	0	210,000	07/27/2022
7135302		CALUMET CITY	IL		11/01/2022	7.277	80,833	0	(1)	0	0	0	100,000	09/12/2022
7135346		PHILADELPHIA	PA		11/01/2022	7.426	232,882	0	(3)	0	0	0	308,000	09/01/2022
7135339		OOLTEWAH	TN		11/01/2022	7.244	278,401	0	(7)	0	0	0	345,000	09/09/2022
7135293		DAYTON	OH		11/01/2022	7.510	103,290	0	(4)	0	0	0	134,000	08/01/2022
7135318		DAYTON	OH		11/01/2022	7.187	98,403	0	(1)	0	0	0	130,500	08/29/2022
7135344		JACKSONVILLE	FL		11/01/2022	6.965	107,634	0	(1)	0	0	0	165,000	09/13/2022
7135300		HARRISBURG	PA		11/01/2022	7.344	70,099	0	0	0	0	0	100,000	08/11/2022
7135342		NEWPORT NEWS	VA		11/01/2022	7.426	130,441	0	(5)	0	0	0	170,000	09/15/2022
7135337		GAINESVILLE	FL		11/01/2022	6.929	133,065	0	(2)	0	0	0	205,000	08/22/2022
7135321		NEWARK	NJ		11/01/2022	7.309	143,130	0	(5)	0	0	0	207,000	08/30/2022
7135314		ATCHISON	KS		11/01/2022	8.146	108,958	0	(5)	0	0	0	140,000	08/24/2022
7135309		BALTIMORE	MD		11/01/2022	7.256	136,636	0	(3)	0	0	0	180,000	08/15/2022
7135340		LAKE JACKSON	TX		11/01/2022	7.342	289,799	0	(8)	0	0	0	380,000	09/01/2022
7135291		ANDERSON	SC		11/01/2022	7.240	76,058	0	(2)	0	0	0	120,000	06/02/2022
7135312		UPPER DARBY	PA		11/01/2022	7.792	119,814	0	(2)	0	0	0	170,000	07/12/2022
7135335		BRICK	NJ		11/01/2022	6.981	206,727	0	(1)	0	0	0	280,000	09/05/2022
7135328		WATERFORD	CT		11/01/2022	7.264	215,333	0	(4)	0	0	0	304,000	09/02/2022
7135307		WASHINGTON	MO		11/01/2022	8.025	132,300	0	(7)	0	0	0	170,000	07/06/2022
7135333		JACKSONVILLE	FL		11/01/2022	7.064	123,934	0	(2)	0	0	0	165,000	07/14/2022
7135298		HAZELTON	PA		11/01/2022	7.792	86,901	0	(1)	0	0	0	115,000	08/30/2022
7135331		MOUNT HOLLY	NJ		11/01/2022	6.989	96,056	0	0	0	0	0	128,000	08/29/2022
7135326		CHICAGO	IL		11/01/2022	7.183	124,479	0	(2)	0	0	0	165,000	09/07/2022
7135354		PHILADELPHIA	PA		11/01/2022	7.266	192,223	0	1	0	0	0	257,000	08/30/2022
7135310		BALTIMORE	MD		11/01/2022	7.256	122,972	0	(3)	0	0	0	162,000	08/15/2022
7135349		JACKSONVILLE	FL		11/01/2022	7.527	95,396	0	(4)	0	0	0	124,000	09/13/2022
7135305		LUBBOCK	TX		11/01/2022	7.783	83,003	0	(4)	0	0	0	100,000	08/30/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135347		LONG BRANCH	NJ		11/01/2022	7.224	637,873	0	(18)	0	0	0	925,000	09/24/2022
7135303		KANSAS CITY	MO		11/01/2022	8.509	116,690	0	(5)	0	0	0	150,000	08/23/2022
7135296		MAGEE	MS		11/01/2022	7.783	128,310	0	(7)	0	0	0	165,000	09/12/2022
7135352		FORT PIERCE	FL		11/01/2022	7.048	181,578	0	(3)	0	0	0	243,000	09/12/2022
7135350		MIDLAND	MI		11/01/2022	7.171	150,590	0	(2)	0	0	0	199,000	09/19/2022
7135301		DALLAS	TX		11/01/2022	7.052	289,020	0	(4)	0	0	0	441,000	07/21/2022
7135345		INDIANAPOLIS	IN		11/01/2022	7.072	212,824	0	(2)	0	0	0	280,000	09/20/2022
7135324		TOMS RIVER	NJ		11/01/2022	7.269	234,970	0	(5)	0	0	0	310,000	09/06/2022
7135319		WASHINGTON	MO		11/01/2022	8.025	124,517	0	(6)	0	0	0	160,000	07/06/2022
7135317		PHILADELPHIA	PA		11/01/2022	7.420	62,861	0	(1)	0	0	0	140,000	07/28/2022
7135294		PEARLAND	TX		11/01/2022	7.150	196,832	0	(4)	0	0	0	278,000	06/05/2022
7135322		DETROIT	MI		11/01/2022	7.581	104,946	0	(5)	0	0	0	145,000	09/22/2022
7135289		PHILADELPHIA	PA		11/01/2022	7.357	175,120	0	(1)	0	0	0	250,000	08/04/2022
7135320		HOUSTON	TX		11/01/2022	6.977	142,679	0	(1)	0	0	0	190,000	08/26/2022
7135315		EVERGREEN PARK	IL		11/01/2022	8.477	266,861	0	(9)	0	0	0	345,780	09/02/2022
7135343		JACKSONVILLE	FL		11/01/2022	6.965	112,150	0	(1)	0	0	0	178,000	09/19/2022
7135338		GREEN COVE SPRINGS	FL		11/01/2022	7.256	151,935	0	(3)	0	0	0	200,000	09/11/2022
7135292		HAZEL CREST	IL		11/01/2022	7.269	88,866	0	(2)	0	0	0	110,000	08/24/2022
7135336		MARKHAM	IL		11/01/2022	7.354	135,548	0	(4)	0	0	0	178,000	09/15/2022
7135290		AURORA	IL		11/01/2022	7.426	161,132	0	(6)	0	0	0	225,000	07/28/2022
7135341		SOUTH CHESTERFIELD	VA		11/01/2022	7.072	184,915	0	(2)	0	0	0	230,000	09/16/2022
7135334		MARKHAM	IL		11/01/2022	7.354	141,640	0	(4)	0	0	0	186,000	09/15/2022
7135313		ATLANTIC CITY	NJ		11/01/2022	7.370	76,059	0	(2)	0	0	0	100,000	07/01/2022
7135308		WASHINGTON	MO		11/01/2022	8.025	143,973	0	(7)	0	0	0	185,000	07/06/2022
7135306		WASHINGTON	MO		11/01/2022	8.025	138,526	0	(7)	0	0	0	178,000	07/06/2022
7135329		PHILADELPHIA	PA		11/01/2022	7.187	128,859	0	2	0	0	0	174,000	08/29/2022
7135311		BALTIMORE	MD		11/01/2022	7.248	109,702	0	(3)	0	0	0	145,000	08/15/2022
7135452		CINCINNATI	OH		11/02/2022	7.458	226,772	0	(10)	0	0	0	314,000	09/23/2022
7135447		DELANCO	NJ		11/02/2022	7.164	188,287	0	(7)	0	0	0	230,000	09/20/2022
7135453		MINNEAPOLIS	MN		11/02/2022	6.652	242,410	0	(4)	0	0	0	385,000	09/23/2022
7135448		MARY ESTHER	FL		11/02/2022	6.852	250,641	0	(3)	0	0	0	355,000	09/19/2022
7135446		PHILADELPHIA	PA		11/02/2022	6.748	259,652	0	5	0	0	0	375,000	09/22/2022
7135450		ST PETERSBURG	FL		11/02/2022	6.829	276,167	0	(5)	0	0	0	420,000	09/21/2022
7135451		HENRICO	VA		11/02/2022	7.148	157,850	0	(5)	0	0	0	206,000	09/27/2022
7135444		CHESAPEAKE	VA		11/02/2022	7.072	192,317	0	(5)	0	0	0	252,000	09/21/2022
7135445		RIVERDALE	GA		11/02/2022	7.052	96,953	0	(3)	0	0	0	135,000	09/21/2022
7135438		CLEVELAND	OH		11/02/2022	7.341	132,287	0	(7)	0	0	0	160,000	08/29/2022
7135439		SHELBY	NC		11/02/2022	7.042	88,130	0	(3)	0	0	0	140,000	09/22/2022
7135443		DARBY	PA		11/02/2022	7.645	121,026	0	(2)	0	0	0	185,000	09/19/2022
7135441		BALTIMORE	MD		11/02/2022	6.948	154,977	0	(5)	0	0	0	193,000	09/22/2022
7135463		CLEVELAND	OH		11/02/2022	7.362	92,625	0	(2)	0	0	0	130,000	09/12/2022
7135458		MIDDLE RIVER	MD		11/02/2022	7.510	154,426	0	(8)	0	0	0	191,000	07/27/2022
7135442		PHILADELPHIA	PA		11/02/2022	7.083	111,214	0	(2)	0	0	0	147,000	09/22/2022
7135459		SAN ANTONIO	TX		11/02/2022	6.150	117,091	0	5	0	0	0	314,000	09/27/2022
7135457		ATLANTA	GA		11/02/2022	7.004	117,323	0	(3)	0	0	0	200,000	09/29/2022
7135461		PERRY HALL	MD		11/02/2022	7.173	259,627	0	(8)	0	0	0	363,880	09/26/2022
7135462		RENTON	WA		11/02/2022	6.835	279,411	0	(5)	0	0	0	700,000	10/11/2022
7135440		PANAMA CITY	FL		11/02/2022	7.253	386,088	0	(22)	0	0	0	475,000	09/08/2022
7135460		MIDDLE RIVER	MD		11/02/2022	7.301	139,950	0	(3)	0	0	0	184,000	06/29/2022
7135455		DUNDALK	MD		11/02/2022	7.268	171,862	0	(6)	0	0	0	210,000	07/14/2022
7135456		BARTLESVILLE	OK		11/02/2022	6.684	204,486	0	3	0	0	0	259,000	10/18/2022
7135449		LAS CRUCES	NM		11/02/2022	7.303	110,612	0	(7)	0	0	0	171,000	09/21/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135454		MOCKSVILLE	NC		11/02/2022	7.148	168,026	0	(6)	0	0	0	235,000	09/29/2022
7135239		NEWTOWN	PA		11/03/2022	7.413	327,554	0	(70)	0	0	0	540,000	07/21/2022
7135203		ORO VALLEY	AZ		11/03/2022	8.424	508,998	0	(27)	0	0	0	775,000	06/01/2022
7135255		AKRON	OH		11/03/2022	7.391	190,182	0	(23)	0	0	0	363,000	07/11/2022
7134608		WESTPORT	CT		11/03/2022	6.540	366,469	0	(5)	0	0	0	725,000	08/12/2022
7135222		SELAH	WA		11/03/2022	7.179	401,084	0	(6)	0	0	0	510,000	02/22/2022
7135246		TEXAS CITY	TX		11/03/2022	7.466	312,749	0	(13)	0	0	0	387,000	07/11/2022
7135243		AURORA	CO		11/03/2022	9.023	317,607	0	(17)	0	0	0	353,000	08/02/2022
7135265		MADISON HEIGHTS	MI		11/03/2022	7.606	213,140	0	(8)	0	0	0	264,000	08/03/2022
7135009		EAST HAMPTON	NY		11/03/2022	7.667	975,886	0	(36)	0	0	0	2,175,000	09/01/2022
7135251		MARYSVILLE	WA		11/03/2022	7.500	302,710	0	(205)	0	0	0	384,000	07/19/2022
7135190		PALM CITY	FL		11/04/2022	9.274	637,258	0	(23)	0	0	0	700,000	07/18/2022
7135224		WESTON	FL		11/04/2022	7.333	365,710	0	(560)	0	0	0	515,000	07/25/2022
3134618		SANTA ROSA BEACH	FL		11/04/2022	7.417	885,418	0	(16)	0	0	0	1,100,000	09/20/2022
7135086		AVENTURA	FL		11/04/2022	7.085	899,899	0	(1)	0	0	0	1,252,000	08/17/2022
7135196		HEWLETT	NY		11/04/2022	6.814	540,299	0	(5)	0	0	0	695,000	07/15/2022
7135271		PHILADELPHIA	PA		11/04/2022	7.865	149,226	0	(727)	0	0	0	250,000	06/23/2022
7134604		CRESTWOOD	KY		11/04/2022	7.572	194,914	0	(14)	0	0	0	242,000	09/19/2022
7135259		SEVEN HILLS	OH		11/04/2022	6.465	255,288	0	12	0	0	0	330,000	05/25/2022
7135228		CUMBERLAND	IN		11/07/2022	7.925	371,060	0	(6)	0	0	0	435,000	06/16/2022
7135221		STONYBROOK	NY		11/07/2022	6.637	400,216	0	7	0	0	0	520,000	05/14/2022
7135426		PENSACOLA	FL		11/07/2022	7.566	230,738	0	5	0	0	0	330,000	09/23/2022
7135240		DENTON	TX		11/07/2022	7.185	323,360	0	(33)	0	0	0	639,000	08/17/2022
7135427		PASADENA	MD		11/07/2022	7.794	258,855	0	4	0	0	0	586,000	09/14/2022
7135154		PARAMUS	NJ		11/07/2022	8.524	1,090,300	0	(25)	0	0	0	1,200,000	06/15/2022
7135197		BUFORD	GA		11/07/2022	7.045	523,346	0	12	0	0	0	756,000	06/07/2022
7135241		GRANTS PASS	OR		11/07/2022	7.081	310,679	0	10	0	0	0	420,000	05/24/2022
7135428		CHARLOTTE	NC		11/07/2022	7.150	534,758	0	12	0	0	0	770,000	09/21/2022
7135039		LIVERMORE	CA		11/07/2022	8.152	1,544,978	0	(120)	0	0	0	2,047,000	09/13/2022
3134517		BOISE	ID		11/07/2022	6.901	402,411	0	39	0	0	0	519,500	11/30/2022
7135226		ELMWOOD PARK	NJ		11/07/2022	7.796	377,480	0	(6)	0	0	0	481,000	08/11/2022
7135546		BRUNSWICK	GA		11/08/2022	7.252	90,272	0	0	0	0	0	120,000	10/11/2022
7135502		LITTLE FALLS	NY		11/08/2022	6.919	113,791	0	3	0	0	0	146,000	08/23/2022
7135551		FRISCO	TX		11/08/2022	7.024	194,724	0	1	0	0	0	340,000	10/18/2022
7135525		MILLVILLE	NJ		11/08/2022	7.197	147,647	0	(1)	0	0	0	210,000	10/07/2022
7135497		ALLIANCE	OH		11/08/2022	7.354	90,455	0	(1)	0	0	0	125,000	09/26/2022
7135530		ROUND LAKE PARK	IL		11/08/2022	6.766	143,141	0	5	0	0	0	195,000	10/04/2022
7135518		PHILADELPHIA	PA		11/08/2022	6.977	145,630	0	8	0	0	0	202,000	10/04/2022
7135523		RIVERDALE	MD		11/08/2022	7.036	185,871	0	1	0	0	0	310,000	09/30/2022
7135495		SYRACUSE	NY		11/08/2022	7.284	127,649	0	0	0	0	0	170,000	09/20/2022
7135521		SAINT LOUIS	MO		11/08/2022	7.316	291,466	0	(3)	0	0	0	385,000	09/28/2022
7135493		PORT HURON	MI		11/08/2022	7.203	119,869	0	0	0	0	0	160,000	09/23/2022
7135488		COLUMBIA	SC		11/08/2022	6.480	125,546	0	7	0	0	0	216,000	09/14/2022
7135539		KNOXVILLE	TN		11/08/2022	7.032	116,947	0	2	0	0	0	158,000	09/26/2022
7135500		ROCHESTER	NY		11/08/2022	7.654	102,499	0	(2)	0	0	0	131,500	07/28/2022
7135544		PHILADELPHIA	PA		11/08/2022	7.202	142,934	0	4	0	0	0	208,000	10/07/2022
7135537		DECATUR	AL		11/08/2022	7.030	108,346	0	0	0	0	0	155,000	10/07/2022
7135491		SOMERS	CT		11/08/2022	7.429	226,596	0	(6)	0	0	0	370,000	09/20/2022
7135542		WILLINGBORO	NJ		11/08/2022	6.757	191,054	0	9	0	0	0	264,000	09/01/2022
7135516		MOUNT CLEMENS	MI		11/08/2022	7.368	83,813	0	(2)	0	0	0	115,000	09/25/2022
7135535		PETERSBURG	VA		11/08/2022	7.352	108,013	0	(1)	0	0	0	148,000	09/28/2022
7135509		BRONX	NY		11/08/2022	7.192	862,932	0	(5)	0	0	0	1,225,000	09/08/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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7135540		KNOXVILLE	TN		11/08/2022	7.032	116,947	0	2	0	0	0	158,000	09/26/2022
7135514		SOUTH EUCLID	OH		11/08/2022	7.049	95,880	0	0	0	0	0	156,000	09/27/2022
7135486		ALLIANCE	OH		11/08/2022	6.500	74,400	0	4	0	0	0	110,000	09/21/2022
7135507		MOUNT VERNON	NY		11/08/2022	7.220	426,328	0	0	0	0	0	625,000	08/26/2022
7135556		COLUMBUS	OH		11/08/2022	6.649	93,737	0	4	0	0	0	187,000	10/03/2022
7135512		DETROIT	MI		11/08/2022	7.256	81,570	0	(1)	0	0	0	129,000	10/04/2022
7135484		PHILADELPHIA	PA		11/08/2022	7.322	152,770	0	2	0	0	0	220,000	09/21/2022
7135510		DALLAS	TX		11/08/2022	6.974	353,765	0	5	0	0	0	482,000	09/26/2022
7135554		HURON	OH		11/08/2022	6.564	127,993	0	5	0	0	0	182,000	06/27/2022
7135482		PHILADELPHIA	PA		11/08/2022	6.575	90,165	0	6	0	0	0	157,000	09/15/2022
7135528		BIRMINGHAM	AL		11/08/2022	6.698	73,088	0	3	0	0	0	100,000	08/29/2022
7135533		NEW HAVEN	CT		11/08/2022	6.511	162,800	0	10	0	0	0	225,000	10/04/2022
7135526		BRISTOL	CT		11/08/2022	6.628	184,549	0	10	0	0	0	240,000	10/05/2022
7135480		TRENTON	NJ		11/08/2022	7.189	106,034	0	(1)	0	0	0	140,000	08/19/2022
7135531		VICTORIA	TX		11/08/2022	7.161	105,101	0	0	0	0	0	140,000	10/18/2022
7135498		JACKSONVILLE	FL		11/08/2022	6.678	169,544	0	6	0	0	0	248,000	09/26/2022
7135505		HARTFORD	CT		11/08/2022	6.496	107,213	0	5	0	0	0	200,000	08/19/2022
7135549		CRANSTON	RI		11/08/2022	7.675	467,263	0	(11)	0	0	0	610,000	09/02/2022
7135496		KANSAS CITY	MO		11/08/2022	7.062	111,916	0	1	0	0	0	150,000	10/04/2022
7135524		HAGERSTOWN	MD		11/08/2022	7.480	88,665	0	(1)	0	0	0	113,000	10/12/2022
7135547		TOPEKA	KS		11/08/2022	7.766	224,532	0	(8)	0	0	0	272,250	09/15/2022
7135503		PEORIA	IL		11/08/2022	7.325	107,468	0	(1)	0	0	0	142,000	09/19/2022
7135552		WESTFIELD	MA		11/08/2022	6.709	98,552	0	5	0	0	0	127,000	05/23/2022
7135494		OLATHE	KS		11/08/2022	7.142	165,011	0	0	0	0	0	206,000	09/23/2022
7135545		PATERSON	NJ		11/08/2022	7.654	460,726	0	(12)	0	0	0	600,000	10/11/2022
7135501		CLEVELAND	TX		11/08/2022	7.371	145,266	0	(1)	0	0	0	180,000	08/08/2022
7135519		GARY	IN		11/08/2022	7.324	84,831	0	(1)	0	0	0	120,000	09/30/2022
7135543		WILLINGBORO	NJ		11/08/2022	6.901	201,458	0	7	0	0	0	275,000	08/30/2022
7135489		CLEVELAND	OH		11/08/2022	7.527	87,369	0	(1)	0	0	0	115,000	09/06/2022
7135517		PHILADELPHIA	PA		11/08/2022	6.977	144,665	0	8	0	0	0	200,000	10/04/2022
7135522		BIRMINGHAM	AL		11/08/2022	7.409	138,999	0	(2)	0	0	0	186,600	09/28/2022
7135515		PHILADELPHIA	PA		11/08/2022	6.480	162,745	0	9	0	0	0	280,000	08/25/2022
7135492		BALTIMORE	MD		11/08/2022	7.153	266,771	0	0	0	0	0	355,000	09/22/2022
7135520		NORFOLK	VA		11/08/2022	7.086	231,447	0	0	0	0	0	335,000	09/29/2022
7135487		PAULSBORO	NJ		11/08/2022	7.557	162,236	0	(2)	0	0	0	200,000	09/16/2022
7135538		KNOXVILLE	TN		11/08/2022	7.032	116,947	0	2	0	0	0	158,000	09/26/2022
7135485		RIVERDALE	GA		11/08/2022	7.132	234,225	0	1	0	0	0	327,000	10/04/2022
7135513		ATLANTIC CITY	NJ		11/08/2022	7.218	128,622	0	0	0	0	0	160,000	09/22/2022
7135536		PHILADELPHIA	PA		11/08/2022	7.804	231,692	0	(2)	0	0	0	328,000	10/07/2022
7135490		VIRGINIA BEACH	VA		11/08/2022	6.511	205,626	0	12	0	0	0	288,000	09/19/2022
7135541		PANAMA CITY	FL		11/08/2022	7.417	301,873	0	(2)	0	0	0	385,000	10/11/2022
7135529		BIRMINGHAM	AL		11/08/2022	6.521	94,132	0	6	0	0	0	130,000	08/29/2022
7135483		PHILADELPHIA	PA		11/08/2022	7.322	190,962	0	3	0	0	0	275,000	10/06/2022
7135534		BALTIMORE	MD		11/08/2022	6.455	174,961	0	7	0	0	0	326,000	10/04/2022
7135508		BALTIMORE	MD		11/08/2022	7.239	218,947	0	(2)	0	0	0	290,000	09/22/2022
7135532		WEST HAVEN	CT		11/08/2022	6.511	217,067	0	13	0	0	0	300,000	10/06/2022
7135499		BARRINGTON	IL		11/08/2022	6.960	197,087	0	3	0	0	0	265,000	10/05/2022
7135511		BALTIMORE	MD		11/08/2022	7.427	158,252	0	(3)	0	0	0	205,000	09/29/2022
7135555		RAYTOWN	MO		11/08/2022	7.412	105,397	0	0	0	0	0	144,000	10/14/2022
7135504		WILLINGBORO	NJ		11/08/2022	7.328	248,704	0	(2)	0	0	0	329,000	08/26/2022
7135548		TOPEKA	KS		11/08/2022	7.766	224,532	0	(8)	0	0	0	272,250	09/15/2022
7135481		TRENTON	NJ		11/08/2022	7.267	146,284	0	0	0	0	0	195,000	08/18/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135553		WESTLAND	MI		11/08/2022	7.117	108,579	0	0	0	0	0	155,000	09/30/2022
7135527		MIDFIELD	AL		11/08/2022	6.521	94,132	0	6	0	0	0	130,000	08/29/2022
7135019		BUCKEYE	AZ		11/08/2022	7.291	490,520	0	(7)	0	0	0	623,000	08/31/2022
7135083		MIDLOTHIAN	TX		11/08/2022	8.619	602,141	0	(2)	0	0	0	670,000	07/23/2022
7135137		GLEN HEAD	NY		11/08/2022	7.188	2,020,273	0	(137)	0	0	0	2,850,000	06/16/2022
7135038		HOSCHTON	GA		11/08/2022	9.115	734,853	0	(38)	0	0	0	800,000	09/12/2022
7135015		HARTFORD	CT		11/08/2022	8.460	228,468	0	(13)	0	0	0	300,000	08/15/2022
7135188		TREVOR	WI		11/08/2022	7.248	636,785	0	(18)	0	0	0	790,000	07/11/2022
7135022		TORRANCE	CA		11/08/2022	6.679	391,150	0	(3)	0	0	0	590,000	08/20/2022
7135280		CLERMONT	GA		11/08/2022	7.246	753,318	0	(19)	0	0	0	995,000	06/30/2022
7135229		AMORY	MS		11/08/2022	7.487	370,642	0	(19)	0	0	0	462,000	05/04/2022
7135207		GREENWOOD	IN		11/08/2022	7.381	475,695	0	(11)	0	0	0	600,000	07/21/2022
7135057		WESTCHESTER	IL		11/09/2022	9.064	338,064	0	(34)	0	0	0	410,000	09/09/2022
7135225		JULIAN	CA		11/09/2022	6.103	374,626	0	5	0	0	0	815,000	05/12/2022
7135214		SCHAUMBURG	IL		11/09/2022	7.962	410,508	0	22	0	0	0	475,000	05/27/2022
7135048		MILFORD	MA		11/09/2022	7.264	346,666	0	(7)	0	0	0	452,000	08/11/2022
7135018		BAKERSFIELD	CA		11/09/2022	7.771	170,251	0	(21)	0	0	0	355,000	09/12/2022
7135168		SANTA CLARITA	CA		11/09/2022	7.593	780,765	0	(2)	0	0	0	1,125,000	06/07/2022
7135253		WALKERSVILLE	MD		11/09/2022	7.443	288,232	0	(4)	0	0	0	360,000	08/01/2022
7135036		MOOREVILLE	MS		11/09/2022	7.864	162,447	0	(9)	0	0	0	205,000	08/09/2022
7135164		DALLAS	TX		11/09/2022	7.160	823,859	0	17	0	0	0	1,040,000	06/12/2022
7135278		CIRCLEVILLE	OH		11/09/2022	6.286	116,437	0	3	0	0	0	236,000	04/26/2022
7135035		RIO VISTA	CA		11/10/2022	8.971	470,330	0	(23)	0	0	0	520,000	09/10/2022
7135244		PLYMOUTH	MA		11/10/2022	6.887	304,954	0	14	0	0	0	472,000	06/13/2022
7135266		HOLLYWOOD	FL		11/10/2022	7.560	207,800	0	4	0	0	0	250,000	05/26/2022
7135029		SANTA ROSA BEACH	FL		11/10/2022	7.575	1,075,771	0	(37)	0	0	0	1,375,000	08/24/2022
7135232		MENDOTA HEIGHTS	MN		11/10/2022	6.573	356,975	0	12	0	0	0	535,000	06/10/2022
7135023		ORANGEBURG	NY		11/10/2022	8.952	1,159,552	0	(12)	0	0	0	1,280,000	08/11/2022
7135034		MIAMI BEACH	FL		11/10/2022	7.668	683,426	0	(28)	0	0	0	845,000	09/03/2022
7135033		PENSACOLA	FL		11/10/2022	9.033	325,105	0	(20)	0	0	0	370,000	09/16/2022
7135231		NORTH CHARLESTON	SC		11/10/2022	7.925	364,821	0	(9)	0	0	0	540,000	06/17/2022
7135028		LINDENHURST	NY		11/10/2022	6.595	531,697	0	2	0	0	0	711,500	06/28/2022
7135138		AUSTIN	TX		11/10/2022	7.341	2,011,129	0	(62)	0	0	0	2,650,000	07/21/2022
7135049		ENCINO	CA		11/10/2022	7.031	487,732	0	(11)	0	0	0	675,000	08/23/2022
7135147		CLIFFSIDE PARK	NJ		11/10/2022	7.204	1,204,192	0	(12)	0	0	0	1,485,000	07/19/2022
7135429		HOPATCONG	NJ		11/10/2022	7.479	670,241	0	21	0	0	0	860,000	06/03/2022
7135150		ORANGEVALE	CA		11/10/2022	6.728	1,093,921	0	7	0	0	0	1,650,000	05/19/2022
7135875		CHICAGO	IL		11/15/2022	7.297	186,755	0	602	0	0	0	265,000	10/19/2022
7135276		TUCSON	AZ		11/14/2022	6.541	166,259	0	14	0	0	0	247,000	04/20/2022
7135211		PONTE VEDRA	FL		11/14/2022	7.062	455,552	0	(17)	0	0	0	1,275,000	07/14/2022
7135227		BRANDON	FL		11/14/2022	7.663	370,805	0	5	0	0	0	419,000	06/22/2022
3134850		SALEM	OR		11/14/2022	7.271	906,397	0	(13)	0	0	0	1,185,000	09/27/2022
7135254		CAPE CORAL	FL		11/14/2022	6.537	281,497	0	6	0	0	0	1,300,000	05/28/2022
3135283		COLORADO SPRINGS	CO		11/14/2022	7.141	1,360,888	0	(20)	0	0	0	1,800,000	10/10/2022
7135176		CHINO	CA		11/14/2022	6.628	730,438	0	9	0	0	0	920,000	06/01/2022
7135181		LITCHFILED PARK	AZ		11/14/2022	6.167	668,304	0	88	0	0	0	975,000	06/17/2022
7135275		ASHEBORO	NC		11/14/2022	6.923	175,188	0	(1)	0	0	0	365,000	07/12/2022
7135149		STUDIO CITY	CA		11/14/2022	7.289	1,099,645	0	50	0	0	0	1,325,000	05/09/2022
7135204		VANCOUVER	WA		11/14/2022	7.354	503,730	0	(12)	0	0	0	650,000	07/20/2022
7135148		DALLAS	TX		11/14/2022	7.446	1,194,895	0	(36)	0	0	0	1,600,000	06/28/2022
7135075		LAKE WORTH	FL		11/14/2022	7.330	308,424	0	(1)	0	0	0	405,000	08/23/2022
7135146		ROCKLEDGE	FL		11/14/2022	7.242	1,209,935	0	(25)	0	0	0	1,525,000	07/26/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135267		BOCA RATON	FL		11/14/2022	6.661	203,826	0	4	0	0	0	275,000	05/20/2022
7135245		PHILADELPHIA	PA		11/14/2022	7.136	304,447	0	12	0	0	0	415,000	06/09/2022
7135047		CANTON	MI		11/14/2022	7.621	105,036	0	(2)	0	0	0	150,000	09/23/2022
7135151		BABYLON	NY		11/14/2022	7.459	1,101,160	0	(30)	0	0	0	1,360,000	06/22/2022
7135173		WAKE FOREST	NC		11/14/2022	8.167	733,447	0	44	0	0	0	840,000	05/17/2022
7135217		DANBURY	CT		11/14/2022	7.820	417,281	0	(2)	0	0	0	540,000	08/12/2022
7135068		MESA	AZ		11/14/2022	7.101	323,186	0	2	0	0	0	540,000	06/15/2022
7135189		SILVER SPRING	MD		11/14/2022	7.159	642,218	0	(24)	0	0	0	1,052,000	07/27/2022
7135139		SEASIDE	CA		11/14/2022	7.056	1,624,459	0	(47)	0	0	0	2,294,804	07/05/2022
7135143		MARSHFIELD	MA		11/14/2022	7.609	1,472,218	0	(70)	0	0	0	1,800,000	07/06/2022
7135192		HUSON	MT		11/14/2022	6.526	610,634	0	12	0	0	0	775,000	05/23/2022
7135263		BOCA RATON	FL		11/14/2022	7.419	250,896	0	(5)	0	0	0	775,000	08/15/2022
7135215		SHOREHAM	NY		11/14/2022	7.079	410,510	0	(20)	0	0	0	560,000	05/18/2022
7135258		TREASURE ISLAND	FL		11/14/2022	7.330	268,449	0	(8)	0	0	0	1,900,000	07/18/2022
7135235		MARGATE	FL		11/14/2022	7.854	347,736	0	0	0	0	0	435,000	06/16/2022
7135257		PAOLI	PA		11/14/2022	7.380	272,378	0	(5)	0	0	0	360,000	07/21/2022
7135213		FAR ROCKAWAY	NY		11/14/2022	6.453	416,815	0	13	0	0	0	530,000	06/02/2022
7135020		MILTON	WA		11/14/2022	8.136	808,530	0	(33)	0	0	0	1,000,000	09/20/2022
7135042		COLUMBIA FALLS	MT		11/14/2022	7.495	698,561	0	(14)	0	0	0	878,000	09/14/2022
7135185		DALLAS	TX		11/14/2022	7.605	654,271	0	(15)	0	0	0	825,000	07/01/2022
7135141		PALOS VERDES ESTATES	CA		11/14/2022	6.610	1,511,395	0	22	0	0	0	3,650,000	07/06/2022
7135179		NEW CITY	NY		11/14/2022	7.033	712,760	0	(6)	0	0	0	890,000	05/23/2022
7135157		MASSAPEQUA PARK	NY		11/14/2022	8.128	962,553	0	27	0	0	0	1,150,000	04/21/2022
7135212		CHARLOTTE	NC		11/14/2022	6.866	410,941	0	40	0	0	0	503,000	06/01/2022
7135162		DALLAS	TX		11/14/2022	7.218	909,489	0	(23)	0	0	0	1,150,000	05/23/2022
7135260		GREENSBORO	NC		11/14/2022	7.031	257,711	0	(2)	0	0	0	330,000	08/02/2022
7135826		KANSAS CITY	MO		11/15/2022	6.635	193,787	0	573	0	0	0	314,000	10/14/2022
3134891		EDMONDS	WA		11/15/2022	7.010	705,834	0	(11)	0	0	0	1,073,000	10/06/2022
7135827		AKRON	OH		11/15/2022	6.748	146,624	0	6	0	0	0	215,000	09/06/2022
7135193		EAST NORTHPORT	NY		11/15/2022	6.169	570,992	0	97	0	0	0	780,000	04/26/2022
7135828		EDDYSTONE	PA		11/15/2022	7.159	146,332	0	5	0	0	0	200,000	09/23/2022
3134888		BAKERSFIELD	CA		11/15/2022	7.619	421,550	0	(8)	0	0	0	521,500	09/29/2022
7135829		NEWBURGH HEIGHTS	OH		11/15/2022	6.965	88,264	0	3	0	0	0	113,000	10/05/2022
7135136		DALLAS	TX		11/15/2022	7.092	1,996,816	0	8	0	0	0	3,200,000	08/30/2022
7135822		SEABROOK	TX		11/15/2022	6.765	239,944	0	11	0	0	0	330,000	10/06/2022
7134586		FORT COLLINS	CO		11/15/2022	7.853	473,970	0	(11)	0	0	0	590,000	09/02/2022
7135823		WATERBURY	CT		11/15/2022	6.839	279,300	0	12	0	0	0	360,000	10/18/2022
7135866		BALTIMORE	MD		11/15/2022	7.235	164,661	0	1	0	0	0	220,000	10/13/2022
7135159		LIBERTYVILLE	IL		11/15/2022	7.170	953,116	0	(33)	0	0	0	1,340,000	07/11/2022
7135824		DAYTON	OH		11/15/2022	6.819	108,993	0	4	0	0	0	140,000	10/17/2022
7135867		READING	PA		11/15/2022	7.395	99,830	0	1	0	0	0	165,000	10/10/2022
7135269		ROYAL PLM BEACH	FL		11/15/2022	6.513	180,810	0	3	0	0	0	330,000	06/15/2022
7135825		ST LOUIS	MO		11/15/2022	6.602	170,400	0	7	0	0	0	295,000	09/20/2022
7135017		SARASOTA	FL		11/15/2022	7.579	902,031	0	(2)	0	0	0	1,125,000	08/29/2022
7135820		HUNTSVILLE	AL		11/15/2022	6.614	174,950	0	8	0	0	0	301,000	09/21/2022
7135868		KANSAS CITY	MO		11/15/2022	7.151	150,264	0	1	0	0	0	204,000	10/17/2022
7135238		CRYSTAL RIVER	FL		11/15/2022	6.852	323,628	0	11	0	0	0	480,000	06/29/2022
7135821		WALLINGFORD	CT		11/15/2022	6.612	151,215	0	7	0	0	0	210,000	09/19/2022
7135869		HEMPSTEAD	NY		11/15/2022	7.380	407,427	0	2	0	0	0	510,000	09/29/2022
7134611		BRIGHTON	MI		11/15/2022	7.807	747,578	0	(23)	0	0	0	1,050,000	09/01/2022
7135819		MCCALLA	AL		11/15/2022	6.614	156,932	0	7	0	0	0	270,000	09/13/2022
7135264		KATY	TX		11/15/2022	7.272	221,170	0	(3)	0	0	0	275,000	06/21/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135815		DICKINSON	TX		11/15/2022	6.529	244,118	0	14	0	0	0	390,000	10/06/2022
7135862		BALTIMORE	MD		11/15/2022	7.192	235,557	0	2	0	0	0	315,000	10/14/2022
7135066		NORTH MIAMI	FL		11/15/2022	7.160	734,480	0	(7)	0	0	0	4,250,000	09/12/2022
7135816		WILLINGBORO	NJ		11/15/2022	6.777	190,760	0	9	0	0	0	264,000	08/26/2022
7135863		CHESTER	PA		11/15/2022	7.493	74,783	0	1	0	0	0	105,000	10/12/2022
7135013		SARASOTA	FL		11/15/2022	7.481	587,563	0	2	0	0	0	750,000	09/01/2022
7135817		WILLINGBORO	NJ		11/15/2022	6.669	178,196	0	8	0	0	0	265,000	08/25/2022
7135014		PLYMOUTH	MN		11/15/2022	7.013	850,332	0	10	0	0	0	1,155,000	08/15/2022
7135864		BALTIMORE	MD		11/15/2022	7.192	147,317	0	1	0	0	0	197,000	10/21/2022
7135818		CALERA	AL		11/15/2022	6.614	162,745	0	8	0	0	0	280,000	09/26/2022
7135085		HOLLY SPRINGS	NC		11/15/2022	8.440	490,536	0	(24)	0	0	0	641,000	10/05/2022
7135865		BALTIMORE	MD		11/15/2022	7.188	303,260	0	2	0	0	0	390,000	10/21/2022
7135811		IRVING	TX		11/15/2022	6.526	202,196	0	11	0	0	0	300,000	10/18/2022
7135272		ROSLYN	NY		11/15/2022	6.691	128,229	0	5	0	0	0	585,000	05/03/2022
7135812		IRVING	TX		11/15/2022	6.526	202,196	0	11	0	0	0	300,000	10/08/2022
7135860		LEHIGH ACRES	FL		11/15/2022	7.303	265,141	0	2	0	0	0	355,000	09/22/2022
7135273		GENOA	IL		11/15/2022	7.793	191,199	0	(7)	0	0	0	239,000	06/24/2022
7135813		IRVING	TX		11/15/2022	6.526	206,240	0	12	0	0	0	306,000	10/13/2022
7135861		BALTIMORE	MD		11/15/2022	7.303	130,703	0	1	0	0	0	175,000	08/23/2022
7135153		SAN RAFAEL	CA		11/15/2022	6.625	1,070,217	0	12	0	0	0	1,350,000	05/26/2022
7135814		IRVING	TX		11/15/2022	6.526	202,196	0	11	0	0	0	300,000	10/08/2022
7135021		RENO	NV		11/15/2022	8.336	872,877	0	(41)	0	0	0	1,065,000	09/06/2022
7135859		KISSIMMEE	FL		11/15/2022	7.303	302,485	0	3	0	0	0	405,000	09/14/2022
7135810		IRVING	TX		11/15/2022	6.526	149,625	0	8	0	0	0	222,000	10/08/2022
7135891		ENDICOTT	NY		11/15/2022	7.770	86,003	0	(2)	0	0	0	124,000	08/24/2022
7135892		HATTIESBURG	MS		11/15/2022	7.662	139,632	0	(3)	0	0	0	170,500	09/29/2022
7135855		EUCLID	OH		11/15/2022	7.200	79,699	0	1	0	0	0	107,000	07/11/2022
7135893		BIRMINGHAM	AL		11/15/2022	7.650	147,106	0	(3)	0	0	0	210,000	09/24/2022
7135856		INDEPENDENCE	MO		11/15/2022	7.361	152,188	0	2	0	0	0	204,000	10/12/2022
7135890		WEST ORANGE	NJ		11/15/2022	7.658	425,483	0	1,434	0	0	0	560,000	10/06/2022
7135808		FORT WORTH	TX		11/15/2022	6.521	219,765	0	641	0	0	0	350,000	10/08/2022
7135857		PHILADELPHIA	PA		11/15/2022	7.506	170,009	0	2	0	0	0	228,000	10/06/2022
7135809		IRVING	TX		11/15/2022	6.526	158,387	0	9	0	0	0	235,000	10/13/2022
7135858		WILLINGBORO	NJ		11/15/2022	7.194	185,299	0	2	0	0	0	269,000	08/30/2022
7135804		IRVING	TX		11/15/2022	6.504	191,421	0	9	0	0	0	333,000	10/13/2022
7135851		HENDERSON	CO		11/15/2022	7.191	337,511	0	4	0	0	0	495,000	10/08/2022
7135805		FORT MYERS	FL		11/15/2022	6.510	420,528	0	21	0	0	0	643,000	10/03/2022
7135852		MIAMI	FL		11/15/2022	7.251	516,205	0	6	0	0	0	693,000	10/05/2022
7135806		BIRMINGHAM	AL		11/15/2022	6.552	75,723	0	4	0	0	0	105,000	10/06/2022
7135853		BALTIMORE	MD		11/15/2022	7.251	115,438	0	1	0	0	0	155,000	10/18/2022
7135807		PHILADELPHIA	PA		11/15/2022	6.730	74,002	0	4	0	0	0	154,000	09/16/2022
7135854		WILLINGBORO	NJ		11/15/2022	7.037	167,713	0	2	0	0	0	261,000	09/09/2022
7135800		IRVING	TX		11/15/2022	6.507	208,944	0	11	0	0	0	333,000	10/13/2022
7135888		SYRACUSE	NY		11/15/2022	7.738	148,292	0	(2)	0	0	0	195,000	10/01/2022
7135889		COLUMBUS	OH		11/15/2022	7.539	141,437	0	(2)	0	0	0	199,000	09/19/2022
7135850		BINGHAMTON	NY		11/15/2022	7.065	114,535	0	2	0	0	0	165,000	09/19/2022
7135801		ORANGE	NJ		11/15/2022	6.684	246,511	0	12	0	0	0	340,000	09/09/2022
7135802		COLLEGE PARK	GA		11/15/2022	6.495	137,762	0	7	0	0	0	205,000	10/06/2022
7135803		IRVING	TX		11/15/2022	6.495	171,127	0	9	0	0	0	295,000	10/08/2022
7135848		CUMBERLAND	MD		11/15/2022	7.053	89,685	0	1	0	0	0	140,000	09/26/2022
7135884		BALTIMORE	MD		11/15/2022	7.438	121,516	0	(1)	0	0	0	153,000	10/06/2022
7135885		HENRICO	VA		11/15/2022	7.347	190,888	0	(2)	0	0	0	290,000	10/17/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135849		BALTIMORE	MD		11/15/2022	6.975	112,845	0	2	0	0	0	175,000	10/13/2022
7135886		WINSTON SALEM	NC		11/15/2022	7.533	79,815	0	(1)	0	0	0	105,000	08/09/2022
7135887		WINCHENDON	MA		11/15/2022	7.462	183,135	0	602	0	0	0	300,000	10/04/2022
7135880		FAYETTEVILLE	NC		11/15/2022	7.467	101,278	0	(1)	0	0	0	126,000	10/06/2022
7135844		JACKSONVILLE	FL		11/15/2022	7.036	134,561	0	2	0	0	0	170,000	10/10/2022
7135881		LOCKPORT	NY		11/15/2022	7.585	111,458	0	(1)	0	0	0	140,000	09/30/2022
7135845		FORT WALTON BEACH	FL		11/15/2022	7.065	119,257	0	2	0	0	0	328,000	09/07/2022
7135882		GLOUCESTER CITY	NJ		11/15/2022	7.557	312,299	0	1,041	0	0	0	385,000	10/13/2022
7135883		FLORENCE	KY		11/15/2022	7.417	202,005	0	(2)	0	0	0	255,000	10/11/2022
7135846		BALTIMORE	MD		11/15/2022	6.983	108,222	0	2	0	0	0	168,000	09/29/2022
7135877		BALTIMORE	MD		11/15/2022	7.404	96,752	0	(1)	0	0	0	132,000	08/30/2022
7135847		KANSAS CITY	MO		11/15/2022	7.002	213,190	0	3	0	0	0	314,000	10/13/2022
7135878		PHILADELPHIA	PA		11/15/2022	7.684	105,282	0	357	0	0	0	131,000	10/06/2022
7135840		KANSAS CITY	MO		11/15/2022	6.960	118,143	0	3	0	0	0	150,000	08/29/2022
7135879		ATHENS	GA		11/15/2022	7.594	173,647	0	(1)	0	0	0	218,000	10/10/2022
7135841		FOREST PARK	GA		11/15/2022	6.932	135,772	0	3	0	0	0	195,000	10/20/2022
7135873		YPSILANTI	MI		11/15/2022	7.287	149,363	0	0	0	0	0	199,000	10/13/2022
7135842		ATCHISON	KS		11/15/2022	7.026	104,180	0	2	0	0	0	185,000	10/06/2022
7135874		BRIDGEPORT	CT		11/15/2022	7.405	282,997	0	926	0	0	0	375,000	10/11/2022
7135843		DURANT	OK		11/15/2022	7.061	121,597	0	2	0	0	0	164,000	07/05/2022
7135876		AUDUBON	NJ		11/15/2022	7.480	145,102	0	(1)	0	0	0	185,000	10/19/2022
7135870		RAYTOWN	MO		11/15/2022	7.231	172,155	0	550	0	0	0	245,000	09/30/2022
7135871		BALTIMORE	MD		11/15/2022	7.326	129,590	0	0	0	0	0	185,000	10/19/2022
7135872		TOBYHANNA	PA		11/15/2022	7.286	272,406	0	1	0	0	0	340,000	10/18/2022
7135837		PHILADELPHIA	PA		11/15/2022	7.300	168,102	0	4	0	0	0	228,000	08/29/2022
7135838		WILLINGBORO	NJ		11/15/2022	6.848	160,899	0	4	0	0	0	253,000	09/01/2022
7135839		LEBANON	PA		11/15/2022	7.306	114,315	0	3	0	0	0	155,000	09/28/2022
7135833		KANSAS CITY	MO		11/15/2022	6.859	200,936	0	6	0	0	0	293,000	10/13/2022
7135834		COLUMBUS	OH		11/15/2022	6.770	187,293	0	5	0	0	0	280,000	08/24/2022
7135835		BALTIMORE	MD		11/15/2022	6.857	172,720	0	5	0	0	0	230,000	10/20/2022
7135836		TEXAS CITY	TX		11/15/2022	6.646	133,629	0	4	0	0	0	230,000	10/08/2022
7135796		COLUMBIA	SC		11/15/2022	6.518	139,371	0	8	0	0	0	241,000	09/14/2022
7135797		COLUMBIA	SC		11/15/2022	6.518	126,070	0	7	0	0	0	218,000	09/16/2022
7135830		ALBUQUERQUE	NM		11/15/2022	6.422	125,805	0	5	0	0	0	266,000	10/11/2022
7135831		COCOA	FL		11/15/2022	6.747	203,490	0	7	0	0	0	295,000	09/22/2022
7135798		COLUMBUS	GA		11/15/2022	6.599	137,435	0	7	0	0	0	190,000	10/04/2022
7135832		HOUSTON	TX		11/15/2022	6.767	238,261	0	8	0	0	0	348,000	10/13/2022
7135799		PRATTVILLE	AL		11/15/2022	6.511	125,847	0	7	0	0	0	190,000	10/03/2022
7135180		PHOENIX	AZ		11/16/2022	8.841	679,917	0	24	0	0	0	815,000	06/20/2022
7135072		CHATTANOOGA	TN		11/16/2022	7.482	161,964	0	(3)	0	0	0	275,000	08/31/2022
7135061		MEMPHIS	TN		11/16/2022	10.108	344,560	0	(12)	0	0	0	425,000	09/17/2022
3134575		NEWPORT	OR		11/16/2022	6.542	301,133	0	(2)	0	0	0	400,000	10/18/2022
3134848		FAYETTEVILLE	GA		11/16/2022	7.874	332,137	0	(14)	0	0	0	500,000	10/05/2022
7135008		MONROE	NC		11/16/2022	7.188	1,186,078	0	(5)	0	0	0	1,732,000	08/29/2022
7135219		DRACUT	MA		11/16/2022	6.382	405,977	0	6	0	0	0	785,000	06/09/2022
7135279		HIRAM	GA		11/16/2022	8.354	116,494	0	0	0	0	0	144,000	06/27/2022
7135026		NEWARK	CA		11/16/2022	7.408	1,339,562	0	(14)	0	0	0	1,775,000	07/27/2022
7135187		SAVANNAH	TX		11/16/2022	7.645	640,726	0	(9)	0	0	0	800,000	08/11/2022
7135077		RYE BROOK	NY		11/16/2022	7.300	554,036	0	(4)	0	0	0	735,000	08/26/2022
7135044		MAMMOTH LAKES	CA		11/16/2022	6.878	241,375	0	(4)	0	0	0	526,000	08/24/2022
7135155		BOCA RATON	FL		11/16/2022	7.322	1,079,684	0	(30)	0	0	0	1,500,000	07/29/2022
7135199		PILOT POINT	TX		11/16/2022	7.622	516,938	0	3	0	0	0	850,000	07/08/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135012		SOUTHAVEN	MS		11/16/2022	8.000	371,730	0	(6)	0	0	0	480,000	09/07/2022
7135210		CARTERET	NJ		11/16/2022	7.234	442,924	0	14	0	0	0	530,000	05/27/2022
7135067		JONESVILLE	SC		11/16/2022	9.772	118,912	0	(4)	0	0	0	145,000	10/06/2022
7135178		HOWARD BEACH	NY		11/16/2022	6.228	704,464	0	28	0	0	0	910,000	05/19/2022
7135282		CAVE CREEK	AZ		11/16/2022	6.297	443,492	0	25	0	0	0	570,000	05/24/2022
7135084		MENDOTA	IL		11/16/2022	8.509	102,385	0	(4)	0	0	0	145,000	09/16/2022
7135195		SOUTH LAKE TAHOE	CA		11/16/2022	7.456	558,407	0	(14)	0	0	0	690,000	06/15/2022
7135030		SEATTLE	WA		11/16/2022	6.982	782,151	0	(14)	0	0	0	1,550,000	09/06/2022
7135174		MISSOURI CITY	TX		11/16/2022	7.284	753,714	0	(8)	0	0	0	1,000,000	05/26/2022
7135031		CAVE CREEK	AZ		11/16/2022	7.621	670,951	0	0	0	0	0	830,000	07/15/2022
7135191		LAKEWOOD RANCH	FL		11/17/2022	7.711	619,094	0	(1)	0	0	0	1,049,000	07/21/2022
7135071		FAYETTEVILLE	GA		11/17/2022	9.833	721,931	0	(26)	0	0	0	890,000	10/18/2022
3134622		NEWTON SQUARE	PA		11/17/2022	7.290	558,892	0	(5)	0	0	0	967,000	09/29/2022
3134795		HIALEAH	FL		11/17/2022	7.526	435,446	0	(5)	0	0	0	540,000	09/19/2022
7135144		REDONDO BEACH	CA		11/17/2022	6.137	1,343,177	0	25	0	0	0	2,100,000	03/24/2022
7135183		ACWORTH	GA		11/17/2022	7.986	666,118	0	(12)	0	0	0	943,000	06/30/2022
7135062		MARANA	AZ		11/17/2022	8.849	473,073	0	(66)	0	0	0	581,000	09/23/2022
7135063		BROOKLYN	NY		11/17/2022	8.378	1,097,725	0	(40)	0	0	0	1,650,000	09/24/2022
7135186		FLOWER MOUND	TX		11/17/2022	7.325	644,999	0	(2)	0	0	0	860,000	07/25/2022
7135175		AVENTURA	FL		11/17/2022	6.401	731,485	0	33	0	0	0	1,600,000	06/01/2022
7135160		CYPRESS	TX		11/18/2022	7.706	885,679	0	56	0	0	0	1,020,000	06/09/2022
7135041		DIX HILLS	NY		11/18/2022	7.359	925,024	0	(17)	0	0	0	1,150,000	09/08/2022
7136082		WILMINGTON	DE		11/18/2022	7.015	197,760	0	497	0	0	0	280,000	10/19/2022
7136081		KANSAS CITY	MO		11/18/2022	6.961	170,901	0	427	0	0	0	242,000	10/14/2022
7136084		HOUSTON	TX		11/18/2022	6.890	171,102	0	422	0	0	0	280,000	09/28/2022
7136083		NEW BRAUNFELS	TX		11/18/2022	6.948	194,573	0	485	0	0	0	321,000	10/25/2022
7136080		NEW ORLEANS	LA		11/18/2022	6.875	193,247	0	477	0	0	0	295,000	10/17/2022
7136119		JERSEY CITY	NJ		11/18/2022	7.334	236,172	0	617	0	0	0	530,000	08/27/2022
7136116		CHICAGO	IL		11/18/2022	7.453	161,310	0	(3)	0	0	0	225,000	10/03/2022
7136115		NORWICH	CT		11/18/2022	7.326	175,132	0	458	0	0	0	244,000	06/13/2022
7136118		BARRINGTON	IL		11/18/2022	7.291	234,830	0	610	0	0	0	380,000	10/26/2022
7136117		BALTIMORE	MD		11/18/2022	7.316	205,600	0	536	0	0	0	250,000	09/24/2022
7136112		WARREN	MI		11/18/2022	7.325	100,599	0	263	0	0	0	131,000	10/21/2022
7136079		DALLAS	TX		11/18/2022	6.792	225,528	0	550	0	0	0	359,000	09/20/2022
7136078		WARRENSBURG	NY		11/18/2022	6.909	125,442	0	311	0	0	0	185,000	09/22/2022
7136111		PLANTATION	FL		11/18/2022	7.252	375,391	0	972	0	0	0	524,000	09/21/2022
7136114		BRISTOL	CT		11/18/2022	7.311	211,316	0	552	0	0	0	280,000	08/19/2022
7136113		EASTPOINTE	MI		11/18/2022	7.348	142,139	0	373	0	0	0	185,000	10/28/2022
7136075		PHILADELPHIA	PA		11/18/2022	7.261	136,803	0	357	0	0	0	190,000	10/26/2022
7136074		PHILADELPHIA	PA		11/18/2022	7.362	241,093	0	637	0	0	0	320,000	10/26/2022
7136110		NEWTOWN	CT		11/18/2022	7.210	233,302	0	601	0	0	0	325,000	10/21/2022
7136077		TRENTON	NJ		11/18/2022	7.014	114,433	0	288	0	0	0	175,000	09/23/2022
7136076		GLENSIDE	PA		11/18/2022	7.278	247,406	0	646	0	0	0	328,000	10/17/2022
7136071		FUQUAY VARINA	NC		11/18/2022	6.807	251,729	0	616	0	0	0	335,000	10/19/2022
7136070		KANSAS CITY	MO		11/18/2022	6.640	138,802	0	331	0	0	0	296,000	10/13/2022
7136073		PHILADELPHIA	PA		11/18/2022	7.362	249,381	0	659	0	0	0	331,000	10/26/2022
7136072		KANSAS CITY	MO		11/18/2022	6.755	165,012	0	400	0	0	0	253,000	10/17/2022
7136109		PAINESVILLE	OH		11/18/2022	7.221	105,075	0	271	0	0	0	162,000	10/07/2022
7136108		PHILADELPHIA	PA		11/18/2022	7.394	417,353	0	1,102	0	0	0	564,000	10/19/2022
7136105		MACON	GA		11/18/2022	7.121	123,048	0	313	0	0	0	161,000	10/20/2022
7136104		IRMO	SC		11/18/2022	7.150	145,134	0	371	0	0	0	190,000	10/13/2022
7136107		WAYCROSS	GA		11/18/2022	7.451	76,616	0	204	0	0	0	101,000	10/20/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136106		TRENTON	NJ		11/18/2022	7.286	78,047	0	203	0	0	0	112,000	08/30/2022
7136068		NEW ORLEANS	LA		11/18/2022	6.706	155,809	0	376	0	0	0	280,000	10/21/2022
7136101		ALBANY	NY		11/18/2022	7.330	80,900	0	212	0	0	0	106,000	09/26/2022
7136100		BALTIMORE	MD		11/18/2022	7.283	95,364	0	248	0	0	0	125,000	08/27/2022
7136067		LUZERNE	PA		11/18/2022	7.268	127,507	0	333	0	0	0	170,000	10/12/2022
7136103		MILWAUKEE	WI		11/18/2022	7.322	77,627	0	(1)	0	0	0	102,000	08/22/2022
7136069		PHILADELPHIA	PA		11/18/2022	7.153	203,222	0	523	0	0	0	290,000	10/17/2022
7136102		VAN BUREN TOWNSHIP	MI		11/18/2022	7.190	156,769	0	(2)	0	0	0	206,000	09/13/2022
7136064		CONWAY	SC		11/18/2022	6.681	185,406	0	446	0	0	0	267,000	10/15/2022
7136063		READING	PA		11/18/2022	7.265	129,646	0	339	0	0	0	173,000	10/09/2022
7136066		WEST PARK	FL		11/18/2022	6.801	347,725	0	851	0	0	0	530,000	10/06/2022
7136065		HOLIDAY	FL		11/18/2022	6.828	184,418	0	453	0	0	0	246,000	10/22/2022
7136060		PHILADELPHIA	PA		11/18/2022	6.964	193,192	0	484	0	0	0	302,000	10/26/2022
7136062		PHILADELPHIA	PA		11/18/2022	7.123	160,801	0	412	0	0	0	215,000	10/17/2022
7136061		BALTIMORE	MD		11/18/2022	6.652	153,210	0	367	0	0	0	208,000	10/28/2022
7136057		MASON	OH		11/18/2022	6.675	185,569	0	447	0	0	0	260,000	09/28/2022
7136056		PORT ORCHARD	WA		11/18/2022	6.403	199,310	0	461	0	0	0	325,000	10/17/2022
7136059		ASHEVILLE	NC		11/18/2022	6.625	248,774	0	594	0	0	0	375,500	08/30/2022
7136058		BALTIMORE	MD		11/18/2022	6.625	155,594	0	372	0	0	0	205,000	10/24/2022
7136053		ENFIELD	CT		11/18/2022	6.360	132,773	0	306	0	0	0	245,000	10/24/2022
7136097		TRENTON	NJ		11/18/2022	7.025	77,715	0	195	0	0	0	130,000	08/30/2022
7136052		KANSAS CITY	MO		11/18/2022	6.360	159,933	0	368	0	0	0	316,000	10/13/2022
7136096		ATLANTIC CITY	NJ		11/18/2022	7.146	163,621	0	419	0	0	0	215,000	09/15/2022
7136055		PITTSBURGH	PA		11/18/2022	6.879	137,084	0	340	0	0	0	220,000	10/12/2022
7136099		AUSTELL	GA		11/18/2022	7.104	162,926	0	414	0	0	0	240,000	10/05/2022
7136054		INDIANAPOLIS	IN		11/18/2022	6.520	227,263	0	535	0	0	0	400,000	10/14/2022
7136098		KANSAS CITY	MO		11/18/2022	7.137	200,476	0	512	0	0	0	263,000	10/14/2022
7136093		DETROIT	MI		11/18/2022	7.132	98,924	0	253	0	0	0	130,000	10/17/2022
7136092		LINCOLN PARK	MI		11/18/2022	7.138	103,652	0	265	0	0	0	146,000	10/25/2022
7136095		NEWARK	NJ		11/18/2022	7.146	260,892	0	667	0	0	0	360,000	08/09/2022
7136051		LAWRENCEVILLE	GA		11/18/2022	6.390	215,895	0	500	0	0	0	389,000	10/20/2022
7136094		HARLINGEN	TX		11/18/2022	7.107	171,222	0	436	0	0	0	225,000	08/16/2022
7136050		COLUMBIA	SC		11/18/2022	6.415	137,782	0	5	0	0	0	235,000	09/14/2022
7136091		TAMPA	FL		11/18/2022	6.985	278,766	0	697	0	0	0	425,000	10/17/2022
7136090		LEHIGH ACRES	FL		11/18/2022	7.173	246,809	0	634	0	0	0	325,000	09/26/2022
7136049		SAN ANTONIO	TX		11/18/2022	6.417	197,880	0	461	0	0	0	274,000	10/21/2022
7136089		HILLSBOROUGH	NC		11/18/2022	7.168	152,948	0	393	0	0	0	216,000	10/12/2022
7136048		RESEDA	CA		11/18/2022	6.483	526,882	0	1,241	0	0	0	735,000	10/13/2022
7136086		PHILADELPHIA	PA		11/18/2022	7.595	189,554	0	516	0	0	0	250,000	10/12/2022
7136085		HOMESTEAD	PA		11/18/2022	7.541	110,720	0	0	0	0	0	157,000	10/08/2022
7136088		READING	PA		11/18/2022	7.165	140,333	0	360	0	0	0	185,000	10/07/2022
7136121		ATLANTIC CITY	NJ		11/18/2022	8.294	171,282	0	506	0	0	0	235,000	10/18/2022
7136120		HUNTSVILLE	AL		11/18/2022	7.227	84,870	0	(2)	0	0	0	136,000	09/21/2022
7136087		BOLINGBROOK	IL		11/18/2022	7.084	229,628	0	583	0	0	0	303,000	10/26/2022
7135080		WASHINGTON	DC		11/21/2022	8.179	938,742	0	(41)	0	0	0	1,305,000	10/10/2022
3134572		GOLDEN	CO		11/21/2022	6.292	852,645	0	(3)	0	0	0	1,612,000	09/27/2022
7135169		NAPLES	FL		11/21/2022	6.117	766,992	0	9	0	0	0	2,200,000	06/08/2022
7135037		DEBARY	FL		11/21/2022	7.037	188,205	0	(1)	0	0	0	255,000	09/01/2022
7135248		COLUMBUS	OH		11/21/2022	7.453	298,382	0	11	0	0	0	340,000	05/16/2022
7135223		PATCHOGUE	NY		11/22/2022	7.042	400,981	0	(2)	0	0	0	525,000	05/16/2022
7135201		ASTORIA	NY		11/22/2022	6.683	504,351	0	9	0	0	0	878,000	05/14/2022
7135065		PANAMA CITY BEACH	FL		11/22/2022	7.172	262,755	0	4	0	0	0	662,000	09/28/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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7135668		HAZEL CREST	IL		11/22/2022	7.637	159,595	0	(2)	0	0	0	210,000	09/01/2022
7135669		DENISON	TX		11/22/2022	7.388	108,477	0	(1)	0	0	0	150,000	09/01/2022
7135785		WARREN	MI		11/22/2022	7.416	80,360	0	0	0	0	0	114,000	09/21/2022
7135664		BAY SHORE	NY		11/22/2022	7.393	341,606	0	(4)	0	0	0	502,500	09/01/2022
7135665		LULA	GA		11/22/2022	7.393	136,744	0	(2)	0	0	0	180,000	08/01/2022
7135786		WARREN	MI		11/22/2022	7.416	95,163	0	(1)	0	0	0	135,000	09/22/2022
7135787		CENTER LINE	MI		11/22/2022	7.392	86,931	0	(1)	0	0	0	151,000	09/21/2022
7135666		LULA	GA		11/22/2022	7.393	138,770	0	(2)	0	0	0	183,000	08/01/2022
7135667		CHICAGO	IL		11/22/2022	7.393	79,767	0	(1)	0	0	0	105,000	09/01/2022
7135660		LAKE GENEVA	WI		11/22/2022	7.658	196,801	0	(2)	0	0	0	260,000	08/01/2022
7135781		BESSEMER	AL		11/22/2022	8.143	127,593	0	(4)	0	0	0	205,000	09/09/2022
7135782		CHICAGO	IL		11/22/2022	7.433	176,277	0	(1)	0	0	0	250,000	09/09/2022
7135661		ATLANTA	GA		11/22/2022	7.531	194,861	0	(2)	0	0	0	292,000	09/01/2022
7135662		INDEPENDENCE	MO		11/22/2022	7.397	92,063	0	(1)	0	0	0	125,000	09/01/2022
7135663		INDIANAPOLIS	IN		11/22/2022	7.148	78,097	0	(1)	0	0	0	134,000	09/01/2022
7135784		WARREN	MI		11/22/2022	7.416	85,999	0	(1)	0	0	0	122,000	09/21/2022
7135780		MARKHAM	IL		11/22/2022	7.710	103,870	0	(3)	0	0	0	155,000	09/05/2022
7135657		SPENCER	OK		11/22/2022	7.291	70,663	0	(1)	0	0	0	108,000	09/01/2022
7135658		AURORA	IL		11/22/2022	7.291	132,878	0	(1)	0	0	0	179,000	10/01/2022
7135779		DANIA BEACH	FL		11/22/2022	7.710	324,756	0	(9)	0	0	0	490,000	08/09/2022
7135659		CINCINNATI	OH		11/22/2022	7.287	161,515	0	(2)	0	0	0	228,000	06/01/2022
7135653		MIDDLETOWN	CT		11/22/2022	7.552	166,302	0	(1)	0	0	0	220,000	08/01/2022
7135774		CARTERSVILLE	GA		11/22/2022	7.506	106,232	0	(3)	0	0	0	180,000	06/23/2022
7135775		BALTIMORE	MD		11/22/2022	8.163	214,241	0	(6)	0	0	0	276,000	06/14/2022
7135654		BALTIMORE	MD		11/22/2022	7.426	182,985	0	(1)	0	0	0	242,000	09/01/2022
7135655		LEMONT	IL		11/22/2022	7.548	193,974	0	(1)	0	0	0	275,000	09/01/2022
7135776		CHARLOTTE	NC		11/22/2022	7.901	196,032	0	(6)	0	0	0	315,000	07/08/2022
7135656		AURORA	IL		11/22/2022	7.299	161,860	0	(1)	0	0	0	217,000	09/01/2022
7135777		PHILADELPHIA	PA		11/22/2022	7.913	147,071	0	(1)	0	0	0	225,000	07/16/2022
7135770		AKRON	OH		11/22/2022	9.231	97,987	0	(2)	0	0	0	128,000	06/23/2022
7135650		PHILADELPHIA	PA		11/22/2022	7.929	114,849	0	(1)	0	0	0	152,000	09/01/2022
7135771		AKRON	OH		11/22/2022	9.231	79,974	0	(2)	0	0	0	106,500	06/20/2022
7135651		TRENTON	NJ		11/22/2022	7.307	94,452	0	(1)	0	0	0	125,000	09/01/2022
7135772		AKRON	OH		11/22/2022	8.868	77,050	0	(2)	0	0	0	101,000	06/20/2022
7135773		BALTIMORE	MD		11/22/2022	8.649	84,464	0	(2)	0	0	0	136,000	06/21/2022
7135652		BALTIMORE	MD		11/22/2022	7.307	188,148	0	(1)	0	0	0	249,000	09/01/2022
7135646		YORK	PA		11/22/2022	7.805	84,624	0	(1)	0	0	0	112,000	06/01/2022
7135767		BRUCEVILLE	TX		11/22/2022	6.804	135,114	0	4	0	0	0	185,000	02/22/2022
7135768		BALTIMORE	MD		11/22/2022	7.722	222,213	0	(6)	0	0	0	310,000	06/10/2022
7135647		MARCUS HOOK	PA		11/22/2022	8.798	119,396	0	0	0	0	0	158,000	08/01/2022
7135648		PITTSBURGH	PA		11/22/2022	7.929	114,597	0	(1)	0	0	0	175,000	09/01/2022
7135769		MARIETTA	GA		11/22/2022	7.364	334,113	0	1	0	0	0	450,000	05/20/2022
7135649		PHILADELPHIA	PA		11/22/2022	7.929	117,871	0	(1)	0	0	0	156,000	09/01/2022
7135642		LANSING	IL		11/22/2022	7.454	119,470	0	0	0	0	0	170,000	09/01/2022
7135643		ROEBLING	NJ		11/22/2022	7.446	136,673	0	(1)	0	0	0	170,000	08/01/2022
7135764		PHILADELPHIA	PA		11/22/2022	7.693	131,653	0	0	0	0	0	175,000	05/17/2022
7135765		AUGUSTA	GA		11/22/2022	7.773	270,203	0	(5)	0	0	0	330,000	06/02/2022
7135644		ELKO	NV		11/22/2022	7.569	216,956	0	(1)	0	0	0	270,000	08/01/2022
7135766		SUMTER	SC		11/22/2022	7.669	129,443	0	(2)	0	0	0	169,000	05/24/2022
7135645		DETROIT	MI		11/22/2022	7.434	99,711	0	(1)	0	0	0	132,000	09/01/2022
7135760		KANSAS CITY	KS		11/22/2022	7.690	150,776	0	(2)	0	0	0	185,000	05/10/2022
7135761		BALTIMORE	MD		11/22/2022	7.593	154,244	0	(2)	0	0	0	190,000	05/13/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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7135640		INDIANAPOLIS	IN		11/22/2022	7.336	77,499	0	0	0	0	0	115,000	09/01/2022
7135641		BRISTOL	VA		11/22/2022	7.209	139,796	0	(1)	0	0	0	178,540	09/01/2022
7135639		HISTORIC NEW CASTLE	DE		11/22/2022	7.213	167,130	0	(1)	0	0	0	222,000	08/01/2022
7135756		BETHANY BEACH	DE		11/22/2022	7.058	712,936	0	8	0	0	0	940,000	05/02/2022
7135635		LAPORTE	IN		11/22/2022	7.467	109,686	0	0	0	0	0	146,000	08/01/2022
7135998		CLEVELAND	OH		11/22/2022	7.215	92,020	0	0	0	0	0	132,000	10/04/2022
7135636		CHATTANOOGA	TN		11/22/2022	7.340	165,576	0	0	0	0	0	220,000	06/01/2022
7135757		INDIANAPOLIS	IN		11/22/2022	7.046	208,114	0	2	0	0	0	340,000	05/13/2022
7135999		FAYETTEVILLE	NC		11/22/2022	7.203	152,898	0	0	0	0	0	219,000	09/26/2022
7135758		SAN ANTONIO	TX		11/22/2022	7.310	127,254	0	(1)	0	0	0	169,000	05/06/2022
7135637		CHESTER	PA		11/22/2022	7.588	108,976	0	0	0	0	0	155,000	08/01/2022
7135759		TONGANOXIE	KS		11/22/2022	7.265	116,978	0	1	0	0	0	157,000	05/14/2022
7135638		KINGSTON	NY		11/22/2022	7.463	192,697	0	(1)	0	0	0	259,000	08/01/2022
7135631		SANDSTON	VA		11/22/2022	7.221	165,331	0	0	0	0	0	220,000	08/01/2022
7135752		JACKSONVILLE	FL		11/22/2022	6.873	128,102	0	3	0	0	0	175,000	04/15/2022
7135994		KANSAS CITY	MO		11/22/2022	7.055	130,877	0	1	0	0	0	165,000	10/14/2022
7135995		DENTON	TX		11/22/2022	7.179	178,654	0	1	0	0	0	310,000	09/13/2022
7135753		GWYNN OAK	MD		11/22/2022	6.982	197,298	0	4	0	0	0	275,000	04/29/2022
7135632		BALTIMORE	MD		11/22/2022	7.221	130,757	0	0	0	0	0	174,000	08/01/2022
7135633		CHICAGO	IL		11/22/2022	7.221	120,429	0	0	0	0	0	150,000	09/01/2022
7135754		WASHINGTON	DC		11/22/2022	7.162	170,887	0	1	0	0	0	230,000	04/28/2022
7135996		UNIVERSITY HEIGHTS	OH		11/22/2022	7.047	147,131	0	1	0	0	0	202,000	08/29/2022
7135997		NEW ORLEANS	LA		11/22/2022	7.531	298,691	0	1	0	0	0	380,000	10/13/2022
7135634		CHICAGO	IL		11/22/2022	7.344	156,227	0	0	0	0	0	240,000	09/01/2022
7135755		KANSAS CITY	KS		11/22/2022	7.244	145,771	0	0	0	0	0	195,000	04/27/2022
7135990		BREAUX BRIDGE	LA		11/22/2022	7.208	86,866	0	1	0	0	0	140,000	06/12/2022
7135991		LUBBOCK	TX		11/22/2022	6.955	106,637	0	1	0	0	0	187,000	07/18/2022
7135992		FAYETTEVILLE	NC		11/22/2022	6.943	156,021	0	2	0	0	0	231,000	08/31/2022
7135750		COLUMBUS	OH		11/22/2022	7.901	264,281	0	(8)	0	0	0	520,000	04/25/2022
7135751		ABILENE	TX		11/22/2022	8.022	95,689	0	(3)	0	0	0	123,000	04/22/2022
7135630		BROCKTON	MA		11/22/2022	7.225	437,813	0	(1)	0	0	0	875,000	08/01/2022
7135993		CAMDEN WYOMING	DE		11/22/2022	7.316	163,244	0	2	0	0	0	220,000	07/26/2022
7136041		INDEPENDENCE	MO		11/22/2022	7.841	127,803	0	(3)	0	0	0	165,000	09/21/2022
7136040		INDIANAPOLIS	IN		11/22/2022	8.237	84,857	0	(2)	0	0	0	110,000	10/07/2022
7135749		KANSAS CITY	KS		11/22/2022	7.244	119,607	0	0	0	0	0	160,000	04/20/2022
7135628		BROOKLYN PARK	MD		11/22/2022	7.479	176,551	0	0	0	0	0	235,000	09/01/2022
7135629		FORT WORTH	TX		11/22/2022	7.102	240,350	0	0	0	0	0	369,000	09/01/2022
7135745		VIRGINIA BEACH	VA		11/22/2022	7.158	163,675	0	1	0	0	0	220,000	04/05/2022
7135987		BREAUX BRIDGE	LA		11/22/2022	7.208	88,941	0	1	0	0	0	140,000	06/13/2022
7135624		MARCUS HOOK	PA		11/22/2022	7.498	103,290	0	0	0	0	0	138,000	08/01/2022
7135625		BROOKLYN	MD		11/22/2022	7.245	119,976	0	0	0	0	0	160,000	09/01/2022
7135988		BREAUX BRIDGE	LA		11/22/2022	7.208	86,965	0	1	0	0	0	140,000	06/30/2022
7135746		FAIRLAND	IN		11/22/2022	7.718	88,372	0	(2)	0	0	0	143,000	05/16/2022
7135626		COMMERCE	TX		11/22/2022	7.369	135,917	0	0	0	0	0	181,500	08/01/2022
7135989		BREAUX BRIDGE	LA		11/22/2022	7.208	86,965	0	1	0	0	0	140,000	06/12/2022
7135747		CABOT	AR		11/22/2022	6.670	112,833	0	3	0	0	0	172,500	04/21/2022
7135620		MACON	GA		11/22/2022	6.891	141,700	0	0	0	0	0	220,000	09/01/2022
7135983		BREAUX BRIDGE	LA		11/22/2022	7.208	86,965	0	1	0	0	0	140,000	06/12/2022
7136039		INDIANAPOLIS	IN		11/22/2022	8.237	88,714	0	(2)	0	0	0	115,000	10/07/2022
7135741		COLUMBIA	SC		11/22/2022	6.262	91,681	0	7	0	0	0	130,000	03/10/2022
7135621		PHILADELPHIA	PA		11/22/2022	7.014	331,360	0	1	0	0	0	475,000	09/01/2022
7136038		INDIANAPOLIS	IN		11/22/2022	8.237	84,857	0	(2)	0	0	0	110,000	10/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135984		BREAUX BRIDGE	LA		11/22/2022	7.208	86,471	0	1	0	0	0	140,000	06/12/2022
7135742		PAULSBORO	NJ		11/22/2022	7.174	118,895	0	1	0	0	0	170,000	03/24/2022
7135622		OKLAHOMA CITY	OK		11/22/2022	7.134	115,982	0	0	0	0	0	155,000	09/01/2022
7135743		BALTIMORE	MD		11/22/2022	8.022	72,556	0	(2)	0	0	0	100,000	04/19/2022
7135985		BREAUX BRIDGE	LA		11/22/2022	7.208	86,866	0	1	0	0	0	140,000	06/12/2022
7135986		BREAUX BRIDGE	LA		11/22/2022	7.208	86,471	0	1	0	0	0	140,000	06/12/2022
7135744		SAINT GERMAIN	WI		11/22/2022	7.306	378,982	0	(2)	0	0	0	580,000	04/29/2022
7135623		LANSING	IL		11/22/2022	7.002	162,453	0	0	0	0	0	250,000	09/01/2022
7136035		BALTIMORE	MD		11/22/2022	7.758	190,898	0	(5)	0	0	0	248,000	09/01/2022
7136034		CALUMET CITY	IL		11/22/2022	7.771	123,105	0	(3)	0	0	0	160,000	09/12/2022
7135980		WOLFFORTH	TX		11/22/2022	7.100	284,939	0	4	0	0	0	388,000	09/19/2022
7135981		DECATUR	GA		11/22/2022	7.084	181,301	0	2	0	0	0	237,000	10/05/2022
7136037		KALAMAZOO	MI		11/22/2022	7.995	76,351	0	(2)	0	0	0	99,000	10/13/2022
7136036		CLEVELAND	OH		11/22/2022	7.875	107,949	0	(3)	0	0	0	140,000	09/26/2022
7135740		DUNDALK	MD		11/22/2022	5.866	138,448	0	15	0	0	0	200,000	02/17/2022
7135982		BREAUX BRIDGE	LA		11/22/2022	7.208	86,965	0	1	0	0	0	140,000	06/12/2022
7136031		CHICAGO	IL		11/22/2022	7.834	152,760	0	(2)	0	0	0	200,000	10/16/2022
7136030		BELLEVILLE	IL		11/22/2022	7.596	147,281	0	(2)	0	0	0	193,000	10/10/2022
7136033		MACON	GA		11/22/2022	7.654	96,111	0	(2)	0	0	0	126,000	09/26/2022
7136032		INDIANAPOLIS	IN		11/22/2022	7.947	162,880	0	(3)	0	0	0	213,000	09/08/2022
7135617		ANTIOCH	TN		11/22/2022	6.914	224,308	0	1	0	0	0	360,000	08/01/2022
7135738		UNION CITY	GA		11/22/2022	5.630	106,246	0	12	0	0	0	176,000	02/07/2022
7135618		LEXINGTON PARK	MD		11/22/2022	7.158	111,769	0	1	0	0	0	152,000	08/01/2022
7135739		JAY	NY		11/22/2022	6.869	227,801	0	5	0	0	0	315,000	03/28/2022
7135619		PHILADELPHIA	PA		11/22/2022	7.400	117,778	0	1	0	0	0	148,000	06/01/2022
7135613		BREAUX BRIDGE	LA		11/22/2022	7.179	85,297	0	1	0	0	0	140,000	06/01/2022
7135734		SAN ANTONIO	TX		11/22/2022	6.242	135,907	0	9	0	0	0	180,000	02/24/2022
7135976		CARPENTERSVILLE	IL		11/22/2022	7.060	165,596	0	4	0	0	0	226,000	10/09/2022
7135977		RAYTOWN	MO		11/22/2022	6.886	190,328	0	4	0	0	0	243,000	10/04/2022
7135735		SAN ANTONIO	TX		11/22/2022	6.242	102,038	0	7	0	0	0	135,000	02/15/2022
7135614		BREAUX BRIDGE	LA		11/22/2022	7.179	86,289	0	1	0	0	0	140,000	06/01/2022
7135736		PHILADELPHIA	PA		11/22/2022	5.710	105,791	0	24	0	0	0	165,000	01/28/2022
7135978		FORT WORTH	TX		11/22/2022	7.254	167,202	0	3	0	0	0	280,000	07/22/2022
7135615		BREAUX BRIDGE	LA		11/22/2022	7.179	87,281	0	1	0	0	0	140,000	06/01/2022
7135616		WOODBURY	NJ		11/22/2022	7.166	148,381	0	1	0	0	0	230,000	07/01/2022
7135979		BREAUX BRIDGE	LA		11/22/2022	7.354	96,625	0	2	0	0	0	140,000	06/12/2022
7135737		TAMPA	FL		11/22/2022	6.320	224,379	0	13	0	0	0	393,000	03/10/2022
7135972		PHILADELPHIA	PA		11/22/2022	6.989	72,753	0	2	0	0	0	100,000	09/14/2022
7136028		MILLVILLE	NJ		11/22/2022	7.621	95,109	0	(1)	0	0	0	125,000	09/07/2022
7135730		DUNDALK	MD		11/22/2022	5.671	135,627	0	17	0	0	0	198,000	02/08/2022
7136027		CINCINNATI	OH		11/22/2022	7.499	137,029	0	(2)	0	0	0	180,000	09/28/2022
7135731		PARKVILLE	MD		11/22/2022	5.671	164,396	0	20	0	0	0	240,000	02/11/2022
7135973		BELLEVILLE	IL		11/22/2022	6.971	95,202	0	3	0	0	0	140,000	09/15/2022
7135610		BREAUX BRIDGE	LA		11/22/2022	7.179	87,479	0	1	0	0	0	140,000	06/01/2022
7135732		PARKVILLE	MD		11/22/2022	5.679	138,217	0	17	0	0	0	202,000	02/14/2022
7135974		BELLEVILLE	IL		11/22/2022	6.963	87,812	0	3	0	0	0	129,000	10/06/2022
7135611		BREAUX BRIDGE	LA		11/22/2022	7.179	87,281	0	1	0	0	0	140,000	06/01/2022
7135612		BREAUX BRIDGE	LA		11/22/2022	7.179	87,182	0	1	0	0	0	140,000	06/01/2022
7136029		LIBERTY	NY		11/22/2022	7.730	179,105	0	(2)	0	0	0	235,000	08/10/2022
7135975		LYNWOOD	IL		11/22/2022	6.942	181,009	0	5	0	0	0	265,000	10/12/2022
7135733		REISTERSTOWN	MD		11/22/2022	5.671	172,616	0	21	0	0	0	252,000	02/08/2022
7136024		ELGIN	IL		11/22/2022	7.520	155,564	0	(2)	0	0	0	205,000	10/18/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136023		MILLVILLE	NJ		11/22/2022	7.646	144,461	0	(1)	0	0	0	193,000	09/30/2022
7135970		FRANKLINTON	NC		11/22/2022	6.543	182,524	0	9	0	0	0	275,000	09/14/2022
7136026		GLASTONBURY	CT		11/22/2022	7.747	265,203	0	(3)	0	0	0	331,000	09/28/2022
7136025		JAMAICA	NY		11/22/2022	7.637	645,471	0	(7)	0	0	0	850,000	09/26/2022
7135971		ALBUQUERQUE	NM		11/22/2022	6.881	206,034	0	8	0	0	0	305,000	06/30/2022
7136020		CHICAGO	IL		11/22/2022	7.414	83,353	0	(1)	0	0	0	110,000	10/19/2022
7136022		WESTMONT	IL		11/22/2022	7.654	250,783	0	(2)	0	0	0	310,000	10/08/2022
7136021		CINCINNATI	OH		11/22/2022	7.410	157,691	0	(1)	0	0	0	200,000	10/06/2022
7135727		LAKE ISABELLA	CA		11/22/2022	5.843	108,428	0	21	0	0	0	167,500	02/10/2022
7135969		ROYAL OAK	MI		11/22/2022	6.544	314,794	0	15	0	0	0	410,000	08/22/2022
7135606		PROVIDENCE	RI		11/22/2022	6.934	263,841	0	2	0	0	0	410,000	08/01/2022
7135728		JACKSONVILLE	FL		11/22/2022	5.186	134,942	0	35	0	0	0	201,000	01/04/2022
7135607		BREAUX BRIDGE	LA		11/22/2022	7.179	87,281	0	1	0	0	0	140,000	06/01/2022
7135608		BREAUX BRIDGE	LA		11/22/2022	7.179	87,281	0	1	0	0	0	140,000	06/01/2022
7135729		HUMBLE	TX		11/22/2022	4.531	109,412	0	39	0	0	0	190,000	01/19/2022
7135609		BREAUX BRIDGE	LA		11/22/2022	7.179	87,281	0	1	0	0	0	140,000	06/01/2022
7135723		BROWNSVILLE	TX		11/22/2022	5.515	88,441	0	20	0	0	0	137,000	12/30/2021
7135602		PHOENIX	AZ		11/22/2022	6.846	469,922	0	7	0	0	0	785,000	08/01/2022
7135603		RICHMOND	VA		11/22/2022	6.838	128,442	0	2	0	0	0	212,000	09/01/2022
7135966		ALBUQUERQUE	NM		11/22/2022	6.064	144,374	0	13	0	0	0	196,000	02/03/2021
7135724		PENSACOLA	FL		11/22/2022	6.454	105,365	0	4	0	0	0	235,000	02/17/2022
7135604		MONTROSE	MI		11/22/2022	7.195	123,333	0	1	0	0	0	166,000	09/01/2022
7135725		CHESTER	PA		11/22/2022	5.296	65,763	0	19	0	0	0	105,000	11/18/2021
7135967		BRADENTON	FL		11/22/2022	6.563	297,412	0	15	0	0	0	388,000	09/17/2022
7135968		INDIANAPOLIS	IN		11/22/2022	6.551	92,935	0	5	0	0	0	129,000	10/07/2022
7135726		IRWIN	PA		11/22/2022	4.625	94,350	0	36	0	0	0	175,000	01/06/2022
7135605		LANSING	IL		11/22/2022	6.942	135,347	0	1	0	0	0	195,000	09/01/2022
7136017		PHILADELPHIA	PA		11/22/2022	7.919	90,769	0	(1)	0	0	0	120,000	10/07/2022
7135720		ORLANDO	FL		11/22/2022	6.857	141,430	0	3	0	0	0	240,000	11/08/2021
7136019		CARROLLTON	TX		11/22/2022	7.291	220,048	0	(2)	0	0	0	390,000	10/11/2022
7135721		CORAOPOLIS	PA		11/22/2022	4.631	117,919	0	46	0	0	0	205,000	11/14/2021
7135600		BREAUX BRIDGE	LA		11/22/2022	6.986	82,690	0	2	0	0	0	140,000	06/01/2022
7136018		HAZEL CREST	IL		11/22/2022	7.667	162,818	0	(1)	0	0	0	215,000	09/12/2022
7135722		ARLINGTON	TX		11/22/2022	4.535	123,716	0	45	0	0	0	190,000	11/04/2021
7135601		EAST CHICAGO	IN		11/22/2022	6.978	323,482	0	5	0	0	0	410,000	08/01/2022
7136013		DETROIT	MI		11/22/2022	7.680	185,130	0	(1)	0	0	0	245,000	08/26/2022
7136012		INDIANAPOLIS	IN		11/22/2022	7.684	73,208	0	0	0	0	0	97,000	09/01/2022
7136015		LORAIN	OH		11/22/2022	7.549	76,519	0	0	0	0	0	95,000	08/05/2022
7136014		PORTLAND	OR		11/22/2022	7.680	490,806	0	(3)	0	0	0	660,000	08/15/2022
7136011		PLANO	TX		11/22/2022	7.324	198,064	0	(1)	0	0	0	320,000	10/18/2022
7136010		CHESTER	PA		11/22/2022	7.699	77,460	0	0	0	0	0	110,000	09/12/2022
7135716		PORTSMOUTH	VA		11/22/2022	6.734	142,515	0	6	0	0	0	185,000	10/15/2021
7135717		PHILADELPHIA	PA		11/22/2022	5.058	110,534	0	35	0	0	0	191,000	09/08/2021
7135718		PHILADELPHIA	PA		11/22/2022	5.080	136,105	0	44	0	0	0	236,000	09/08/2021
7135719		PHILADELPHIA	PA		11/22/2022	5.069	63,549	0	20	0	0	0	110,000	09/29/2021
7135712		COLUMBIA	SC		11/22/2022	8.038	126,742	0	(4)	0	0	0	163,000	09/01/2022
7136009		WAPPINGERS FALLS	NY		11/22/2022	7.701	150,752	0	(1)	0	0	0	200,000	08/24/2022
7135713		MCALLEN	TX		11/22/2022	7.917	85,000	0	(3)	0	0	0	117,000	09/01/2022
7135714		DOLTON	IL		11/22/2022	8.523	155,619	0	(4)	0	0	0	200,000	09/01/2022
7136006		JACKSON	MS		11/22/2022	7.586	60,141	0	0	0	0	0	80,000	05/09/2022
7136005		PHILADELPHIA	PA		11/22/2022	7.593	95,543	0	0	0	0	0	127,000	10/05/2022
7136008		CHICAGO	IL		11/22/2022	7.459	320,060	0	(1)	0	0	0	425,000	09/14/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135710		PORT NORRIS	NJ		11/22/2022	7.917	90,712	0	(3)	0	0	0	125,000	08/01/2022
7136007		COPPERAS COVE	TX		11/22/2022	7.336	87,841	0	0	0	0	0	125,000	08/04/2022
7135711		TROY	AL		11/22/2022	8.281	256,763	0	(7)	0	0	0	340,000	09/01/2022
7136002		BERWYN	IL		11/22/2022	7.501	209,500	0	0	0	0	0	300,000	08/03/2022
7136001		GREEN BAY	WI		11/22/2022	7.386	127,637	0	1	0	0	0	160,000	07/11/2022
7136004		THORNTON	IL		11/22/2022	7.484	143,660	0	0	0	0	0	205,000	10/05/2022
7136003		SAINT LOUIS	MO		11/22/2022	7.484	133,373	0	0	0	0	0	177,500	09/27/2022
7136000		HAGERSTOWN	MD		11/22/2022	7.139	168,578	0	1	0	0	0	260,000	09/21/2022
7135709		MACON	GA		11/22/2022	8.038	89,419	0	(3)	0	0	0	115,000	08/01/2022
7135705		SIERRA VISTA	AZ		11/22/2022	7.741	108,017	0	(3)	0	0	0	140,000	08/01/2022
7135706		HOUSTON	TX		11/22/2022	8.093	984,388	0	(25)	0	0	0	1,273,000	08/01/2022
7135707		BALTIMORE	MD		11/22/2022	8.170	118,835	0	(3)	0	0	0	153,000	08/01/2022
7135708		MACON	GA		11/22/2022	8.038	101,082	0	(3)	0	0	0	130,000	08/01/2022
7135701		KANSAS CITY	MO		11/22/2022	7.796	145,869	0	(3)	0	0	0	190,000	09/01/2022
7135702		SOUTH HILL	VA		11/22/2022	7.654	128,579	0	(3)	0	0	0	164,000	09/01/2022
7135703		CHICAGO	IL		11/22/2022	7.895	88,521	0	(2)	0	0	0	115,000	08/01/2022
7135704		BALTIMORE	MD		11/22/2022	7.645	105,519	0	(2)	0	0	0	137,000	06/01/2022
7135700		YORK	SC		11/22/2022	7.674	264,097	0	(5)	0	0	0	323,000	08/01/2022
7135598		FORT PIERCE	FL		11/22/2022	6.990	335,472	0	6	0	0	0	455,000	09/01/2022
7135599		FAYETTEVILLE	NC		11/22/2022	6.737	156,349	0	3	0	0	0	230,000	09/01/2022
7135594		COLLEGE STATION	TX		11/22/2022	6.881	208,297	0	4	0	0	0	292,000	09/01/2022
7135595		VISALIA	CA		11/22/2022	7.007	241,847	0	5	0	0	0	310,000	08/01/2022
7135596		REDFORD	MI		11/22/2022	6.877	157,285	0	3	0	0	0	210,000	09/01/2022
7135597		JONESBORO	GA		11/22/2022	6.623	108,035	0	2	0	0	0	240,000	08/01/2022
7135590		SENECA	SC		11/22/2022	7.019	108,918	0	2	0	0	0	150,000	09/01/2022
7135591		PEMBROKE PINES	FL		11/22/2022	6.764	169,673	0	4	0	0	0	266,000	08/01/2022
7135592		KNOXVILLE	TN		11/22/2022	6.631	117,747	0	2	0	0	0	214,000	08/01/2022
7135593		FORT WORTH	TX		11/22/2022	6.631	171,871	0	4	0	0	0	340,000	09/01/2022
7135587		BALTIMORE	MD		11/22/2022	6.780	141,759	0	3	0	0	0	193,000	08/01/2022
7135588		PHILADELPHIA	PA		11/22/2022	7.033	85,145	0	2	0	0	0	140,000	07/01/2022
7135589		SEWELL	NJ		11/22/2022	7.031	137,166	0	3	0	0	0	190,000	09/01/2022
7135583		DALLAS	TX		11/22/2022	6.449	145,911	0	5	0	0	0	285,000	07/01/2022
7135584		LAKE CITY	FL		11/22/2022	6.682	112,585	0	3	0	0	0	154,000	07/01/2022
7135585		ADDISON	IL		11/22/2022	6.934	91,347	0	3	0	0	0	140,000	06/01/2022
7135586		CINCINNATI	OH		11/22/2022	6.678	142,387	0	4	0	0	0	190,000	09/01/2022
7135580		ROSEVILLE	MI		11/22/2022	6.840	134,728	0	4	0	0	0	185,000	06/01/2022
7135581		PHILADELPHIA	PA		11/22/2022	6.838	81,513	0	3	0	0	0	140,000	07/01/2022
7135582		NEW BRUNSWICK	NJ		11/22/2022	6.449	252,912	0	8	0	0	0	400,000	09/01/2022
7135576		CINCINNATI	OH		11/22/2022	6.468	113,411	0	4	0	0	0	180,000	09/01/2022
7135697		MACON	GA		11/22/2022	7.557	88,089	0	(2)	0	0	0	115,000	08/01/2022
7135577		CARPENTERSVILLE	IL		11/22/2022	6.464	109,393	0	4	0	0	0	187,000	10/01/2022
7135698		MACON	GA		11/22/2022	7.557	88,089	0	(2)	0	0	0	115,000	08/01/2022
7135578		CHICAGO	IL		11/22/2022	6.974	181,762	0	6	0	0	0	250,000	06/01/2022
7135699		HENDERSON	NV		11/22/2022	8.536	1,411,029	0	(22)	0	0	0	1,725,000	08/01/2022
7135579		PARKLAND	WA		11/22/2022	6.461	339,284	0	12	0	0	0	700,000	08/01/2022
7135572		MERRILLVILLE	IN		11/22/2022	6.523	85,973	0	4	0	0	0	119,000	08/01/2022
7135693		OGDENSBURG	NJ		11/22/2022	7.687	220,773	0	(4)	0	0	0	280,000	08/01/2022
7135573		INDIANAPOLIS	IN		11/22/2022	6.515	73,427	0	3	0	0	0	120,000	09/01/2022
7135694		RICHMOND	VA		11/22/2022	7.562	141,639	0	(3)	0	0	0	185,000	08/01/2022
7135695		AURORA	IL		11/22/2022	7.562	161,319	0	(3)	0	0	0	202,000	09/01/2022
7135574		NORTH MIAMI BEACH	FL		11/22/2022	6.761	310,951	0	12	0	0	0	460,000	04/01/2022
7135696		AURORA	IL		11/22/2022	7.562	171,620	0	(3)	0	0	0	210,000	09/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135575		LUBBOCK	TX		11/22/2022	6.500	174,896	0	7	0	0	0	253,000	08/01/2022
7135690		FLINT	MI		11/22/2022	7.817	97,148	0	(2)	0	0	0	136,000	09/01/2022
7135691		BAY CITY	MI		11/22/2022	7.817	90,005	0	(2)	0	0	0	126,000	08/01/2022
7135570		PALM BAY	FL		11/22/2022	6.534	192,356	0	9	0	0	0	320,000	07/01/2022
7135571		HOMEWOOD	IL		11/22/2022	6.535	162,703	0	8	0	0	0	267,000	09/01/2022
7135692		DETROIT	MI		11/22/2022	7.691	182,586	0	(3)	0	0	0	275,000	09/01/2022
7135569		WARREN	MI		11/22/2022	6.546	101,454	0	5	0	0	0	141,000	08/01/2022
7135686		CHICAGO	IL		11/22/2022	7.821	80,322	0	(1)	0	0	0	105,000	09/01/2022
7135565		BAKERSFIELD	CA		11/22/2022	6.330	118,288	0	7	0	0	0	200,000	05/01/2022
7135687		AURORA	IL		11/22/2022	7.574	122,406	0	(2)	0	0	0	160,000	09/01/2022
7135566		WARREN	MI		11/22/2022	6.574	87,105	0	5	0	0	0	121,500	08/01/2022
7135567		PHILADELPHIA	PA		11/22/2022	6.556	95,905	0	5	0	0	0	175,000	07/01/2022
7135688		AURORA	IL		11/22/2022	7.574	136,080	0	(2)	0	0	0	178,000	09/01/2022
7135568		EASTPOINTE	MI		11/22/2022	6.554	90,567	0	5	0	0	0	126,000	08/01/2022
7135689		AURORA	IL		11/22/2022	7.574	175,959	0	(3)	0	0	0	230,000	09/01/2022
7135682		INDIANAPOLIS	IN		11/22/2022	7.825	110,867	0	(2)	0	0	0	145,000	07/01/2022
7135683		DORCHESTER	MA		11/22/2022	7.578	764,338	0	(13)	0	0	0	1,500,000	08/01/2022
7135684		BROCKTON	MA		11/22/2022	7.578	315,915	0	(6)	0	0	0	620,000	09/01/2022
7135685		JACKSON	MS		11/22/2022	7.578	95,584	0	(2)	0	0	0	125,000	09/01/2022
7135680		KILLEEN	TX		11/22/2022	7.473	76,302	0	(1)	0	0	0	100,000	09/01/2022
7135681		LAKE CITY	FL		11/22/2022	7.720	134,389	0	(2)	0	0	0	202,000	09/01/2022
7135679		CHICAGO	IL		11/22/2022	7.725	129,728	0	(2)	0	0	0	180,000	09/01/2022
7135675		CHICAGO HEIGHTS	IL		11/22/2022	7.624	137,915	0	(2)	0	0	0	170,000	09/01/2022
7135676		MEMPHIS	TN		11/22/2022	7.498	137,854	0	(2)	0	0	0	170,000	10/01/2022
7135677		BELLEVILLE	IL		11/22/2022	7.360	297,005	0	(5)	0	0	0	450,000	08/01/2022
7135678		INDIANAPOLIS	IN		11/22/2022	7.725	99,204	0	(1)	0	0	0	130,000	08/01/2022
7135671		CHICAGO	IL		11/22/2022	7.384	83,648	0	(1)	0	0	0	110,000	09/01/2022
7135672		LIBERTY	NY		11/22/2022	7.136	106,224	0	(1)	0	0	0	187,500	08/01/2022
7135673		MISSOURI CITY	TX		11/22/2022	7.380	77,603	0	(1)	0	0	0	102,000	09/01/2022
7135674		LANSING	IL		11/22/2022	7.624	145,924	0	(2)	0	0	0	180,000	08/01/2022
7135670		LINDALE	TX		11/22/2022	7.510	431,833	0	(5)	0	0	0	569,000	09/01/2022
3134792		WOODLAND HILLS	CA		11/23/2022	7.626	826,549	0	(24)	0	0	0	1,090,000	10/14/2022
7135007		DANDRIDGE	TN		11/23/2022	7.575	242,642	0	4	0	0	0	350,000	08/16/2022
7135230		LAKE WORTH	FL		11/23/2022	7.571	368,315	0	(1)	0	0	0	537,000	08/14/2022
7135010		HEMET	CA		11/23/2022	7.636	443,603	0	3	0	0	0	630,000	08/13/2022
7136297		CHICAGO HEIGHTS	IL		11/29/2022	7.534	96,897	0	149	0	0	0	135,000	10/10/2022
3134616		MONROE	NC		11/18/2022	0.080	445,786	0	27	0	0	0	570,000	09/19/2022
7136016		MARYVILLE	TN		11/22/2022	8.167	242,059	0	(1)	0	0	0	360,000	09/08/2022
7135778		OSWEGO	NY		11/22/2022	7.901	105,017	0	(3)	0	0	0	135,000	07/28/2022
7135167		KAMAS	UT		11/28/2022	8.005	795,096	0	11	0	0	0	950,000	06/06/2022
7135046		MESA	AZ		11/28/2022	9.175	337,403	0	(6)	0	0	0	375,000	09/07/2022
7135194		HOLLYWOOD	FL		11/28/2022	7.702	572,751	0	(1)	0	0	0	725,000	07/07/2022
7136239		COLUMBUS	OH		11/29/2022	7.497	129,346	0	0	0	0	0	185,000	09/29/2022
3134516		ESTERO	FL		11/29/2022	5.842	995,564	0	3	0	0	0	1,400,000	08/30/2022
7136199		KILLEEN	TX		11/29/2022	7.852	106,785	0	(1)	0	0	0	150,000	10/13/2022
7135156		DOYLESTOWN	PA		11/29/2022	6.420	1,035,715	0	10	0	0	0	1,400,000	02/15/2022
7136198		KILLEEN	TX		11/29/2022	7.680	91,614	0	(1)	0	0	0	130,000	08/16/2022
3134568		ANAHEIM	CA		11/29/2022	7.047	614,211	0	(3,543)	0	0	0	774,542	09/20/2022
7136468		KANSAS CITY	MO		11/29/2022	7.357	158,068	0	60	0	0	0	250,000	10/21/2022
3134849		WAYNE	NJ		11/29/2022	7.835	364,362	0	(9)	0	0	0	555,000	09/16/2022
7136467		CLEVELAND	OH		11/29/2022	7.476	168,660	0	65	0	0	0	250,000	11/03/2022
7136464		HIGHLAND PARK	IL		11/29/2022	7.348	327,333	0	125	0	0	0	575,000	11/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136463		KALAMAZOO	MI		11/29/2022	7.583	172,960	0	68	0	0	0	237,000	10/18/2022
7136466		GARFIELD HEIGHTS	OH		11/29/2022	7.551	93,045	0	36	0	0	0	128,000	09/09/2022
7136465		BALTIMORE	MD		11/29/2022	7.530	192,007	0	75	0	0	0	265,000	10/28/2022
7136460		KALAMAZOO	MI		11/29/2022	7.434	117,634	0	46	0	0	0	152,000	10/31/2022
7136462		COLUMBUS	OH		11/29/2022	7.463	194,026	0	75	0	0	0	266,000	10/28/2022
7136461		JEFFERSONVILLE	IN		11/29/2022	7.421	205,494	0	79	0	0	0	254,000	11/01/2022
7136219		PARK FOREST	IL		11/29/2022	8.618	107,767	0	(2)	0	0	0	140,000	09/13/2022
7136457		COLUMBUS	OH		11/29/2022	7.217	115,430	0	43	0	0	0	175,000	10/24/2022
7136456		KANSAS CITY	MO		11/29/2022	7.293	92,860	0	36	0	0	0	129,000	10/25/2022
7136459		CHICAGO	IL		11/29/2022	7.486	103,118	0	40	0	0	0	128,000	10/28/2022
7136458		JERSEY CITY	NJ		11/29/2022	7.392	386,430	0	149	0	0	0	615,000	10/05/2022
7136299		GREENVILLE	MI		11/29/2022	7.529	127,680	0	(3)	0	0	0	166,000	10/12/2022
7136453		OPA-LOCKA	FL		11/29/2022	7.262	257,988	0	99	0	0	0	450,000	10/24/2022
7136452		PETERSBURG	VA		11/29/2022	7.259	131,273	0	50	0	0	0	171,000	09/28/2022
7136298		BALTIMORE	MD		11/29/2022	7.287	92,254	0	(2)	0	0	0	120,000	10/17/2022
7136455		NEW HAVEN	CT		11/29/2022	7.471	323,626	0	127	0	0	0	420,000	10/26/2022
7136295		BALTIMORE	MD		11/29/2022	7.206	84,145	0	(1)	0	0	0	118,000	09/01/2022
7136451		BALTIMORE	MD		11/29/2022	7.183	164,498	0	63	0	0	0	215,000	11/01/2022
7136450		LEHIGH ACRES	FL		11/29/2022	7.183	237,336	0	90	0	0	0	314,000	10/28/2022
7136296		LEES SUMMIT	MO		11/29/2022	7.440	182,998	0	(3)	0	0	0	229,000	10/04/2022
7136170		JEANERETTE	LA		11/29/2022	7.312	96,769	0	1	0	0	0	150,000	09/01/2022
7136292		BALTIMORE	MD		11/29/2022	6.923	163,666	0	(1)	0	0	0	250,000	07/29/2022
7136449		BALTIMORE	MD		11/29/2022	7.237	157,957	0	61	0	0	0	206,000	10/31/2022
7136209		JEANERETTE	LA		11/29/2022	7.312	90,318	0	1	0	0	0	140,000	08/30/2022
7136446		ELIZABETH	NJ		11/29/2022	7.193	479,048	0	183	0	0	0	730,000	10/22/2022
7136445		BALTIMORE	MD		11/29/2022	7.245	148,610	0	57	0	0	0	194,000	10/28/2022
7136448		BIDDEFORD	ME		11/29/2022	7.370	361,703	0	142	0	0	0	472,000	10/22/2022
7136206		DAYTON	OH		11/29/2022	7.449	92,140	0	1	0	0	0	133,000	08/19/2022
7136447		BALTIMORE	MD		11/29/2022	7.355	141,759	0	55	0	0	0	185,000	10/25/2022
7136167		JEANERETTE	LA		11/29/2022	7.312	90,318	0	1	0	0	0	140,000	08/31/2022
7136442		NEW ORLEANS	LA		11/29/2022	7.218	94,275	0	36	0	0	0	185,000	10/20/2022
7136321		PHILADELPHIA	PA		11/29/2022	7.552	357,799	0	(2)	0	0	0	660,000	09/29/2022
7136320		WASHINGTON	NJ		11/29/2022	7.815	249,057	0	(1)	0	0	0	330,000	09/29/2022
7136441		EXETER	PA		11/29/2022	7.172	293,955	0	112	0	0	0	380,000	10/15/2022
7136166		JEANERETTE	LA		11/29/2022	7.312	90,318	0	1	0	0	0	140,000	08/31/2022
7136202		PHILADELPHIA	PA		11/29/2022	7.682	124,967	0	1	0	0	0	180,000	06/14/2022
7136169		JEANERETTE	LA		11/29/2022	7.312	90,318	0	1	0	0	0	140,000	09/01/2022
7136444		GREENSBORO	NC		11/29/2022	7.238	111,034	0	43	0	0	0	145,000	10/26/2022
7136443		CHICAGO	IL		11/29/2022	7.261	224,500	0	87	0	0	0	298,000	10/07/2022
7136201		PARK FOREST	IL		11/29/2022	8.424	108,663	0	(2)	0	0	0	140,000	08/30/2022
7136168		JEANERETTE	LA		11/29/2022	7.312	90,318	0	1	0	0	0	140,000	08/31/2022
7136163		JEANERETTE	LA		11/29/2022	7.312	90,318	0	1	0	0	0	140,000	09/07/2022
7136162		JEANERETTE	LA		11/29/2022	7.312	90,318	0	1	0	0	0	140,000	09/01/2022
7136165		JEANERETTE	LA		11/29/2022	7.312	90,318	0	1	0	0	0	140,000	08/31/2022
7136440		ROCKWOOD	MI		11/29/2022	7.159	111,911	0	43	0	0	0	234,000	10/13/2022
7136164		JEANERETTE	LA		11/29/2022	7.312	90,318	0	1	0	0	0	140,000	09/01/2022
7136161		JEANERETTE	LA		11/29/2022	7.485	92,469	0	0	0	0	0	142,000	08/31/2022
7136160		JEANERETTE	LA		11/29/2022	7.136	95,860	0	1	0	0	0	150,000	09/01/2022
7136439		BIDDEFORD	ME		11/29/2022	7.062	195,032	0	74	0	0	0	295,000	10/20/2022
7136318		ROCKWALL	TX		11/29/2022	6.717	140,386	0	0	0	0	0	322,000	10/11/2022
7136438		NEW ORLEANS	LA		11/29/2022	7.214	99,066	0	38	0	0	0	145,000	10/24/2022
7136317		AKRON	OH		11/29/2022	7.607	240,334	0	0	0	0	0	367,000	10/05/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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7136319		FORT PIERCE	FL		11/29/2022	6.955	215,363	0	(1)	0	0	0	286,000	10/19/2022
7136435		HAGERSTOWN	MD		11/29/2022	7.423	246,507	0	99	0	0	0	320,000	10/25/2022
7136434		APPLETON	WI		11/29/2022	7.079	127,823	0	49	0	0	0	180,000	10/04/2022
7136313		MELROSE PARK	IL		11/29/2022	6.809	193,432	0	272	0	0	0	278,500	10/11/2022
7136159		JEANERETTE	LA		11/29/2022	7.312	90,318	0	1	0	0	0	140,000	08/30/2022
7136316		INDIANAPOLIS	IN		11/29/2022	7.501	69,892	0	0	0	0	0	103,000	08/30/2022
7136437		BINGHAMTON	NY		11/29/2022	7.368	123,531	0	49	0	0	0	172,000	10/03/2022
7136315		WOLFFORTH	TX		11/29/2022	7.390	288,019	0	1	0	0	0	388,000	09/27/2022
7136436		HAGERSTOWN	MD		11/29/2022	7.233	156,425	0	61	0	0	0	220,000	08/30/2022
7136156		JEANERETTE	LA		11/29/2022	7.312	90,318	0	1	0	0	0	140,000	08/30/2022
7136398		PHILADELPHIA	PA		11/29/2022	6.951	171,160	0	67	0	0	0	249,000	10/19/2022
7136310		CHICAGO	IL		11/29/2022	8.373	218,608	0	371	0	0	0	280,000	09/27/2022
7136431		ROCHESTER	MI		11/29/2022	7.153	94,352	0	36	0	0	0	133,000	10/14/2022
7136397		HOUSTON	TX		11/29/2022	6.671	149,108	0	56	0	0	0	200,000	10/26/2022
7136430		LIVERMORE FALLS	ME		11/29/2022	7.216	102,598	0	40	0	0	0	135,000	08/26/2022
7136155		JEANERETTE	LA		11/29/2022	7.136	95,860	0	1	0	0	0	150,000	08/30/2022
7136158		JEANERETTE	LA		11/29/2022	7.312	90,318	0	1	0	0	0	140,000	08/30/2022
7136433		SOCIAL CIRCLE	GA		11/29/2022	7.128	180,123	0	69	0	0	0	267,000	10/18/2022
7136312		SCHAUMBURG	IL		11/29/2022	6.817	288,642	0	406	0	0	0	416,000	10/13/2022
7136399		PHILADELPHIA	PA		11/29/2022	7.134	175,745	0	70	0	0	0	252,000	09/27/2022
7136311		CALUMET PARK	IL		11/29/2022	8.150	124,005	0	(3)	0	0	0	165,000	10/19/2022
7136432		REYNOLDSBURG	OH		11/29/2022	7.107	149,274	0	57	0	0	0	199,000	10/10/2022
7136157		JEANERETTE	LA		11/29/2022	7.312	90,318	0	1	0	0	0	140,000	09/01/2022
7136394		LIZELLA	GA		11/29/2022	6.670	159,874	0	60	0	0	0	244,000	10/05/2022
7136152		JEANERETTE	LA		11/29/2022	7.485	90,962	0	0	0	0	0	140,000	08/31/2022
7136393		SHERMAN	TX		11/29/2022	6.690	148,733	0	56	0	0	0	200,000	10/29/2022
7136396		SULPHUR SPRINGS	TX		11/29/2022	6.671	126,742	0	47	0	0	0	170,000	10/27/2022
7136154		JEANERETTE	LA		11/29/2022	7.312	90,318	0	1	0	0	0	140,000	09/01/2022
7136153		JEANERETTE	LA		11/29/2022	7.312	90,318	0	1	0	0	0	140,000	09/01/2022
7136395		CONCORD	NC		11/29/2022	6.679	114,698	0	43	0	0	0	165,000	09/28/2022
7136392		LANSING	IL		11/29/2022	6.690	149,229	0	56	0	0	0	215,000	11/01/2022
7136150		JEANERETTE	LA		11/29/2022	7.485	91,166	0	0	0	0	0	140,000	09/01/2022
7136391		GLEN ALLEN	VA		11/29/2022	6.648	260,640	0	3	0	0	0	385,000	09/21/2022
7136428		DOVER	NJ		11/29/2022	7.127	333,980	0	129	0	0	0	440,000	10/28/2022
7136307		HENRICO	VA		11/29/2022	7.443	85,472	0	(2)	0	0	0	126,000	10/20/2022
7136306		HENRICO	VA		11/29/2022	7.463	85,266	0	(2)	0	0	0	110,000	10/31/2022
7136427		SAINT LOUIS	MO		11/29/2022	6.895	86,595	0	32	0	0	0	133,000	10/24/2022
7136309		EVANSVILLE	IN		11/29/2022	7.665	94,503	0	(3)	0	0	0	140,000	09/27/2022
7136429		NORTH EAST	MD		11/29/2022	7.098	202,524	0	78	0	0	0	267,000	10/22/2022
7136308		CHICAGO	IL		11/29/2022	8.150	320,137	0	(8)	0	0	0	411,000	08/20/2022
7136149		JEANERETTE	LA		11/29/2022	7.312	90,318	0	1	0	0	0	140,000	09/01/2022
7136424		ATLANTA	GA		11/29/2022	7.076	210,886	0	81	0	0	0	303,000	10/05/2022
7136303		GLOUCESTER CITY	NJ		11/29/2022	7.488	208,684	0	(5)	0	0	0	270,000	09/17/2022
7136423		BOLINGBROOK	IL		11/29/2022	7.092	201,233	0	(2)	0	0	0	266,000	10/15/2022
7136302		CINCINNATI	OH		11/29/2022	8.341	150,144	0	(3)	0	0	0	187,000	10/20/2022
7136148		JEANERETTE	LA		11/29/2022	7.312	90,318	0	1	0	0	0	140,000	08/30/2022
7136305		TERRE HAUTE	IN		11/29/2022	7.587	78,763	0	(2)	0	0	0	114,000	10/18/2022
7136426		COLUMBUS	GA		11/29/2022	6.998	97,099	0	37	0	0	0	130,000	10/31/2022
7136425		JONESBORO	GA		11/29/2022	7.061	132,735	0	51	0	0	0	175,000	11/04/2022
7136420		RIVERDALE	GA		11/29/2022	6.722	223,312	0	86	0	0	0	301,500	10/20/2022
7136144		BALTIMORE	MD		11/29/2022	7.748	129,527	0	0	0	0	0	185,000	06/30/2022
7136147		JEANERETTE	LA		11/29/2022	7.312	91,608	0	1	0	0	0	142,000	09/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136301		BROOKLYN	MD		11/29/2022	7.375	94,570	0	(2)	0	0	0	138,000	09/28/2022
7136422		ROCHESTER	NY		11/29/2022	7.054	121,984	0	47	0	0	0	161,000	10/13/2022
7136421		HARRISBURG	PA		11/29/2022	7.600	113,649	0	47	0	0	0	150,000	10/12/2022
7136141		BREAUX BRIDGE	LA		11/29/2022	7.123	86,814	0	0	0	0	0	140,000	06/12/2022
7136140		BREAUX BRIDGE	LA		11/29/2022	7.123	87,612	0	0	0	0	0	140,000	06/12/2022
7136142		INDIANAPOLIS	IN		11/29/2022	8.365	200,202	0	(4)	0	0	0	300,000	09/12/2022
7136417		CHESTERFIELD	VA		11/29/2022	6.507	186,973	0	3	0	0	0	295,000	09/21/2022
7136416		JERSEY CITY	NJ		11/29/2022	6.503	208,731	0	78	0	0	0	290,000	10/27/2022
7136419		RALEIGH	NC		11/29/2022	6.405	146,387	0	54	0	0	0	247,500	08/04/2022
7136418		HOUSTON	TX		11/29/2022	6.417	152,676	0	56	0	0	0	252,000	10/21/2022
7136138		BREAUX BRIDGE	LA		11/29/2022	7.123	85,816	0	0	0	0	0	140,000	06/12/2022
7136413		STRAFFORD	MO		11/29/2022	6.393	312,689	0	116	0	0	0	430,000	10/19/2022
7136412		MARATHON	FL		11/29/2022	6.397	414,129	0	154	0	0	0	650,000	09/08/2022
7136137		BREAUX BRIDGE	LA		11/29/2022	7.123	88,310	0	0	0	0	0	140,000	06/12/2022
7136415		ROCKFORD	IL		11/29/2022	6.524	107,481	0	40	0	0	0	156,000	10/21/2022
7136414		MONROE	NY		11/29/2022	6.374	313,629	0	116	0	0	0	520,000	10/07/2022
7136139		BREAUX BRIDGE	LA		11/29/2022	7.123	89,807	0	0	0	0	0	140,000	06/12/2022
7136134		BREAUX BRIDGE	LA		11/29/2022	7.123	87,312	0	0	0	0	0	140,000	06/12/2022
7136411		PHILADELPHIA	PA		11/29/2022	6.475	207,211	0	80	0	0	0	340,000	10/10/2022
7136135		BREAUX BRIDGE	LA		11/29/2022	7.123	89,807	0	0	0	0	0	140,000	06/12/2022
7136410		HARRISBURG	PA		11/29/2022	7.747	101,528	0	43	0	0	0	134,000	10/10/2022
7136130		BREAUX BRIDGE	LA		11/29/2022	7.123	89,807	0	0	0	0	0	140,000	06/12/2022
7136131		BREAUX BRIDGE	LA		11/29/2022	6.842	88,713	0	1	0	0	0	150,000	06/01/2022
7136409		STEELTON	PA		11/29/2022	7.465	128,802	0	52	0	0	0	170,000	10/04/2022
7136406		GAINESVILLE	GA		11/29/2022	6.952	129,291	0	49	0	0	0	235,000	10/22/2022
7136405		MORROW	GA		11/29/2022	6.957	208,103	0	79	0	0	0	275,900	10/28/2022
7136408		WESTMINSTER	MD		11/29/2022	6.893	201,917	0	76	0	0	0	325,000	10/12/2022
7136407		PHENIX CITY	AL		11/29/2022	6.953	112,851	0	43	0	0	0	160,000	10/07/2022
7136127		BREAUX BRIDGE	LA		11/29/2022	7.123	89,807	0	0	0	0	0	140,000	06/12/2022
7136402		CLEVELAND	OH		11/29/2022	6.924	255,958	0	98	0	0	0	365,000	10/17/2022
7136401		COLUMBUS	OH		11/29/2022	6.931	139,903	0	54	0	0	0	175,000	10/17/2022
7136126		BREAUX BRIDGE	LA		11/29/2022	7.123	88,310	0	0	0	0	0	140,000	06/12/2022
7136129		BREAUX BRIDGE	LA		11/29/2022	7.123	87,712	0	0	0	0	0	140,000	06/12/2022
7136404		CANTON	OH		11/29/2022	6.832	108,228	0	41	0	0	0	166,000	10/03/2022
7136403		APPLETON	WI		11/29/2022	6.848	143,587	0	54	0	0	0	225,000	09/20/2022
7136128		BREAUX BRIDGE	LA		11/29/2022	7.123	87,811	0	0	0	0	0	140,000	06/12/2022
7136123		BREAUX BRIDGE	LA		11/29/2022	7.123	89,807	0	0	0	0	0	140,000	06/12/2022
7136122		BREAUX BRIDGE	LA		11/29/2022	7.123	89,807	0	0	0	0	0	140,000	06/12/2022
7136400		CONCORD	NC		11/29/2022	6.815	123,517	0	47	0	0	0	165,000	09/28/2022
7136125		BREAUX BRIDGE	LA		11/29/2022	7.123	89,807	0	0	0	0	0	140,000	06/12/2022
7136124		BREAUX BRIDGE	LA		11/29/2022	7.123	87,712	0	0	0	0	0	140,000	06/12/2022
7136241		INDIANAPOLIS	IN		11/29/2022	8.546	77,702	0	(2)	0	0	0	118,000	09/23/2022
7135070		MANCHESTER	ME		11/30/2022	7.233	1,236,390	0	1	0	0	0	1,700,000	10/13/2022
7135281		JUPITER	FL		11/30/2022	7.006	559,775	0	(4)	0	0	0	1,047,000	06/07/2022
7134587		SAN JOSE	CA		11/30/2022	8.576	710,405	0	(3)	0	0	0	785,000	09/02/2022
7135055		PLEASANTVLLLE	NY		11/30/2022	7.565	738,612	0	(19)	0	0	0	1,210,000	08/29/2022
7135277		JACKSONVILLE	FL		11/30/2022	8.375	144,856	0	(4)	0	0	0	178,000	06/23/2022
7135145		LONG BRANCH	NJ		11/30/2022	7.664	1,220,471	0	(21)	0	0	0	1,505,000	05/13/2022
7135025		LAKE WORTH	FL		11/30/2022	6.780	385,849	0	(2)	0	0	0	693,000	09/06/2022
7134580		BOWIE	MD		11/30/2022	7.802	245,445	0	(7)	0	0	0	589,000	09/20/2022
7134613		LOGANVILLE	GA		12/01/2022	7.179	790,896	0	(6)	0	0	0	1,050,000	09/28/2022
7135205		NAPERVILLE	IL		12/01/2022	9.160	499,321	0	(15)	0	0	0	580,000	08/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135011		PORT ST LUCIE	FL		12/01/2022	7.193	540,816	0	9	0	0	0	690,000	08/31/2022
7135220		PALM SPRINGS	FL		12/01/2022	7.075	406,209	0	(1)	0	0	0	528,000	06/07/2022
7135024		MONROE	NC		12/01/2022	7.204	360,380	0	(2)	0	0	0	450,000	07/15/2022
3134619		CLEBURNE	TX		12/01/2022	7.709	294,729	0	4	0	0	0	350,000	08/10/2022
7135250		FULSHEAR	TX		12/01/2022	7.267	304,500	0	(4)	0	0	0	550,000	07/11/2022
7135261		STATESVILLE	NC		12/01/2022	7.477	254,149	0	(81)	0	0	0	326,000	06/14/2022
3134893		TRACY	CA		12/02/2022	7.753	665,474	0	(22)	0	0	0	1,185,000	10/21/2022
7135957		FALLS CHURCH	VA		12/02/2022	8.367	631,545	0	(21)	0	0	0	792,000	10/10/2022
7135202		NORTH HAVEN	CT		12/02/2022	7.236	514,937	0	(9)	0	0	0	695,000	05/25/2022
7135165		ORLANDO	FL		12/02/2022	7.238	815,445	0	(15)	0	0	0	1,075,000	07/26/2022
7135166		FOLSOM	CA		12/02/2022	7.152	801,973	0	8	0	0	0	1,080,000	06/13/2022
3135284		SOUTH SAN FRANCISCO	CA		12/02/2022	6.593	699,712	0	1	0	0	0	1,800,000	10/21/2022
3135431		SAN FRANCISCO	CA		12/05/2022	7.708	1,487,317	0	(25)	0	0	0	1,830,000	10/20/2022
7135216		DELAND	FL		12/05/2022	7.503	419,619	0	(5)	0	0	0	520,000	06/28/2022
7134582		LILBURN	GA		12/05/2022	7.289	297,818	0	(2)	0	0	0	375,000	09/19/2022
3134889		HOLLADAY	UT		12/05/2022	7.968	949,445	0	(15)	0	0	0	1,100,000	10/25/2022
7135184		LAKE WORTH	FL		12/05/2022	9.325	652,052	0	(4)	0	0	0	720,000	05/24/2022
7135252		WALDORF	MD		12/05/2022	7.915	293,841	0	(2)	0	0	0	365,000	06/25/2022
3135355		MIDDLE RIVER	MD		12/06/2022	5.987	128,685	0	(1)	0	0	0	186,000	10/28/2022
3135286		SACRAMENTO	CA		12/06/2022	6.688	675,731	0	10	0	0	0	910,000	10/28/2022
3135561		MERIDIAN	ID		12/06/2022	7.462	509,531	0	(7)	0	0	0	764,000	11/08/2022
3134424		MIDDLEFIELD	CT		12/06/2022	5.769	731,324	0	(17)	0	0	0	900,000	08/18/2022
7135233		GULFPORT	FL		12/06/2022	6.373	352,781	0	3	0	0	0	675,000	07/07/2022
3135471		DUNDALK	MD		12/06/2022	6.080	121,439	0	0	0	0	0	167,000	11/02/2022
7135208		LONE JACK	MO		12/07/2022	7.233	460,504	0	8	0	0	0	630,000	05/27/2022
7135158		LAKE HAVASU CITY	AZ		12/07/2022	6.721	946,964	0	17	0	0	0	1,205,000	05/25/2022
7135943		MAPLE VALLEY	WA		12/08/2022	7.893	529,732	0	(3)	0	0	0	793,000	09/15/2022
3134573		SAN CLEMENTE	CA		12/08/2022	6.592	648,780	0	2	0	0	0	1,299,000	10/03/2022
7135962		HOUSTON	TX		12/08/2022	9.595	405,904	0	0	0	0	0	474,000	09/26/2022
3134520		FRISCO	TX		12/08/2022	6.443	1,201,689	0	(17)	0	0	0	1,480,000	10/04/2022
7134596		WANTAGE	NJ		12/08/2022	8.181	360,740	0	(9)	0	0	0	825,000	09/14/2022
7135947		HENDERSON	NV		12/08/2022	8.984	517,348	0	(10)	0	0	0	630,000	08/11/2022
7136358		MILLVILLE	NJ		12/08/2022	7.596	174,313	0	(2)	0	0	0	225,000	10/21/2022
7136357		INGELSIDE	IL		12/08/2022	7.359	107,337	0	(2)	0	0	0	160,000	07/08/2022
7136359		HOUSTON	TX		12/08/2022	7.223	312,236	0	(5)	0	0	0	524,000	10/18/2022
7136353		ROUND LAKE BEACH	IL		12/08/2022	7.496	102,616	0	(1)	0	0	0	125,000	10/19/2022
7136356		SHIRLEY	NY		12/08/2022	7.239	266,031	0	(4)	0	0	0	419,000	09/24/2022
7136355		GLOUCESTER CITY	NJ		12/08/2022	7.488	142,316	0	(2)	0	0	0	184,000	10/27/2022
7136350		NEWARK	NJ		12/08/2022	7.500	502,016	0	(7)	0	0	0	650,000	10/25/2022
7136352		JACKSONVILLE	FL		12/08/2022	7.375	87,969	0	(1)	0	0	0	122,000	10/21/2022
7136351		NEWARK	NJ		12/08/2022	7.500	498,154	0	(6)	0	0	0	645,000	10/25/2022
7136347		NEWARK	NJ		12/08/2022	7.637	501,135	0	(6)	0	0	0	650,000	11/02/2022
7136346		LINDEN	NJ		12/08/2022	7.275	416,100	0	(5)	0	0	0	580,000	10/27/2022
7136349		HIGH POINT	NC		12/08/2022	7.379	103,782	0	(1)	0	0	0	144,000	10/18/2022
7136348		BAYONNE	NJ		12/08/2022	7.263	456,834	0	(6)	0	0	0	740,000	10/31/2022
7136343		NEWARK	NJ		12/08/2022	7.645	508,350	0	(6)	0	0	0	660,000	09/30/2022
7136387		NORFOLK	VA		12/08/2022	7.665	233,820	0	(4)	0	0	0	300,000	10/26/2022
7136386		BROCKTON	MA		12/08/2022	8.029	554,935	0	(9)	0	0	0	769,000	10/17/2022
7136342		NEWARK	NJ		12/08/2022	7.645	516,052	0	(6)	0	0	0	670,000	10/11/2022
7136345		NEWARK	NJ		12/08/2022	7.645	492,945	0	(5)	0	0	0	640,000	10/30/2022
7136388		CUMBERLAND	MD		12/08/2022	7.787	89,631	0	(1)	0	0	0	115,000	10/20/2022
7136344		NEWARK	NJ		12/08/2022	7.645	539,159	0	(6)	0	0	0	700,000	10/26/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136383		SPRING VALLEY	NY		12/08/2022	7.544	189,135	0	(3)	0	0	0	280,000	08/29/2022
7136382		CHICAGO	IL		12/08/2022	8.392	138,474	0	(2)	0	0	0	205,000	10/26/2022
7136341		BACLIFF	TX		12/08/2022	7.279	104,913	0	(1)	0	0	0	142,000	10/10/2022
7136385		COVINGTON	KY		12/08/2022	8.029	139,669	0	(2)	0	0	0	168,000	08/08/2022
7136384		ORANGE	TX		12/08/2022	8.150	191,318	0	(3)	0	0	0	263,000	10/18/2022
7136340		CHICAGO	IL		12/08/2022	7.291	136,892	0	(2)	0	0	0	178,000	09/22/2022
7136381		BRIGHTON	AL		12/08/2022	9.117	72,745	0	(1)	0	0	0	100,000	10/12/2022
7136380		LANCASTER	NY		12/08/2022	8.150	210,751	0	(3)	0	0	0	325,000	11/01/2022
7136339		WASHINGTON	MO		12/08/2022	7.291	93,173	0	(1)	0	0	0	187,000	07/06/2022
7136336		NEWARK	NJ		12/08/2022	7.323	421,332	0	(4)	0	0	0	550,000	10/12/2022
7136335		NEWARK	NJ		12/08/2022	7.323	398,350	0	(4)	0	0	0	520,000	10/20/2022
7136379		TOCCOA	GA		12/08/2022	7.665	233,197	0	(4)	0	0	0	415,000	09/23/2022
7136338		JACKSONVILLE	FL		12/08/2022	7.299	138,295	0	(1)	0	0	0	180,000	10/13/2022
7136337		NEWARK CITY	NJ		12/08/2022	7.562	513,701	0	(4)	0	0	0	670,000	09/08/2022
7136332		TRENTON	NJ		12/08/2022	7.461	336,469	0	(3)	0	0	0	440,000	10/07/2022
7136376		CABOT	AR		12/08/2022	7.665	97,685	0	(2)	0	0	0	170,000	09/29/2022
7136375		HORN LAKE	MS		12/08/2022	8.875	150,685	0	(2)	0	0	0	216,000	09/07/2022
7136331		GREENVILLE	SC		12/08/2022	7.222	309,440	0	(2)	0	0	0	405,000	09/29/2022
7136334		DETROIT	MI		12/08/2022	7.202	133,984	0	(1)	0	0	0	175,000	10/07/2022
7136378		CLEVELAND	OH		12/08/2022	8.392	93,529	0	(1)	0	0	0	120,000	10/14/2022
7136377		JACKSONVILLE	FL		12/08/2022	8.029	124,704	0	(2)	0	0	0	160,000	10/13/2022
7136333		ORLANDO	FL		12/08/2022	7.206	106,074	0	(1)	0	0	0	160,000	08/01/2022
7136371		ROCK HILL	SC		12/08/2022	8.754	137,050	0	(2)	0	0	0	203,000	09/06/2022
7136330		RIO LINDA	CA		12/08/2022	7.473	1,063,918	0	(7)	0	0	0	1,400,000	10/13/2022
7136374		COLUMBUS	OH		12/08/2022	8.150	134,837	0	(2)	0	0	0	173,000	10/24/2022
7136373		KINGSPORT	TN		12/08/2022	7.665	120,755	0	(2)	0	0	0	166,000	09/30/2022
7136370		NEW ORLEANS	LA		12/08/2022	7.908	117,690	0	(2)	0	0	0	151,000	10/24/2022
7136369		FAIRFIELD	CT		12/08/2022	7.544	218,232	0	(4)	0	0	0	365,000	09/24/2022
7136325		TOLEDO	OH		12/08/2022	8.029	124,704	0	(2)	0	0	0	150,000	10/20/2022
7136324		PORTSMOUTH	VA		12/08/2022	8.150	293,835	0	(4)	0	0	0	377,000	10/26/2022
7136327		AKRON	OH		12/08/2022	8.271	84,799	0	(1)	0	0	0	111,000	10/14/2022
7136326		GRAND RAPIDS	MI		12/08/2022	8.150	123,458	0	(2)	0	0	0	148,500	10/20/2022
7136365		AURORA	IL		12/08/2022	7.551	175,239	0	(3)	0	0	0	225,000	10/28/2022
7136364		CORPUS CHRISTI	TX		12/08/2022	7.555	127,149	0	(2)	0	0	0	175,000	09/12/2022
7136366		NEW ORLEANS	LA		12/08/2022	8.029	145,489	0	(2)	0	0	0	208,000	09/16/2022
7136361		WASHINGTON	MO		12/08/2022	7.695	152,035	0	(2)	0	0	0	210,000	07/06/2022
7136363		WEST COLLEGE CORNER	IN		12/08/2022	7.559	94,408	0	(2)	0	0	0	131,000	10/28/2022
7136362		RICHTON PARK	IL		12/08/2022	7.451	93,220	0	(2)	0	0	0	147,000	10/11/2022
7135965		MESA	AZ		12/09/2022	8.970	318,599	0	(6)	0	0	0	500,000	08/26/2022
3135475		HOUSTON	TX		12/09/2022	8.341	478,468	0	(9)	0	0	0	582,000	10/19/2022
7134603		COLBERT	WA		12/09/2022	6.670	623,526	0	7	0	0	0	788,000	09/26/2022
7135268		MIRAMAR	FL		12/09/2022	6.576	199,702	0	3	0	0	0	425,000	06/06/2022
3135793		TIGARD	OR		12/09/2022	8.057	407,639	0	(5)	0	0	0	555,000	10/28/2022
3135467		RANCHO CUCAMONGA	CA		12/09/2022	7.975	1,146,046	0	(22)	0	0	0	1,420,000	10/29/2022
7135078		BROOKFIELD	MO		12/09/2022	8.434	153,583	0	(10)	0	0	0	380,000	06/14/2022
7135079		PITTSBURGH	PA		12/09/2022	7.093	148,959	0	0	0	0	0	220,000	05/25/2022
3134887		SAN MARCOS	TX		12/09/2022	7.587	257,259	0	0	0	0	0	346,000	11/05/2022
7134606		KIHEI	HI		12/09/2022	7.599	810,685	0	(7)	0	0	0	1,000,000	09/19/2022
7136637		CLEVELAND	OH		12/09/2022	7.425	158,815	0	(2)	0	0	0	205,000	10/31/2022
7136636		PHILADELPHIA	PA		12/09/2022	7.675	534,508	0	(7)	0	0	0	692,000	11/01/2022
7136639		HARTFORD	CT		12/09/2022	6.523	196,323	0	3	0	0	0	250,000	10/13/2022
7136638		TRENTON	NJ		12/09/2022	7.102	90,971	0	(1)	0	0	0	150,000	09/21/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136633		ORLANDO	FL		12/09/2022	7.367	249,205	0	(3)	0	0	0	447,000	11/03/2022
7136632		WALTON	KY		12/09/2022	7.314	127,596	0	(2)	0	0	0	165,000	10/31/2022
7136635		BRANFORD	CT		12/09/2022	7.334	433,440	0	(6)	0	0	0	524,900	11/05/2022
7136634		DETROIT	MI		12/09/2022	7.384	77,406	0	(1)	0	0	0	115,000	10/10/2022
7136631		BALTIMORE	MD		12/09/2022	7.314	204,926	0	(3)	0	0	0	265,000	10/27/2022
7136630		BUFFALO	NY		12/09/2022	7.427	124,480	0	(2)	0	0	0	161,000	10/29/2022
7136629		NEW HAVEN	CT		12/09/2022	7.446	305,270	0	(4)	0	0	0	395,000	10/26/2022
7136626		KANSAS CITY	MO		12/09/2022	7.190	190,546	0	(3)	0	0	0	298,000	11/02/2022
7136625		CENTER POINT	AL		12/09/2022	7.383	115,353	0	(1)	0	0	0	140,000	11/14/2022
7136628		NEW HAVEN	CT		12/09/2022	7.446	255,036	0	(3)	0	0	0	330,000	10/26/2022
7136627		TRENTON	NJ		12/09/2022	7.495	123,639	0	(2)	0	0	0	150,000	10/03/2022
7136622		MARION	OH		12/09/2022	7.794	98,737	0	(1)	0	0	0	137,000	10/25/2022
7136621		TRENTON	NJ		12/09/2022	7.412	115,201	0	(1)	0	0	0	150,000	09/21/2022
7136624		REDFORD CHARTER TOWNS	MI		12/09/2022	7.293	123,590	0	(2)	0	0	0	160,000	10/20/2022
7136623		CLEVELAND	OH		12/09/2022	7.379	139,207	0	(2)	0	0	0	169,000	10/31/2022
7136620		GRANDVIEW	MO		12/09/2022	7.229	123,428	0	(2)	0	0	0	154,000	11/11/2022
7136619		NORWICH	CT		12/09/2022	7.296	190,547	0	(2)	0	0	0	265,000	11/08/2022
7136699		COLUMBIA	SC		12/09/2022	7.040	152,456	0	(1)	0	0	0	215,000	10/24/2022
7136698		WEST HARTFORD	CT		12/09/2022	7.070	398,332	0	(2)	0	0	0	525,000	10/14/2022
7136695		ST PETERSBURG	FL		12/09/2022	7.254	304,433	0	(1)	0	0	0	400,000	10/25/2022
7136694		WILSON	NC		12/09/2022	7.348	80,338	0	(1)	0	0	0	126,000	10/26/2022
7136697		BALTIMORE	MD		12/09/2022	6.973	154,433	0	(1)	0	0	0	195,000	10/28/2022
7136696		JONESBORO	GA		12/09/2022	7.028	213,999	0	(1)	0	0	0	281,000	10/31/2022
7136691		BATON ROUGE	LA		12/09/2022	7.904	77,968	0	(1)	0	0	0	100,000	10/25/2022
7136690		BATON ROUGE	LA		12/09/2022	7.904	101,748	0	(2)	0	0	0	130,500	10/25/2022
7136693		VALDOSTA	GA		12/09/2022	7.551	92,002	0	(2)	0	0	0	122,000	11/03/2022
7136692		JACKSONVILLE	FL		12/09/2022	7.517	110,714	0	(2)	0	0	0	142,000	10/27/2022
7136728		TRENTON	NJ		12/09/2022	7.929	165,058	0	(2)	0	0	0	220,000	09/16/2022
7136725		MEMPHIS	TN		12/09/2022	7.392	95,129	0	(1)	0	0	0	115,000	11/04/2022
7136724		BALTIMORE	MD		12/09/2022	7.337	178,336	0	(3)	0	0	0	230,000	11/03/2022
7136727		TRENTON	NJ		12/09/2022	7.348	83,166	0	(1)	0	0	0	150,000	09/21/2022
7136726		HAMILTON TOWNSHIP	NJ		12/09/2022	7.368	169,588	0	(3)	0	0	0	260,000	09/20/2022
7136688		BATON ROUGE	LA		12/09/2022	7.904	80,697	0	(1)	0	0	0	103,500	10/25/2022
7136721		FORT PIERCE	FL		12/09/2022	7.314	214,081	0	(2)	0	0	0	278,000	10/28/2022
7136687		BATON ROUGE	LA		12/09/2022	7.904	95,901	0	(1)	0	0	0	123,000	10/25/2022
7136720		HAMILTON TOWNSHIP	NJ		12/09/2022	7.233	151,934	0	(2)	0	0	0	185,000	09/20/2022
7136723		BALTIMORE	MD		12/09/2022	7.337	162,829	0	(2)	0	0	0	210,000	11/04/2022
7136722		DAYTON	OH		12/09/2022	7.133	110,043	0	(1)	0	0	0	165,000	11/04/2022
7136689		BATON ROUGE	LA		12/09/2022	7.904	85,765	0	(1)	0	0	0	110,000	10/25/2022
7136684		BATON ROUGE	LA		12/09/2022	7.904	81,866	0	(1)	0	0	0	105,000	10/25/2022
7136683		DETROIT	MI		12/09/2022	7.517	122,981	0	(2)	0	0	0	210,000	10/24/2022
7136686		BATON ROUGE	LA		12/09/2022	7.904	97,460	0	(1)	0	0	0	125,000	10/25/2022
7136685		BATON ROUGE	LA		12/09/2022	7.904	94,731	0	(1)	0	0	0	121,500	10/25/2022
7136680		FAYETTEVILLE	NC		12/09/2022	7.513	153,496	0	(2)	0	0	0	185,000	11/03/2022
7136682		BALTIMORE	MD		12/09/2022	7.522	108,251	0	(2)	0	0	0	139,000	08/23/2022
7136681		WARREN	MI		12/09/2022	7.229	84,634	0	(1)	0	0	0	126,000	10/20/2022
7136718		LAURENS	SC		12/09/2022	7.183	150,825	0	(2)	0	0	0	210,000	11/08/2022
7136717		BALTIMORE	MD		12/09/2022	7.216	288,461	0	(3)	0	0	0	375,000	10/26/2022
7136719		JACKSONVILLE	FL		12/09/2022	7.333	234,782	0	(3)	0	0	0	305,000	09/15/2022
7136714		NEW HAVEN	CT		12/09/2022	7.345	303,606	0	(3)	0	0	0	395,000	10/26/2022
7136713		BALTIMORE	MD		12/09/2022	7.253	294,736	0	(3)	0	0	0	384,000	09/28/2022
7136716		ABERDEEN	MD		12/09/2022	7.486	188,428	0	(2)	0	0	0	245,000	10/31/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136715		BRIDGEPORT	CT		12/09/2022	7.345	345,880	0	(3)	0	0	0	450,000	11/02/2022
7136677		FAYETTEVILLE	NC		12/09/2022	7.513	146,858	0	(2)	0	0	0	177,000	11/09/2022
7136710		HIGHLAND PARK	MI		12/09/2022	7.009	156,178	0	(1)	0	0	0	255,000	10/18/2022
7136676		BIRMINGHAM	AL		12/09/2022	7.347	161,705	0	(3)	0	0	0	215,000	11/14/2022
7136679		DECATUR	AL		12/09/2022	7.513	124,456	0	(2)	0	0	0	150,000	11/08/2022
7136712		NEW BRITAIN	CT		12/09/2022	7.265	347,677	0	(3)	0	0	0	425,000	10/22/2022
7136678		DECATUR	AL		12/09/2022	7.513	149,347	0	(2)	0	0	0	180,000	11/08/2022
7136711		WINTER HAVEN	FL		12/09/2022	7.348	214,494	0	(2)	0	0	0	280,000	11/06/2022
7136673		WINFIELD	IL		12/09/2022	6.955	321,311	0	(1)	0	0	0	448,000	10/26/2022
7136672		KANSAS CITY	MO		12/09/2022	6.933	121,230	0	0	0	0	0	160,000	10/26/2022
7136675		ROCKY MOUNT	NC		12/09/2022	7.566	97,431	0	(1)	0	0	0	136,000	10/17/2022
7136674		CLEVELAND	OH		12/09/2022	7.011	101,366	0	(1)	0	0	0	125,000	11/01/2022
7136671		COLUMBIA	PA		12/09/2022	7.316	116,609	0	0	0	0	0	165,000	10/28/2022
7136670		COLUMBIA	PA		12/09/2022	7.346	104,998	0	0	0	0	0	160,000	10/28/2022
7136707		FRANKLIN	VA		12/09/2022	7.096	78,086	0	(1)	0	0	0	110,000	10/21/2022
7136706		RIVERDALE	GA		12/09/2022	7.247	142,620	0	(1)	0	0	0	200,000	11/03/2022
7136709		MONTGOMERY	AL		12/09/2022	7.114	156,834	0	(1)	0	0	0	205,000	10/24/2022
7136708		DAYTON	OH		12/09/2022	7.046	101,841	0	(1)	0	0	0	165,000	11/04/2022
7136703		PARK FOREST	IL		12/09/2022	7.109	88,294	0	(1)	0	0	0	121,000	10/24/2022
7136669		PHILADELPHIA	PA		12/09/2022	7.247	109,541	0	0	0	0	0	155,000	11/04/2022
7136702		VERO BEACH	FL		12/09/2022	7.036	188,120	0	(1)	0	0	0	264,000	10/24/2022
7136705		PIKESVILLE	MD		12/09/2022	7.218	294,167	0	(2)	0	0	0	370,000	10/26/2022
7136704		ROSELLE	IL		12/09/2022	7.084	299,832	0	(2)	0	0	0	368,000	10/21/2022
7136666		BROADVIEW HEIGHTS	OH		12/09/2022	7.112	232,854	0	(4)	0	0	0	451,000	11/08/2022
7136665		LAGRANGE	GA		12/09/2022	7.409	79,173	0	(1)	0	0	0	102,000	10/18/2022
7136668		PHILADELPHIA	PA		12/09/2022	7.489	112,065	0	0	0	0	0	148,000	10/25/2022
7136701		MONROE	GA		12/09/2022	7.054	185,120	0	(1)	0	0	0	275,000	11/09/2022
7136667		GLEN ROCK	PA		12/09/2022	7.304	132,055	0	0	0	0	0	218,000	10/24/2022
7136700		NORWICH	CT		12/09/2022	6.851	87,888	0	(1)	0	0	0	152,000	10/18/2022
7136662		GLEN ROCK	PA		12/09/2022	7.373	106,765	0	0	0	0	0	141,000	10/24/2022
7136661		PHILADELPHIA	PA		12/09/2022	8.288	76,124	0	0	0	0	0	116,000	10/18/2022
7136664		RAYTOWN	MO		12/09/2022	7.409	151,361	0	(2)	0	0	0	225,000	09/30/2022
7136660		ALLENTOWN	PA		12/09/2022	7.321	137,305	0	0	0	0	0	218,000	10/06/2022
7136659		LAREDO	TX		12/09/2022	7.023	164,284	0	0	0	0	0	217,000	11/01/2022
7136658		CLEVELAND HEIGHTS	OH		12/09/2022	6.883	90,810	0	0	0	0	0	150,000	10/26/2022
7136655		HURST	TX		12/09/2022	6.705	189,784	0	0	0	0	0	292,000	11/04/2022
7136654		CLEVELAND	OH		12/09/2022	6.729	147,091	0	0	0	0	0	200,000	11/01/2022
7136657		CLEVELAND	OH		12/09/2022	6.860	108,423	0	0	0	0	0	135,000	11/02/2022
7136656		CLEVELAND	OH		12/09/2022	6.883	200,401	0	0	0	0	0	268,000	11/01/2022
7136651		WINDER	GA		12/09/2022	6.804	211,153	0	0	0	0	0	300,000	10/31/2022
7136650		DAYTON	TX		12/09/2022	6.798	220,228	0	0	0	0	0	313,000	10/19/2022
7136653		FRUITA	CO		12/09/2022	6.952	414,814	0	0	0	0	0	550,000	10/24/2022
7136652		HOUSTON	TX		12/09/2022	6.777	171,942	0	0	0	0	0	228,000	10/26/2022
7136648		AUGUSTA	GA		12/09/2022	6.805	104,001	0	0	0	0	0	138,000	10/28/2022
7136647		SHREVEPORT	LA		12/09/2022	6.643	80,375	0	0	0	0	0	136,000	10/18/2022
7136649		HARLINGEN	TX		12/09/2022	6.886	96,471	0	0	0	0	0	128,000	10/31/2022
7136644		HURST	TX		12/09/2022	6.728	215,465	0	0	0	0	0	305,000	11/04/2022
7136643		JACKSONVILLE	FL		12/09/2022	6.799	192,640	0	1	0	0	0	305,000	10/31/2022
7136646		NEW BRITAIN	CT		12/09/2022	6.929	280,821	0	0	0	0	0	350,000	11/03/2022
7136645		WATAUGA	TX		12/09/2022	6.728	213,233	0	0	0	0	0	295,000	11/04/2022
7136640		HARTFORD	CT		12/09/2022	6.500	258,458	0	3	0	0	0	350,000	10/13/2022
7136642		DETROIT	MI		12/09/2022	6.454	99,618	0	1	0	0	0	225,000	10/26/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136641		GASTONIA	NC		12/09/2022	6.794	179,581	0	1	0	0	0	258,000	11/02/2022
7135209		LIBERTY TWP	OH		12/12/2022	7.888	477,315	0	(5)	0	0	0	585,000	07/11/2022
7134589		LAKELAND	FL		12/12/2022	8.115	475,600	0	(6)	0	0	0	580,000	09/21/2022
7135964		MARBLEHEAD	MA		12/12/2022	7.807	778,720	0	(6)	0	0	0	1,020,000	09/27/2022
7135069		MOUNT VERNON	NY		12/12/2022	7.231	626,266	0	3	0	0	0	840,000	09/14/2022
7135949		EAST STROUDSBURG	PA		12/12/2022	8.731	251,432	0	(3)	0	0	0	365,000	09/19/2022
7136663		ENFIELD	CT		12/09/2022	7.567	187,843	0	(3)	0	0	0	0	
7135163		LIGHTHOUSE POINT	FL		12/13/2022	6.545	879,446	0	8	0	0	0	1,115,000	05/27/2022
3134617		SAN DIEGO	CA		12/13/2022	7.078	523,736	0	6	0	0	0	835,000	09/27/2022
7136758		MIDDLE RIVER	MD		12/13/2022	7.331	145,317	0	(1)	0	0	0	195,000	10/20/2022
7136757		WINSTON-SALEM	NC		12/13/2022	7.390	83,879	0	0	0	0	0	159,000	10/21/2022
7136759		LAKELAND	FL		12/13/2022	7.380	151,330	0	0	0	0	0	400,000	10/12/2022
7136754		CAYCE	SC		12/13/2022	7.074	77,954	0	0	0	0	0	159,000	10/07/2022
7136753		SAVANNAH	GA		12/13/2022	7.592	96,313	0	(1)	0	0	0	125,000	10/19/2022
7136756		MEMPHIS	TN		12/13/2022	7.482	127,581	0	(1)	0	0	0	155,000	10/21/2022
7136755		SAVANNAH	GA		12/13/2022	7.205	88,264	0	0	0	0	0	150,000	10/25/2022
7136750		SALT LAKE CITY	UT		12/13/2022	7.310	256,949	0	(3)	0	0	0	415,000	10/04/2022
7136752		COVINGTON	KY		12/13/2022	7.355	99,559	0	0	0	0	0	130,000	10/07/2022
7136751		MEMPHIS	TN		12/13/2022	6.602	72,746	0	1	0	0	0	114,500	10/05/2022
7136747		JACKSONVILLE	FL		12/13/2022	7.627	169,791	0	(1)	0	0	0	220,000	10/10/2022
7136746		JACKSONVILLE	FL		12/13/2022	7.393	170,121	0	(1)	0	0	0	222,000	10/10/2022
7136749		JACKSONVILLE	FL		12/13/2022	7.627	169,791	0	(1)	0	0	0	220,000	10/10/2022
7136748		JACKSONVILLE	FL		12/13/2022	7.327	179,687	0	(1)	0	0	0	270,000	10/10/2022
7136743		JACKSONVILLE	FL		12/13/2022	7.279	147,450	0	(1)	0	0	0	210,000	10/12/2022
7136742		CARROLLTON	GA		12/13/2022	7.347	198,673	0	0	0	0	0	305,200	10/07/2022
7136745		JACKSONVILLE	FL		12/13/2022	7.393	147,132	0	(1)	0	0	0	192,000	10/11/2022
7136744		JACKSONVILLE	FL		12/13/2022	7.393	206,904	0	(1)	0	0	0	270,000	10/10/2022
7136741		DECATUR	AL		12/13/2022	7.568	135,054	0	(2)	0	0	0	165,000	10/06/2022
7136740		CHICKASHA	OK		12/13/2022	7.573	86,815	0	(1)	0	0	0	121,000	10/06/2022
7136739		MAKAWAO	HI		12/13/2022	6.957	470,804	0	(4)	0	0	0	910,000	10/25/2022
7136736		SUMMERVILLE	SC		12/13/2022	7.250	177,422	0	(2)	0	0	0	250,000	10/03/2022
7136735		INVERNESS	FL		12/13/2022	7.350	121,942	0	0	0	0	0	160,000	09/29/2022
7136738		PHILADELPHIA	PA		12/13/2022	7.169	134,156	0	0	0	0	0	195,000	10/24/2022
7136737		LIVERPOOL	NY		12/13/2022	7.502	157,864	0	(1)	0	0	0	193,000	10/24/2022
7136732		SCRANTON	PA		12/13/2022	7.255	248,648	0	(1)	0	0	0	350,000	10/25/2022
7136731		LAWRENCEVILLE	GA		12/13/2022	7.163	211,554	0	0	0	0	0	295,500	10/06/2022
7136734		PLANO	TX		12/13/2022	6.076	205,426	0	5	0	0	0	312,000	10/10/2022
7136733		JACKSONVILLE	FL		12/13/2022	7.392	187,139	0	(1)	0	0	0	230,000	10/06/2022
7136851		MEMPHIS	TN		12/13/2022	7.555	93,549	0	0	0	0	0	138,000	10/31/2022
7136850		MEMPHIS	TN		12/13/2022	7.551	102,813	0	0	0	0	0	145,000	08/26/2022
7136849		MEMPHIS	TN		12/13/2022	7.524	106,029	0	(1)	0	0	0	138,000	08/22/2022
7136846		CORPUS CHRISTI	TX		12/13/2022	7.567	69,964	0	0	0	0	0	114,000	11/03/2022
7136845		GASTONIA	NC		12/13/2022	7.685	117,632	0	(1)	0	0	0	153,000	11/04/2022
7136848		SAVANNAH	GA		12/13/2022	7.479	164,290	0	(1)	0	0	0	285,000	11/07/2022
7136847		COLUMBUS	OH		12/13/2022	7.962	159,833	0	0	0	0	0	211,000	11/04/2022
7136842		FREDERICKSBURG	VA		12/13/2022	7.396	166,440	0	0	0	0	0	258,000	11/01/2022
7136841		WICHITA	KS		12/13/2022	7.665	106,656	0	0	0	0	0	132,000	11/07/2022
7136844		ATLANTA	GA		12/13/2022	7.552	311,977	0	(1)	0	0	0	460,000	10/31/2022
7136843		POTTSTOWN	PA		12/13/2022	7.613	124,032	0	0	0	0	0	176,000	11/09/2022
7136840		DARBY	PA		12/13/2022	7.578	94,679	0	0	0	0	0	135,000	10/27/2022
7136839		BURLINGTON	NC		12/13/2022	6.749	106,427	0	1	0	0	0	163,000	11/02/2022
7136838		BALTIMORE	MD		12/13/2022	7.717	203,082	0	(1)	0	0	0	265,000	10/20/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136835		MARIETTA	GA		12/13/2022	7.521	210,535	0	(1)	0	0	0	317,000	10/20/2022
7136834		PITTSBURGH	PA		12/13/2022	8.022	118,776	0	0	0	0	0	168,000	11/02/2022
7136837		KENNESAW	GA		12/13/2022	7.638	297,880	0	(2)	0	0	0	415,000	10/20/2022
7136836		PHILADELPHIA	PA		12/13/2022	7.774	125,154	0	0	0	0	0	175,000	10/26/2022
7136831		FREDERICKSBURG	VA		12/13/2022	7.678	176,647	0	(1)	0	0	0	230,000	10/25/2022
7136798		AKRON	OH		12/13/2022	7.151	71,835	0	(1)	0	0	0	100,000	10/03/2022
7136830		PHILADELPHIA	PA		12/13/2022	6.523	116,218	0	2	0	0	0	200,000	10/24/2022
7136797		CINCINNATI	OH		12/13/2022	7.514	224,294	0	(1)	0	0	0	313,000	09/30/2022
7136833		MANCHESTER	CT		12/13/2022	7.572	202,444	0	(1)	0	0	0	285,000	10/31/2022
7136799		AKRON	OH		12/13/2022	7.151	72,194	0	(1)	0	0	0	100,500	10/05/2022
7136832		TOLEDO	OH		12/13/2022	7.842	83,214	0	(1)	0	0	0	122,000	10/24/2022
7136794		MINNEAPOLIS	MN		12/13/2022	6.912	253,559	0	(2)	0	0	0	395,000	10/05/2022
7136793		COLUMBUS	OH		12/13/2022	7.275	182,028	0	(1)	0	0	0	222,000	11/01/2022
7136796		PHILADELPHIA	PA		12/13/2022	7.397	226,324	0	0	0	0	0	345,000	10/06/2022
7136790		DESTIN	FL		12/13/2022	7.004	302,418	0	(1)	0	0	0	505,000	10/12/2022
7136792		COLUMBUS	OH		12/13/2022	6.994	217,971	0	(1)	0	0	0	330,000	10/20/2022
7136791		TWIN FALLS	ID		12/13/2022	6.960	107,026	0	(1)	0	0	0	175,000	07/15/2022
7136828		ST CLOUD	MN		12/13/2022	7.319	219,512	0	(2)	0	0	0	328,000	10/13/2022
7136827		LAKEWOOD	CO		12/13/2022	7.288	433,109	0	0	0	0	0	660,000	10/25/2022
7136829		SOUTHFIELD	MI		12/13/2022	7.587	137,084	0	(1)	0	0	0	177,000	10/21/2022
7136824		UNION	SC		12/13/2022	7.604	75,148	0	(1)	0	0	0	115,000	10/28/2022
7136823		WAYNE	MI		12/13/2022	7.587	126,241	0	(1)	0	0	0	163,000	10/12/2022
7136826		JACKSONVILLE	FL		12/13/2022	7.274	200,885	0	(1)	0	0	0	350,000	10/24/2022
7136825		NARBERTH	PA		12/13/2022	7.565	233,293	0	0	0	0	0	415,000	10/20/2022
7136787		HARRISBURG	PA		12/13/2022	6.234	82,383	0	2	0	0	0	122,000	10/05/2022
7136820		WETUMPKA	AL		12/13/2022	7.279	138,190	0	(1)	0	0	0	194,000	09/12/2022
7136786		HARRISBURG	PA		12/13/2022	6.316	88,522	0	2	0	0	0	135,000	10/08/2022
7136822		DURHAM	NC		12/13/2022	7.225	100,550	0	0	0	0	0	175,000	10/21/2022
7136789		CLEVELAND	OH		12/13/2022	7.104	77,808	0	0	0	0	0	114,000	10/08/2022
7136788		ROME	GA		12/13/2022	7.160	147,700	0	1	0	0	0	197,000	09/28/2022
7136821		DURHAM	NC		12/13/2022	7.340	160,925	0	(1)	0	0	0	225,000	10/21/2022
7136783		ARLINGTON	TX		12/13/2022	7.112	168,860	0	(1)	0	0	0	255,000	10/21/2022
7136782		JACKSONVILLE	FL		12/13/2022	6.610	125,765	0	0	0	0	0	285,000	10/18/2022
7136785		ANDERSON	IN		12/13/2022	7.080	99,115	0	0	0	0	0	130,000	10/11/2022
7136784		SUMMERVILLE	SC		12/13/2022	7.093	245,868	0	(2)	0	0	0	325,000	09/22/2022
7136781		HELENA	AL		12/13/2022	7.172	144,184	0	(1)	0	0	0	236,000	10/21/2022
7136780		KAILUA-KONA	HI		12/13/2022	6.793	722,539	0	(3)	0	0	0	950,000	10/14/2022
7136817		NORFOLK	VA		12/13/2022	7.494	165,783	0	(1)	0	0	0	215,000	10/12/2022
7136816		MEMPHIS	TN		12/13/2022	6.367	82,115	0	1	0	0	0	140,500	10/18/2022
7136819		ANDERSON	SC		12/13/2022	7.498	115,998	0	(1)	0	0	0	175,000	10/21/2022
7136818		SHELBYVILLE	KY		12/13/2022	7.454	134,548	0	(1)	0	0	0	175,000	10/20/2022
7136813		ST AUGUSTINE	FL		12/13/2022	7.096	177,331	0	0	0	0	0	740,000	10/14/2022
7136779		DECATUR	AL		12/13/2022	7.220	142,369	0	(2)	0	0	0	172,000	09/28/2022
7136812		WILLIAMSTON	SC		12/13/2022	6.864	125,523	0	0	0	0	0	232,000	10/14/2022
7136815		BALTIMORE	MD		12/13/2022	7.459	150,256	0	0	0	0	0	212,000	10/18/2022
7136814		ATLANTIC CITY	NJ		12/13/2022	6.947	123,671	0	0	0	0	0	245,000	10/10/2022
7136776		NEWBURGH	NY		12/13/2022	7.675	219,520	0	0	0	0	0	290,000	10/26/2022
7136775		FLORENCE	AL		12/13/2022	7.189	208,510	0	(3)	0	0	0	365,000	10/31/2022
7136778		FREEHOLD	NJ		12/13/2022	6.995	280,428	0	(4)	0	0	0	505,000	09/22/2022
7136811		DAYTON	OH		12/13/2022	7.301	165,419	0	(1)	0	0	0	215,000	10/17/2022
7136810		ROY	UT		12/13/2022	7.359	212,127	0	(1)	0	0	0	346,000	10/21/2022
7136777		NEWBURGH	NY		12/13/2022	7.428	284,444	0	(4)	0	0	0	365,000	10/06/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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7136772		HOMESTEAD	FL		12/13/2022	7.147	210,727	0	(1)	0	0	0	275,000	10/04/2022
7136771		CONNERSVILLE	IN		12/13/2022	7.290	123,401	0	(1)	0	0	0	186,000	10/28/2022
7136774		GRAND RAPIDS	MI		12/13/2022	6.903	150,157	0	(1)	0	0	0	210,000	10/21/2022
7136773		BUFFALO	NY		12/13/2022	7.135	175,235	0	(2)	0	0	0	227,500	09/15/2022
7136770		INDIANAPOLIS	IN		12/13/2022	7.328	73,871	0	(1)	0	0	0	102,000	10/11/2022
7136809		MILWAUKEE	WI		12/13/2022	7.460	269,389	0	(2)	0	0	0	350,000	10/28/2022
7136806		MONTGOMERY	AL		12/13/2022	6.696	107,929	0	2	0	0	0	147,000	10/13/2022
7136805		MONTGOMERY	AL		12/13/2022	6.768	77,044	0	1	0	0	0	112,000	10/11/2022
7136808		OWINGS MILLS	MD		12/13/2022	7.173	219,268	0	(1)	0	0	0	312,000	10/07/2022
7136807		DECATUR	AL		12/13/2022	7.403	144,487	0	(1)	0	0	0	180,000	09/28/2022
7136802		LIVERPOOL	NY		12/13/2022	7.470	102,313	0	(1)	0	0	0	125,000	10/25/2022
7136769		CONNERSVILLE	IN		12/13/2022	7.290	139,987	0	(1)	0	0	0	211,000	10/31/2022
7136801		EVANSVILLE	IN		12/13/2022	7.263	87,038	0	0	0	0	0	122,000	10/31/2022
7136768		ROCKY MOUNT	NC		12/13/2022	7.358	149,714	0	(1)	0	0	0	225,000	10/18/2022
7136804		MONTGOMERY	AL		12/13/2022	6.704	110,752	0	2	0	0	0	151,000	10/20/2022
7136803		TANNERSVILLE	PA		12/13/2022	7.516	240,279	0	0	0	0	0	366,000	10/24/2022
7136765		COLUMBUS	OH		12/13/2022	7.298	165,157	0	(2)	0	0	0	200,000	10/13/2022
7136764		MUNCIE	IN		12/13/2022	7.458	143,461	0	(1)	0	0	0	223,000	10/19/2022
7136767		ROCKY MOUNT	NC		12/13/2022	7.492	144,111	0	(1)	0	0	0	215,000	10/14/2022
7136800		AKRON	OH		12/13/2022	7.310	88,025	0	(1)	0	0	0	122,000	10/06/2022
7136766		COLUMBUS	OH		12/13/2022	7.269	108,134	0	(1)	0	0	0	140,000	10/18/2022
7136761		POTTSTOWN	PA		12/13/2022	7.496	109,808	0	0	0	0	0	136,000	10/11/2022
7136760		LOUISVILLE	KY		12/13/2022	7.433	300,754	0	(1)	0	0	0	394,000	10/18/2022
7136762		TROY	NY		12/13/2022	7.551	250,527	0	(2)	0	0	0	326,200	10/19/2022
3135288		BALTIMORE	MD		12/14/2022	7.566	160,592	0	0	0	0	0	215,000	11/03/2022
7135961		DAPHNE	AL		12/14/2022	8.542	376,294	0	0	0	0	0	470,000	09/12/2022
7135236		DEBARY	FL		12/14/2022	7.980	325,641	0	8	0	0	0	380,000	04/07/2022
3135789		TROY	MI		12/14/2022	8.055	448,192	0	(2)	0	0	0	560,000	11/01/2022
7135959		MENIFEE	CA		12/14/2022	7.226	889,364	0	(3)	0	0	0	1,100,000	08/31/2022
7136879		NEWARK	NJ		12/15/2022	7.458	508,375	0	(4)	0	0	0	655,000	10/25/2022
7136857		NEWARK	NJ		12/15/2022	7.282	400,344	0	(2)	0	0	0	520,000	11/04/2022
7136878		INDIANAPOLIS	IN		12/15/2022	7.222	211,966	0	(2)	0	0	0	370,000	11/01/2022
7136856		LOUISVILLE	KY		12/15/2022	7.411	96,674	0	(1)	0	0	0	145,000	09/21/2022
7136859		NEWARK	NJ		12/15/2022	7.282	500,430	0	(3)	0	0	0	650,000	10/31/2022
7136858		NEWARK	NJ		12/15/2022	7.282	515,828	0	(3)	0	0	0	670,000	10/31/2022
7136853		PHILADELPHIA	PA		12/15/2022	7.582	189,456	0	1	0	0	0	290,000	10/13/2022
7136875		BOCA RATON	FL		12/15/2022	7.475	234,978	0	(2)	0	0	0	330,000	10/25/2022
7136874		IRVINGTON	NJ		12/15/2022	7.603	460,558	0	(3)	0	0	0	595,000	11/07/2022
7136855		PHILADELPHIA	PA		12/15/2022	7.290	574,299	0	(3)	0	0	0	800,000	10/28/2022
7136877		PATERSON	NJ		12/15/2022	7.595	495,865	0	(4)	0	0	0	640,000	11/08/2022
7136854		SANFORD	FL		12/15/2022	9.253	111,518	0	0	0	0	0	166,000	10/31/2022
7136876		CLARKSVILLE	TN		12/15/2022	7.230	107,377	0	(1)	0	0	0	148,497	11/04/2022
7136871		NEWARK	NJ		12/15/2022	7.375	463,587	0	(3)	0	0	0	600,000	09/26/2022
7136870		HOUSTON	TX		12/15/2022	7.254	145,604	0	(1)	0	0	0	215,000	10/27/2022
7136873		JACKSONVILLE	FL		12/15/2022	7.483	111,958	0	(1)	0	0	0	155,000	10/31/2022
7136872		HOUSTON	TX		12/15/2022	7.363	103,942	0	(1)	0	0	0	210,000	10/27/2022
7136891		ORLANDO	FL		12/15/2022	7.701	174,643	0	(1)	0	0	0	275,000	11/03/2022
7136890		KISSIMMEE	FL		12/15/2022	7.215	288,743	0	(3)	0	0	0	490,000	11/02/2022
7136868		RICHMOND	VA		12/15/2022	7.254	102,808	0	(1)	0	0	0	133,085	10/12/2022
7136889		SALEM	OR		12/15/2022	7.701	395,858	0	(3)	0	0	0	510,000	10/05/2022
7136867		FARMINGVILLE	NY		12/15/2022	7.258	413,349	0	(3)	0	0	0	760,000	10/14/2022
7136869		ORLANDO	FL		12/15/2022	7.254	277,586	0	(2)	0	0	0	385,000	09/27/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136864		WATERBURY	CT		12/15/2022	7.274	173,395	0	(1)	0	0	0	255,000	10/19/2022
7136863		NEWARK	NJ		12/15/2022	7.520	516,266	0	(3)	0	0	0	670,000	10/31/2022
7136885		BARTLETT	TN		12/15/2022	7.458	236,479	0	(2)	0	0	0	305,000	10/26/2022
7136866		HARTFORD	CT		12/15/2022	7.266	233,267	0	(2)	0	0	0	324,000	08/29/2022
7136888		JACKSONVILLE	FL		12/15/2022	7.215	112,082	0	(1)	0	0	0	195,000	10/21/2022
7136865		NEWARK	NJ		12/15/2022	7.274	404,587	0	(3)	0	0	0	525,000	11/04/2022
7136887		COVENTRY TOWNSHIP	OH		12/15/2022	7.458	100,905	0	(1)	0	0	0	137,000	10/14/2022
7136882		CLEVELAND	OH		12/15/2022	8.551	105,769	0	0	0	0	0	154,000	10/17/2022
7136860		NEWARK	NJ		12/15/2022	7.282	415,742	0	(3)	0	0	0	540,000	09/27/2022
7136881		WAYNE	NJ		12/15/2022	7.215	372,157	0	(4)	0	0	0	650,000	10/10/2022
7136884		CHICAGO	IL		12/15/2022	8.430	186,286	0	(1)	0	0	0	259,616	11/02/2022
7136862		NEWARK	NJ		12/15/2022	7.520	508,560	0	(3)	0	0	0	660,000	10/14/2022
7136883		SALEM	OR		12/15/2022	7.701	318,239	0	(2)	0	0	0	410,000	10/05/2022
7136861		NEWARK	NJ		12/15/2022	7.282	500,430	0	(3)	0	0	0	650,000	11/01/2022
7136880		COLUMBUS	OH		12/15/2022	7.579	170,762	0	(1)	0	0	0	220,000	10/10/2022
7135247		WEST BRIDGEWATER	MA		12/15/2022	6.172	301,810	0	3	0	0	0	564,900	05/02/2022
3135795		CEDAR PARK	TX		12/15/2022	8.114	307,509	0	(2)	0	0	0	670,000	10/28/2022
7135242		DELRAY BEACH	FL		12/15/2022	7.202	314,360	0	1	0	0	0	450,000	06/16/2022
7134583		GAHANNA	OH		12/15/2022	7.721	153,806	0	(1)	0	0	0	315,000	09/15/2022
7135073		PARKER	CO		12/15/2022	8.094	1,848,495	0	(13)	0	0	0	2,400,000	10/03/2022
7135903		MADISONVILLE	LA		12/16/2022	9.597	345,582	0	4	0	0	0	394,000	09/01/2022
7135926		BURBANK	CA		12/16/2022	8.586	906,361	0	(5)	0	0	0	1,175,000	10/08/2022
7135910		SHERWOOD	OR		12/19/2022	8.663	1,196,917	0	10	0	0	0	1,395,000	07/20/2022
7134601		SICKLERVILLE	NJ		12/19/2022	7.619	409,265	0	2	0	0	0	516,500	09/21/2022
7135900		SPEEDWAY	IN		12/19/2022	8.932	280,093	0	3	0	0	0	320,000	06/15/2022
7135911		LANCASTER	PA		12/19/2022	7.246	137,208	0	1	0	0	0	186,000	09/30/2022
7135912		LITTLE ELM	TX		12/19/2022	8.723	157,487	0	0	0	0	0	630,000	10/20/2022
7135924		CORAL SPRINGS	FL		12/19/2022	9.578	789,859	0	8	0	0	0	895,000	08/31/2022
7134610		CARSON	CA		12/19/2022	7.283	251,664	0	1	0	0	0	830,000	09/27/2022
7135920		HEMET	CA		12/19/2022	8.858	534,352	0	5	0	0	0	607,130	04/22/2022
7135929		NAPLES	FL		12/19/2022	6.897	317,553	0	2	0	0	0	425,000	06/22/2022
7135908		MANSFIELD	OH		12/19/2022	9.258	454,179	0	4	0	0	0	542,000	07/11/2022
3135559		DURHAM	NC		12/19/2022	7.276	245,094	0	0	0	0	0	335,000	11/08/2022
7135905		ROCKWALL	TX		12/19/2022	7.585	380,612	0	2	0	0	0	518,000	10/20/2022
7137050		FAYETTEVILLE	NC		12/20/2022	7.327	114,570	0	(1)	0	0	0	162,000	11/16/2022
7137052		BALTIMORE	MD		12/20/2022	7.399	114,830	0	(1)	0	0	0	170,000	10/02/2022
7137051		LAUREL	MD		12/20/2022	7.158	230,335	0	(2)	0	0	0	360,000	11/11/2022
7136919		ALLENTOWN	PA		12/20/2022	7.405	81,419	0	51	0	0	0	160,000	10/27/2022
7136916		JACKSONVILLE	FL		12/20/2022	6.670	137,400	0	0	0	0	0	252,000	10/19/2022
7136915		BALTIMORE	MD		12/20/2022	6.892	153,884	0	0	0	0	0	189,000	11/10/2022
7136918		PHILADELPHIA	PA		12/20/2022	7.276	107,784	0	0	0	0	0	178,000	09/20/2022
7136917		HOUSTON	TX		12/20/2022	7.203	534,544	0	(1)	0	0	0	700,000	10/22/2022
7136912		MERRILLVILLE	IN		12/20/2022	6.807	146,513	0	0	0	0	0	240,000	11/12/2022
7136999		BIRMINGHAM	AL		12/20/2022	7.237	144,926	0	(1)	0	0	0	200,000	11/11/2022
7136911		WEST HAVEN	CT		12/20/2022	6.678	186,021	0	105	0	0	0	330,000	10/06/2022
7136914		FLORISSANT	MO		12/20/2022	6.918	245,059	0	0	0	0	0	344,000	10/20/2022
7136913		BIRMINGHAM	AL		12/20/2022	6.914	112,329	0	0	0	0	0	138,000	10/24/2022
7136996		GARFIELD HEIGHTS	OH		12/20/2022	7.291	87,731	0	0	0	0	0	110,000	11/08/2022
7136995		OWINGS MILLS	MD		12/20/2022	7.171	209,461	0	(1)	0	0	0	273,000	11/14/2022
7136998		JOPLIN	MO		12/20/2022	7.237	81,443	0	0	0	0	0	107,300	11/03/2022
7136910		FORT LAUDERDALE	FL		12/20/2022	6.686	233,987	0	132	0	0	0	450,000	11/15/2022
7136997		MADISON	CT		12/20/2022	7.283	341,509	0	(2)	0	0	0	440,000	11/05/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136992		SANFORD	FL		12/20/2022	7.054	152,788	0	(1)	0	0	0	275,000	11/08/2022
7137047		CALIFORNIA	PA		12/20/2022	7.352	83,135	0	(1)	0	0	0	128,000	11/10/2022
7137046		KNOXVILLE	TN		12/20/2022	7.375	126,780	0	(1)	0	0	0	179,000	11/15/2022
7136991		PARK FOREST	IL		12/20/2022	7.260	86,819	0	0	0	0	0	120,000	11/04/2022
7136994		BALTIMORE	MD		12/20/2022	7.064	136,801	0	(1)	0	0	0	205,000	10/06/2022
7137049		MILWAUKEE	WI		12/20/2022	7.738	79,498	0	0	0	0	0	102,000	11/10/2022
7137048		DUNDALK	MD		12/20/2022	7.327	174,895	0	(1)	0	0	0	242,000	10/31/2022
7137043		NILES	OH		12/20/2022	7.438	87,346	0	55	0	0	0	120,000	11/14/2022
7137042		BRIDGEPORT	CT		12/20/2022	7.484	338,254	0	(2)	0	0	0	465,000	11/04/2022
7137045		HOUSTON	TX		12/20/2022	7.367	200,043	0	(1)	0	0	0	275,000	11/08/2022
7136990		ABERDEEN	MD		12/20/2022	7.104	231,518	0	(1)	0	0	0	325,000	11/12/2022
7137044		KANSAS CITY	KS		12/20/2022	7.714	81,056	0	0	0	0	0	130,000	11/04/2022
7137041		TRENTON	NJ		12/20/2022	7.545	137,172	0	(1)	0	0	0	167,000	09/20/2022
7137040		FAYETTEVILLE	NC		12/20/2022	7.520	97,424	0	(1)	0	0	0	125,000	11/02/2022
7136909		OCEAN SPRINGS	MS		12/20/2022	7.046	168,415	0	0	0	0	0	255,000	10/24/2022
7136908		NEW LONDON	CT		12/20/2022	7.057	193,032	0	0	0	0	0	240,000	11/14/2022
7136905		JACKSONVILLE	AR		12/20/2022	6.905	101,403	0	0	0	0	0	126,000	10/19/2022
7136904		DOVER	DE		12/20/2022	6.861	119,324	0	0	0	0	0	168,000	11/16/2022
7136907		PATCHOGUE	NY		12/20/2022	6.871	369,261	0	0	0	0	0	560,000	09/28/2022
7136906		DOVER	DE		12/20/2022	6.854	122,285	0	0	0	0	0	172,000	11/16/2022
7136901		SIMPSONVILLE	SC		12/20/2022	6.837	136,513	0	0	0	0	0	180,000	11/02/2022
7136989		TRENTON	NJ		12/20/2022	7.348	74,407	0	0	0	0	0	110,000	09/14/2022
7136988		JACKSONVILLE	FL		12/20/2022	7.017	158,583	0	(1)	0	0	0	253,000	10/24/2022
7136900		SAN FRANCISCO	CA		12/20/2022	6.672	1,002,512	0	0	0	0	0	1,600,000	11/04/2022
7136903		FORT LAUDERDALE	FL		12/20/2022	6.752	811,820	0	(1)	0	0	0	1,570,000	10/24/2022
7136902		WEST COLUMBIA	SC		12/20/2022	6.803	110,611	0	0	0	0	0	182,000	10/25/2022
7136985		BALTIMORE	MD		12/20/2022	7.142	169,638	0	(1)	0	0	0	219,000	09/16/2022
7137039		WAUKEGAN	IL		12/20/2022	7.351	106,412	0	(1)	0	0	0	158,000	11/04/2022
7136984		FULTONDALE	AL		12/20/2022	7.145	144,411	0	(1)	0	0	0	200,000	11/10/2022
7136987		MARANA	AZ		12/20/2022	7.199	252,836	0	(1)	0	0	0	375,000	10/25/2022
7136986		MONTGOMERY	AL		12/20/2022	7.289	96,847	0	0	0	0	0	125,000	11/21/2022
7136981		WETUMPKA	AL		12/20/2022	7.164	200,931	0	(1)	0	0	0	260,000	11/17/2022
7137036		BRIDGEPORT	CT		12/20/2022	7.484	363,714	0	(2)	0	0	0	500,000	11/08/2022
7136980		PATERSON	NJ		12/20/2022	7.107	360,544	0	(2)	0	0	0	560,000	11/15/2022
7137035		BRIDGEPORT	CT		12/20/2022	7.484	290,972	0	(2)	0	0	0	400,000	11/07/2022
7136983		NEW BRITAIN	CT		12/20/2022	7.248	206,151	0	(1)	0	0	0	280,000	09/28/2022
7137038		PAULSBORO	NJ		12/20/2022	7.569	170,426	0	(1)	0	0	0	205,000	11/03/2022
7137037		BRIDGEPORT	CT		12/20/2022	7.484	229,140	0	(1)	0	0	0	315,000	11/08/2022
7137032		HIGH POINT	NC		12/20/2022	7.448	137,754	0	(1)	0	0	0	166,000	11/02/2022
7137031		EUCLID	OH		12/20/2022	7.431	87,291	0	(1)	0	0	0	105,000	11/11/2022
7137034		PONTIAC	MI		12/20/2022	7.835	90,929	0	0	0	0	0	125,000	11/09/2022
7137033		FAYETTEVILLE	NC		12/20/2022	7.385	77,939	0	0	0	0	0	100,000	11/08/2022
7137030		PHILADELPHIA	PA		12/20/2022	7.673	323,966	0	(2)	0	0	0	430,000	10/28/2022
7136978		MONTGOMERY	AL		12/20/2022	7.172	221,324	0	(1)	0	0	0	291,000	11/21/2022
7136977		MONTGOMERY	AL		12/20/2022	7.172	215,148	0	(1)	0	0	0	282,000	11/18/2022
7136979		INDIANAPOLIS	IN		12/20/2022	6.961	109,181	0	(1)	0	0	0	212,000	09/01/2022
7136974		BRIDGEPORT	CT		12/20/2022	7.240	291,692	0	(1)	0	0	0	405,000	11/01/2022
7137029		WILMINGTON	DE		12/20/2022	7.569	168,764	0	(1)	0	0	0	232,000	11/02/2022
7137028		WILMINGTON	DE		12/20/2022	7.569	193,496	0	(1)	0	0	0	266,000	11/02/2022
7136973		HAZEL CREST	IL		12/20/2022	7.157	123,432	0	0	0	0	0	150,000	11/04/2022
7136976		BIRMINGHAM	AL		12/20/2022	7.993	77,190	0	0	0	0	0	115,000	11/03/2022
7136975		KANSAS CITY	MO		12/20/2022	6.904	174,934	0	(1)	0	0	0	340,000	11/09/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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7137025		MILFORD	DE		12/20/2022	7.496	148,084	0	(1)	0	0	0	190,000	10/27/2022
7136970		NEW CASTLE	DE		12/20/2022	7.101	111,762	0	0	0	0	0	162,000	11/12/2022
7137024		JACKSONVILLE	FL		12/20/2022	8.077	270,188	0	(1)	0	0	0	325,000	10/03/2022
7137027		VERO BEACH	FL		12/20/2022	7.423	133,016	0	(1)	0	0	0	210,000	10/24/2022
7136971		BEACH PARK	IL		12/20/2022	7.468	162,386	0	0	0	0	0	200,000	10/19/2022
7137026		DETROIT	MI		12/20/2022	7.666	83,654	0	0	0	0	0	116,000	10/28/2022
7137021		PARKVILLE	MD		12/20/2022	7.448	178,740	0	(1)	0	0	0	215,000	10/28/2022
7137020		PETERSBURG	VA		12/20/2022	7.577	113,791	0	(1)	0	0	0	146,000	11/07/2022
7137023		BATON ROUGE	LA		12/20/2022	7.859	73,133	0	0	0	0	0	100,500	10/25/2022
7137022		INDEPENDENCE	MO		12/20/2022	7.746	73,678	0	0	0	0	0	100,000	11/11/2022
7136967		BALTIMORE	MD		12/20/2022	7.029	117,031	0	0	0	0	0	152,000	11/08/2022
7136966		HUNTSVILLE	AL		12/20/2022	7.079	127,281	0	0	0	0	0	158,000	10/24/2022
7136969		TOMS RIVER	NJ		12/20/2022	7.137	341,132	0	(1)	0	0	0	415,000	08/22/2022
7136968		SOUTH WINDSOR	CT		12/20/2022	6.910	169,487	0	(1)	0	0	0	330,000	11/03/2022
7136963		BALTIMORE	MD		12/20/2022	7.037	109,738	0	0	0	0	0	150,000	11/11/2022
7137018		VERO BEACH	FL		12/20/2022	7.859	389,694	0	(2)	0	0	0	500,000	11/01/2022
7137017		HAGERSTOWN	MD		12/20/2022	7.714	112,232	0	(1)	0	0	0	180,000	10/06/2022
7136962		BALTIMORE	MD		12/20/2022	7.037	103,841	0	0	0	0	0	135,000	11/08/2022
7136965		CHARLOTTE	NC		12/20/2022	7.038	207,491	0	(1)	0	0	0	315,000	10/31/2022
7137019		GULFPORT	FL		12/20/2022	7.496	584,541	0	(3)	0	0	0	750,000	10/06/2022
7136964		JACKSONVILLE	FL		12/20/2022	7.065	225,647	0	(1)	0	0	0	276,000	11/03/2022
7137014		KANSAS CITY	MO		12/20/2022	7.456	101,320	0	(1)	0	0	0	130,000	10/21/2022
7137013		BALTIMORE	MD		12/20/2022	7.226	91,438	0	(1)	0	0	0	128,000	09/27/2022
7137016		JACKSONVILLE	FL		12/20/2022	7.520	88,621	0	(1)	0	0	0	135,000	10/05/2022
7136961		BALTIMORE	MD		12/20/2022	7.037	115,378	0	0	0	0	0	150,000	11/08/2022
7136960		BALTIMORE	MD		12/20/2022	7.037	115,071	0	0	0	0	0	150,000	11/11/2022
7137015		VALDOSTA	GA		12/20/2022	7.448	89,500	0	(1)	0	0	0	132,500	09/23/2022
7137010		BALTIMORE	MD		12/20/2022	7.205	127,196	0	(1)	0	0	0	190,000	11/01/2022
7137012		WHEELING	WV		12/20/2022	7.448	133,016	0	(1)	0	0	0	165,000	10/17/2022
7137011		JACKSONVILLE	FL		12/20/2022	7.399	91,448	0	(1)	0	0	0	122,000	11/15/2022
7136959		BALTIMORE	MD		12/20/2022	7.037	111,533	0	0	0	0	0	145,000	11/08/2022
7136956		COLUMBUS	OH		12/20/2022	7.000	105,319	0	0	0	0	0	138,500	11/02/2022
7136955		INDIANAPOLIS	IN		12/20/2022	7.047	143,458	0	0	0	0	0	200,000	10/27/2022
7136958		KANSAS CITY	MO		12/20/2022	6.940	174,945	0	102	0	0	0	278,000	11/02/2022
7136957		JACKSONVILLE	FL		12/20/2022	6.784	147,653	0	(1)	0	0	0	262,000	10/24/2022
7136952		MACON	GA		12/20/2022	6.995	169,753	0	0	0	0	0	257,000	11/07/2022
7137007		ROCKY MOUNT	NC		12/20/2022	7.259	77,832	0	0	0	0	0	119,500	10/16/2022
7137006		BRIDGEPORT	CT		12/20/2022	7.361	373,321	0	(2)	0	0	0	480,000	11/10/2022
7136954		PATCHOGUE	NY		12/20/2022	7.012	221,125	0	(1)	0	0	0	295,000	10/26/2022
7137009		TRENTON	NJ		12/20/2022	7.304	83,115	0	(1)	0	0	0	140,000	09/21/2022
7137008		TRENTON	NJ		12/20/2022	7.304	83,115	0	(1)	0	0	0	140,000	09/28/2022
7136953		POMPANO BEACH	FL		12/20/2022	7.062	604,391	0	(2)	0	0	0	788,000	10/27/2022
7137003		AUGUSTA	GA		12/20/2022	7.010	113,760	0	(1)	0	0	0	220,000	10/14/2022
7137002		BALTIMORE	MD		12/20/2022	7.229	159,572	0	(1)	0	0	0	220,000	11/05/2022
7137005		NEW ORLEANS	LA		12/20/2022	7.321	270,028	0	(2)	0	0	0	372,000	10/21/2022
7136950		NEW BRITAIN	CT		12/20/2022	7.833	198,744	0	0	0	0	0	285,000	11/09/2022
7137004		FRONT ROYAL	VA		12/20/2022	7.275	136,048	0	(1)	0	0	0	175,000	10/13/2022
7137001		MILWAUKEE	WI		12/20/2022	7.208	112,474	0	68	0	0	0	155,000	10/20/2022
7137000		LEHIGH ACRES	FL		12/20/2022	7.387	320,057	0	(2)	0	0	0	413,000	11/09/2022
7136949		WEST CARROLLTON	OH		12/20/2022	7.007	122,370	0	72	0	0	0	160,000	11/11/2022
7136948		MONTGOMERY	AL		12/20/2022	6.918	109,298	0	0	0	0	0	143,000	10/24/2022
7136945		LYNCHBURG	VA		12/20/2022	6.687	145,684	0	0	0	0	0	235,000	10/25/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136944		EUCLID	OH		12/20/2022	6.743	85,772	0	0	0	0	0	124,000	11/13/2022
7136947		PHILADELPHIA	PA		12/20/2022	7.153	90,829	0	0	0	0	0	150,000	10/03/2022
7136946		PHILADELPHIA	PA		12/20/2022	7.697	95,673	0	0	0	0	0	158,000	09/20/2022
7136941		SIMPSONVILLE	SC		12/20/2022	6.702	153,324	0	0	0	0	0	226,000	11/02/2022
7136940		TUSCALOOSA	AL		12/20/2022	6.702	160,582	0	0	0	0	0	228,000	10/14/2022
7136943		COLUMBUS	OH		12/20/2022	6.875	151,139	0	0	0	0	0	200,000	10/28/2022
7136942		BRIDGEPORT	CT		12/20/2022	6.767	235,195	0	0	0	0	0	335,000	11/08/2022
7136938		BERLIN	CT		12/20/2022	6.706	204,776	0	0	0	0	0	310,000	10/11/2022
7136937		DURHAM	NC		12/20/2022	6.804	177,191	0	0	0	0	0	265,000	11/05/2022
7136939		MIAMI	FL		12/20/2022	6.733	291,455	0	1	0	0	0	539,000	10/06/2022
7136934		LAKE JACKSON	TX		12/20/2022	6.813	136,701	0	0	0	0	0	195,000	11/16/2022
7136933		HOUSTON	TX		12/20/2022	6.753	124,723	0	0	0	0	0	174,000	10/18/2022
7136936		PHILADELPHIA	PA		12/20/2022	6.820	75,323	0	0	0	0	0	150,000	10/03/2022
7136935		PHILADELPHIA	PA		12/20/2022	6.978	151,922	0	0	0	0	0	202,000	09/30/2022
7136930		WILKES-BARRE	PA		12/20/2022	6.863	102,633	0	1	0	0	0	138,000	11/04/2022
7136932		PHILADELPHIA	PA		12/20/2022	6.758	112,558	0	0	0	0	0	190,000	09/20/2022
7136899		SAN ANTONIO	TX		12/20/2022	6.672	119,390	0	0	0	0	0	198,000	11/08/2022
7136931		PHILADELPHIA	PA		12/20/2022	6.847	152,875	0	1	0	0	0	219,000	09/30/2022
7136898		COVINGTON	GA		12/20/2022	6.672	203,639	0	0	0	0	0	289,000	10/26/2022
7137060		HAGERSTOWN	MD		12/20/2022	7.714	104,750	0	(1)	0	0	0	168,000	10/06/2022
7136927		COVINGTON	GA		12/20/2022	6.672	216,367	0	0	0	0	0	308,000	10/26/2022
7136926		ALTADENA	CA		12/20/2022	7.038	988,027	0	1	0	0	0	1,500,000	10/24/2022
7136929		PHILADELPHIA	PA		12/20/2022	6.871	197,764	0	1	0	0	0	289,000	07/15/2022
7136923		PHILADELPHIA	PA		12/20/2022	7.697	131,092	0	0	0	0	0	225,000	10/31/2022
7136922		PITTSBURGH	PA		12/20/2022	7.888	129,179	0	0	0	0	0	167,000	11/02/2022
7136925		ALLENTOWN	PA		12/20/2022	7.503	164,101	0	104	0	0	0	250,000	11/18/2022
7136924		ALLENTOWN	PA		12/20/2022	7.405	81,419	0	51	0	0	0	163,000	10/27/2022
7136920		PHILADELPHIA	PA		12/20/2022	7.324	99,306	0	0	0	0	0	150,000	10/20/2022
7137058		COLUMBUS	OH		12/20/2022	7.370	105,217	0	(1)	0	0	0	138,000	10/25/2022
7137057		COLUMBUS	OH		12/20/2022	7.540	136,393	0	(1)	0	0	0	180,000	10/25/2022
7137059		COLUMBUS	OH		12/20/2022	7.375	93,527	0	(1)	0	0	0	150,000	10/25/2022
7137054		KANSAS CITY	KS		12/20/2022	7.509	100,645	0	(1)	0	0	0	149,000	11/21/2022
7137053		KANSAS CITY	KS		12/20/2022	7.496	108,075	0	(1)	0	0	0	160,000	11/21/2022
7137056		COLUMBUS	OH		12/20/2022	7.540	136,393	0	(1)	0	0	0	180,000	10/25/2022
7137055		COLUMBUS	OH		12/20/2022	7.370	110,673	0	(1)	0	0	0	142,000	10/25/2022
3135465		CHANDLER	AZ		12/20/2022	7.431	273,354	0	0	0	0	0	350,000	11/01/2022
3135468		FRANKLIN	TN		12/20/2022	7.948	822,342	0	2	0	0	0	1,132,000	10/20/2022
3136288		NEW PLYMOUTH	ID		12/20/2022	7.418	281,768	0	0	0	0	0	355,000	11/16/2022
3135434		LOS LUNAS	NM		12/20/2022	7.740	135,998	0	1	0	0	0	187,000	10/24/2022
3135356		WASHINGTON	DC		12/20/2022	7.502	264,638	0	1	0	0	0	360,000	10/26/2022
7135909		COLLIERVILLE	TN		12/20/2022	8.580	552,197	0	1	0	0	0	719,000	09/09/2022
7135914		PALOS HEIGHTS	IL		12/20/2022	9.469	414,481	0	3	0	0	0	490,000	08/31/2022
7135928		MYRTLE BEACH	SC		12/20/2022	7.504	291,464	0	1	0	0	0	482,000	07/16/2022
7135923		NORTH FORT MYERS	FL		12/20/2022	9.520	712,736	0	6	0	0	0	845,000	06/14/2022
7136602		MIMS	FL		12/20/2022	7.042	466,549	0	2	0	0	0	624,000	08/29/2022
7135931		EMPIRE	CO		12/20/2022	6.775	391,713	0	2	0	0	0	550,000	05/17/2022
7135177		CLIFFSIDE PARK	NJ		12/20/2022	7.061	735,846	0	3	0	0	0	935,000	06/28/2022
3135790		ELK GROVE	CA		12/20/2022	8.248	815,478	0	2	0	0	0	995,000	10/07/2022
7134579		RESEDA	CA		12/21/2022	7.125	1,387,952	0	5	0	0	0	1,660,000	09/20/2022
7135921		MOUNT PLEASANT	SC		12/21/2022	8.452	585,477	0	2	0	0	0	765,000	10/07/2022
7136535		DESOTO	TX		12/21/2022	8.548	342,826	0	2	0	0	0	405,000	09/02/2022
3136251		LOS ANGELES	CA		12/21/2022	7.302	515,140	0	0	0	0	0	650,000	11/21/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136554		SAN ANTONIO	TX		12/21/2022	7.615	212,565	0	1	0	0	0	270,000	08/10/2022
7136564		BAKERSFIELD	CA		12/21/2022	8.163	418,043	0	2	0	0	0	500,000	08/30/2022
7135262		WINTER HAVEN	FL		12/21/2022	7.471	252,321	0	1	0	0	0	316,000	06/14/2022
7137249		COLUMBUS	OH		12/21/2022	7.312	230,257	0	120	0	0	0	317,000	11/09/2022
7137248		JACKSONVILLE	NC		12/21/2022	7.076	99,717	0	51	0	0	0	134,000	11/01/2022
7137245		PROVIDENCE	RI		12/21/2022	7.424	370,020	0	196	0	0	0	508,000	11/09/2022
7137244		NEW BRITAIN	CT		12/21/2022	7.686	199,010	0	110	0	0	0	285,000	11/09/2022
7137247		JACKSONVILLE	FL		12/21/2022	6.660	167,870	0	81	0	0	0	237,000	11/02/2022
7137246		JACKSONVILLE	FL		12/21/2022	7.040	124,082	0	62	0	0	0	180,000	11/02/2022
7137241		DECATUR	GA		12/21/2022	6.735	112,440	0	55	0	0	0	159,000	11/09/2022
7137240		DALLAS	TX		12/21/2022	7.198	246,569	0	127	0	0	0	342,000	11/02/2022
7137243		ATLANTA	GA		12/21/2022	6.735	197,300	0	96	0	0	0	279,000	11/09/2022
7137242		DECATUR	GA		12/21/2022	6.735	112,642	0	55	0	0	0	160,000	11/09/2022
7137238		PHILADELPHIA	PA		12/21/2022	6.937	177,651	0	89	0	0	0	260,000	11/09/2022
7137237		MASSILLON	OH		12/21/2022	6.845	81,301	0	40	0	0	0	123,000	11/02/2022
7137239		OXON HILL	MD		12/21/2022	7.090	212,469	0	108	0	0	0	350,000	11/01/2022
7137234		CANANDAIGUA	NY		12/21/2022	6.781	120,600	0	59	0	0	0	170,000	10/31/2022
7137233		HOPEWELL	VA		12/21/2022	6.790	117,159	0	57	0	0	0	190,000	11/01/2022
7137236		AKRON	OH		12/21/2022	6.799	85,449	0	42	0	0	0	147,000	11/02/2022
7137235		AKRON	OH		12/21/2022	6.719	98,186	0	48	0	0	0	151,000	11/02/2022
7137230		JACKSONVILLE	FL		12/21/2022	6.880	120,267	0	59	0	0	0	213,000	11/02/2022
7137232		HOPEWELL	VA		12/21/2022	7.384	107,801	0	57	0	0	0	148,000	11/01/2022
7137231		TRENTON	NJ		12/21/2022	7.568	147,634	0	80	0	0	0	205,000	10/31/2022
7137270		BALTIMORE	MD		12/21/2022	7.496	155,563	0	83	0	0	0	230,000	11/11/2022
7137272		LANSING	IL		12/21/2022	6.746	165,938	0	81	0	0	0	235,000	11/30/2022
7137271		ATLANTIC CITY	NJ		12/21/2022	7.072	138,960	0	70	0	0	0	180,000	11/20/2022
7137227		NEW HAVEN	CT		12/21/2022	7.544	294,065	0	159	0	0	0	380,000	11/01/2022
7137226		ALBANY	NY		12/21/2022	7.211	119,790	0	62	0	0	0	175,000	10/29/2022
7137229		RICHMOND	TX		12/21/2022	6.779	140,533	0	68	0	0	0	230,000	10/31/2022
7137228		NEWARK	NJ		12/21/2022	7.453	372,237	0	199	0	0	0	485,000	09/22/2022
7137223		WILMINGTON	DE		12/21/2022	7.424	262,219	0	139	0	0	0	360,000	11/28/2022
7137267		CINCINNATI	OH		12/21/2022	7.021	96,303	0	48	0	0	0	130,000	11/18/2022
7137222		BALTIMORE	MD		12/21/2022	7.139	167,658	0	86	0	0	0	225,000	11/16/2022
7137266		DECATUR	IL		12/21/2022	7.448	96,147	0	51	0	0	0	132,000	11/21/2022
7137269		RACINE	WI		12/21/2022	6.696	96,359	0	46	0	0	0	154,000	11/21/2022
7137225		DETROIT	MI		12/21/2022	7.236	128,856	0	67	0	0	0	194,000	11/03/2022
7137268		BALTIMORE	MD		12/21/2022	7.472	110,715	0	59	0	0	0	152,000	11/15/2022
7137224		WILMINGTON	DE		12/21/2022	7.424	109,258	0	58	0	0	0	150,000	11/28/2022
7137263		WEST HAVEN	CT		12/21/2022	6.935	243,158	0	121	0	0	0	340,000	11/17/2022
7137262		PRATTVILLE	AL		12/21/2022	6.655	90,225	0	43	0	0	0	147,000	11/14/2022
7137265		EASTON	PA		12/21/2022	7.573	116,011	0	63	0	0	0	164,000	11/17/2022
7137221		MADISON	AL		12/21/2022	6.738	181,678	0	88	0	0	0	290,000	10/25/2022
7137264		WOODBURY	NJ		12/21/2022	7.269	206,390	0	107	0	0	0	285,000	11/16/2022
7137220		CLEVELAND	OH		12/21/2022	6.910	85,273	0	42	0	0	0	111,500	10/27/2022
7137261		PRATTVILLE	AL		12/21/2022	6.667	102,607	0	49	0	0	0	146,000	11/14/2022
7137260		NEW PORT RICHEY	FL		12/21/2022	7.021	158,223	0	79	0	0	0	235,000	11/14/2022
7137219		KANSAS CITY	KS		12/21/2022	7.297	149,318	0	78	0	0	0	230,000	11/16/2022
7137216		FORT WASHINGTON	MD		12/21/2022	6.737	309,845	0	151	0	0	0	440,000	10/20/2022
7137259		ATLANTA	GA		12/21/2022	6.681	157,312	0	76	0	0	0	240,000	11/13/2022
7137215		EUCLID	OH		12/21/2022	7.119	93,183	0	48	0	0	0	129,000	11/11/2022
7137218		INDIANAPOLIS	IN		12/21/2022	6.888	117,637	0	58	0	0	0	165,000	11/02/2022
7137217		CAMDEN	SC		12/21/2022	7.087	205,168	0	104	0	0	0	272,000	10/20/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7137212		ALIQUIPPA	PA		12/21/2022	7.540	114,596	0	62	0	0	0	162,000	10/03/2022
7137256		NORTH CHARLESTON	SC		12/21/2022	6.745	163,970	0	80	0	0	0	240,000	09/12/2022
7137211		BROOKLYN	NY		12/21/2022	7.352	460,878	0	242	0	0	0	740,000	10/19/2022
7137255		NORTH CHARLESTON	SC		12/21/2022	6.953	194,926	0	97	0	0	0	260,000	09/09/2022
7137258		MOUNT MORRIS	MI		12/21/2022	7.641	105,878	0	58	0	0	0	185,000	11/08/2022
7137214		COLUMBIA	SC		12/21/2022	6.782	180,731	0	88	0	0	0	297,000	09/14/2022
7137257		CANTON	OH		12/21/2022	7.322	104,098	0	54	0	0	0	136,000	11/09/2022
7137213		PHILADELPHIA	PA		12/21/2022	6.854	148,734	0	74	0	0	0	250,000	10/04/2022
7137252		COLUMBUS	OH		12/21/2022	7.094	139,770	0	71	0	0	0	220,000	11/22/2022
7137251		PHILADELPHIA	PA		12/21/2022	7.647	122,177	0	68	0	0	0	186,000	11/04/2022
7137254		FORT LAUDERDALE	FL		12/21/2022	7.330	300,291	0	157	0	0	0	415,000	11/07/2022
7137210		PHILADELPHIA	PA		12/21/2022	7.274	241,921	0	127	0	0	0	342,000	09/06/2022
7137253		WACO	TX		12/21/2022	6.663	203,500	0	98	0	0	0	310,000	11/14/2022
3135432		POWELL	OH		12/22/2022	8.162	616,393	0	3	0	0	0	755,000	11/09/2022
7135171		CHANDLER	AZ		12/22/2022	6.499	750,291	0	2	0	0	0	951,000	06/04/2022
3135469		LOS ANGELES	CA		12/22/2022	7.517	1,245,444	0	6	0	0	0	1,799,000	11/04/2022
7135941		CLE ELUM	WA		12/22/2022	9.210	1,465,674	0	8	0	0	0	1,868,000	10/03/2022
3135894		LOS GATOS	CA		12/22/2022	7.849	1,135,626	0	6	0	0	0	1,400,000	11/14/2022
7134600		MONTROSE	CO		12/22/2022	7.037	452,448	0	1	0	0	0	580,000	09/22/2022
7135907		WINTER GARDEN	FL		12/22/2022	8.561	396,425	0	1	0	0	0	460,000	05/06/2022
7135958		NORTHRIDGE	CA		12/22/2022	7.518	2,014,563	0	9	0	0	0	2,797,000	08/04/2022
3135940		BUCKEYE	AZ		12/23/2022	7.737	774,753	0	5	0	0	0	1,090,000	10/29/2022
7135170		SAN DIEGO	CA		12/23/2022	6.767	746,957	0	(1)	0	0	0	955,000	06/07/2022
3136047		FLEMING ISLAND	FL		12/23/2022	8.045	431,956	0	0	0	0	0	530,000	11/14/2022
7136546		MINERAL WELLS	TX		12/23/2022	7.658	227,588	0	(1)	0	0	0	320,000	09/10/2022
3135477		SANTA BARBARA	CA		12/23/2022	8.832	736,281	0	5	0	0	0	895,000	11/03/2022
7136576		ATLANTA	GA		12/23/2022	7.845	1,956,500	0	9	0	0	0	2,300,000	09/07/2022
3135791		PENDERGRASS	GA		12/23/2022	8.314	799,916	0	0	0	0	0	1,087,000	11/03/2022
3136045		PHOENIX	AZ		12/27/2022	7.661	298,191	0	2	0	0	0	370,000	11/16/2022
7137447		BALTIMORE	MD		12/27/2022	7.702	100,997	0	0	0	0	0	154,000	11/04/2022
7137446		MEMPHIS	TN		12/27/2022	7.445	91,711	0	0	0	0	0	140,000	08/15/2022
7137449		BALTIMORE	MD		12/27/2022	7.835	115,980	0	14	0	0	0	150,000	11/04/2022
7137448		MATTHEWS	NC		12/27/2022	7.292	222,521	0	0	0	0	0	370,000	11/07/2022
7137443		MEMPHIS	TN		12/27/2022	7.313	98,366	0	0	0	0	0	159,000	08/02/2022
7137442		WILMINGTON	DE		12/27/2022	7.493	205,460	0	23	0	0	0	310,000	11/08/2022
7137445		JACKSONVILLE	NC		12/27/2022	7.681	129,032	0	0	0	0	0	196,000	11/18/2022
7137444		MEMPHIS	TN		12/27/2022	7.419	102,746	0	0	0	0	0	144,000	11/01/2022
7137441		COLLINGSWOOD	NJ		12/27/2022	7.587	104,749	0	0	0	0	0	145,000	11/02/2022
7137440		RIVERDALE	IL		12/27/2022	7.639	106,086	0	0	0	0	0	146,000	10/30/2022
7137439		NORFOLK	VA		12/27/2022	7.399	196,596	0	0	0	0	0	296,000	11/01/2022
7137436		HINESVILLE	GA		12/27/2022	7.539	150,500	0	0	0	0	0	196,000	11/01/2022
7137435		SAVANNAH	GA		12/27/2022	7.539	172,645	0	0	0	0	0	231,000	10/31/2022
7137438		GRAHAM	NC		12/27/2022	7.620	171,998	0	0	0	0	0	220,000	11/03/2022
7137437		NEWFIELD	NJ		12/27/2022	7.581	195,806	0	0	0	0	0	305,000	10/31/2022
7137399		STATESVILLE	NC		12/27/2022	7.620	225,080	0	26	0	0	0	295,000	11/17/2022
7137432		AUGUSTA	GA		12/27/2022	7.567	162,086	0	0	0	0	0	241,000	11/01/2022
7137431		REYNOLDSBURG	OH		12/27/2022	7.617	150,450	0	0	0	0	0	200,000	10/25/2022
7137398		CRESTVIEW	FL		12/27/2022	7.431	148,855	0	0	0	0	0	195,000	09/30/2022
7137434		EL SOBRANTE	CA		12/27/2022	7.230	755,719	0	(1)	0	0	0	1,225,000	10/28/2022
7137433		SARASOTA	FL		12/27/2022	7.294	279,841	0	0	0	0	0	420,000	10/28/2022
7137395		HAMPTON BAYS	NY		12/27/2022	7.472	533,421	0	1	0	0	0	745,000	07/25/2022
7137394		HOMESTEAD	FL		12/27/2022	7.456	197,525	0	0	0	0	0	255,000	11/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7137397		TANNERSVILLE	PA		12/27/2022	7.565	229,644	0	0	0	0	0	429,000	10/20/2022
7137430		BOYNTON BEACH	FL		12/27/2022	7.634	451,198	0	0	0	0	0	625,000	10/25/2022
7137396		GRAND RAPIDS	MI		12/27/2022	7.289	179,069	0	0	0	0	0	265,000	10/03/2022
7137393		HOMESTEAD	FL		12/27/2022	7.456	178,160	0	0	0	0	0	230,000	11/02/2022
7137392		HOMESTEAD	FL		12/27/2022	7.456	178,160	0	0	0	0	0	230,000	11/02/2022
7137429		LAKE PEEKSKILL	NY		12/27/2022	7.377	243,840	0	0	0	0	0	400,000	10/31/2022
7137428		SAVANNAH	GA		12/27/2022	7.006	142,272	0	0	0	0	0	192,000	10/21/2022
7137425		SAVANNAH	GA		12/27/2022	6.999	220,882	0	1	0	0	0	315,000	10/25/2022
7137424		SAVANNAH	GA		12/27/2022	6.880	144,575	0	1	0	0	0	210,000	10/21/2022
7137427		HINESVILLE	GA		12/27/2022	7.006	133,380	0	0	0	0	0	180,000	10/21/2022
7137426		SAVANNAH	GA		12/27/2022	6.987	184,473	0	1	0	0	0	235,000	10/27/2022
7137421		WEST PALM BEACH	FL		12/27/2022	7.480	282,994	0	32	0	0	0	427,000	11/01/2022
7137420		CINCINNATI	OH		12/27/2022	7.522	256,605	0	0	0	0	0	337,000	10/20/2022
7137423		COLUMBIA STATION	OH		12/27/2022	7.818	205,233	0	0	0	0	0	265,000	10/20/2022
7137422		SUMMERVILLE	SC		12/27/2022	7.506	225,591	0	0	0	0	0	326,000	10/20/2022
7137380		CAPE CORAL	FL		12/27/2022	7.178	164,335	0	0	0	0	0	380,000	11/01/2022
7137382		MELBOURNE	FL		12/27/2022	7.522	206,669	0	54	0	0	0	273,000	11/01/2022
7137381		MIDLAND	TX		12/27/2022	7.763	222,269	0	60	0	0	0	300,000	11/01/2022
7137418		DETROIT	MI		12/27/2022	7.776	77,123	0	0	0	0	0	115,000	10/25/2022
7137417		CRESCENT TOWNSHIP	PA		12/27/2022	7.883	166,145	0	0	0	0	0	235,000	11/01/2022
7137419		COLUMBUS	OH		12/27/2022	7.467	158,211	0	0	0	0	0	222,000	10/19/2022
7137414		TUCSON	AZ		12/27/2022	7.319	406,473	0	0	0	0	0	575,000	10/24/2022
7137413		COLUMBUS	OH		12/27/2022	7.429	202,490	0	0	0	0	0	367,000	10/17/2022
7137416		TUCSON	AZ		12/27/2022	7.639	356,613	0	0	0	0	0	435,000	10/25/2022
7137415		TUCSON	AZ		12/27/2022	7.110	391,951	0	1	0	0	0	750,000	10/20/2022
7137377		INDIANAPOLIS	IN		12/27/2022	7.784	292,378	0	(1)	0	0	0	375,000	11/01/2022
7137410		ROME	GA		12/27/2022	7.384	147,951	0	0	0	0	0	194,500	10/10/2022
7137376		CHICAGO HEIGHTS	IL		12/27/2022	7.763	174,695	0	47	0	0	0	240,000	11/01/2022
7137412		GREENVILLE	SC		12/27/2022	7.545	193,023	0	0	0	0	0	253,000	10/27/2022
7137379		MAPLE HEIGHTS	OH		12/27/2022	8.026	80,696	0	0	0	0	0	119,000	10/01/2022
7137378		HENRICO	VA		12/27/2022	7.905	124,748	0	0	0	0	0	195,000	11/01/2022
7137411		KETTERING	OH		12/27/2022	7.521	149,810	0	0	0	0	0	194,000	10/14/2022
7137373		INDEPENDENCE	MO		12/27/2022	8.268	109,545	0	0	0	0	0	145,000	11/01/2022
7137372		WILMINGTON	DE		12/27/2022	8.004	109,185	0	31	0	0	0	150,000	11/01/2022
7137375		KENOSHA	WI		12/27/2022	7.541	132,981	0	0	0	0	0	170,000	11/01/2022
7137374		DOLTON	IL		12/27/2022	7.905	130,986	0	0	0	0	0	180,000	11/01/2022
7137371		NOKOMIS	FL		12/27/2022	7.299	215,081	0	(1)	0	0	0	340,000	10/01/2022
7137370		MILWAUKEE	WI		12/27/2022	7.784	246,637	0	(1)	0	0	0	325,000	10/01/2022
7137407		CHICAGO	IL		12/27/2022	7.436	153,095	0	0	0	0	0	205,000	10/10/2022
7137406		MOUNT HOLLY	NC		12/27/2022	7.094	155,581	0	0	0	0	0	255,000	11/01/2022
7137409		CHESAPEAKE	VA		12/27/2022	7.402	152,660	0	17	0	0	0	222,000	10/20/2022
7137408		PHILADELPHIA	PA		12/27/2022	7.320	135,979	0	0	0	0	0	187,000	10/10/2022
7137403		SYRACUSE	NY		12/27/2022	7.193	70,550	0	0	0	0	0	107,000	10/10/2022
7137402		SYRACUSE	NY		12/27/2022	7.500	99,353	0	0	0	0	0	130,000	10/13/2022
7137369		SAINT LOUIS	MO		12/27/2022	7.784	144,240	0	0	0	0	0	185,000	10/01/2022
7137405		EVANSTON	IL		12/27/2022	7.276	155,193	0	0	0	0	0	250,000	10/18/2022
7137404		DOVER	NH		12/27/2022	7.456	200,025	0	0	0	0	0	362,000	10/13/2022
7137366		WILMINGTON	DE		12/27/2022	8.004	105,286	0	30	0	0	0	156,000	11/01/2022
7137365		CHICAGO	IL		12/27/2022	9.476	161,837	0	0	0	0	0	210,000	11/01/2022
7137368		LOGAN	OH		12/27/2022	8.004	109,185	0	31	0	0	0	152,000	10/01/2022
7137401		BUFFALO	NY		12/27/2022	7.621	134,265	0	0	0	0	0	200,000	11/04/2022
7137400		SCRANTON	PA		12/27/2022	7.578	150,190	0	0	0	0	0	213,000	11/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7137367		INDIANAPOLIS	IN		12/27/2022	7.663	167,162	0	0	0	0	0	240,000	10/01/2022
7137362		ALBANY	NY		12/27/2022	7.292	196,861	0	0	0	0	0	240,000	11/01/2022
7137361		FORT PIERCE	FL		12/27/2022	6.811	219,663	0	0	0	0	0	330,000	11/01/2022
7137364		COLORADO SPRINGS	CO		12/27/2022	7.123	232,004	0	0	0	0	0	375,000	09/01/2022
7137363		DOUGLASVILLE	GA		12/27/2022	7.022	142,697	0	0	0	0	0	185,000	10/01/2022
7137360		JACKSONVILLE	FL		12/27/2022	6.803	189,313	0	45	0	0	0	295,000	10/01/2022
7137359		JACKSONVILLE	FL		12/27/2022	6.803	189,313	0	45	0	0	0	295,000	10/01/2022
7137358		JACKSONVILLE	FL		12/27/2022	6.803	189,313	0	45	0	0	0	295,000	10/01/2022
7137355		OLMOS PARK	TX		12/27/2022	8.476	504,141	0	151	0	0	0	720,000	11/01/2022
7137357		JACKSONVILLE	FL		12/27/2022	6.803	189,313	0	45	0	0	0	295,000	10/01/2022
7137356		PHILADELPHIA	PA		12/27/2022	7.544	212,012	0	0	0	0	0	285,000	10/01/2022
7137472		RICHMOND	VA		12/27/2022	7.248	385,527	0	(1)	0	0	0	570,000	10/28/2022
7137471		BRICK TOWNSHIP	NJ		12/27/2022	6.875	266,978	0	0	0	0	0	415,000	11/21/2022
7137474		FREEHOLD	NJ		12/27/2022	7.016	314,715	0	33	0	0	0	435,000	11/28/2022
7137473		FREEHOLD	NJ		12/27/2022	7.027	334,706	0	35	0	0	0	435,000	11/28/2022
7137470		DENVER	CO		12/27/2022	7.087	398,112	0	42	0	0	0	650,000	11/17/2022
7137469		TUCSON	AZ		12/27/2022	7.422	186,867	0	0	0	0	0	250,000	11/16/2022
7137468		FORT WALTON BEACH	FL		12/27/2022	6.965	237,149	0	25	0	0	0	335,000	11/15/2022
7137465		WEST ALLIS	WI		12/27/2022	7.335	140,619	0	15	0	0	0	195,000	11/17/2022
7137464		MILWAUKEE	WI		12/27/2022	7.343	129,676	0	14	0	0	0	180,000	11/17/2022
7137467		SOMERDALE	NJ		12/27/2022	7.343	165,697	0	18	0	0	0	230,000	11/21/2022
7137466		COLUMBUS	OH		12/27/2022	7.233	159,525	0	0	0	0	0	205,000	08/24/2022
7137461		DAYTON	OH		12/27/2022	7.394	85,763	0	0	0	0	0	128,000	11/14/2022
7137460		STREETSBORO	OH		12/27/2022	7.395	134,833	0	15	0	0	0	200,000	11/11/2022
7137463		FLEETWOOD	PA		12/27/2022	7.665	137,865	0	0	0	0	0	195,000	11/14/2022
7137462		HAMILTON TOWNSHIP	NJ		12/27/2022	7.369	194,468	0	0	0	0	0	300,000	11/11/2022
7137457		AUSTELL	GA		12/27/2022	7.655	250,468	0	0	0	0	0	375,000	11/08/2022
7137459		BATTLE CREEK	MI		12/27/2022	7.587	74,481	0	0	0	0	0	110,000	11/11/2022
7137454		DAYTON	OH		12/27/2022	7.699	78,535	0	9	0	0	0	118,000	11/22/2022
7137453		KANSAS CITY	MO		12/27/2022	7.257	118,018	0	0	0	0	0	195,000	11/07/2022
7137456		DUNDALK	MD		12/27/2022	7.409	167,994	0	0	0	0	0	225,500	11/08/2022
7137455		TROTWOOD	OH		12/27/2022	7.260	152,742	0	0	0	0	0	245,000	11/14/2022
7137450		ROME	GA		12/27/2022	7.581	137,454	0	16	0	0	0	194,000	11/03/2022
7137452		CLEMENTON	NJ		12/27/2022	7.484	198,086	0	0	0	0	0	273,000	11/15/2022
7137451		PHILADELPHIA	PA		12/27/2022	7.476	134,330	0	0	0	0	0	190,000	11/07/2022
7136527		LASCASSAS	TN		12/28/2022	7.812	513,019	0	3	0	0	0	720,000	08/24/2022
7135932		LOLO	MT		12/28/2022	7.124	187,750	0	(22)	0	0	0	525,000	06/27/2022
7136530		GAINESVILLE	GA		12/28/2022	7.419	175,774	0	1	0	0	0	250,000	07/19/2022
3135939		HAUPPAUGE	NY		12/28/2022	8.085	611,913	0	0	0	0	0	1,060,000	11/15/2022
3135558		GAINESVILLE	FL		12/28/2022	8.416	282,138	0	2	0	0	0	331,000	11/15/2022
7135916		MARGATE	FL		12/28/2022	8.586	461,535	0	0	0	0	0	517,000	08/20/2022
7137568		HARKER HEIGHTS	TX		12/28/2022	7.350	168,900	0	11	0	0	0	256,000	11/25/2022
7137567		DALLAS	TX		12/28/2022	6.869	183,210	0	12	0	0	0	240,000	11/23/2022
7137569		GREENSBORO	NC		12/28/2022	7.501	124,800	0	8	0	0	0	160,500	11/23/2022
7137564		ROCHESTER	NY		12/28/2022	7.501	80,080	0	5	0	0	0	110,000	11/17/2022
7137563		ROCHESTER	NY		12/28/2022	7.501	85,904	0	6	0	0	0	118,000	11/17/2022
7137566		ROCHESTER	NY		12/28/2022	7.501	103,376	0	7	0	0	0	142,000	11/17/2022
7137565		ROCHESTER	NY		12/28/2022	7.356	107,744	0	7	0	0	0	148,000	11/17/2022
7137560		CHICAGO	IL		12/28/2022	7.413	87,439	0	6	0	0	0	114,000	11/21/2022
7137562		ROCHESTER	NY		12/28/2022	7.501	101,413	0	7	0	0	0	142,000	11/17/2022
7137561		ROCHESTER	NY		12/28/2022	7.356	109,200	0	7	0	0	0	150,000	11/17/2022
7137557		SACO	ME		12/28/2022	7.163	302,034	0	20	0	0	0	415,000	11/21/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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7137556		LINCOLN PARK	MI		12/28/2022	7.541	94,640	0	6	0	0	0	130,000	11/28/2022
7137559		PHILADELPHIA	PA		12/28/2022	7.556	212,102	0	15	0	0	0	309,000	11/21/2022
7137558		JUNCTION CITY	KS		12/28/2022	7.353	108,472	0	7	0	0	0	149,000	09/29/2022
7137553		BALA CYNWYD	PA		12/28/2022	7.286	409,682	0	27	0	0	0	565,000	11/21/2022
7137552		CHESTER	PA		12/28/2022	6.940	137,682	0	9	0	0	0	196,000	11/28/2022
7137555		SAVANNAH	GA		12/28/2022	7.525	790,531	0	54	0	0	0	1,030,000	11/28/2022
7137554		ATLANTA	GA		12/28/2022	7.186	88,592	0	6	0	0	0	130,000	11/19/2022
7137551		DAYTON	OH		12/28/2022	7.387	80,740	0	5	0	0	0	105,000	11/29/2022
7137550		COLUMBUS	OH		12/28/2022	7.388	313,560	0	21	0	0	0	402,000	11/22/2022
7137549		DAYTON	OH		12/28/2022	7.509	97,500	0	7	0	0	0	125,000	11/21/2022
7137546		SPARTANBURG	SC		12/28/2022	7.493	234,000	0	16	0	0	0	310,000	11/17/2022
7137545		CLEVELAND	OH		12/28/2022	6.753	117,268	0	7	0	0	0	155,000	11/23/2022
7137548		KNOXVILLE	TN		12/28/2022	6.825	96,294	0	6	0	0	0	135,000	11/17/2022
7137547		CLEVELAND	OH		12/28/2022	7.783	85,800	0	6	0	0	0	110,000	11/21/2022
7137542		HARRISBURG	PA		12/28/2022	7.734	150,997	0	11	0	0	0	230,000	11/23/2022
7137541		HOUMA	LA		12/28/2022	7.152	90,554	0	6	0	0	0	125,000	11/21/2022
7137544		KANSAS CITY	MO		12/28/2022	7.438	101,920	0	7	0	0	0	140,000	11/01/2022
7137543		KANSAS CITY	MO		12/28/2022	6.872	151,674	0	10	0	0	0	205,000	11/23/2022
7137540		PHILADELPHIA	PA		12/28/2022	7.592	162,157	0	12	0	0	0	247,000	11/22/2022
7137539		SAVANNAH	GA		12/28/2022	6.908	478,793	0	30	0	0	0	629,000	11/20/2022
7137538		KANSAS CITY	MO		12/28/2022	7.106	129,878	0	8	0	0	0	168,000	11/23/2022
7137535		BALTIMORE	MD		12/28/2022	7.083	149,112	0	10	0	0	0	205,000	11/12/2022
7137534		CLEVELAND	OH		12/28/2022	7.538	147,368	0	10	0	0	0	196,000	11/18/2022
7137537		GILBERT	AZ		12/28/2022	7.180	263,288	0	17	0	0	0	415,000	11/12/2022
7137536		SOMERSET	NJ		12/28/2022	7.068	300,622	0	19	0	0	0	501,000	08/15/2022
7137498		ST PETERSBURG	FL		12/28/2022	7.727	266,945	0	19	0	0	0	400,000	11/26/2022
7137531		FOREST PARK	GA		12/28/2022	6.745	166,104	0	10	0	0	0	235,000	11/05/2022
7137530		WACO	TX		12/28/2022	7.063	103,624	0	7	0	0	0	245,000	11/07/2022
7137497		CINCINNATI	OH		12/28/2022	6.730	170,125	0	11	0	0	0	235,000	11/16/2022
7137533		WINTER PARK	FL		12/28/2022	7.331	472,062	0	31	0	0	0	650,000	11/29/2022
7137499		COLUMBIANA	OH		12/28/2022	7.267	121,680	0	8	0	0	0	180,000	11/22/2022
7137532		PHILADELPHIA	PA		12/28/2022	7.622	451,812	0	31	0	0	0	620,620	11/10/2022
7137494		CANAL WINCHESTER	OH		12/28/2022	6.968	128,968	0	8	0	0	0	250,000	11/16/2022
7137493		FORT PIERCE	FL		12/28/2022	6.899	164,983	0	10	0	0	0	290,000	11/11/2022
7137496		ALBANY	NY		12/28/2022	7.944	101,401	0	7	0	0	0	130,000	11/10/2022
7137495		GALENA PARK	TX		12/28/2022	7.115	152,217	0	10	0	0	0	200,000	08/31/2022
7137490		WINDSOR MILL	MD		12/28/2022	7.134	259,778	0	17	0	0	0	360,000	11/09/2022
7137492		TOMS RIVER	NJ		12/28/2022	6.858	200,901	0	13	0	0	0	275,000	11/12/2022
7137491		BALTIMORE	MD		12/28/2022	7.117	136,897	0	9	0	0	0	220,000	11/09/2022
7137528		PITTSBURGH	PA		12/28/2022	7.586	100,395	0	7	0	0	0	142,000	11/11/2022
7137527		CANAL FULTON	OH		12/28/2022	7.413	122,356	0	8	0	0	0	181,000	10/30/2022
7137529		CLEVELAND	OH		12/28/2022	7.848	149,241	0	11	0	0	0	212,000	11/04/2022
7137524		LA GRANGE	KY		12/28/2022	7.584	291,200	0	20	0	0	0	400,000	10/28/2022
7137523		TACOMA	WA		12/28/2022	6.906	342,174	0	22	0	0	0	480,000	11/05/2022
7137526		PHILADELPHIA	PA		12/28/2022	7.189	206,042	0	14	0	0	0	341,000	10/31/2022
7137525		SYRACUSE	NY		12/28/2022	6.713	287,936	0	18	0	0	0	443,000	11/03/2022
7137520		LAPLACE	LA		12/28/2022	7.413	152,100	0	10	0	0	0	225,000	10/28/2022
7137487		WOBURN	MA		12/28/2022	7.433	419,152	0	28	0	0	0	660,000	11/07/2022
7137486		MACON	GA		12/28/2022	7.293	120,530	0	8	0	0	0	158,000	11/10/2022
7137489		CLEVELAND	OH		12/28/2022	7.281	188,577	0	12	0	0	0	260,000	11/11/2022
7137522		LEWISVILLE	TX		12/28/2022	6.740	264,752	0	17	0	0	0	390,000	11/07/2022
7137521		BAYTOWN	TX		12/28/2022	7.037	163,317	0	11	0	0	0	227,500	11/29/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7137488		WOBURN	MA		12/28/2022	7.433	437,499	0	30	0	0	0	700,000	11/07/2022
7137483		BALTIMORE	MD		12/28/2022	7.316	131,040	0	9	0	0	0	180,000	11/15/2022
7137482		HOUSTON	TX		12/28/2022	7.195	285,515	0	19	0	0	0	396,000	11/09/2022
7137485		FAYETTEVILLE	NY		12/28/2022	6.790	135,039	0	9	0	0	0	190,000	11/07/2022
7137484		BRIDGEPORT	CT		12/28/2022	7.437	305,760	0	21	0	0	0	420,000	11/11/2022
7137517		ATLANTA	GA		12/28/2022	7.126	191,142	0	12	0	0	0	265,000	10/31/2022
7137516		HIALEAH	FL		12/28/2022	7.065	222,771	0	14	0	0	0	465,000	11/01/2022
7137519		CARY	IL		12/28/2022	7.539	301,073	0	21	0	0	0	425,000	11/05/2022
7137518		BALTIMORE	MD		12/28/2022	7.461	92,820	0	6	0	0	0	130,000	11/03/2022
7137513		GRAND RAPIDS	MI		12/28/2022	7.449	136,091	0	9	0	0	0	215,000	10/19/2022
7137512		JACKSONVILLE	FL		12/28/2022	6.973	139,326	0	9	0	0	0	223,000	10/19/2022
7137515		THOMASVILLE	GA		12/28/2022	7.005	77,962	0	5	0	0	0	143,000	10/21/2022
7137514		LISBON	WI		12/28/2022	6.681	205,614	0	13	0	0	0	340,000	10/27/2022
7137511		EL PASO	TX		12/28/2022	7.195	98,888	0	6	0	0	0	185,000	10/26/2022
7137510		NEW ORLEANS	LA		12/28/2022	7.437	341,384	0	24	0	0	0	520,000	11/02/2022
7137509		HARVEY	IL		12/28/2022	7.141	84,947	0	6	0	0	0	118,000	11/09/2022
7137506		DETROIT	MI		12/28/2022	7.751	85,722	0	6	0	0	0	121,000	10/24/2022
7137505		PHILADELPHIA	PA		12/28/2022	8.138	87,972	0	7	0	0	0	134,000	10/27/2022
7137508		INDIANAPOLIS	IN		12/28/2022	7.340	83,720	0	6	0	0	0	115,000	11/17/2022
7137507		TAMPA	FL		12/28/2022	6.828	207,467	0	13	0	0	0	340,000	10/10/2022
7137502		BALTIMORE	MD		12/28/2022	7.316	114,566	0	8	0	0	0	162,000	10/27/2022
7137501		INDIANAPOLIS	IN		12/28/2022	7.367	200,652	0	13	0	0	0	311,000	11/28/2022
7137504		BALTIMORE	MD		12/28/2022	7.323	145,390	0	10	0	0	0	200,000	11/04/2022
7137503		WEST HARTFORD	CT		12/28/2022	7.185	377,078	0	25	0	0	0	560,000	11/09/2022
7137500		BONHAM	TX		12/28/2022	7.598	112,840	0	8	0	0	0	155,000	11/08/2022
7137578		LITHONIA	GA		12/28/2022	7.558	152,482	0	10	0	0	0	260,000	11/22/2022
7137575		BIRMINGHAM	AL		12/28/2022	7.614	81,822	0	6	0	0	0	105,000	12/01/2022
7137574		PITTSBURGH	PA		12/28/2022	7.026	107,566	0	7	0	0	0	160,000	11/29/2022
7137577		BASEHOR	KS		12/28/2022	7.065	146,766	0	9	0	0	0	190,000	12/05/2022
7137576		MILWAUKEE	WI		12/28/2022	7.368	90,443	0	6	0	0	0	116,000	12/05/2022
7137571		NEW HAVEN	CT		12/28/2022	7.238	205,658	0	14	0	0	0	284,000	11/28/2022
7137570		NEW HAVEN	CT		12/28/2022	7.328	203,179	0	14	0	0	0	280,000	11/26/2022
7137573		APPLETON	WI		12/28/2022	7.461	126,170	0	9	0	0	0	185,000	11/29/2022
7137572		IRVINGTON	NJ		12/28/2022	7.402	207,480	0	14	0	0	0	285,000	11/30/2022
3136469		HENDERSON	NV		12/29/2022	8.460	398,840	0	0	0	0	0	485,000	11/25/2022
7135027		WINTER GARDEN	FL		12/29/2022	7.443	494,439	0	5	0	0	0	630,000	08/29/2022
7135237		TUCSON	AZ		12/29/2022	8.055	336,971	0	2	0	0	0	420,000	07/07/2022
7135110		COCOA BEACH	FL		10/24/2022	6.743	339,248	0	2,335	0	0	0	650,000	09/16/2022
0399999. Mortgages in good standing - Residential mortgages-all other							2,472,890,341	0	(767,998)	0	0	0	4,349,113,050	XXX
5550007		POWAY	CA		03/30/2012	6.120	21,963,995	0	0	0	0	0	54,215,000	02/27/2012
5550011		AUSTIN	TX		10/01/2013	5.780	18,271,213	0	(6,091)	0	0	0	44,327,200	05/16/2016
5550012		HANOVER	MA		10/01/2013	5.780	15,354,390	0	(5,146)	0	0	0	43,087,700	05/16/2016
5550013		SPRING VALLEY	CA		10/01/2013	5.780	18,336,429	0	(5,812)	0	0	0	35,138,150	06/05/2013
5550014		SUNRISE	FL		10/01/2013	5.780	18,414,412	0	(6,062)	0	0	0	38,203,400	06/07/2013
5550015		BRONX	NY		10/01/2013	5.780	20,411,369	0	(6,826)	0	0	0	49,379,000	05/16/2016
5555071		WEST YORKSHIRE	GBR		10/01/2015	5.500	189,853,382	0	261,452	0	(286,505)	(23,124,456)	448,922,479	08/10/2021
5555085		LONDON	GBR		05/17/2016	3.785	90,166,694	0	79,740	0	0	(10,920,676)	156,148,708	04/20/2021
5555098		COCKFOSTERS	GBR		02/23/2017	7.000	66,598,260	0	0	0	0	(8,190,233)	259,168,250	08/15/2022
5555130		GLASGOW	GBR		09/15/2017	4.356	156,923,000	0	652,724	0	(651,189)	(19,020,535)	260,254,030	02/22/2021
5555135		OELDE	DEU		02/14/2018	2.830	62,641,620	0	0	0	0	(7,592,137)	107,012,132	09/30/2020
5555136		OELDE	DEU		02/14/2018	2.110	99,045,130	0	0	0	0	(6,273,012)	161,297,190	09/30/2020
5555138		LONDON	GBR		04/03/2018	3.660	201,186,803	0	83,791	0	(11,120)	(24,637,909)	305,636,053	04/01/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5555139		LONDON	GBR		04/03/2018	4.710	16,534,155	0	4,966	0	0	(2,035,321)	22,716,447	04/01/2021
5555140		LONDON	GBR		01/23/2020	5.820	18,889,128	0	0	0	0	(2,380,370)	31,292,928	04/01/2021
5555143		LONDON	GBR		06/20/2018	2.896	253,222,258	0	260,452	0	0	(30,668,580)	599,303,975	03/31/2021
5555144		EALING	GBR		09/20/2019	3.941	73,915,010	0	137,462	0	0	(8,941,655)	162,370,229	10/28/2021
5555145		EALING	GBR		12/15/2020	6.878	20,695,642	0	555,275	0	0	(5,053,614)	101,236,267	10/28/2021
5555148		COPENHAGEN	DNK		10/30/2018	4.093	56,405,403	0	172,645	0	(14,303)	(3,536,924)	60,485,046	06/15/2018
5555149		LONDON	GBR		08/23/2018	3.183	144,188,248	0	235,152	0	0	(17,445,020)	271,862,444	06/01/2021
5555151		LONDON	GBR		09/12/2018	4.236	113,175,605	0	470,756	0	(469,649)	(13,717,941)	215,288,686	02/22/2021
5555152		DUBLIN	IRL		10/11/2018	2.627	61,271,162	0	39,973	0	0	(3,876,529)	125,989,450	01/31/2021
5555153		DUBLIN	IRL		10/11/2018	2.627	37,704,594	0	24,598	0	0	(2,385,510)	72,290,099	01/31/2021
5555162		LONDON	GBR		03/27/2019	2.733	138,688,859	0	178,412	0	0	(16,800,140)	214,368,889	04/30/2021
5555164		CROYDON	GBR		04/04/2019	3.124	208,147,263	0	70,548	0	0	(25,217,767)	326,504,733	09/01/2021
5555166		HAMPSTEAD	GBR		07/03/2019	6.597	18,769,244	0	0	0	0	(2,759,216)	97,239,198	07/04/2019
5555167		HAMPSTEAD	GBR		07/03/2019	6.597	12,254,300	0	0	0	0	(1,801,472)	63,486,750	07/04/2019
5555180		COPENHAGEN	DNK		07/09/2018	4.093	308,841,647	0	790,064	0	(9,971)	(19,616,165)	520,861,202	06/15/2018
5555184		LONDON	GBR		08/30/2019	2.457	241,420,000	0	0	0	0	(29,260,000)	558,620,753	06/30/2021
5555185		PRAGUE	CZE		10/09/2019	1.450	48,398,189	0	202,431	0	0	(3,048,547)	98,955,298	12/31/2021
5555186		FRANCE	FRA		09/18/2019	4.012	156,465,491	0	173,331	0	(51,791)	(10,549,779)	347,809,332	04/01/2021
5555187		LONDON	GBR		09/20/2019	2.332	209,920,309	0	268,436	0	0	(25,413,593)	366,793,795	11/02/2021
5555192		GLASGOW	GBR		06/25/2020	5.411	18,038,030	0	116,881	0	(20,941)	(2,046,138)	32,570,274	09/30/2021
5555193		LONDON	GBR		01/23/2020	5.820	3,074,974	0	0	0	0	(387,179)	4,543,524	04/01/2021
5555194		LONDON	GBR		02/25/2020	2.643	22,884,274	0	18,260	0	0	(2,772,065)	36,517,189	03/01/2022
5555196		WILLEBROEK	BEL		07/02/2020	2.850	86,282,720	0	239,935	0	0	(5,648,524)	211,608,945	11/15/2020
5555197		WATFORD	GBR		07/17/2020	6.056	83,281,368	0	1,244,157	0	(301,172)	(8,870,791)	168,383,261	04/01/2020
5555204		DUBLIN 1	IRL		11/06/2020	6.056	73,743,667	0	1,174,111	0	(404,517)	(3,309,511)	177,467,490	10/28/2020
5555207		LONDON	GBR		12/17/2020	6.760	290,478,328	0	760,193	0	(746,907)	(38,325,281)	678,084,441	12/11/2020
5555208		LONDON	GBR		12/17/2020	9.460	32,835,976	0	121,282	0	(84,441)	(4,332,390)	85,952,878	12/11/2020
5555209		LONDON	GBR		02/10/2021	4.777	113,058,484	0	4,159,668	0	0	(13,309,500)	213,687,923	06/30/2021
5555210		LONDON	GBR		02/10/2021	4.777	7,481,379	0	148,763	0	(17,712)	(671,518)	21,353,573	06/30/2021
5555211		DUBLIN 15	IRL		01/22/2021	4.012	174,919,169	0	0	0	0	(11,078,486)	259,073,688	07/21/2020
5555212		DUBLIN 15	IRL		01/22/2021	5.000	47,201,473	0	0	0	0	(3,168,298)	72,417,572	07/21/2020
5555215		READING	GBR		09/26/2022	7.527	19,992,418	0	107,211	0	(893,977)	1,158,009	0	07/31/2021
5555216		DUBLIN 8	IRL		04/27/2021	6.378	41,998,189	0	1,856,954	0	(2,118,894)	2,628,754	228,674,564	04/08/2022
5555217		GLASGOW	GBR		05/11/2021	6.804	69,293,291	0	1,648,417	0	(796,554)	(4,384,660)	171,441,654	04/01/2021
5555220		BIRMINGHAM	GBR		07/06/2021	6.685	54,298,131	0	1,446,268	0	(817,288)	(3,183,850)	161,971,594	05/01/2021
5555221		BERLIN	DEU		08/05/2021	4.162	164,445,151	0	2,004,526	0	(194,600)	(10,258,385)	247,700,230	06/30/2021
5555222		BERLIN	DEU		06/15/2022	4.162	15,125,108	0	118,860	0	(157,679)	762,852	78,634,994	06/30/2021
5555223		DUBLIN 7	IRL		08/23/2021	6.328	72,800,991	0	370,197	0	(283,535)	(2,993,154)	119,371,666	08/19/2021
5555224		MANCHESTER	GBR		12/09/2021	7.428	2,771,358	0	56,367	0	(38,611)	(139,515)	7,828,768	07/29/2021
5555225		LONDON	GBR		10/01/2021	5.935	75,677,139	0	926,145	0	(367,948)	(9,146,041)	103,634,363	08/01/2021
5555227		AMSTERDAM	NLD		02/24/2022	3.838	34,523,986	0	124,509	0	0	(1,615,721)	52,985,796	06/22/2021
5555228		AMSTERDAM	NLD		02/24/2022	2.680	2,161,502	0	16,731	0	0	(100,373)	3,345,630	06/22/2021
5555229		HELSINKI	FIN		01/28/2022	4.262	180,788,648	0	451,653	0	0	(12,247,462)	268,152,530	09/30/2021
5555230		HELSINKI	FIN		01/28/2022	4.262	8,994,020	0	95,440	0	(258,548)	(10,438)	56,662,842	09/30/2021
5555233		PADERBORN	DEU		03/18/2022	3.698	301,845,019	0	1,200,923	0	(542,672)	(9,793,730)	595,793,741	02/28/2022
5555237		BRISTOL	GBR		03/24/2022	4.934	60,534,468	0	198,664	0	0	(5,117,758)	87,692,775	11/26/2021
5555238		BIRMINGHAM	GBR		03/17/2022	7.428	15,917,661	0	175,448	0	(305,535)	(434,056)	50,726,721	12/03/2021
5555239		BERLIN	DEU		04/04/2022	2.999	248,440,501	0	87,797	0	0	(3,063,104)	362,345,793	12/14/2021
5555243		FARINGTON	GBR		07/15/2022	6.628	18,129,085	0	106,332	0	(320,314)	187,251	111,289,967	07/18/2022
5555244		LONDON	GBR		08/08/2022	3.528	188,318,057	0	82,534	0	0	(1,065,965)	315,608,366	06/27/2022
5555245		LONDON	GBR		11/29/2022	4.928	37,191,604	0	0	0	(755,554)	(648,219)	91,685,069	10/27/2022
5555246		CARDIFF	GBR		12/16/2022	7.428	22,697,188	0	0	0	(1,029,999)	(181,169)	118,250,251	11/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7777002		VANCOUVER	CAN		04/10/2015	3.750	16,637,453	0	2,642	0	0	(1,147,938)	39,493,799	09/01/2022
7777004		CALGARY	CAN		07/27/2015	3.820	25,821,394	0	9,873	0	0	(1,781,019)	35,033,759	11/01/2022
7777006		RICHMOND	CAN		09/08/2016	3.750	14,918,958	0	1,820	0	0	(1,045,978)	51,009,743	09/01/2022
7777009		TORONTO	CAN		06/29/2017	4.250	33,973,167	0	23,176	0	0	(2,339,222)	48,545,936	09/01/2022
7777011		VANCOUVER	CAN		11/01/2018	4.400	5,963,476	0	1,064	0	0	(410,349)	14,129,633	09/01/2022
8001361		ALPHARETTA	GA		11/01/2013	7.220	1,244,691	0	0	0	0	0	11,400,000	09/01/2022
8001376		NEW BRIGHTON	MN		09/01/2016	7.440	895,806	0	0	0	0	0	15,900,000	05/01/2022
8001377		ST PAUL	MN		09/01/2016	7.440	623,661	0	0	0	0	0	8,200,000	05/01/2022
8001493		CONROE	TX		11/01/2013	6.000	1,277,378	0	0	0	0	0	34,400,000	11/01/2022
8001500		MIAMI	FL		11/01/2013	5.810	2,647,314	0	(1,488)	0	0	0	31,300,000	09/01/2022
8001531		MILTON	CAN		06/30/2004	7.560	3,306,401	0	1,851	0	0	(274,722)	25,005,161	10/01/2022
8001535		BALTIMORE	MD		03/17/2021	6.490	8,078,006	0	(8,385)	0	0	0	50,100,000	08/01/2022
8001639		PASO ROBLES	CA		05/01/2020	5.270	4,038,241	0	0	0	0	0	18,300,000	09/01/2022
8001743		NEW YORK	NY		11/08/2005	5.505	17,065,497	0	67,923	0	0	0	41,085,650	11/01/2022
8001764		WATCHUNG	NJ		12/12/2017	6.270	57,336,473	0	4,860	0	0	0	90,384,000	10/01/2022
8001787		PLAINSBORO	NJ		11/01/2013	6.060	45,688,790	0	67,635	0	0	0	94,200,000	06/01/2022
8001804		EDISON	NJ		05/01/2020	5.980	5,742,714	0	0	0	0	0	12,600,000	09/01/2022
8001805		HOUSTON	TX		12/12/2017	5.990	9,891,393	0	692	0	0	0	20,400,000	08/01/2022
8001823		JERSEY CITY	NJ		01/25/2007	5.820	55,593,668	0	5,800	0	0	0	130,152,000	11/01/2022
8001847		ALTAMONTE SPRINGS	FL		11/01/2013	5.980	10,583,980	0	565	0	0	0	11,700,000	08/01/2022
8001867		PENSACOLA	FL		05/01/2020	5.980	8,533,188	0	0	0	0	0	21,900,000	11/01/2022
8001868		PENSACOLA	FL		04/02/2007	5.980	7,754,869	0	569	0	0	0	16,000,000	11/01/2022
8001869		PEWAUKEE	WI		11/01/2013	5.810	2,983,244	0	3,647	0	0	0	7,500,000	05/01/2022
8001870		SPARKS	MD		04/10/2007	6.220	2,623,742	0	277	0	0	0	4,000,000	08/01/2022
8001882		NASHVILLE	TN		12/12/2017	8.000	12,508,891	0	0	0	0	0	32,900,000	09/01/2022
8001906		HARAHAN	LA		07/09/2007	5.920	5,353,553	0	547	0	0	0	18,600,000	11/01/2022
8001964		LOUISVILLE	KY		12/12/2017	6.300	6,700,806	0	612	0	0	0	18,700,000	07/01/2022
8001975		PHILADELPHIA	PA		09/17/2008	7.250	44,780,564	0	14,313	0	0	0	59,500,000	09/01/2022
8001981		CULVER CITY	CA		08/13/2021	6.750	10,333,393	0	0	0	0	0	29,500,000	07/01/2022
8002003		GLENVILLOW	OH		08/13/2021	6.500	16,393,167	0	0	0	0	0	53,300,000	04/01/2022
8002031		ARNOLD	MO		12/29/2016	5.820	15,832,473	0	1,236	0	0	0	31,500,000	10/01/2022
8002041		HAWTHORNE	CA		08/13/2021	6.340	28,327,359	0	0	0	0	0	69,700,000	11/01/2022
8002055		BINGHAMTON	NY		03/17/2021	6.490	6,090,696	0	(5,734)	0	0	0	14,900,000	09/01/2022
8002068		NEW YORK	NY		11/18/2011	4.950	59,028,344	0	14,013	0	0	0	124,499,999	10/01/2022
8002073		NEW YORK	NY		12/12/2017	5.000	13,330,435	0	3,205	0	0	0	30,600,000	11/01/2022
8002074		VENICE	CA		03/17/2021	5.150	19,561,472	0	(993)	0	0	0	50,700,000	06/01/2022
8002109		DENVER	CO		11/01/2013	4.900	55,617,464	0	42,372	0	0	0	179,700,000	10/01/2022
8002113		NEW YORK	NY		11/01/2013	5.350	11,922,627	0	872	0	0	0	15,500,000	11/01/2022
8002117		BROOKLYN	NY		07/27/2012	5.750	56,391,674	0	40,797	0	0	0	100,300,000	07/01/2022
8002118		LOS ANGELES	CA		12/12/2017	5.830	9,704,661	0	841	0	0	0	36,200,000	11/01/2022
8002139		SECAUCUS	NJ		11/01/2013	4.900	7,390,678	0	2,216	0	0	0	20,900,000	05/01/2022
8002146		CHICAGO	IL		11/01/2013	4.950	1,958,065	0	386	0	0	0	4,800,000	07/01/2022
8002147		CHICAGO	IL		11/01/2013	4.950	2,775,718	0	547	0	0	0	5,500,000	10/01/2022
8002154		HUNTINGTON BEACH	CA		08/20/2013	5.600	12,642,576	0	1,918	0	0	0	34,300,000	11/01/2022
8002157		NEW YORK	NY		02/11/2013	4.280	113,954,188	0	15,655	0	0	0	224,104,000	05/01/2022
8002163		FLETCHER	NC		11/01/2013	4.250	6,744,514	0	1,717	0	0	0	20,400,000	07/01/2022
8002170		HOUSTON	TX		11/01/2013	7.130	24,893,926	0	143,351	0	0	0	71,320,000	05/01/2022
8002171		HOUSTON	TX		03/13/2014	7.130	15,000,000	0	0	0	0	0	42,792,000	05/01/2022
8002172		HOUSTON	TX		07/29/2014	7.130	22,500,000	0	0	0	0	0	64,188,000	05/01/2022
8002179		SUMMIT	NJ		08/13/2021	5.870	7,044,062	0	0	0	0	0	22,200,000	07/01/2022
8002196		AVENTURA	FL		12/12/2017	3.900	6,446,756	0	581	0	0	0	20,502,000	11/01/2022
8002199		PEARLAND	TX		12/12/2017	4.150	3,810,247	0	430	0	0	0	12,060,000	09/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8002202		WOODBRIDGE	NJ		11/01/2013	4.650	7,421,927	0	2,714	0	0	0	12,529,000	09/01/2022
8002207		CHICAGO	IL		02/16/2017	4.840	20,232,978	0	(88,007)	0	0	0	23,694,000	09/01/2022
8002208		SIGNAL HILL	CA		10/11/2013	4.550	3,830,628	0	1,441	0	0	0	21,976,000	07/01/2022
8002214		VERONA	NJ		12/12/2017	4.950	60,715,796	0	(53,911)	0	0	0	93,250,000	03/14/2022
8002215		REHOBOTH BEACH	DE		12/12/2017	5.040	10,930,979	0	2,062	0	0	0	23,182,000	09/01/2022
8002232		LYNDHURST	OH		12/12/2017	4.960	52,719,659	0	7,587	0	0	0	96,413,000	11/01/2022
8002236		MANASSAS	VA		11/20/2013	4.750	14,672,274	0	30,345	0	0	0	30,217,000	11/01/2022
8002237		NEW ORLEANS	LA		11/25/2013	5.130	83,943,432	0	0	0	0	0	259,600,000	11/01/2022
8002247		HAMPSTEAD	MD		12/12/2017	5.610	7,269,540	0	1,738	0	0	0	32,495,000	05/01/2022
8002252		CHESTNUT HILL	MA		01/17/2014	5.060	99,228,478	0	(91,550)	0	0	0	190,800,000	09/24/2022
8002265		MINNEAPOLIS	MN		03/05/2014	5.110	30,694,033	0	(8,813)	0	0	0	51,700,000	08/01/2022
8002266		ROCKY RIVER	OH		03/14/2014	5.320	7,924,903	0	2,106	0	0	0	32,300,000	09/01/2022
8002271		OGDEN	UT		04/23/2014	4.950	6,978,015	0	1,667	0	0	0	20,569,000	08/01/2022
8002273		CHICAGO	IL		02/16/2017	4.970	44,527,966	0	(115,581)	0	0	0	79,464,000	06/01/2022
8002279		WASHINGTON	DC		12/12/2017	4.360	43,390,149	0	0	0	0	0	64,521,000	09/01/2022
8002280		SEA GIRT	NJ		09/01/2016	4.650	11,549,716	0	(6,490)	0	0	0	38,800,000	11/01/2022
8002282		HONOLULU	HI		06/24/2014	4.920	61,181,815	0	7,154	0	0	0	99,750,000	10/01/2022
8002283		FREEPORT	ME		12/12/2017	4.890	8,037,479	0	2,684	0	0	0	13,065,000	11/01/2022
8002289		JACKSONVILLE	FL		06/20/2014	4.470	30,530,694	0	(16,799)	0	0	0	77,400,000	07/01/2022
8002292		SANTA MONICA	CA		09/01/2016	4.560	8,467,905	0	1,787	0	0	0	15,544,000	11/01/2022
8002295		DURHAM	NC		12/12/2017	4.470	60,784,883	0	21,837	0	0	0	124,625,299	07/01/2022
8002298		HOUSTON	TX		08/20/2014	4.120	53,199,225	0	7,146	0	0	0	74,852,480	11/01/2022
8002299		VIRGINIA BEACH	VA		02/16/2017	4.250	7,727,820	0	389	0	0	0	13,002,000	10/01/2022
8002301		AUSTIN	TX		12/12/2017	4.810	7,705,444	0	0	0	0	0	13,869,000	07/01/2022
8002304		HOUSTON	TX		09/23/2014	4.730	19,111,253	0	1,802	0	0	0	67,200,000	07/01/2022
8002307		LOUISVILLE	CO		09/04/2014	4.460	32,744,084	0	11,662	0	0	0	71,000,000	04/01/2022
8002314		HOUSTON	TX		09/11/2014	4.280	25,593,798	0	1,184	0	0	0	30,351,000	04/01/2022
8002322		DENVER	CO		12/12/2017	4.150	32,087,633	0	39,005	0	0	0	56,950,000	10/01/2022
8002325		PORTLAND	OR		10/27/2014	4.380	29,546,815	0	2,481	0	0	0	55,945,000	07/01/2022
8002326		WEEHAWKEN	NJ		09/01/2016	4.780	21,521,908	0	3,889	0	0	0	27,269,000	11/01/2022
8002328		THE WOODLANDS	TX		11/10/2014	4.300	17,383,120	0	0	0	0	0	24,012,000	06/01/2022
8002329		NEW YORK	NY		11/21/2014	4.740	39,952,971	0	3,213	0	0	0	94,600,000	11/01/2022
8002330		SAN DIEGO	CA		10/30/2014	4.400	112,242,182	0	(44,062)	0	0	0	184,624,000	09/01/2022
8002339		LOS ANGELES	CA		11/25/2014	4.670	18,612,461	0	3,167	0	0	0	32,026,000	09/01/2022
8002341		NEW YORK	NY		12/18/2014	4.800	366,289,042	0	31,183	0	0	0	1,003,844,000	11/01/2022
8002342		COLUMBUS	OH		02/16/2017	4.220	5,575,257	0	8,033	0	0	0	9,273,000	11/01/2022
8002350		CHICAGO	IL		12/12/2017	4.130	40,986,259	0	36,955	0	0	0	43,600,000	08/01/2022
8002353		SHAFTER	CA		12/12/2017	3.700	19,651,626	0	6,490	0	0	0	60,836,000	04/01/2022
8002360		PHILADELPHIA	PA		12/12/2017	3.900	6,222,731	0	2,047	0	0	0	8,844,000	09/01/2022
8002361		MANVILLE	NJ		04/27/2015	3.850	15,807,532	0	3,330	0	0	0	26,465,000	11/01/2022
8002365		CHICAGO	IL		04/01/2015	3.920	20,370,648	0	15,410	0	0	0	35,700,000	11/01/2022
8002367		JERSEY CITY	NJ		06/29/2015	5.500	35,344,701	0	26,600	0	0	0	91,020,000	05/01/2022
8002373		MOUNT PLEASANT	PA		06/15/2015	4.140	14,778,779	0	0	0	0	0	30,912,000	09/01/2022
8002374		PLANO	TX		04/30/2015	4.040	23,714,368	0	4,528	0	0	0	27,350,000	09/01/2022
8002376		STATEN ISLAND	NY		10/29/2015	4.000	12,849,876	0	1,067	0	0	0	25,929,000	09/01/2022
8002379		EAST MEADOW	NY		12/12/2017	3.790	37,727,437	0	15,072	0	0	0	67,551,500	10/01/2022
8002381		VALENCIA	CA		07/01/2015	3.940	8,844,828	0	0	0	0	0	23,048,000	07/01/2022
8002384		CLEVELAND	OH		09/01/2016	4.470	22,077,718	0	2,457	0	0	0	42,900,000	05/01/2022
8002388		HAWTHORNE	CA		08/05/2015	3.960	34,509,835	0	6,609	0	0	0	90,115,000	07/01/2022
8002390		DALLAS	TX		08/19/2015	4.000	56,000,000	0	7,442	0	0	0	134,809,648	08/17/2022
8002391		DALLAS	TX		08/19/2015	4.000	29,772,096	0	0	0	0	0	71,670,818	08/17/2022
8002392		KATY	TX		08/14/2015	4.140	33,205,406	0	10,046	0	0	0	61,800,000	04/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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8002394		SUMMERVILLE	SC		12/12/2017	4.370	24,532,020	0	22,590	0	0	0	54,600,000	07/01/2022
8002395		MANCHESTER	CT		08/19/2015	4.060	21,573,953	0	6,844	0	0	0	42,009,000	05/01/2022
8002397		RALEIGH	NC		08/28/2015	4.350	62,525,722	0	51,013	0	0	0	101,210,890	05/01/2022
8002399		CALABASAS	CA		09/01/2016	4.010	12,969,151	0	3,984	0	0	0	27,604,000	07/01/2022
8002400		DRAPER	UT		10/01/2015	4.200	12,844,186	0	26,207	0	0	0	22,646,000	04/01/2022
8002401		DRAPER	UT		10/01/2015	4.200	15,024,162	0	30,655	0	0	0	25,058,000	04/01/2022
8002402		HENDERSON	NV		12/12/2017	4.110	59,513,969	0	11,053	0	0	0	106,296,000	10/01/2022
8002403		CULVER CITY	CA		10/28/2015	4.200	39,968,662	0	4,864	0	0	0	90,136,713	03/31/2022
8002404		NEW YORK	NY		10/01/2015	4.520	109,797,334	0	13,571	0	0	0	162,100,000	10/01/2022
8002407		NEW YORK	NY		12/12/2017	5.950	106,512,862	0	1,916	0	0	0	490,941,000	11/01/2022
8002408		MAYFIELD HEIGHTS	OH		11/02/2015	5.710	11,884,322	0	960	0	0	0	29,441,000	11/01/2022
8002409		MAYFIELD HEIGHTS	OH		11/02/2015	5.710	3,084,145	0	286	0	0	0	8,083,000	11/01/2022
8002411		CONCORD	NC		10/22/2015	4.150	1,976,486	0	363	0	0	0	3,669,800	10/01/2022
8002412		HOUSTON	TX		10/22/2015	4.150	20,483,588	0	3,760	0	0	0	30,726,800	10/01/2022
8002413		MECHANICSBURG	PA		10/22/2015	4.150	3,635,537	0	667	0	0	0	4,727,200	10/01/2022
8002414		PARSIPPANY	NJ		10/22/2015	4.150	32,813,561	0	23,417	0	(85,370)	0	71,094,600	10/01/2022
8002415		COLUMBUS	OH		10/22/2015	4.150	6,181,013	0	1,135	0	0	0	10,200,800	10/01/2022
8002416		LAS VEGAS	NV		10/22/2015	4.150	10,888,644	0	1,999	0	0	0	18,846,600	10/01/2022
8002418		BROOKLYN	NY		10/28/2015	5.450	65,866,139	0	12,160	0	0	0	99,428,000	11/01/2022
8002420		REDMOND	WA		11/03/2015	4.140	34,267,754	0	6,205	0	0	0	49,000,000	09/01/2022
8002423		NEW YORK	NY		11/06/2015	4.330	179,591,420	0	71,703	0	0	0	323,540,000	11/01/2022
8002424		PATCHOGUE	NY		12/08/2015	4.590	13,192,786	0	10,108	0	0	0	29,300,000	11/01/2022
8002425		SMITHFIELD	RI		12/04/2015	4.530	49,435,734	0	9,035	0	0	0	66,672,000	04/01/2022
8002426		PHILADELPHIA	PA		11/24/2015	4.900	23,904,249	0	7,347	0	0	0	31,000,000	09/01/2022
8002429		MIDDLETOWN	NY		12/12/2017	4.350	45,132,993	0	15,065	0	0	0	73,665,090	11/01/2022
8002435		CHARLOTTE	NC		01/11/2016	4.760	15,508,442	0	1,912	0	0	0	21,100,000	11/01/2022
8002436		NEW YORK	NY		02/12/2016	3.990	82,735,547	0	16,314	0	0	0	95,409,600	11/01/2022
8002438		WARRENVILLE	IL		01/27/2016	4.370	14,012,649	0	4,186	0	0	0	31,100,000	11/01/2022
8002439		SOUTH PLAINFIELD	NJ		12/12/2017	4.450	10,589,257	0	2,187	0	0	0	15,946,000	11/01/2022
8002444		PALO ALTO	CA		02/26/2016	4.670	25,455,221	0	8,305	0	0	0	40,750,000	11/01/2022
8002446		BRONX	NY		03/09/2016	4.260	16,122,714	0	2,892	0	0	0	23,040,000	11/01/2022
8002447		LEHI	UT		03/25/2016	4.620	40,040,389	0	10,273	0	0	0	74,100,000	05/01/2022
8002451		BETHLEHEM	PA		05/16/2016	4.330	28,037,862	0	4,257	0	0	0	38,900,000	11/01/2022
8002457		NEW YORK	NY		05/20/2016	3.840	215,156,301	0	218,701	0	0	0	229,950,000	11/01/2022
8002459		LITTLETON	CO		12/12/2017	4.070	28,465,739	0	4,983	0	0	0	45,974,000	06/24/2022
8002461		SAN DIEGO	CA		09/19/2016	4.000	33,265,530	0	5,356	0	0	0	57,266,500	06/01/2022
8002465		LEXINGTON	KY		12/12/2017	3.850	40,737,293	0	110,440	0	0	0	99,060,000	05/01/2022
8002466		HARTFORD	CT		02/16/2017	4.250	5,491,718	0	0	0	0	0	8,358,500	07/01/2022
8002469		SHREWSBURY	NJ		09/01/2016	4.450	26,565,221	0	2,716	0	0	0	46,900,000	11/01/2022
8002471		BOSTON	MA		08/24/2016	3.850	150,649,707	0	194,899	0	0	0	294,810,000	08/01/2022
8002472		CHICAGO	IL		07/28/2016	4.710	9,712,744	0	0	0	0	0	10,385,000	11/01/2022
8002473		SAN FRANCISCO	CA		08/25/2016	3.750	81,573,851	0	9,727	0	0	0	142,167,600	08/01/2022
8002475		LOS ANGELES	CA		02/16/2017	3.600	3,483,335	0	20,471	0	0	0	9,271,000	10/01/2022
8002476		LOS ANGELES	CA		09/29/2016	3.600	29,332,716	0	3,310	0	0	0	48,490,200	08/01/2022
8002477		DENVER	CO		10/05/2016	3.850	18,527,437	0	8,033	0	0	0	48,196,500	03/15/2022
8002483		RUSKIN	FL		09/01/2016	3.600	35,950,360	0	298,523	0	0	0	88,963,500	07/01/2022
8002485		GROVE CITY	OH		12/12/2017	4.084	61,792,529	0	30,301	0	0	0	107,750,400	06/01/2022
8002486		MIDLOTHIAN	VA		09/15/2016	3.680	29,396,938	0	109,498	0	(455,764)	0	67,900,000	05/01/2022
8002488		NEW YORK	NY		09/21/2016	4.400	48,161,148	0	4,196	0	0	0	103,100,000	10/01/2022
8002489		ALEXANDRIA	VA		09/27/2016	4.070	30,067,159	0	92,120	0	0	0	52,633,600	09/01/2022
8002490		DENVILLE	NJ		12/12/2017	3.950	26,091,662	0	13,890	0	(266,824)	0	42,500,000	02/15/2022
8002491		CHICAGO	IL		10/27/2016	3.400	40,012,664	0	5,887	0	0	0	62,608,000	06/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8002494		JERSEY CITY	NJ		11/21/2016	3.800	36,752,961	0	4,111	0	0	0	74,958,000	05/01/2022
8002497		SANTA BARBARA	CA		11/23/2016	4.170	92,377,199	0	14,159	0	0	0	148,770,000	04/01/2022
8002498		EASTON	PA		12/05/2016	4.880	15,319,710	0	2,847	0	0	0	22,713,600	11/01/2022
8002499		ANN ARBOR	MI		11/15/2016	4.500	16,536,123	0	4,987	0	0	0	19,113,500	05/01/2022
8002500		TAMPA	FL		12/08/2016	3.500	20,574,810	0	2,325	0	0	0	29,262,200	07/01/2022
8002501		VIRGINIA BEACH	VA		12/08/2016	4.000	11,512,319	0	1,352	0	0	0	17,526,000	10/01/2022
8002502		BEAR	DE		12/12/2016	4.250	19,245,491	0	5,338	0	0	0	29,718,000	09/01/2022
8002504		WHITTIER	CA		12/12/2017	4.050	23,931,629	0	7,082	0	0	0	36,700,000	11/01/2022
8002505		BREA	CA		02/14/2017	3.920	83,847,124	0	18,240	0	0	0	147,430,000	11/01/2022
8002511		WESTFORD	MA		12/15/2016	3.900	11,051,973	0	2,034	0	0	0	16,537,000	10/01/2022
8002512		BETHLEHEM	PA		02/15/2017	5.070	40,398,083	0	5,165	0	0	0	74,400,000	09/01/2022
8002513		BETHLEHEM	PA		02/15/2017	5.070	36,272,199	0	7,518	0	0	0	68,100,000	09/01/2022
8002515		BEAVERTON	OR		12/12/2017	4.620	65,144,862	0	17,476	0	0	0	127,100,000	09/01/2022
8002518		LAS VEGAS	NV		02/15/2017	4.620	17,048,179	0	4,891	0	0	0	43,200,000	09/01/2022
8002520		ATLANTA	GA		03/06/2017	5.400	47,939,208	0	15,994	0	0	0	96,114,700	06/01/2022
8002523		SCOTTSDALE	AZ		03/29/2017	4.360	39,509,775	0	8,335	0	0	0	55,252,000	11/01/2022
8002526		CHARLESTON	SC		12/12/2017	4.190	37,470,751	0	6,346	0	0	0	46,471,200	09/01/2022
8002529		NORTH BERGEN	NJ		03/29/2017	4.180	49,387,397	0	9,550	0	0	0	65,050,000	10/01/2022
8002530		WILKES-BARRE	PA		04/05/2017	4.880	22,286,892	0	6,387	0	0	0	35,750,000	11/01/2022
8002534		NEW YORK	NY		12/12/2017	4.270	64,927,487	0	4,522	0	0	0	212,081,490	10/01/2022
8002535		ALLENTOWN	PA		05/24/2017	4.420	29,752,932	0	4,545	0	0	0	38,287,800	11/01/2022
8002540		LOS ANGELES	CA		05/15/2017	4.081	90,737,280	0	0	0	0	0	148,201,704	11/01/2022
8002542		NEWBURGH	NY		06/29/2017	4.970	17,297,382	0	1,512	0	0	0	36,360,000	05/01/2022
8002543		HOUSTON	TX		05/26/2017	3.720	79,940,694	0	12,123	0	0	0	152,700,000	11/01/2022
8002548		MIRAMAR	FL		06/13/2017	4.040	3,131,913	0	8,043	0	0	0	5,751,000	05/01/2022
8002549		MIRAMAR	FL		06/13/2017	4.040	5,865,301	0	0	0	0	0	12,231,000	05/01/2022
8002550		MIRAMAR	FL		06/13/2017	4.040	11,519,238	0	0	0	0	0	23,733,000	05/01/2022
8002551		FORT LAUDERDALE	FL		06/13/2017	4.040	4,808,489	0	0	0	0	0	9,801,000	05/01/2022
8002552		MIAMI GARDENS	FL		06/13/2017	4.040	2,800,549	0	0	0	0	0	6,561,000	05/01/2022
8002553		MIAMI	FL		06/13/2017	4.040	2,959,070	0	0	0	0	0	6,399,000	05/01/2022
8002554		MIAMI	FL		06/13/2017	4.040	9,669,820	0	0	0	0	0	19,764,000	05/01/2022
8002555		DORAL	FL		06/13/2017	4.040	5,336,895	0	0	0	0	0	11,340,000	05/01/2022
8002556		MIAMI GARDENS	FL		06/13/2017	4.040	1,215,333	0	0	0	0	0	3,159,000	05/01/2022
8002557		MIAMI	FL		06/13/2017	4.040	7,133,474	0	0	0	0	0	11,664,000	05/01/2022
8002558		MIAMI	FL		06/13/2017	4.040	6,710,749	0	0	0	0	0	14,823,000	05/01/2022
8002559		MIAMI LAKES	FL		06/13/2017	4.040	7,080,633	0	0	0	0	0	16,848,000	05/01/2022
8002560		MIAMI LAKES	FL		06/13/2017	4.040	8,930,052	0	0	0	0	0	21,789,000	05/01/2022
8002561		DENVER	CO		06/26/2017	4.030	40,145,128	0	16,114	0	0	0	72,500,000	07/01/2022
8002562		NEW YORK	NY		06/22/2017	5.500	78,150,000	0	413,870	0	(390,750)	0	105,600,000	10/01/2022
8002563		PLYMOUTH	MN		08/03/2017	3.800	33,457,857	0	5,022	0	0	0	63,712,000	06/01/2022
8002565		WASHINGTON	DC		12/12/2017	3.500	62,729,502	0	11,217	0	0	0	77,000,000	08/02/2022
8002570		BURLINGTON	MA		09/07/2017	4.140	102,104,182	0	37,915	0	0	0	208,718,400	07/01/2022
8002586		WASHINGTON DC	DC		10/25/2017	3.960	59,202,000	0	0	0	0	0	96,089,400	08/01/2022
8002593		NEW YORK	NY		11/15/2017	3.690	47,561,767	0	4,639	0	0	0	95,955,665	10/01/2022
8002594		NEW YORK	NY		09/13/2018	4.290	14,360,930	0	0	0	0	0	28,913,029	10/01/2022
8002595		NEW YORK	NY		08/27/2021	3.600	22,132,693	0	0	0	0	0	44,581,306	10/01/2022
8002599		LYNNFIELD	MA		12/15/2017	4.840	99,099,660	0	0	0	0	0	175,539,509	08/01/2022
8002600		LYNNFIELD	MA		12/15/2017	4.260	12,386,043	0	84	0	0	0	21,941,391	08/01/2022
8002603		ATLANTA	GA		11/17/2017	3.840	51,872,331	0	5,306	0	0	0	89,200,000	10/01/2022
8002612		WASHINGTON	DC		01/12/2018	3.780	94,862,742	0	11,797	0	0	0	143,000,000	05/01/2022
8002613		HOUSTON	TX		01/22/2018	4.820	69,883,520	0	122,719	0	0	0	174,400,000	03/25/2022
8002614		CHICAGO	IL		01/26/2018	3.910	55,072,287	0	12,894	0	0	0	75,420,000	07/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8002616		FORT LAUDERDALE	FL		02/22/2018	4.000	33,968,639	0	5,256	0	0	0	55,400,000	07/01/2022
8002617		ELMHURST	IL		04/04/2018	3.880	46,750,000	0	0	0	0	0	86,600,000	05/01/2022
8002618		EVESHAM	NJ		06/14/2018	5.600	54,256,873	0	16,459	0	0	0	101,270,290	08/16/2022
8002619		HOUSTON	TX		03/29/2018	6.418	105,464,059	0	0	0	0	0	147,418,390	11/01/2022
8002623		HADDON TOWNSHIP	NJ		04/27/2018	4.375	50,009,358	0	2,954	0	0	0	93,500,000	06/01/2022
8002625		HOUSTON	TX		05/25/2018	4.140	42,447,368	0	8,921	0	0	0	81,500,000	10/01/2022
8002626		NEW YORK	NY		05/30/2018	5.099	165,725,804	0	36,410	0	0	0	139,164,060	12/21/2022
8002627		LOS ANGELES	CA		06/29/2018	4.160	30,448,863	0	6,148	0	0	0	41,000,000	11/01/2022
8002630		DORAL	FL		07/16/2018	4.380	18,855,357	0	4,942	0	0	0	26,058,000	06/01/2022
8002631		MIAMI	FL		07/16/2018	4.380	18,642,126	0	0	0	0	0	28,482,000	11/01/2022
8002632		MIAMI	FL		07/16/2018	4.380	10,532,530	0	0	0	0	0	16,968,000	11/01/2022
8002633		MIAMI	FL		07/16/2018	4.380	9,082,988	0	0	0	0	0	14,483,400	06/01/2022
8002634		MIAMI	FL		07/16/2018	4.380	6,771,558	0	0	0	0	0	11,817,000	06/01/2022
8002635		MIAMI	FL		07/16/2018	4.380	6,654,027	0	0	0	0	0	7,756,800	06/01/2022
8002636		MIAMI	FL		07/16/2018	4.380	5,948,845	0	0	0	0	0	8,423,400	06/01/2022
8002637		MIAMI LAKES	FL		06/21/2018	3.820	73,092,353	0	8,054	0	0	0	186,960,100	08/01/2022
8002640		NORTH BERGEN	NJ		07/12/2018	4.420	28,585,486	0	7,715	0	0	0	50,000,000	08/01/2022
8002642		ORLANDO	FL		06/26/2018	4.800	99,870,225	0	4,658	0	0	0	197,650,000	10/01/2022
8002643		HYATTSVILLE	MD		07/12/2018	4.330	39,861,742	0	1,844	0	0	0	83,300,000	07/01/2022
8002644		SAN LEANDRO	CA		06/22/2018	4.210	59,931,392	0	5,230	0	0	0	116,600,000	06/01/2022
8002647		JERSEY CITY	NJ		08/10/2018	4.520	129,792,752	0	15,966	0	0	0	189,352,100	06/01/2022
8002656		ORLANDO	FL		10/12/2018	4.440	33,765,082	0	2,883	0	0	0	64,400,000	06/01/2022
8002660		BOSTON	MA		09/05/2018	5.480	118,843,364	0	0	0	0	0	260,517,588	07/01/2022
8002661		BOSTON	MA		09/05/2018	5.480	68,525,312	0	966	0	0	0	111,990,600	10/01/2022
8002662		BOSTON	MA		12/26/2018	5.680	12,653,159	0	0	0	0	0	27,732,212	07/01/2022
8002664		DALLAS	TX		11/02/2018	5.390	90,828,536	0	97,159	0	0	0	215,900,000	08/01/2022
8002666		HARRISON	NJ		11/15/2018	4.750	69,909,737	0	13,457	0	0	0	91,300,000	10/01/2022
8002667		CHICAGO	IL		11/06/2018	4.430	83,130,954	0	3,579	0	0	0	111,694,929	10/01/2022
8002670		HOUSTON	TX		12/20/2018	4.430	148,707,134	0	34,973	0	0	0	321,600,000	07/01/2022
8002672		NEW YORK	NY		01/15/2019	4.460	75,010,063	0	6,592	0	0	0	100,802,800	11/01/2022
8002673		BROOKLYN	NY		02/05/2019	4.340	186,235,432	0	16,150	0	0	0	253,565,200	11/01/2022
8002676		SUWANEE	GA		01/25/2019	4.440	32,784,147	0	4,765	0	0	0	59,100,000	11/01/2022
8002678		NEW YORK	NY		01/29/2019	8.771	114,649,625	0	573,898	0	(91,819)	0	311,831,040	11/01/2022
8002679		ABERDEEN	NJ		03/06/2019	4.380	51,938,184	0	4,701	0	0	0	84,500,000	07/01/2022
8002680		QUEENS	NY		03/13/2019	4.410	50,386,978	0	4,828	0	0	0	72,400,000	08/01/2022
8002682		JERSEY CITY	NJ		07/01/2019	5.420	139,166,312	0	29,974	0	0	0	225,651,800	11/01/2022
8002683		NEW YORK	NY		03/20/2019	4.150	59,637,605	0	269,801	0	0	0	96,591,950	11/01/2022
8002685		AVENEL	NJ		04/05/2019	4.310	34,201,950	0	6,522	0	0	0	54,606,000	11/01/2022
8002687		COLLEGE STATION	TX		04/15/2019	4.890	18,372,901	0	3,973	0	0	0	26,900,000	10/01/2022
8002688		CORONA	CA		09/05/2019	4.000	68,200,405	0	13,780	0	0	0	129,010,000	08/01/2022
8002691		CONROE	TX		06/19/2019	3.750	38,691,833	0	8,215	0	0	0	55,000,000	05/01/2022
8002695		WASHINGTON	DC		08/12/2019	5.340	78,890,341	0	31,941	0	0	0	136,006,800	11/01/2022
8002696		LOS ANGELES	CA		07/03/2019	3.000	120,700,000	0	0	0	0	0	586,300,000	08/01/2022
8002697		NEW YORK	NY		07/29/2019	6.712	55,340,084	0	0	0	0	0	96,605,940	10/01/2022
8002703		JERSEY CITY	NJ		09/13/2019	3.810	137,700,000	0	0	0	0	0	194,004,000	05/01/2022
8002705		OSSINING	NY		09/16/2019	4.100	63,133,825	0	(25,156)	0	0	0	81,476,640	06/01/2022
8002706		YONKERS	NY		09/16/2019	4.100	101,490,786	0	(56,874)	0	0	0	148,264,200	08/01/2022
8002707		YONKERS	NY		09/16/2019	4.100	18,779,832	0	1,881	0	0	0	30,798,000	06/01/2022
8002709		NEW YORK	NY		09/19/2019	3.730	106,605,705	0	5,409	0	0	0	182,661,840	11/01/2022
8002711		JERSEY CITY	NJ		09/26/2019	3.250	264,848,847	0	82,559	0	0	0	363,700,000	10/01/2022
8002712		DURHAM	NC		10/22/2019	4.470	4,636,499	0	347	0	0	0	9,474,701	07/01/2022
8002714		JERSEY CITY	NJ		11/01/2019	6.720	105,356,422	0	478,846	0	0	0	230,184,000	10/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8002715		HARRISON	NJ		10/24/2019	3.650	47,942,000	0	4,423	0	0	0	72,082,600	06/01/2022
8002719		MURFREESBORO	TN		11/18/2019	3.400	6,416,952	0	799	0	0	0	12,045,000	10/01/2022
8002721		SAMMAMISH	WA		11/19/2019	3.120	41,638,711	0	14,915	0	0	0	70,100,000	11/01/2022
8002722		NEW YORK	NY		11/25/2019	2.630	92,891,500	0	0	0	0	0	320,210,600	11/01/2022
8002724		CARSON	CA		11/22/2019	3.150	27,450,339	0	6,608	0	0	0	52,500,000	11/01/2022
8002725		SPARKS	NV		11/05/2019	3.650	33,460,541	0	9,612	0	0	0	60,300,000	10/01/2022
8002726		NEW YORK	NY		12/05/2019	6.238	72,702,928	0	4,278	0	0	0	130,029,268	07/01/2022
8002728		NEW YORK	NY		11/27/2019	3.340	34,361,605	0	8,231	0	0	0	58,719,400	10/01/2022
8002729		NEW YORK	NY		12/09/2019	3.080	30,993,750	0	0	0	0	0	69,513,000	11/01/2022
8002731		KEARNY	NJ		12/20/2019	5.590	52,179,541	0	6,653	0	0	0	123,050,077	08/30/2022
8002732		KEARNY	NJ		01/01/2022	4.500	7,931,181	0	0	0	0	0	18,649,923	08/30/2022
8002733		COSTA MESA	CA		12/19/2019	3.710	31,316,473	0	3,727	0	0	0	69,920,000	11/01/2022
8002735		WOODFIN	NC		01/24/2020	4.000	33,887,439	0	1,482	0	0	0	64,900,000	10/01/2022
8002736		DALLAS	TX		12/10/2019	3.810	43,973,434	0	6,225	0	0	0	87,200,000	10/01/2022
8002738		FARMERS BRCH/ADDISON	TX		01/14/2020	3.810	47,171,925	0	11,057	0	0	0	87,900,000	10/01/2022
8002739		GAINESVILLE	FL		01/24/2020	3.500	53,440,451	0	7,588	0	0	0	75,500,000	06/01/2022
8002740		CHARLOTTE	NC		01/27/2020	3.500	38,741,076	0	3,793	0	0	0	73,530,000	11/01/2022
8002741		CLEVELAND	OH		12/13/2019	4.860	14,175,892	0	0	0	0	0	23,900,000	10/01/2022
8002744		RALEIGH	NC		03/10/2020	4.670	75,116,326	0	38,795	0	0	0	138,087,000	11/01/2022
8002746		LOS ANGELES	CA		02/19/2020	3.320	63,164,484	0	29,279	0	0	0	96,794,270	11/01/2022
8002749		LINDEN	NJ		03/30/2020	7.870	81,690,617	0	230,902	0	0	0	132,700,000	11/01/2022
8002750		NEW YORK	NY		03/02/2020	6.530	65,241,399	0	47,693	0	0	0	139,050,000	11/01/2022
8002779		NEW YORK	NY		07/02/2020	3.750	111,279,200	0	10,683	0	0	0	243,332,500	07/01/2022
8002781		BOSTON	MA		10/24/2022	7.620	34,434,089	0	154,139	0	(563,016)	0	0	05/16/2022
8002783		CHICAGO	IL		08/12/2020	3.530	90,313,898	0	97,442	0	0	0	103,550,417	11/01/2022
8002801		SEATTLE	WA		04/28/2022	3.890	14,134,341	0	7,140	0	0	0	61,541,200	11/01/2022
8002806		AUSTIN	TX		03/24/2021	7.238	18,156,502	0	23,662	0	0	0	154,070,760	04/28/2022
8002807		QUEENS	NY		03/11/2021	3.300	38,694,900	0	13,155	0	0	0	71,534,820	05/01/2022
8002808		PHILADELPHIA	PA		04/19/2021	3.250	50,258,776	0	5,848	0	0	0	97,249,140	06/01/2022
8002809		ORLANDO	FL		05/13/2021	2.890	47,340,494	0	23,764	0	0	0	78,868,480	07/01/2022
8002810		CHICAGO	IL		03/23/2021	3.000	27,784,518	0	3,016	0	0	0	46,138,080	11/11/2022
8002817		SCHAUMBURG	IL		06/09/2022	4.130	15,604,084	0	10,553	0	0	0	55,002,200	09/20/2022
8002819		NEW YORK	NY		04/30/2021	7.770	71,683,015	0	298,632	0	0	0	137,177,460	04/01/2022
8002820		RALEIGH	NC		05/25/2021	3.430	4,278,868	0	801	0	0	0	7,099,300	05/01/2022
8002821		AURORA	CO		10/03/2022	4.440	3,968,193	0	8,458	0	0	0	51,535,320	04/14/2022
8002824		CHARLESTON	SC		05/28/2021	3.460	5,288,329	0	622	0	0	0	8,662,230	05/01/2022
8002825		BROOKLYN	NY		08/10/2021	7.720	35,473,650	0	259,808	0	0	0	95,741,100	05/01/2022
8002827		HOUSTON	TX		05/27/2021	7.072	38,984,400	0	82,719	0	0	0	55,177,920	05/01/2022
8002828		RALEIGH	NC		09/23/2022	7.720	15,683,909	0	41,121	0	0	0	132,539,840	04/15/2022
8002829		FONTANA	CA		06/16/2021	3.660	43,991,815	0	11,050	0	0	0	91,751,590	06/01/2022
8002830		BELLINGHAM	MA		08/03/2021	5.760	9,794,777	0	9,372	0	0	0	27,489,000	06/01/2022
8002832		SEATTLE	WA		08/06/2021	4.420	10,038,368	0	24,957	0	0	0	103,575,100	07/01/2022
8002836		SEATTLE	WA		12/15/2022	3.790	1,129,385	0	0	0	0	0	110,387,373	07/18/2022
8002839		SUGAR LAND	TX		08/20/2021	3.690	27,694,795	0	4,812	0	0	0	48,986,170	06/01/2022
8002842		EATONTOWN	NJ		10/13/2021	10.120	44,929,901	0	269,963	0	0	0	106,914,000	05/01/2022
8002843		CHICAGO	IL		08/05/2021	3.430	4,950,774	0	524	0	0	0	8,292,500	05/01/2022
8002844		HARRISON	NJ		08/23/2021	3.370	24,967,776	0	6,760	0	0	0	37,495,500	07/01/2022
8002847		MOUNT PLEASANT	SC		09/23/2021	3.380	25,953,647	0	3,996	0	0	0	54,862,110	08/01/2022
8002848		BROOKLYN	NY		10/12/2021	8.370	36,953,875	0	364,636	0	0	0	151,184,160	08/01/2022
8002849		MIAMI BEACH	FL		10/15/2021	8.020	49,785,179	0	293,037	0	0	0	91,806,660	09/01/2022
8002851		LEXINGTON	MA		10/25/2021	3.400	55,082,493	0	14,658	0	0	0	111,328,980	09/01/2022
8002852		FORT WAYNE	IN		10/07/2021	6.487	50,013,452	0	149,078	0	0	0	64,545,830	10/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8002853		FORT WAYNE	IN		10/07/2021	6.487	65,813,567	0	0	0	0	0	73,986,842	10/01/2022
8002854		VANDALIA	OH		10/07/2021	6.487	65,367,534	0	149,398	0	0	0	75,499,445	10/01/2022
8002855		VANDALIA	OH		10/07/2021	6.487	50,601,264	0	0	0	0	0	58,452,330	10/01/2022
8002857		MARKHAM	IL		12/06/2021	2.750	31,804,931	0	3,729	0	0	0	65,000,000	10/01/2022
8002858		EDISON	NJ		12/09/2021	3.080	72,068,882	0	7,793	0	0	0	128,148,500	10/01/2022
8002875		HARRISON	NJ		11/23/2021	3.288	46,333,307	0	26,057	0	0	0	63,484,898	10/01/2022
8002877		NEW YORK	NY		11/29/2021	3.340	9,729,676	0	964	0	0	0	43,235,325	11/01/2022
8002883		GREENWICH	CT		12/10/2021	2.920	38,308,400	0	0	0	0	0	50,169,270	11/01/2022
8002884		CHICAGO	IL		12/14/2021	6.637	4,487,108	0	13,894	0	0	0	6,491,670	08/01/2022
8002886		DENVER	CO		12/20/2021	7.970	25,027,471	0	141,841	0	0	0	36,029,700	10/01/2022
8002889		MIAMI	FL		06/03/2022	7.870	10,815,194	0	47,934	0	0	0	103,763,620	09/01/2022
8002890		PENSACOLA	FL		12/17/2021	3.020	35,028,572	0	5,962	0	0	0	54,598,757	11/01/2022
8002892		JERSEY CITY	NJ		03/29/2022	3.990	6,419,939	0	2,915	0	0	0	131,984,640	11/01/2022
8002893		SALT LAKE CITY	UT		02/10/2022	3.290	48,707,661	0	5,274	0	0	0	87,527,620	11/01/2022
8002894		GREENVILLE	DE		03/04/2022	3.510	29,592,395	0	6,568	0	0	0	47,500,000	11/01/2022
8002895		HENDERSON	NV		02/17/2022	3.050	34,278,059	0	2,809	0	0	0	50,173,110	11/01/2022
8002896		COMMERCE	CA		03/22/2022	3.520	58,255,159	0	6,839	0	0	0	112,954,320	11/01/2022
8002899		FORT MYERS	FL		02/02/2022	2.980	25,592,404	0	6,379	0	0	0	39,500,600	11/01/2022
8002900		BOSTON	MA		03/24/2022	7.834	21,467,796	0	91,010	0	0	0	500,874,060	01/28/2022
8002901		JERSEY CITY	NJ		06/16/2022	8.074	5,638,112	0	36,295	0	0	0	419,061,652	03/01/2022
8002902		GROVEPORT	OH		03/21/2022	3.040	36,865,246	0	2,146	0	0	0	90,500,000	02/11/2022
8002905		CLEARWATER	FL		03/24/2022	4.040	55,313,299	0	6,135	0	0	0	95,722,000	02/09/2022
8002907		BIRMINGHAM	AL		04/08/2022	3.110	130,813,186	0	3,323	0	0	0	218,125,740	02/28/2022
8002908		SAN MARCOS	TX		02/24/2022	6.109	47,409,994	0	208,693	0	0	0	72,208,100	11/01/2022
8002910		WEYMOUTH	MA		03/24/2022	3.230	49,929,462	0	4,462	0	0	0	84,600,000	03/03/2022
8002911		AUSTIN	TX		04/07/2022	3.350	45,900,702	0	3,252	0	0	0	95,210,200	12/30/2021
8002913		BRENTWOOD	TN		04/07/2022	3.350	43,821,861	0	2,833	0	0	0	72,641,400	01/11/2022
8002916		WEST WINDSOR TWNSHIP	NJ		04/14/2022	3.100	40,902,705	0	5,205	0	0	0	1,338,240,000	03/08/2022
8002917		NEW YORK	NY		04/22/2022	4.220	232,299,649	0	19,183	0	0	0	434,484,000	04/07/2022
8002918		LONG BEACH	CA		04/28/2022	3.540	77,677,937	0	15,137	0	0	0	167,846,400	02/04/2022
8002919		JACKSONVILLE	FL		04/06/2022	3.540	48,904,602	0	7,802	0	0	0	86,000,000	02/08/2022
8002921		VERONA	NJ		05/27/2022	4.950	11,971,034	0	1,034	0	0	0	18,650,000	03/14/2022
8002922		BOULDER	CO		05/09/2022	3.550	20,773,312	0	3,157	0	0	0	34,416,200	01/11/2022
8002926		FREMONT	CA		05/25/2022	7.737	103,302,951	0	406,548	0	(13,030)	0	202,635,000	04/15/2022
8002927		CULVER CITY	CA		05/06/2022	4.200	14,512,165	0	2,530	0	0	0	32,776,986	03/31/2022
8002928		BOSTON	MA		06/29/2022	6.817	47,695,565	0	132,968	0	0	0	373,996,930	04/14/2022
8002930		METRO AIR PARK	CA		05/26/2022	3.780	272,648,406	0	8,478	0	0	0	556,570,280	05/17/2022
8002932		OLD BRIDGE	NJ		06/15/2022	9.074	90,678,354	0	795,467	0	0	0	221,359,461	02/23/2022
8002933		OLD BRIDGE	NJ		06/15/2022	9.074	19,274,766	0	0	0	0	0	150,010,862	02/23/2022
8002934		OLD BRIDGE	NJ		06/15/2022	9.074	131,552	0	0	0	0	0	119,963,004	02/23/2022
8002935		OLD BRIDGE	NJ		06/15/2022	9.074	38,272	0	0	0	0	0	33,451,405	02/23/2022
8002936		OLD BRIDGE	NJ		06/15/2022	9.074	11,342,304	0	0	0	0	0	108,793,022	02/23/2022
8002937		OLD BRIDGE	NJ		06/15/2022	9.074	2,908,870	0	0	0	0	0	48,638,999	02/23/2022
8002938		OLD BRIDGE	NJ		06/15/2022	9.074	693,511	0	0	0	0	0	47,653,533	02/23/2022
8002939		OLD BRIDGE	NJ		06/15/2022	9.074	5,671,095	0	0	0	0	0	80,132,046	02/23/2022
8002940		OLD BRIDGE	NJ		06/15/2022	9.074	71,427	0	0	0	0	0	69,774,440	02/23/2022
8002941		OLD BRIDGE	NJ		06/15/2022	9.074	79,097	0	0	0	0	0	79,532,695	02/23/2022
8002942		OLD BRIDGE	NJ		06/15/2022	9.074	21,394	0	0	0	0	0	21,340,534	02/23/2022
8002943		QUEENS	NY		08/05/2022	4.630	61,776,175	0	1,234	0	0	0	140,783,675	06/30/2022
8002944		MORRIS PLAINS	NJ		08/05/2022	4.630	34,541,607	0	460	0	0	0	71,388,100	06/30/2022
8002945		AZUSA	CA		07/13/2022	5.000	19,766,359	0	1,345	0	0	0	35,420,700	06/20/2022
8002946		WOOD-RIDGE	NJ		07/01/2022	8.374	4,379,350	0	31,197	0	0	0	63,479,040	06/08/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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8002949		NEW YORK	NY		10/03/2022	7.640	29,388,675	0	68,472	0	0	0	190,689,351	05/24/2022
8002950		YORK	PA		09/29/2022	4.280	65,190,530	0	1,360	0	0	0	104,791,101	08/08/2022
8002951		AUSTIN	TX		08/22/2022	5.000	6,312,602	0	160	0	0	0	12,768,883	08/18/2022
8002953		ATLANTA	GA		10/26/2022	7.624	1,159,049	0	0	0	0	0	178,642,901	09/01/2022
8002954		NEW YORK	NY		09/02/2022	7.734	194,684,820	0	531,256	0	0	0	956,421,493	08/03/2022
8002955		EVESHAM	NJ		09/23/2022	5.600	7,959,353	0	329	0	0	0	18,529,709	08/16/2022
8002962		RANCHO PALOS VERDES	CA		12/16/2022	8.676	126,957,242	0	0	0	0	0	275,040,924	10/17/2022
8880001555		THE WOODLANDS	TX		05/24/2022	4.390	44,992,500	0	2,143	0	0	0	72,630,750	05/20/2022
8880002555		POOLER	GA		07/13/2022	4.520	58,995,134	0	134	0	0	0	131,800,000	06/10/2022
8880003555		MADISON	AL		06/29/2022	7.124	67,478,010	0	173,561	0	0	0	106,591,800	06/22/2022
8880004555		BOULDER	CO		07/27/2022	5.560	33,782,100	0	1,919	0	0	0	68,835,000	07/19/2022
8880005555		BOULDER	CO		07/27/2022	5.560	24,200,000	0	1,375	0	0	0	50,500,000	07/19/2022
8880006555		MONTCLAIR	CA		08/05/2022	7.124	23,692,303	0	49,303	0	0	0	49,000,000	08/03/2022
8880007555		SEATTLE	WA		10/19/2022	7.484	134,059,665	0	134,686	0	0	0	273,169,648	06/28/2022
8880008555		LOS ANGELES	CA		09/16/2022	5.200	9,999,990	0	0	0	0	0	17,499,983	08/29/2022
8880009555		WILLIAMSBURG	VA		11/22/2022	6.480	59,982,263	0	0	0	0	0	97,976,950	10/07/2022
8880010555		COLUMBIA	MD		11/21/2022	5.680	98,995,780	0	0	0	0	0	135,300,025	10/14/2022
8880011555		ASTORIA	NY		12/14/2022	7.368	160,453,370	0	0	0	0	0	281,207,568	11/04/2022
8880012555		AKRON	OH		12/06/2022	5.940	194,978,031	0	0	0	0	0	286,078,574	11/16/2022
8880013555		DENVER	CO		12/20/2022	6.730	50,995,000	0	0	0	0	0	94,500,000	11/02/2022
8880014555		SHERMAN OAKS	CA		12/20/2022	6.100	90,995,000	0	0	0	0	0	181,000,000	11/07/2022
COL0059555		WARWICK	RI		09/16/2022	9.124	19,347,203	0	38,439	0	0	0	82,253,635	07/25/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							21,844,131,245	0	33,989,338	0	(13,818,499)	(484,832,744)	46,800,553,161	XXX
8002674		BROOKLYN	NY		02/05/2019	4.340	26,635,000	0	0	0	0	0	36,223,600	11/01/2022
8002723		NEW YORK	NY		11/25/2019	2.630	92,891,500	0	0	0	0	0	320,210,600	11/01/2022
8002730		NEW YORK	NY		12/09/2019	3.080	30,993,750	0	0	0	0	0	69,513,000	11/01/2022
8002754		GAINESVILLE	FL		05/06/2020	6.370	9,680,659	0	34,124	0	0	0	31,083,000	04/01/2022
8002765		BURLINGTON	WA		02/17/2022	6.620	18,172,809	0	103,078	0	0	0	40,009,400	06/01/2022
8002766		SAN ANTONIO	TX		05/06/2020	6.620	25,313,134	0	236,501	0	(8,966)	0	46,863,600	05/01/2022
8002925		JURUPA VALLEY	CA		05/11/2022	9.316	147,043,305	0	682,009	0	0	0	211,722,488	02/11/2022
8002929		BOSTON	MA		06/29/2022	12.595	6,934,629	0	33,238	0	0	0	55,258,186	04/14/2022
8002948		ALBUQUERQUE	NM		08/09/2022	9.336	104,597,052	0	101,648	0	0	0	169,287,974	08/03/2022
0699999. Mortgages in good standing - Mezzanine Loans							462,261,838	0	1,190,598	0	(8,966)	0	980,171,848	XXX
0899999. Total Mortgages in good standing							24,779,283,424	0	34,411,938	0	(13,827,465)	(484,832,744)	52,129,838,059	XXX
2008782		NEW BERLIN	WI		11/21/2019	3.929	516,581	0	419	0	0	0	888,000	03/15/2022
2003769		COEUR D ALENE	ID		12/23/2022	5.940	396,153	0	(37)	0	0	0	1,245,000	02/15/2022
2016770		VACAVILLE	CA		12/23/2022	6.870	373,585	0	(113)	0	0	0	898,000	03/15/2022
2002315		LONG VALLEY	NJ		12/23/2022	5.957	181,288	0	(21)	0	0	0	447,900	07/27/2021
2002439		CRANFORD	NJ		12/23/2022	6.027	257,111	0	(21)	0	0	0	438,000	03/15/2022
2014307		COCKEYSVILLE	MD		12/23/2022	5.751	393,918	0	(36)	0	0	0	580,000	08/18/2021
2025635		ALEXANDRIA	VA		04/18/2018	3.906	927,842	0	(9,815)	0	0	0	1,550,000	02/15/2022
2013905		SALINAS	CA		12/23/2022	5.949	394,935	0	(80)	0	0	0	1,062,000	03/15/2022
2023838		SOUTH SAN FRANCISCO	CA		04/18/2018	3.780	487,113	0	(207)	0	0	0	1,355,000	03/15/2022
3113872		WASHINGTON	DC		12/23/2022	5.515	508,488	0	(54)	0	0	0	1,162,000	03/15/2022
2005841		SUGAR LAND	TX		05/26/2017	3.701	437,834	0	75	0	0	0	744,000	03/15/2022
2009260		WOODLAND HILLS	CA		05/26/2017	4.033	927,251	0	0	0	0	0	1,650,300	03/15/2022
2018829		DUBLIN	CA		05/26/2017	3.751	710,122	0	(68)	0	0	0	1,287,000	03/15/2022
2024688		MT PLEASANT	SC		05/26/2017	3.764	587,066	0	502	0	0	0	1,162,800	03/15/2022
2030920		BAKERSFIELD	CA		05/26/2017	4.670	468,301	0	0	0	0	0	851,000	03/15/2022
2027282		KAILUA	HI		05/26/2017	3.573	867,307	0	(240)	0	0	0	2,053,200	03/15/2022
2008856		PARKLAND	FL		05/26/2017	3.757	461,242	0	(56)	0	0	0	1,060,900	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3122943		SANTA ANA	CA		12/23/2022	5.403	519,586	0	(61)	0	0	0	1,320,900	03/15/2022
3122135		OLD WESTBURY	NY		08/10/2021	3.729	1,233,011	0	(239)	0	0	0	2,459,700	03/15/2022
1199999. Restructured mortgages - Residential mortgages-all other							10,648,734	0	(10,052)	0	0	0	22,215,700	XXX
8002177		DESTIN	FL		12/12/2017	4.200	56,851,496	0	7,185	0	0	0	57,238,100	01/26/2022
8002358		DESTIN	FL		12/12/2017	3.800	20,434,634	0	2,979	0	0	0	14,726,600	01/26/2022
8002456		WASHINGTON	DC		12/12/2017	4.060	33,527,427	0	6,174	0	0	0	49,276,000	02/15/2022
8002503		FORT WORTH	TX		12/21/2016	4.250	37,804,141	0	15,428	0	0	0	42,406,000	11/01/2022
8002669		LOS ANGELES	CA		12/07/2018	5.876	143,337,740	0	0	0	0	0	270,872,000	03/01/2021
8002811		NEW YORK	NY		01/01/2021	4.660	22,000,000	0	0	0	0	0	26,334,736	04/01/2022
8002812		NEW YORK	NY		01/01/2021	0.000	13,440,724	0	0	0	0	0	16,088,996	04/01/2022
1399999. Restructured mortgages - Commercial mortgages-all other							327,396,162	0	31,766	0	0	0	476,942,432	XXX
8002774		WASHINGTON	DC		07/02/2020	4.500	67,399,867	0	0	0	0	0	88,916,472	04/01/2022
8002775		WASHINGTON	DC		07/02/2020	4.500	66,947,944	0	0	0	0	0	89,364,754	04/01/2022
8002813		NEW YORK	NY		01/01/2021	6.000	4,049,838	0	0	0	0	0	9,576,267	04/01/2022
1499999. Restructured mortgages - Mezzanine Loans							138,397,649	0	0	0	0	0	187,857,493	XXX
1699999. Total - Restructured Mortgages							476,442,545	0	21,714	0	0	0	687,015,625	XXX
3129493		NEW BRAUNFELS	TX		08/16/2021	3.725	181,150	0	(87)	0	0	0	345,000	08/12/2022
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							181,150	0	(87)	0	0	0	345,000	XXX
7777001		HAMILTON	CAN		03/30/2015	4.000	10,593,638	0	0	0	0	(724,950)	6,445,695	12/12/2022
7777005		SUDBURY	CAN		01/25/2016	4.170	113,546	0	0	0	0	(904,481)	113,703	12/05/2022
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							10,707,184	0	0	0	0	(1,629,431)	6,559,398	XXX
2499999. Total - Mortgages with overdue interest over 90 days							10,888,334	0	(87)	0	0	(1,629,431)	6,904,398	XXX
2010815		SHELBURNE	VT		05/26/2017	4.161	521,147	0	0	0	0	0	890,000	06/09/2022
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other							521,147	0	0	0	0	0	890,000	XXX
8002287		CHICAGO	IL		12/12/2017	4.650	158,184,599	0	(71,129)	0	0	0	118,000,000	08/02/2022
2999999. Mortgages in the process of foreclosure-Commercial mortgages-all other							158,184,599	0	(71,129)	0	0	0	118,000,000	XXX
3299999. Total - Mortgages in the process of foreclosure							158,705,746	0	(71,129)	0	0	0	118,890,000	XXX
3399999 - Totals							25,425,320,049	0	34,362,436	0	(13,827,465)	(486,462,175)	52,942,648,082	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3113959	ATLANTA	GA		12/23/2022	6.011	374,780	0	594,700
2026721	ROSWELL	GA		12/23/2022	6.011	349,060	0	800,000
3113925	PORTLAND	OR		12/23/2022	5.656	376,727	0	908,000
3114316	RIVERSIDE	CA		12/23/2022	7.296	331,886	0	732,000
3114208	ARLINGTON	VA		12/23/2022	5.577	411,161	0	1,311,000
2031350	ATLANTA	GA		12/23/2022	5.702	448,500	0	950,000
2019895	TUALATIN	OR		12/23/2022	6.898	375,679	0	1,472,800
2014280	SETAUKET	NY		12/23/2022	6.365	359,546	0	925,000
2001667	RARITAN	NJ		12/23/2022	6.115	102,841	0	307,000
2002771	AMISSVILLE	VA		12/23/2022	6.210	271,768	0	661,000
2001822	PHILADELPHIA	PA		12/23/2022	6.139	91,576	0	327,000
2025703	DOYLESTOWN	PA		12/23/2022	5.541	329,068	0	851,000
2002183	NORTH ARLINGTON	NJ		12/23/2022	6.132	212,422	0	524,000
2003492	LOS BANOS	CA		12/23/2022	6.196	118,633	0	391,000
2003060	ROLESVILLE	NC		12/23/2022	6.160	195,196	0	487,000
2002985	MANASSAS	VA		12/23/2022	6.219	201,807	0	425,000
2003204	FORT WAYNE	IN		12/23/2022	6.058	49,450	0	172,000
2001962	FREEPORT	NY		12/23/2022	6.034	117,594	0	513,000
2003398	ROCKAWAY	NJ		12/23/2022	6.268	161,370	0	357,000
2020417	AUSTIN	TX		12/23/2022	6.169	529,037	0	1,490,400
2002909	CHESAPEAKE	VA		12/23/2022	6.243	232,739	0	489,000
2002835	BRENTWOOD	NY		12/23/2022	6.216	128,343	0	443,000
2027469	GEORGETOWN	TX		12/23/2022	16.744	77,702	0	910,000
2002352	MATAWAN	NJ		12/23/2022	6.157	396,520	0	880,000
2003140	BOONTON TOWNSHIP	NJ		12/23/2022	6.187	261,881	0	542,000
2011728	ALEXANDRIA CITY	VA		12/23/2022	5.690	357,022	0	998,000
2016079	MOUNT PLEASANT	SC		12/23/2022	5.839	341,766	0	939,000
2003395	STERLING	VA		12/23/2022	6.292	368,999	0	746,000
2000001	PLANO	TX		12/23/2022	5.988	82,404	0	333,000
2002283	JERSEY CITY	NJ		12/23/2022	6.303	261,903	0	514,000
2003260	FREDERICKSBURG	VA		12/23/2022	6.205	153,696	0	347,000
2025000	SEATTLE	WA		12/23/2022	6.150	453,788	0	1,041,000
2003304	NORFOLK	VA		12/23/2022	6.447	146,069	0	401,000
2010479	CLARKSVILLE	MD		12/23/2022	6.208	478,479	0	1,044,000
2024931	GOLETA	CA		12/23/2022	5.974	580,543	0	1,489,200
2025121	LARGO	FL		12/23/2022	6.021	372,951	0	750,000
2017835	PACIFICA	CA		12/23/2022	5.851	488,344	0	1,497,200
2003500	CLARKSBURG	WV		12/23/2022	6.207	97,790	0	1,195,000
2002611	HICKSVILLE	NY		12/23/2022	6.323	266,546	0	687,000
2016332	HOUSTON	TX		12/23/2022	5.895	651,346	0	1,023,800
2004074	CHICAGO	IL		12/23/2022	5.955	451,563	0	840,000
2026663	CHICAGO	IL		12/23/2022	6.041	395,626	0	861,000
2003481	WESTMINSTER	CO		12/23/2022	6.382	96,750	0	357,000
2001704	LEESBURG	VA		12/23/2022	7.254	113,971	0	355,000
2002447	NEWARK	NJ		12/23/2022	6.370	116,078	0	347,000
2003769	COEUR D ALENE	ID		12/23/2022	5.940	396,190	0	1,245,000
2003714	PEORIA	AZ		12/23/2022	6.249	144,075	0	468,000
2002866	LIVE OAK	TX		12/23/2022	6.198	136,241	0	322,000
2002777	AUSTIN	TX		12/23/2022	6.310	139,330	0	597,000
2027161	TRACY	CA		12/23/2022	5.537	432,691	0	1,331,400
2003420	TABERNACLE	NJ		12/23/2022	6.085	145,163	0	349,000
2024492	WEST JEFFERSON	OH		12/23/2022	5.547	451,890	0	1,366,500
2003320	CHANTILLY	VA		12/23/2022	6.201	337,868	0	732,000
2010568	DENVER	CO		12/23/2022	5.895	493,061	0	1,586,000
2003430	WASHINGTON	DC		12/23/2022	6.201	346,302	0	615,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
2014379	GIG HARBOR	WA		12/23/2022	6.343	327,899	0	1,095,100
2002486	EDMUND	OK		12/23/2022	6.124	224,553	0	387,000
2001895	BRIDGEWATER	NJ		12/23/2022	6.117	349,337	0	695,000
2014756	OKATIE	SC		12/23/2022	6.145	592,334	0	1,192,000
2022434	FRISCO	TX		12/23/2022	6.518	256,059	0	951,000
2013889	EAST RUTHERFORD	NJ		12/23/2022	6.136	318,623	0	742,000
2024895	DENVER	CO		12/23/2022	5.547	446,424	0	1,285,900
2003748	STANHOPE	NJ		12/23/2022	6.074	173,211	0	439,000
2001846	GRESHAM	OR		12/23/2022	6.189	166,971	0	545,000
2020642	LAS VEGAS	NV		12/23/2022	6.015	491,398	0	1,260,500
2003706	EDMONDS	WA		12/23/2022	6.459	503,417	0	1,503,600
2003131	SANFORD	NC		12/23/2022	6.113	180,632	0	456,000
2002792	BRISTOW	VA		12/23/2022	6.175	391,495	0	810,000
2019863	NASHVILLE	TN		12/23/2022	6.226	351,320	0	1,055,000
2011235	EAGLE	ID		12/23/2022	5.655	381,938	0	1,502,900
2026685	FRANKLIN	TN		12/23/2022	5.558	563,959	0	1,374,600
2020472	SAN ANTONIO	TX		12/23/2022	6.926	301,235	0	1,033,600
2003569	CHARLOTTE	NC		12/23/2022	6.260	254,541	0	625,000
2002115	INDIAN HEAD	MD		12/23/2022	6.223	116,361	0	289,000
2002698	FORT WORTH	TX		12/23/2022	6.198	142,049	0	408,000
2023234	CHINO HILLS	CA		12/23/2022	6.421	419,745	0	893,000
2002315	LONG VALLEY	NJ		12/23/2022	5.958	181,308	0	447,900
2015040	AUBURN	WA		12/23/2022	6.330	598,272	0	1,647,000
2011868	OAKLAND	CA		12/23/2022	5.797	573,365	0	1,397,000
2013060	RIDGEWOOD	NJ		12/23/2022	5.959	437,922	0	964,000
2024859	MAHWAH	NJ		12/23/2022	6.076	485,611	0	979,000
2003863	HOUSTON	TX		12/23/2022	5.865	350,203	0	722,500
2003450	CEDAR GROVE	NJ		12/23/2022	6.119	273,454	0	603,000
2022507	RIVERSIDE	IL		12/23/2022	5.725	443,447	0	844,000
2022509	MORGAN HILL	CA		12/23/2022	5.590	519,418	0	1,530,800
2000023	SOUTHAMPTON	PA		12/23/2022	6.359	188,320	0	397,000
2002993	JERSEY CITY	NJ		12/23/2022	6.280	218,141	0	961,000
2001894	ANNANDALE	VA		12/23/2022	6.134	360,398	0	837,000
2020462	WYNNEWOOD	PA		12/23/2022	6.060	480,320	0	948,000
2002509	PEQUEA	PA		12/23/2022	6.306	140,629	0	325,000
2002453	BUCKEYE	AZ		12/23/2022	6.882	173,287	0	836,000
2002720	NEW BRAUNFELS	TX		12/23/2022	6.148	117,680	0	350,000
2003424	PARKLAND	FL		12/23/2022	6.401	493,082	0	1,173,700
2004035	CLARKSBURG	MD		12/23/2022	6.463	234,069	0	422,000
2013483	CONCORD	CA		12/23/2022	6.562	507,572	0	1,421,000
2025172	MEDFIELD	MA		12/23/2022	5.547	415,811	0	1,188,000
2016260	GLEN ECHO	MD		12/23/2022	6.320	450,043	0	1,086,000
2001733	MANASSAS	VA		12/23/2022	6.287	163,304	0	359,000
2003532	DUMFRIES	VA		12/23/2022	6.253	159,309	0	353,000
2022399	MIAMI BEACH	FL		12/23/2022	6.695	358,553	0	1,200,200
2002043	THERMAL	CA		12/23/2022	6.199	116,391	0	633,000
2002594	TUTTLE	OK		12/23/2022	6.159	111,657	0	310,000
2010582	JENKINTOWN	PA		12/23/2022	6.157	336,706	0	648,000
2027095	NORFOLK	MA		12/23/2022	7.653	220,751	0	943,000
2003080	ALOHA	OR		12/23/2022	6.414	154,285	0	502,000
2001780	NEW HYDE PARK	NY		12/23/2022	6.132	384,878	0	846,000
2026720	COLUMBIA	MD		12/23/2022	5.547	413,990	0	824,000
2001701	HUNTERSVILLE	NC		12/23/2022	7.923	65,899	0	333,000
2020881	WASHINGTON	DC		12/23/2022	6.216	477,221	0	833,000
2020017	NEWTOWN	PA		12/23/2022	6.338	582,514	0	1,415,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
2020381	ELMHURST	IL		12/23/2022	6.161	506,258	0	994,000
2001759	MAIDEN	NC		12/23/2022	6.182	135,102	0	407,000
2024242	WESTLAKE VILLAGE	CA		12/23/2022	6.259	428,363	0	1,445,100
2003789	ASHBURN	VA		12/23/2022	7.692	308,260	0	725,000
2011431	WYCKOFF	NJ		12/23/2022	5.696	510,908	0	1,404,500
2002201	STATESVILLE	NC		12/23/2022	6.283	146,118	0	376,000
2003477	PEBBLE BEACH	CA		12/23/2022	7.236	366,095	0	2,100,000
2025105	STOCKBRIDGE	MA		12/23/2022	5.550	551,465	0	1,359,000
2019283	LAS VEGAS	NV		12/23/2022	6.028	362,136	0	1,026,000
2003924	GLENVIEW	IL		12/23/2022	5.905	393,649	0	1,008,000
2022465	SAN DIEGO	CA		12/23/2022	6.053	613,261	0	2,004,100
2002126	BOISE	ID		12/23/2022	6.283	135,746	0	584,000
2003625	CLARKSBURG	MD		12/23/2022	6.227	200,160	0	401,000
2002278	WATERFORD	NY		12/23/2022	6.120	177,343	0	357,000
2003033	RICHMOND	TX		12/23/2022	6.189	178,152	0	389,000
2003790	ARLINGTON	VA		12/23/2022	6.171	136,948	0	260,000
2010456	ARLINGTON	VA		12/23/2022	5.748	626,005	0	1,066,400
2026694	VACAVILLE	CA		12/23/2022	5.548	544,795	0	1,338,000
2012473	SAN DIEGO	CA		12/23/2022	5.808	566,996	0	1,835,200
2019518	FOREST HILL	MD		12/23/2022	6.181	447,462	0	819,000
2003462	STERLING	VA		12/23/2022	6.234	268,491	0	585,000
2013632	NAZARETH	PA		12/23/2022	6.306	339,008	0	675,000
2022136	CASTLE ROCK	CO		12/23/2022	5.736	336,769	0	713,900
2015153	WALNUT CREEK	CA		12/23/2022	6.275	529,437	0	1,386,000
2015188	SEATTLE	WA		12/23/2022	5.861	409,666	0	1,167,000
2003149	FORT COLLINS	CO		12/23/2022	6.118	166,438	0	482,000
2000124	CLIFTON PARK	NY		12/23/2022	6.091	252,616	0	534,000
2020678	ATWATER	CA		12/23/2022	7.174	276,473	0	1,001,000
2014171	SAN FRANCISCO	CA		12/23/2022	5.702	723,142	0	5,237,000
2019047	WILTON	CA		12/23/2022	6.275	570,685	0	1,432,000
2003736	HERNDON	VA		12/23/2022	6.155	259,860	0	459,000
2017205	GAINESVILLE	VA		12/23/2022	6.273	580,614	0	1,237,000
2002107	DALLAS	TX		12/23/2022	6.177	238,918	0	635,000
2003685	BLOOMFIELD	NJ		12/23/2022	6.278	159,935	0	410,000
2016135	AUSTIN	TX		12/23/2022	5.756	671,121	0	2,048,400
2011115	PRESCOTT	AZ		12/23/2022	5.777	566,831	0	1,262,000
2019044	CALDWELL	NJ		12/23/2022	5.814	408,519	0	833,000
2014592	NICHOLS HILLS	OK		12/23/2022	5.817	588,540	0	1,005,000
2019345	RENO	NV		12/23/2022	12.204	128,199	0	1,111,000
2026747	OAK PARK	CA		12/23/2022	5.547	480,316	0	1,259,000
2011481	SAMMAMISH	WA		12/23/2022	5.883	365,866	0	1,974,700
2013229	LONG BEACH	CA		12/23/2022	5.702	509,815	0	1,491,000
2020885	DALLAS	TX		12/23/2022	6.203	433,312	0	867,000
2013784	DURANGO	CO		12/23/2022	6.536	366,861	0	1,050,000
2013624	ALEXANDRIA	VA		12/23/2022	6.356	343,896	0	639,200
2010769	LAS VEGAS	NV		12/23/2022	6.203	359,792	0	924,300
2022460	LEESBURG	VA		12/23/2022	5.578	590,740	0	1,130,000
2021345	SEATTLE	WA		12/23/2022	18.115	83,637	0	1,140,000
2017294	SAN BRUNO	CA		12/23/2022	5.904	347,281	0	1,122,000
2025051	BROOKHAVEN	GA		12/23/2022	5.547	382,649	0	1,003,400
2016899	MEDINA	MN		12/23/2022	6.250	450,597	0	826,000
2003702	OVERLAND PARK	KS		12/23/2022	6.184	126,211	0	313,000
2003712	GRANBY	CT		12/23/2022	7.614	157,896	0	350,000
2003525	OLATHE	KS		12/23/2022	6.235	113,213	0	274,000
2002480	BERLIN	CT		12/23/2022	6.289	149,814	0	280,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
2003754	WOODBURY	MN		12/23/2022	7.402	192,697	0	780,000
2024989	BROOKHAVEN	GA		12/23/2022	5.588	433,085	0	1,230,000
2003401	MOODUS	CT		12/23/2022	6.155	100,867	0	211,000
2002147	PRAIRIE VILLAGE	KS		12/23/2022	6.245	124,114	0	387,000
3113970	SCITUATE	MA		12/23/2022	5.708	404,120	0	1,210,000
2003501	NAPERVILLE	IL		12/23/2022	6.694	705,729	0	860,000
2003423	EAGAN	MN		12/23/2022	6.104	396,630	0	967,000
2003617	MARIETTA	GA		12/23/2022	5.909	434,193	0	1,054,000
3114678	UPLAND	CA		12/23/2022	6.236	392,801	0	800,000
3115017	ATLANTA	GA		12/23/2022	5.707	456,787	0	990,000
3114900	SEATTLE	WA		12/23/2022	7.218	275,333	0	1,143,600
6115421	LAKE GENEVA	WI		12/23/2022	6.853	308,091	0	1,320,500
3114969	ARLINGTON	VA		12/23/2022	5.697	617,552	0	1,233,000
3115339	MIRAMAR	FL		12/23/2022	5.704	435,554	0	1,058,000
3115050	MOUNT PLEASANT	SC		12/23/2022	6.827	276,122	0	794,000
3115280	UPLAND	CA		12/23/2022	5.967	511,134	0	1,167,000
3115385	ERIE	CO		12/23/2022	5.694	424,685	0	960,000
3115130	ATLANTA	GA		12/23/2022	5.660	424,002	0	1,302,000
3115858	CARMICHAEL	CA		12/23/2022	5.769	443,984	0	1,022,000
3115040	CLIO	CA		12/23/2022	6.099	356,034	0	942,000
3115893	BROOKHAVEN	GA		12/23/2022	5.658	609,357	0	1,258,000
3115670	LOS ANGELES	CA		12/23/2022	5.697	492,526	0	1,648,000
3115899	DECATUR	GA		12/23/2022	5.867	339,680	0	775,000
3115890	SANTA FE	NM		12/23/2022	6.268	453,381	0	1,364,000
3116601	SALT LAKE CITY	UT		12/23/2022	5.813	340,452	0	1,159,000
3115897	MANZANITA	OR		12/23/2022	5.683	612,593	0	962,100
3118316	BRENTWOOD	TN		12/23/2022	5.816	411,615	0	847,100
3118418	LAS VEGAS	NV		12/23/2022	5.804	454,697	0	1,028,800
3118480	BROOKLYN	NY		12/23/2022	5.850	466,706	0	1,115,000
6119211	TALLAHASSEE	FL		12/23/2022	5.901	619,595	0	1,104,000
3120010	RIPON	CA		12/23/2022	5.230	580,525	0	1,302,100
3120247	JOHNS CREEK	GA		12/23/2022	6.064	619,643	0	1,302,000
3120327	LOS ANGELES	CA		12/23/2022	6.078	429,472	0	1,048,700
3121092	LA JOLLA	CA		12/23/2022	5.760	481,313	0	2,964,000
7136886	WASHINGTON	DC		12/15/2022	8.308	374,231	0	565,000
3121387	BROOKLYN	NY		12/23/2022	5.574	730,032	0	1,780,800
3121866	READING	MA		12/23/2022	5.584	388,781	0	1,182,000
6122806	WASHINGTON	DC		12/23/2022	11.398	78,687	0	494,000
6122995	ONTARIO	CA		12/23/2022	5.657	315,690	0	831,000
3122343	SANTA CRUZ	CA		12/23/2022	5.733	469,002	0	1,434,000
6123058	LA PUENTE	CA		12/23/2022	5.623	296,320	0	657,000
6123212	BROOKLYN	NY		12/23/2022	6.187	323,747	0	919,900
3123096	MINNEAPOLIS	MN		12/23/2022	8.889	230,916	0	1,622,500
3122802	HADDONFIELD	NJ		12/23/2022	6.332	429,819	0	921,000
3123698	SARASOTA	FL		12/23/2022	6.413	613,659	0	1,584,400
3123397	ATLANTA	GA		12/23/2022	5.557	473,698	0	1,297,800
3123209	TURNER	OR		12/23/2022	5.586	687,483	0	1,152,000
3123926	SOQUEL	CA		01/26/2022	4.046	545,704	0	1,146,000
3123842	FAR HILLS	NJ		01/26/2022	3.747	940,534	0	1,481,300
6124443	ELK GROVE	CA		12/23/2022	5.390	183,049	0	649,000
3123562	HOUSTON	TX		01/26/2022	3.656	730,081	0	1,353,600
6124447	POWAY	CA		12/23/2022	5.733	227,075	0	946,000
6124568	RIVERSIDE	CA		12/23/2022	5.540	203,614	0	708,000
3123221	CHARLOTTE	NC		12/23/2022	5.536	858,076	0	2,050,400
6124887	CENTRAL POINT	OR		12/23/2022	5.533	213,277	0	518,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3123727	WOODLAND HILLS AREA	CA		01/26/2022	3.899	788,847	0	1,267,400
3122662	FRANKLIN	TN		12/23/2022	5.558	826,414	0	1,484,800
6124883	BOISE	ID		12/23/2022	5.598	214,104	0	587,000
3124507	WOODBINE	MD		12/23/2022	6.716	478,175	0	1,023,600
3123899	BIRMINGHAM	AL		12/23/2022	5.529	498,513	0	1,696,000
3124212	AUSTIN	TX		12/23/2022	6.327	401,068	0	1,180,400
6124693	RINGGOLD	GA		12/23/2022	5.882	229,282	0	387,000
6124841	SANTA FE	NM		12/23/2022	5.632	213,394	0	950,200
3123930	CHARLOTTE	NC		12/23/2022	6.559	447,616	0	1,327,000
3125331	DALLAS	TX		12/23/2022	5.472	685,802	0	1,356,000
3125862	SARASOTA	FL		12/23/2022	5.316	657,380	0	1,554,000
3126776	EUGENE	OR		12/23/2022	6.431	586,099	0	1,491,900
3127453	HOUSTON	TX		12/23/2022	6.096	689,085	0	1,841,800
3128159	MCLEAN	VA		12/23/2022	6.299	822,249	0	1,660,000
7136454	ORLANDO	FL		11/29/2022	7.253	130,510	0	160,000
7135627	INDEPENDENCE	MO		11/22/2022	7.369	135,001	0	180,000
7137458	COLUMBIA	SC		12/27/2022	7.434	83,415	0	135,000
3128226	POWAY	CA		12/23/2022	5.392	583,056	0	1,375,000
3128147	SAN MARCOS	CA		01/26/2022	2.736	853,581	0	1,825,000
3128258	ANNAPOLIS	MD		01/26/2022	2.788	680,925	0	1,260,000
3128585	GREAT FALLS	VA		12/23/2022	5.387	536,317	0	1,260,000
3128201	NASHVILLE	TN		12/23/2022	5.371	481,405	0	2,050,000
3129273	SEATTLE	WA		12/23/2022	5.362	650,560	0	1,160,000
3129703	MALIBU	CA		12/23/2022	5.364	1,015,065	0	2,975,000
3129394	NASHVILLE	TN		12/23/2022	5.424	525,165	0	1,125,000
3128897	FAIR OAKS	CA		12/23/2022	5.455	591,241	0	1,040,000
3128847	SAN JOSE	CA		12/23/2022	5.513	651,631	0	1,160,000
3129922	WELLINGTON	FL		12/23/2022	5.495	547,345	0	898,000
3129469	PLEASANTON	CA		12/23/2022	5.423	718,054	0	1,550,000
3129749	FREMONT	CA		12/23/2022	5.394	903,519	0	2,450,000
3128689	CLOVIS	CA		12/23/2022	5.387	525,835	0	1,300,000
3129784	SAMMAMISH	WA		12/23/2022	5.400	844,236	0	1,425,000
3130064	CORTE MADERA	CA		12/23/2022	5.394	760,829	0	1,550,000
3127544	BELLAIRE	TX		12/23/2022	5.373	425,130	0	732,000
3129698	PORTLAND	OR		12/23/2022	5.457	615,152	0	1,025,000
3129541	ALPINE	UT		12/23/2022	5.364	932,276	0	1,875,000
3130185	NEWTON	MA		12/23/2022	33.864	883,502	0	1,600,000
3129631	FRISCO	TX		12/23/2022	5.455	462,764	0	800,000
3130361	SAINT LOUIS	MO		12/23/2022	5.445	571,983	0	1,250,000
3130273	CORONADO	CA		12/23/2022	5.362	779,444	0	1,800,000
3129403	KIRKLAND	WA		12/23/2022	5.469	877,407	0	1,450,000
3130203	CHICO	CA		12/23/2022	5.455	493,017	0	865,000
3129459	HOMOSASSA	FL		12/23/2022	5.400	454,355	0	1,000,000
3130352	EL DORADO HILLS	CA		12/23/2022	5.441	1,011,004	0	1,660,000
3130173	DAVIE	FL		12/23/2022	5.558	547,008	0	1,150,000
3129088	QUEEN CREEK	AZ		12/23/2022	5.432	537,723	0	970,000
3129946	TAMPA	FL		12/23/2022	5.406	505,743	0	1,200,000
3127726	HERRIMAN	UT		12/23/2022	5.351	815,361	0	1,800,000
3129666	SCOTTSDALE	AZ		12/23/2022	5.394	734,508	0	1,500,000
3129777	PRINCETON JUNCTION	NJ		12/23/2022	5.377	602,759	0	1,030,000
3131274	REDWOOD CITY	CA		12/23/2022	5.365	1,283,467	0	2,500,000
3130028	HOUSTON	TX		12/23/2022	5.490	554,457	0	900,000
3130503	DANVILLE	CA		12/23/2022	5.386	1,038,348	0	1,800,000
3129418	RANCHO SANTA MARGARIT	CA		12/23/2022	4.462	714,638	0	1,560,000
3129315	ALAMEDA	CA		12/23/2022	5.400	467,414	0	1,100,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3130627	SAN JOSE	CA		12/23/2022	5.379	890,383	0	1,800,000
3129945	ROSWELL	GA		12/23/2022	5.358	416,040	0	725,000
3128859	CYPRESS	TX		12/23/2022	5.386	447,231	0	1,010,000
3129967	DALLAS	TX		12/23/2022	5.450	1,084,089	0	1,810,000
3128670	LAS VEGAS	NV		12/23/2022	5.377	499,834	0	886,000
3129656	MINNEAPOLIS	MN		12/23/2022	5.351	488,011	0	870,000
3129904	SANDY SPRINGS	GA		12/23/2022	5.383	550,091	0	1,160,000
3129958	BEND	OR		12/23/2022	5.428	930,778	0	2,180,000
3129899	DENVER	CO		12/23/2022	4.845	732,272	0	1,600,000
3129118	RENO	NV		12/23/2022	4.451	772,642	0	2,050,000
3130433	SAN JOSE	CA		12/23/2022	5.394	682,573	0	1,150,000
3130091	STUDIO CITY	CA		12/23/2022	5.377	797,339	0	1,725,000
3128986	AUSTIN	TX		12/23/2022	5.406	432,424	0	1,019,300
3130057	BANDERA	TX		12/23/2022	5.344	994,995	0	2,600,000
3129702	MONTGOMERY	TX		12/23/2022	5.377	1,067,996	0	1,825,000
3129024	ALPHARETTA	GA		12/23/2022	5.406	475,701	0	810,000
3131336	SAN JOSE	CA		12/23/2022	5.371	746,727	0	1,585,000
3129686	SAN JOSE	CA		12/23/2022	5.377	665,668	0	1,200,000
3131564	SAN FRANCISCO	CA		12/23/2022	5.377	1,319,180	0	2,427,000
3130636	MORAGA	CA		12/23/2022	5.450	859,506	0	2,375,000
3130174	OREGON CITY	OR		12/23/2022	5.420	673,409	0	1,200,000
3130061	FAYETTEVILLE	AR		12/23/2022	5.412	640,346	0	1,255,000
3130205	CARBONDALE	CO		12/23/2022	5.332	710,711	0	1,800,000
3129341	AUSTIN	TX		12/23/2022	5.574	655,156	0	1,200,000
3129048	ARLINGTON	VA		12/23/2022	5.354	908,593	0	1,750,000
3130415	LAS VEGAS	NV		12/23/2022	5.400	873,821	0	1,475,000
3130114	MOUNTAIN GREEN	UT		12/23/2022	5.437	520,625	0	1,270,000
3129623	EL DORADO HILLS	CA		12/23/2022	5.455	551,306	0	929,000
3130766	WOODBURY	NY		12/23/2022	5.383	1,069,450	0	1,815,000
3130222	HOUSTON	TX		12/23/2022	5.423	605,353	0	1,150,000
3130583	HALF MOON BAY	CA		12/23/2022	5.441	1,004,914	0	2,360,000
3130471	PUYALLUP	WA		12/23/2022	5.407	611,869	0	1,125,000
3130141	VACAVILLE	CA		12/23/2022	5.490	527,691	0	1,200,000
3129243	LAS VEGAS	NV		12/23/2022	5.400	618,656	0	1,375,000
3130916	POINT PLEASANT	NJ		12/23/2022	5.728	576,859	0	1,620,000
3130631	FALLS CHURCH	VA		12/23/2022	5.371	989,862	0	1,930,000
3131550	PRINEVILLE	OR		12/23/2022	5.372	546,610	0	935,000
3130282	AUSTIN	TX		12/23/2022	5.394	878,071	0	2,900,000
3130491	INCLINE VILLAGE	NV		12/23/2022	5.490	833,226	0	3,150,000
3130823	SEATTLE	WA		12/23/2022	5.485	801,652	0	1,300,000
3130268	THOUSAND OAKS	CA		12/23/2022	5.490	591,421	0	960,000
3130797	LOS ANGELES	CA		12/23/2022	5.445	780,184	0	1,675,000
3131264	NAPLES	FL		12/23/2022	5.427	436,739	0	1,048,000
3128517	MIAMI	FL		12/23/2022	5.365	462,913	0	840,000
3129582	FORT WORTH	TX		12/23/2022	5.399	622,257	0	1,050,000
3130366	LEHI	UT		01/26/2022	3.284	741,311	0	938,000
3129998	BOCA GRANDE	FL		12/23/2022	5.445	577,779	0	2,900,000
3130629	JOHNS ISLAND	SC		12/23/2022	5.412	647,879	0	1,075,000
3130609	ATLANTA	GA		12/23/2022	5.358	731,707	0	1,355,000
3130569	SANTA BARBARA	CA		12/23/2022	5.396	636,336	0	2,725,000
3130577	PHOENIX	AZ		12/23/2022	5.358	656,374	0	1,767,000
3129781	WINCHESTER	MA		12/23/2022	5.358	701,816	0	2,273,000
3130820	RANCHO SANTA MARGARIT	CA		12/23/2022	5.357	807,892	0	1,550,000
3130355	PARKER	CO		12/23/2022	5.448	709,773	0	1,560,000
3130679	EL DORADO HILLS	CA		12/23/2022	5.450	849,609	0	1,395,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3128999	MANHATTAN BEACH	CA		12/23/2022	5.495	1,041,801	0	3,000,000
3128714	BATON ROUGE	LA		12/23/2022	5.412	1,032,884	0	2,400,000
3130461	JACKSONVILLE	FL		12/23/2022	5.496	641,652	0	1,050,000
3129845	GOLDEN	CO		12/23/2022	5.439	509,104	0	915,000
3129994	ALISO VIEJO	CA		12/23/2022	5.459	564,062	0	1,110,000
3131729	ALEXANDRIA	VA		12/23/2022	5.389	751,469	0	1,630,000
3131597	SAN JOSE	CA		12/23/2022	5.365	944,978	0	2,265,000
3131022	SEATTLE	WA		12/23/2022	5.412	516,420	0	940,000
3129424	DALLAS	TX		12/23/2022	5.407	802,621	0	1,375,000
3130479	BELLINGHAM	WA		12/23/2022	5.435	455,294	0	760,000
3130117	GLEN ALLEN	VA		12/23/2022	5.417	413,595	0	809,000
3130833	LAS VEGAS	NV		12/23/2022	5.597	598,012	0	1,325,000
3130393	POTOMAC	MD		12/23/2022	5.417	863,286	0	1,435,000
3130586	SEATTLE	WA		12/23/2022	5.371	950,543	0	2,275,000
3131186	ALEXANDRIA	VA		12/23/2022	5.395	721,277	0	1,420,000
3131763	CARLSBAD	CA		12/23/2022	5.338	1,006,496	0	2,098,000
3130398	BELLEVUE	WA		12/23/2022	5.379	717,792	0	1,550,000
3130536	MCLEAN	VA		12/23/2022	5.404	747,258	0	1,650,000
3128980	MERCER ISLAND	WA		12/23/2022	5.417	748,232	0	1,630,000
3130371	SARASOTA	FL		12/23/2022	5.417	422,042	0	730,000
3130374	DALLAS	TX		12/23/2022	5.358	435,883	0	1,050,000
3131187	RENTON	WA		12/23/2022	5.331	819,798	0	1,725,000
3131134	MILTON	MA		01/26/2022	3.075	722,789	0	800,000
3132081	UPLAND	CA		12/23/2022	5.406	457,273	0	1,390,000
3131025	MILLBRAE	CA		12/23/2022	5.389	732,887	0	1,950,000
3130780	BERKELEY	CA		12/23/2022	5.452	668,839	0	1,550,000
3130059	MIAMI	FL		12/23/2022	5.377	998,497	0	1,950,000
3130974	MOUNTAIN VIEW	CA		12/23/2022	5.338	907,929	0	1,925,000
3130887	DALLAS	TX		12/23/2022	5.428	625,707	0	1,194,000
3130670	SOUTH DAYTONA	FL		12/23/2022	9.311	219,348	0	1,125,000
3132130	CAMPBELL	CA		12/23/2022	5.389	729,215	0	1,720,000
3131324	CHALFONT	PA		12/23/2022	5.331	591,232	0	1,090,000
3131319	SAN MARCOS	CA		12/23/2022	5.412	641,833	0	1,300,000
3130300	DECATUR	GA		12/23/2022	5.371	559,919	0	978,000
3131576	ATLANTA	GA		12/23/2022	5.365	528,659	0	1,200,000
3131574	QUEENSTOWN	MD		12/23/2022	5.374	576,404	0	1,189,000
3130565	MERCER ISLAND	WA		12/23/2022	5.394	1,029,795	0	2,092,000
3131692	JUPITER	FL		12/23/2022	5.751	547,501	0	1,000,000
3130197	SAN FRANCISCO	CA		12/23/2022	5.434	719,209	0	1,425,000
3131207	GREAT FALLS	VA		12/23/2022	5.383	1,013,336	0	2,200,000
3131659	WALLA WALLA	WA		12/23/2022	5.377	552,050	0	1,300,000
3131442	COLORADO SPRINGS	CO		12/23/2022	5.445	485,433	0	1,400,000
3131588	LOS ANGELES	CA		12/23/2022	5.331	703,999	0	1,965,000
3131496	SPRING HILL	TN		12/23/2022	5.422	451,287	0	815,000
3131254	DAVIDSONVILLE	MD		12/23/2022	5.453	520,190	0	857,500
3131727	REDLANDS	CA		12/23/2022	5.426	484,059	0	1,050,000
3130634	SHERWOOD	OR		12/23/2022	5.384	545,308	0	1,258,000
3130734	PORTLAND	OR		12/23/2022	5.450	718,410	0	1,400,000
3130706	ANNAPOLIS	MD		12/23/2022	5.398	936,561	0	4,700,000
3132225	BAKERSFIELD	CA		12/23/2022	5.462	639,095	0	1,250,000
3132060	LOS ANGELES	CA		12/23/2022	5.362	683,518	0	1,925,000
3131351	AUSTIN	TX		12/23/2022	5.401	1,086,769	0	1,815,000
3130526	LOS ANGELES	CA		12/23/2022	5.391	1,030,491	0	2,470,000
3131932	FALLS CHURCH	VA		12/23/2022	5.359	851,844	0	1,451,000
3130875	ASHLAND	OR		12/23/2022	7.763	507,265	0	2,050,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3130259	BAINBRIDGE ISLAND	WA		12/23/2022	5.492	484,821	0	1,800,000
3130232	WEST HOLLYWOOD	CA		12/23/2022	5.378	835,777	0	1,675,000
3131681	CORAL GABLES	FL		12/23/2022	5.359	550,977	0	1,800,000
3132238	DECATUR	GA		12/23/2022	5.351	529,933	0	1,135,000
3131486	RANCHO MIRAGE	CA		12/23/2022	5.365	584,936	0	1,000,000
3128947	EMERALD ISLE	NC		01/26/2022	3.721	508,211	0	672,000
3132049	WAYNE	PA		12/23/2022	5.345	458,471	0	800,000
3128953	DENTON	TX		01/26/2022	3.212	203,992	0	278,000
3129086	UNIVERSITY PLACE	WA		01/26/2022	2.814	286,844	0	542,000
3132123	ARCADIA	CA		12/23/2022	5.412	796,964	0	1,320,000
3131782	ATLANTA	GA		12/23/2022	5.339	576,716	0	1,085,000
3131723	DALLAS	TX		12/23/2022	5.353	485,507	0	960,000
3132116	PRINCETON JUNCTION	NJ		12/23/2022	5.339	505,443	0	960,000
3131483	GIG HARBOR	WA		12/23/2022	5.371	624,024	0	1,715,000
3132256	SANTA ANA	CA		12/23/2022	5.412	841,086	0	1,425,000
3129017	FRISCO	CO		01/26/2022	2.638	349,580	0	820,000
3130171	SAINT PAUL	MN		12/23/2022	5.496	470,245	0	800,000
3130842	BRENTWOOD	TN		12/23/2022	5.414	479,461	0	1,370,000
3131699	WALNUT CREEK	CA		12/23/2022	5.331	626,443	0	1,900,000
3131714	TERRELL	NC		12/23/2022	5.374	542,392	0	1,485,000
3131288	MAITLAND	FL		12/23/2022	5.378	757,135	0	2,750,000
3131386	MONTEREY	CA		12/23/2022	5.429	466,512	0	1,500,000
3130511	PLYMOUTH	MI		12/23/2022	5.420	467,562	0	769,000
3131898	HINSDALE	IL		12/23/2022	5.359	573,781	0	1,370,000
3132061	MEMPHIS	TN		12/23/2022	5.359	959,244	0	1,630,000
3131864	BELLAIRE	TX		12/23/2022	5.339	506,349	0	1,050,000
3132294	MURPHY	NC		01/26/2022	3.060	168,403	0	223,000
3131749	ROBBINSVILLE	NC		01/26/2022	3.179	306,740	0	810,000
3130667	FORT LAUDERDALE	FL		12/23/2022	5.371	732,878	0	1,350,000
3131901	WASHINGTON	DC		12/23/2022	5.359	880,614	0	1,735,000
3131349	MESA	AZ		12/23/2022	5.435	510,930	0	915,000
3131842	SEATTLE	WA		12/23/2022	5.365	797,244	0	1,600,000
3131091	SAMMAMISH	WA		12/23/2022	5.371	880,438	0	1,600,000
3130776	HASLET	TX		01/26/2022	3.268	185,379	0	340,000
3129010	WESLEY CHAPEL	FL		01/26/2022	2.795	239,494	0	306,000
3131056	DEDHAM	MA		01/26/2022	3.267	680,226	0	895,000
3132022	ALDIE	VA		12/23/2022	5.377	689,317	0	1,288,000
3129047	GEORGETOWN	TX		01/26/2022	2.906	271,656	0	359,000
3131460	MINERAL BLUFF	GA		01/26/2022	3.728	190,671	0	275,300
3132107	ASHLAND	VA		12/23/2022	3.721	613,752	0	1,173,000
3132024	CASTLE ROCK	CO		12/23/2022	3.578	822,176	0	1,300,000
3128868	MORAGA	CA		12/23/2022	5.410	930,941	0	2,340,000
3132277	CARLSBAD	CA		12/23/2022	5.332	495,708	0	1,021,000
3131258	SCOTTS VALLEY	CA		12/23/2022	37.350	776,282	0	2,000,000
3132270	SAVANNAH	GA		01/26/2022	3.509	200,886	0	265,000
3131199	SAN ANTONIO	TX		12/23/2022	4.278	531,092	0	900,000
3130687	SAN DIEGO	CA		12/23/2022	5.443	907,185	0	3,100,000
3130785	MARIETTA	GA		12/23/2022	5.486	752,411	0	1,219,500
3130078	UNION CITY	CA		12/23/2022	5.371	723,461	0	1,450,000
3131887	OCEAN CITY	NJ		12/23/2022	3.868	804,009	0	1,300,000
3132126	WATSONVILLE	CA		12/23/2022	5.457	741,330	0	2,345,000
3131755	SEATTLE	WA		12/23/2022	5.406	615,803	0	1,100,000
3131132	WINTER GARDEN	FL		12/23/2022	5.408	778,899	0	1,325,000
3131661	WINTER GARDEN	FL		12/23/2022	5.436	558,249	0	885,000
3131860	TEMECULA	CA		12/23/2022	5.372	641,572	0	1,075,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3131820	TOPANGA	CA		12/23/2022	5.353	1,188,021	0	3,100,000
3130051	EDMOND	OK		12/23/2022	5.371	755,524	0	1,536,000
3132180	MOUNT PLEASANT	SC		12/23/2022	3.721	791,055	0	2,000,000
3131347	EL CAJON	CA		12/23/2022	5.436	640,468	0	1,400,000
3132016	SUNNYVALE	CA		12/23/2022	3.685	983,263	0	1,645,000
3130499	NEWBURY PARK	CA		12/23/2022	5.468	844,437	0	1,375,000
3131538	SPRING	TX		12/23/2022	5.327	442,034	0	1,025,000
3131881	DEVON	PA		12/23/2022	3.540	632,179	0	1,250,000
3131808	LA JOLLA	CA		12/23/2022	5.365	616,769	0	3,600,000
3132087	BANNER ELK	NC		01/26/2022	3.307	390,981	0	455,000
3131713	SHAVERTOWN	PA		12/23/2022	5.414	553,915	0	980,700
3129032	ARLINGTON	VA		12/23/2022	5.389	739,677	0	1,300,000
3132191	ROSWELL	GA		01/26/2022	3.591	300,846	0	460,000
3132769	BOSTON	MA		01/26/2022	3.658	502,558	0	1,008,000
3130336	WALLINGFORD	PA		12/23/2022	5.434	592,327	0	1,100,000
3130272	MORRISTOWN	NJ		12/23/2022	5.472	741,642	0	1,200,000
3129895	NORTH KINGSTOWN	RI		12/23/2022	5.411	446,368	0	750,000
3133425	ESTERO	FL		01/03/2022	3.006	796,187	0	1,100,000
3133061	MARIETTA	GA		01/03/2022	3.358	610,541	0	768,000
3133228	INLET BEACH	FL		01/03/2022	3.098	765,241	0	2,250,000
3132733	MANHATTAN BEACH	CA		01/03/2022	2.693	1,198,858	0	2,900,000
3133127	SAN FRANCISCO	US		01/03/2022	2.736	1,215,362	0	2,200,000
3133226	FRANKLIN	TN		01/03/2022	2.840	704,482	0	885,000
3133662	FREMONT	CA		01/03/2022	2.718	861,303	0	2,150,000
3132939	GOLDEN	CO		01/03/2022	2.643	889,978	0	1,135,000
3132778	CHICAGO	IL		01/03/2022	2.694	1,297,609	0	1,850,000
3133594	OAKLAND	CA		01/03/2022	2.616	1,926,759	0	2,800,000
3132605	CORPUS CHRISTI	TX		01/04/2022	2.667	1,327,973	0	1,800,000
3133290	BAKERSFIELD	CA		01/04/2022	2.493	841,191	0	1,200,000
3133109	NASHVILLE	TN		01/04/2022	2.918	579,357	0	725,000
3132477	PALM SPRINGS	CA		01/04/2022	3.246	1,073,900	0	2,100,000
3133506	SAN FRANCISCO	CA		01/04/2022	2.589	914,013	0	1,500,000
3133364	SEATTLE	WA		01/04/2022	2.789	1,240,312	0	2,126,000
3133196	SIMPSONVILLE	SC		01/05/2022	2.755	597,058	0	820,000
3133036	BURR RIDGE	IL		01/05/2022	2.757	1,399,153	0	1,750,000
3132304	NASHVILLE	TN		01/05/2022	2.958	888,705	0	3,850,000
3133096	MOUNT PLEASANT	SC		01/05/2022	2.904	1,176,960	0	1,488,000
3131164	NEW ORLEANS	LA		12/23/2022	5.445	1,100,586	0	2,450,000
3133183	KENNEBUNK	ME		01/06/2022	2.795	995,570	0	2,200,000
3133467	SAN BRUNO	CA		01/06/2022	2.848	1,365,742	0	1,750,000
3131611	TORRANCE	CA		01/07/2022	2.679	1,011,259	0	3,150,000
3132989	FRIENDSWOOD	TX		01/07/2022	2.703	633,596	0	960,000
3130560	ESTERO	FL		01/07/2022	3.130	807,825	0	1,285,000
3133658	HAYWARD	CA		01/26/2022	2.551	1,119,498	0	1,905,000
3133732	NEW ORLEANS	LA		01/10/2022	3.088	967,031	0	1,350,000
3131525	MAPLEWOOD	NJ		01/10/2022	2.816	596,500	0	875,000
3133298	NORTH POTOMAC	MD		01/11/2022	2.771	925,519	0	1,502,000
3133567	BELLINGHAM	WA		01/11/2022	3.022	693,912	0	855,000
3132756	BRADENTON	FL		01/11/2022	3.195	875,304	0	1,500,000
3132574	EPWORTH	GA		01/13/2022	3.326	190,554	0	1,296,000
3132934	BENICIA	CA		01/13/2022	2.938	640,673	0	918,000
3132147	WESTMINSTER	CO		01/13/2022	2.807	641,660	0	1,350,000
3133093	LAKE SAINT LOUIS	MO		01/13/2022	2.808	704,289	0	1,069,000
3130024	THOUSAND OAKS	CA		12/23/2022	5.455	790,348	0	1,300,000
3133628	BENICIA	CA		01/14/2022	3.354	695,958	0	945,500

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3133202	RIDGEFIELD	CT		01/14/2022	2.682	909,811	0	1,300,000
3132845	NEW ORLEANS	LA		01/18/2022	3.017	953,644	0	1,200,000
3133527	LAS VEGAS	NV		01/19/2022	2.806	685,806	0	935,000
3133282	BATON ROUGE	LA		01/19/2022	2.798	1,095,329	0	1,560,000
3133692	ISSAQUAH	WA		01/19/2022	3.120	1,273,344	0	1,800,000
3132779	BREVARD	NC		01/19/2022	3.888	157,137	0	225,000
3133758	TWISP	WA		01/26/2022	3.047	742,726	0	950,000
3133510	JUPITER	FL		01/20/2022	2.709	784,273	0	975,000
3132782	CULLOWHEE	NC		01/20/2022	2.955	119,994	0	185,000
3133621	PARKER	CO		01/20/2022	2.837	660,492	0	1,100,000
3133610	BEVERLY HILLS	CA		01/20/2022	3.205	1,247,603	0	2,800,000
3132830	SAMMAMISH	WA		01/20/2022	2.577	1,167,782	0	1,661,000
3133565	WINDERMERE	FL		01/21/2022	3.333	920,833	0	1,165,000
3133316	LOS ANGELES	CA		01/21/2022	2.844	1,086,450	0	1,355,000
3133550	WALNUT CREEK	CA		01/24/2022	2.597	1,180,339	0	2,076,000
3133663	MONROE	WA		01/25/2022	3.142	911,756	0	1,125,000
3133274	CLAREMONT	CA		01/25/2022	2.856	1,000,141	0	1,760,000
3133701	PARKER	CO		01/26/2022	3.504	833,376	0	1,112,000
3131255	MANALAPAN	NJ		01/27/2022	2.823	691,882	0	865,000
3132657	LAKE OSWEGO	OR		01/27/2022	2.960	600,280	0	1,425,000
3132166	FRANKLIN	TN		12/23/2022	5.330	442,265	0	780,000
3133366	NEW ORLEANS	LA		01/28/2022	2.847	1,636,628	0	2,375,000
3133650	CHARLESTON	SC		01/28/2022	3.109	589,655	0	726,000
3133388	LATHROP	CA		01/31/2022	2.842	562,597	0	701,000
3132202	TOPSAIL BEACH	NC		01/31/2022	3.387	310,384	0	420,000
3132343	PARK CITY	UT		02/04/2022	2.977	2,003,648	0	6,500,000
3133601	TRUCKEE	CA		02/04/2022	3.053	631,255	0	980,000
3133590	PEACHTREE CORNERS	GA		02/04/2022	3.161	1,318,153	0	2,150,000
3133409	REDMOND	WA		02/07/2022	2.960	977,270	0	1,350,000
3132872	ATLANTA	GA		02/11/2022	2.869	689,837	0	1,550,000
3131847	EDGEWATER	MD		02/11/2022	2.786	820,021	0	1,325,000
3133646	ATLANTA	GA		02/11/2022	3.073	689,801	0	905,000
3133711	EDINA	MN		02/15/2022	2.980	1,205,754	0	1,520,000
3132247	ISLAMORADA	FL		02/15/2022	2.679	749,905	0	3,210,000
3133553	COLTON AREA	CA		02/15/2022	3.100	794,233	0	975,000
3133694	BARTONVILLE	TX		02/15/2022	3.231	832,543	0	1,500,000
3133790	PILOT HILL	CA		02/16/2022	3.434	928,857	0	1,190,000
3133452	GUNTER	TX		02/16/2022	3.108	691,882	0	1,200,000
3133144	ELLICOTT CITY	MD		02/17/2022	3.063	798,415	0	1,100,000
3130358	COLLEYVILLE	TX		02/17/2022	2.847	1,202,985	0	1,550,000
3133794	SAN RAMON	CA		02/17/2022	3.351	1,076,124	0	1,425,000
3133717	SIGNAL MOUNTAIN	TN		02/18/2022	2.795	914,991	0	1,150,000
3133626	MC LEAN	VA		02/22/2022	2.838	1,981,129	0	2,820,000
3133593	MORRISVILLE	PA		02/22/2022	2.920	700,447	0	1,000,000
3133777	BOUNTIFUL	UT		02/23/2022	2.531	958,057	0	1,655,000
3133271	ALEXANDER CITY	AL		02/23/2022	3.161	1,379,090	0	3,450,000
3133449	LADERA RANCH	CA		02/24/2022	3.091	1,477,124	0	2,485,000
3129007	MARGATE CITY	NJ		02/24/2022	2.892	940,676	0	1,200,000
3131225	ELK RIDGE	UT		02/25/2022	3.108	672,038	0	1,020,000
3133720	LAS VEGAS	NV		03/01/2022	2.600	725,447	0	990,000
3133916	SEATTLE	WA		03/02/2022	3.480	1,133,631	0	1,387,500
3134047	COTO DE CAZA	CA		03/03/2022	3.650	1,240,249	0	1,650,000
3133956	SAN JOSE	CA		03/03/2022	2.704	1,222,582	0	2,700,000
3133901	SACRAMENTO	CA		03/03/2022	3.572	750,635	0	915,000
3133969	SNOHOMISH	WA		03/03/2022	3.625	1,130,967	0	1,390,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3133339	WALNUT CREEK	CA		03/04/2022	3.039	1,192,859	0	2,320,000
3133679	EAST HANOVER	NJ		03/04/2022	3.075	688,887	0	855,000
3133795	LAS VEGAS	NV		03/07/2022	3.363	683,675	0	840,000
3133851	BEND	OR		03/07/2022	3.624	789,731	0	1,080,000
3133818	DALLAS	TX		03/07/2022	2.441	935,851	0	1,420,000
3133823	FAIRFIELD	CA		03/08/2022	2.724	859,292	0	1,310,000
3133866	CHEVY CHASE	MD		03/09/2022	2.857	1,382,273	0	1,784,000
3133778	PALM BEACH GARDENS	FL		03/09/2022	3.204	687,103	0	915,000
3133903	PORTLAND	OR		03/08/2022	2.945	753,479	0	1,400,000
3134093	BRENTWOOD	CA		03/09/2022	3.451	713,359	0	1,100,000
3134066	NEW ORLEANS	LA		03/10/2022	3.038	814,017	0	1,200,000
3133934	FALLS CHURCH	VA		03/10/2022	3.033	710,179	0	1,008,000
3133760	FT MYERS	FL		03/10/2022	3.134	734,253	0	1,200,000
3133893	SAN PEDRO	CA		03/10/2022	2.869	1,251,672	0	1,575,000
3133819	SAN FRANCISCO	CA		03/14/2022	2.945	1,085,243	0	1,450,000
3133824	HOUSTON	TX		03/14/2022	2.831	1,014,358	0	1,874,000
3131823	DALLAS	TX		03/15/2022	2.883	1,094,612	0	2,150,000
3133846	HEATH	TX		03/15/2022	2.945	1,259,496	0	1,900,000
3133862	THE WOODLANDS	TX		03/16/2022	2.875	1,095,505	0	1,495,000
3134029	MISSION VIEJO	CA		03/16/2022	3.468	917,933	0	1,145,000
3133982	KAPAA	HI		03/17/2022	2.781	823,490	0	1,180,000
3134038	SAN FRANCISCO	CA		03/17/2022	2.741	859,025	0	1,430,000
3133566	INLET BEACH	FL		03/17/2022	2.929	755,940	0	2,150,000
3133999	VESTAVIA	AL		03/22/2022	3.516	678,117	0	835,000
3132406	MIAMI	FL		03/22/2022	2.826	722,514	0	920,000
3134037	MOUNT PLEASANT	SC		03/22/2022	3.673	768,940	0	950,500
3133235	PROVO	UT		03/23/2022	3.199	721,689	0	915,000
3133966	SAN RAMON	CA		03/24/2022	3.132	1,276,393	0	1,825,000
3133799	WASHINGTON	DC		03/24/2022	2.716	1,004,596	0	1,534,000
3134065	VACAVILLE	CA		03/24/2022	3.621	784,361	0	1,100,000
3133902	SANTA BARBARA	CA		03/24/2022	2.552	1,865,368	0	4,100,000
3133654	FORSYTH	GA		03/24/2022	2.870	1,083,626	0	1,395,000
3132727	SHORT HILLS	NJ		03/24/2022	2.650	1,072,637	0	1,690,000
3133914	DAYTON	OH		03/24/2022	2.871	1,203,282	0	1,650,000
3133848	KATY	TX		03/25/2022	2.536	736,863	0	1,443,000
3134114	SEATTLE	WA		03/25/2022	3.971	1,185,544	0	1,450,000
3134000	ARLINGTON	VA		03/29/2022	3.419	709,070	0	919,000
3133842	SOUTHBURY	CT		03/29/2022	3.200	896,841	0	1,270,000
3133935	DALLAS	TX		03/29/2022	2.675	731,336	0	1,800,000
3133729	SANTA BARBARA	CA		03/29/2022	2.740	1,064,562	0	2,650,000
3134103	CASPER	WY		03/30/2022	3.236	723,617	0	1,000,000
3134012	BOCA RATON	FL		03/30/2022	2.773	868,240	0	4,400,000
3134311	MIRAMAR BEACH	FL		03/31/2022	3.761	873,298	0	1,335,000
3133989	CHARLOTTE	NC		03/31/2022	2.856	1,205,212	0	1,925,000
3133939	SOUTH LAKE TAHOE	CA		03/31/2022	2.759	693,734	0	2,150,000
3134153	PARADISE VALLEY	AZ		04/01/2022	4.144	1,342,485	0	2,200,000
3132916	CARMEL	IN		04/04/2022	2.603	1,089,049	0	1,590,000
3133917	FREMONT	CA		04/04/2022	2.436	680,641	0	1,410,000
3133886	PORTLAND	OR		04/05/2022	3.606	1,117,691	0	1,375,000
3134296	WATSONVILLE	CA		04/05/2022	3.759	757,329	0	939,000
3133688	SANTA CLARITA	CA		04/05/2022	3.738	1,106,137	0	1,560,000
3134041	NORTHRIDGE	CA		04/06/2022	2.646	833,055	0	1,150,000
3133953	NASHVILLE	TN		04/06/2022	3.495	1,282,745	0	1,650,000
3134243	CLAYTON	CA		04/06/2022	3.572	728,680	0	902,000
3134320	MORGAN HILL	CA		04/06/2022	3.103	765,574	0	1,700,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3133884	CASPER	WY		04/07/2022	2.771	1,048,726	0	1,344,000
3133979	POOLESVILLE	MD		04/07/2022	2.686	694,091	0	875,000
3134236	SANTA BARBARA	CA		04/07/2022	3.405	837,334	0	1,182,000
3134267	CARLSBAD	CA		04/11/2022	3.715	1,330,354	0	1,650,000
3133954	SAN LORENZO	CA		04/11/2022	2.734	765,605	0	1,000,000
3133984	ALEXANDRIA	VA		04/11/2022	2.756	1,199,363	0	2,310,000
3133988	TALLAHASSEE	FL		04/12/2022	3.088	1,025,308	0	1,360,000
3134242	SEATTLE	WA		04/12/2022	3.803	849,458	0	1,060,000
3134297	SCOTTSDALE	AZ		04/12/2022	4.042	1,235,200	0	1,600,000
3134255	KENMORE	WA		04/12/2022	3.758	1,241,892	0	1,525,000
3134166	ARCADIA	CA		04/12/2022	3.776	848,203	0	1,315,000
3134237	MANDEVILLE	LA		04/13/2022	3.492	1,005,882	0	1,324,000
3130152	SANTA BARBARA	CA		04/13/2022	3.002	1,260,406	0	1,601,000
3134044	CHARLOTTE	NC		04/13/2022	2.616	706,324	0	932,000
3134073	SCOTTSDALE	AZ		04/13/2022	3.367	1,428,229	0	3,750,000
3134108	DANVILLE	VA		04/13/2022	4.267	47,075	0	119,000
3133965	CARPINTERIA	CA		04/13/2022	3.598	974,961	0	1,800,000
3133925	NEW ORLEANS	LA		04/13/2022	2.759	849,231	0	1,350,000
3134124	LAS VEGAS	NV		04/14/2022	4.073	1,208,436	0	1,515,000
3134168	PALM CITY	FL		04/14/2022	4.584	149,082	0	515,000
3133938	IRVINE	CA		04/14/2022	3.186	961,109	0	1,750,000
3134336	PLEASANT HILL	CA		04/18/2022	3.694	850,938	0	1,205,000
3134157	SPRING HILL	TN		04/18/2022	3.782	684,138	0	900,000
3133888	PELHAM	AL		04/18/2022	3.181	1,451,020	0	1,975,000
3134338	SUNRIVER	OR		04/18/2022	4.367	913,861	0	1,495,000
3134140	SAMMAMISH	WA		04/19/2022	3.873	944,470	0	1,380,000
3134113	SANTA TERESA	NM		04/19/2022	3.867	813,608	0	1,200,000
3134273	WASHINGTON	DC		04/19/2022	3.735	831,211	0	1,064,000
3134216	CHESAPEAKE	VA		04/19/2022	3.076	754,191	0	1,069,000
3134023	GILBERT	AZ		04/19/2022	3.207	1,006,392	0	1,700,000
3134254	SEATTLE	WA		04/19/2022	3.152	698,596	0	1,249,000
3134374	LAKE HAVASU	AZ		04/20/2022	4.814	545,299	0	740,000
3134008	SEATTLE	WA		04/20/2022	2.871	1,672,558	0	2,394,000
3134136	BAINBRIDGE ISLAND	WA		04/20/2022	3.862	1,030,172	0	1,285,000
3134202	BUCKEYE	AZ		04/20/2022	4.601	530,642	0	934,900
3134054	PALM HARBOR	FL		04/20/2022	4.319	1,698,879	0	2,470,000
3134134	POOLESVILLE	MD		04/21/2022	3.544	655,616	0	980,000
3134225	LOS ALTOS	CA		04/21/2022	3.982	713,872	0	1,300,000
3133820	SAN FRANCISCO	CA		04/22/2022	2.532	1,408,817	0	2,300,000
3134150	MINOT	ME		04/22/2022	4.359	333,737	0	590,000
3134258	SEATTLE	WA		04/22/2022	3.758	1,219,719	0	1,500,000
3134208	SAINT AUGUSTA	MN		04/22/2022	3.850	788,377	0	965,000
3133978	BERKELEY	CA		04/25/2022	2.725	1,198,134	0	1,550,000
3134129	IVINS	UT		04/25/2022	4.444	416,580	0	674,000
3133859	BOTHELL	WA		04/25/2022	2.925	1,114,810	0	1,535,000
3134312	SAINT SIMONS ISLAND	GA		04/25/2022	4.271	1,014,473	0	1,685,000
3133942	BEND	OR		04/26/2022	3.566	1,089,733	0	1,375,000
3134349	NAPLES	FL		04/26/2022	3.990	750,839	0	1,300,000
3134247	SANTA MONICA	CA		04/26/2022	3.388	1,051,735	0	1,485,000
3134094	THE VILLAGES	FL		04/27/2022	4.667	267,797	0	477,000
3133826	LITHIA	FL		04/27/2022	2.877	770,109	0	1,100,000
3134172	DALLAS	TX		04/28/2022	4.092	674,320	0	825,000
3134238	LOS ANGELES	CA		04/28/2022	3.253	1,201,274	0	1,525,000
3134347	ANAHEIM	CA		04/29/2022	3.779	689,375	0	1,200,000
3134372	LAKE HAVASU CITY	AZ		05/04/2022	4.837	584,943	0	845,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3134257	LOS ANGELES	CA		05/04/2022	3.676	1,255,667	0	1,550,000
3134335	LOS ANGELES	CA		05/05/2022	3.842	1,046,453	0	1,300,000
3134280	SPRING	TX		05/05/2022	3.952	761,476	0	950,000
3134282	ROCKVILLE	MD		05/06/2022	3.879	790,472	0	970,000
3134081	PALM BEACH GARDENS	FL		05/09/2022	3.858	857,620	0	1,080,000
3134328	TUSTIN	CA		05/10/2022	3.730	1,177,998	0	1,650,000
3134122	WYOMISSING	PA		05/10/2022	3.805	1,133,738	0	1,400,000
3133882	SEAL BEACH	CA		05/10/2022	2.978	1,594,395	0	2,580,000
3134099	PACKWOOD	WA		05/11/2022	4.892	575,880	0	870,000
3134010	LANTANA	TX		05/11/2022	3.986	673,845	0	857,000
3133457	LIVERMORE	CA		05/11/2022	3.115	627,030	0	1,675,000
3133910	CASTLE ROCK	CO		05/11/2022	2.576	813,590	0	2,500,000
3134329	FOLLY BEACH	SC		05/11/2022	3.793	1,240,777	0	2,640,000
3134367	DELTA	CO		05/11/2022	4.806	600,408	0	830,000
3134127	CHARLOTTE	NC		05/12/2022	3.987	1,077,936	0	1,328,000
3134203	CANTON	GA		05/12/2022	3.878	753,833	0	941,000
3134380	LAKE MARY	FL		05/13/2022	4.295	683,513	0	895,000
3134302	MIDDLETOWN	NJ		05/17/2022	3.679	847,628	0	1,050,000
3134178	YUMA	AZ		05/18/2022	4.945	266,854	0	350,000
3134090	ORLANDO	FL		05/18/2022	3.673	777,951	0	976,365
3134392	LAKE HAVASU CITY	AZ		05/19/2022	4.938	192,139	0	590,000
3134100	MARINA	CA		05/19/2022	3.784	1,043,759	0	1,310,500
3133865	NASHVILLE	TN		05/20/2022	3.488	962,947	0	1,210,000
3134390	ATLANTIC BEACH	NC		05/20/2022	4.998	427,562	0	615,000
3133913	DALLAS	TX		05/25/2022	2.516	1,091,980	0	2,475,000
3134095	LIMERICK	ME		05/31/2022	4.815	259,428	0	425,000
3134388	LAS VEGAS	NV		06/02/2022	4.470	644,903	0	1,447,000
3133927	LAS VEGAS	NV		06/03/2022	3.378	726,638	0	906,000
3134391	RALEIGH	NC		06/06/2022	5.010	271,282	0	395,000
3134412	HUNTINGTON BEACH	CA		06/06/2022	4.960	1,453,122	0	1,850,000
3134300	MANALAPAN	NJ		06/09/2022	3.871	1,241,963	0	1,600,000
3134180	STRATTON	VT		06/13/2022	5.296	483,689	0	650,000
3133987	PEMBROKE	MA		06/13/2022	3.506	958,422	0	1,200,000
3134404	PARKLAND	FL		06/13/2022	5.317	846,210	0	1,060,000
3134393	WALLA WALLA	WA		06/14/2022	5.964	417,947	0	531,000
3134395	NORTH PORT	FL		06/17/2022	6.007	396,314	0	499,000
3134403	FREEPORT	ME		06/17/2022	5.971	208,304	0	275,000
3134401	MONTROSE	CO		06/17/2022	6.130	267,419	0	340,000
3134346	SAINT AUGUSTINE	FL		06/23/2022	3.911	1,094,230	0	1,575,000
3134402	WENATCHEE	WA		06/27/2022	6.017	589,226	0	786,000
3133948	INLET BEACH	FL		07/07/2022	3.100	631,168	0	1,400,000
3134407	GREENSBORO	NC		07/07/2022	5.677	913,840	0	1,200,000
3134408	GREAT BARRINGTON	MA		07/11/2022	5.551	356,715	0	475,000
3134068	SPRING LAKE	NJ		07/11/2022	4.185	953,235	0	1,240,000
3134181	SARASOTA	FL		07/19/2022	4.037	1,084,286	0	1,540,000
3134245	ROANOKE	VA		07/22/2022	3.750	781,616	0	975,000
3134416	LOS ANGELES	CA		08/18/2022	5.102	1,301,568	0	3,575,000
3134420	RICHMOND	TX		08/19/2022	5.775	819,559	0	1,075,000
3134414	HENDERSON	NV		09/13/2022	5.941	729,401	0	1,090,000
7134472	KANSAS CITY	MO		09/13/2022	6.650	117,532	0	205,000
7134494	JACKSONVILLE	FL		09/13/2022	7.479	101,484	0	133,000
7134471	DALLAS	TX		09/13/2022	7.238	205,576	0	291,000
7134493	JACKSONVILLE	FL		09/13/2022	7.412	135,331	0	177,500
7134489	HAMILTON	OH		09/13/2022	7.310	88,352	0	145,000
7134467	GASTONIA	NC		09/13/2022	7.224	150,751	0	208,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7134500	BALTIMORE	MD		09/13/2022	7.043	125,116	0	190,000
7134469	PHILADELPHIA	PA		09/13/2022	6.980	188,479	0	253,000
7134502	MANCHESTER	CT		09/13/2022	7.397	195,623	0	280,000
7134496	NEW BRITAIN	CT		09/13/2022	7.053	160,688	0	240,000
7134474	SYRACUSE	NY		09/13/2022	6.877	106,599	0	134,500
7134501	PHILADELPHIA	PA		09/13/2022	7.238	112,325	0	159,000
7134468	SYRACUSE	NY		09/13/2022	7.630	124,983	0	162,000
7134495	FAYETTEVILLE	NC		09/13/2022	7.169	148,245	0	197,000
7134473	PHILADELPHIA	PA		09/13/2022	7.602	115,549	0	150,000
7134486	READING	PA		09/13/2022	7.161	79,770	0	132,000
7134464	TULSA	OK		09/13/2022	6.829	126,806	0	190,000
7134491	INDIANAPOLIS	IN		09/13/2022	7.345	134,080	0	165,000
7134490	COLUMBIA	SC		09/13/2022	7.288	213,266	0	280,000
7134459	PHILADELPHIA	PA		09/13/2022	7.406	81,095	0	114,000
7134466	SUMTER	SC		09/13/2022	7.457	96,724	0	126,000
7134488	MAPLE HEIGHTS	OH		09/13/2022	7.365	97,274	0	120,000
7134465	WEST PITTSTON	PA		09/13/2022	7.487	152,019	0	200,000
7134487	READING	PA		09/13/2022	7.113	76,555	0	127,000
7134470	KANSAS CITY	MO		09/13/2022	7.397	165,367	0	220,000
7134492	MONROE	NJ		09/13/2022	6.827	168,175	0	250,000
7134461	HOUSTON	TX		09/13/2022	6.809	180,069	0	262,000
7134483	MIAMI	FL		09/13/2022	7.394	401,268	0	550,000
7134460	DETROIT	MI		09/13/2022	7.345	107,264	0	140,000
7134482	ORANGE	TX		09/13/2022	7.137	104,424	0	139,000
7134478	CHARLOTTE	NC		09/13/2022	6.887	197,775	0	350,000
7134458	ST LOUIS	MO		09/13/2022	7.428	96,639	0	127,000
7134485	READING	PA		09/13/2022	7.161	78,562	0	130,000
7134463	WEST COLUMBIA	SC		09/13/2022	6.661	87,899	0	150,000
7134457	NEWARK	TX		09/13/2022	7.497	143,382	0	175,000
7134479	ALLENTOWN	PA		09/13/2022	7.365	139,746	0	185,000
7134484	SAINT LOUIS	MO		09/13/2022	6.612	99,646	0	127,500
7134462	HOUSTON	TX		09/13/2022	6.809	149,717	0	205,000
7134497	WOONSOCKET	RI		09/13/2022	7.571	322,995	0	420,000
7134475	MECHANICSBURG	PA		09/13/2022	7.289	204,640	0	270,000
7134480	MARIETTA	GA		09/13/2022	6.900	121,162	0	175,000
7134477	KINGSFORD HEIGHTS	IN		09/13/2022	6.491	105,176	0	155,000
7134499	PHILADELPHIA	PA		09/13/2022	7.536	106,734	0	131,000
7134476	TAMPA	FL		09/13/2022	7.120	278,608	0	350,000
7134498	DAYTON	OH		09/13/2022	7.543	163,579	0	220,000
7134481	NEW LONDON	CT		09/13/2022	7.483	183,688	0	240,000
3134435	WASHINGTON	DC		09/23/2022	5.347	1,129,560	0	1,415,000
3134431	VENTURA	CA		10/03/2022	5.740	805,489	0	1,000,000
3134430	HELOTES	TX		10/06/2022	5.611	948,897	0	1,160,000
7134764	ATLANTIC CITY	NJ		10/07/2022	7.303	77,869	0	118,000
7134790	WINDSOR	PA		10/07/2022	7.296	103,874	0	149,000
7134759	KANSAS CITY	MO		10/07/2022	7.162	117,138	0	160,000
7134738	PAWTUCKET	RI		10/07/2022	7.712	252,747	0	355,000
7134787	FOREST PARK	GA		10/07/2022	6.539	182,321	0	250,000
7134743	DETROIT	MI		10/07/2022	7.667	84,476	0	103,000
7134771	CHESTER	PA		10/07/2022	6.997	77,476	0	113,000
7134766	CAHOKIA HEIGHTS	IL		10/07/2022	6.969	126,627	0	175,000
7134734	UMATILLA	FL		10/07/2022	7.792	306,468	0	399,000
7134778	FORT WORTH	TX		10/07/2022	7.390	202,735	0	275,000
7134757	DETROIT	MI		10/07/2022	7.287	106,175	0	155,000
7134783	FOLSOM	PA		10/07/2022	7.194	216,184	0	287,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7134762	MILWAUKEE	WI		10/07/2022	7.578	87,234	0	114,000
7134741	EAST CHICAGO	IN		10/07/2022	6.725	141,290	0	192,000
7134785	ATLANTA	GA		10/07/2022	6.931	199,778	0	290,000
7134736	WEST SPRINGFIELD	MA		10/07/2022	7.241	226,916	0	345,000
7134775	STARKVILLE	MS		10/07/2022	7.132	132,894	0	196,000
7134749	FAIRBURN	GA		10/07/2022	6.828	273,954	0	370,000
7134780	PHILADELPHIA	PA		10/07/2022	6.755	218,478	0	303,000
7134754	HAMILTON	OH		10/07/2022	7.760	148,553	0	180,000
7134782	CHICAGO	IL		10/07/2022	7.360	152,831	0	215,000
7134777	PANAMA CITY	FL		10/07/2022	6.836	193,781	0	262,000
7134733	LAKEWOOD	NJ		10/07/2022	7.041	672,793	0	896,000
7134745	VINELAND	NJ		10/07/2022	7.439	186,199	0	245,000
7134789	CHICAGO	IL		10/07/2022	7.368	134,929	0	190,000
7134768	CINCINNATI	OH		10/07/2022	7.439	214,425	0	301,000
7134750	MERIDEN	CT		10/07/2022	7.920	256,368	0	320,000
7134773	INDIANAPOLIS	IN		10/07/2022	7.141	120,698	0	150,000
7134752	MERIDEN	CT		10/07/2022	7.920	263,268	0	320,000
7134747	BALTIMORE	MD		10/07/2022	7.462	173,315	0	226,000
7134786	SANFORD	FL		10/07/2022	7.120	166,292	0	260,000
7134742	OBERLIN	OH		10/07/2022	7.081	82,324	0	141,000
7134737	LANCASTER	PA		10/07/2022	7.096	193,378	0	285,000
7134791	COLUMBUS	OH		10/07/2022	6.785	250,895	0	320,000
7134770	ESSEX	MD		10/07/2022	7.037	117,365	0	180,000
7134739	BALTIMORE	MD		10/07/2022	7.394	135,244	0	177,000
7134765	BELLEVILLE	IL		10/07/2022	7.014	136,380	0	171,000
7134788	BELMONT	NC		10/07/2022	6.564	147,189	0	270,000
7134744	BROOKLYN	NY		10/07/2022	6.680	867,484	0	2,100,000
7134756	HUNTSVILLE	AL		10/07/2022	7.422	118,444	0	153,000
7134735	PARAMUS	NJ		10/07/2022	6.920	160,861	0	750,000
7134779	KNOXVILLE	TN		10/07/2022	7.586	284,528	0	378,000
7134761	PANAMA CITY	FL		10/07/2022	6.455	222,879	0	315,000
7134740	ROANOKE RAPIDS	NC		10/07/2022	6.714	91,649	0	155,000
7134784	LEHIGH ACRES	FL		10/07/2022	7.013	238,234	0	350,000
7134763	BALTIMORE	MD		10/07/2022	7.511	275,257	0	360,000
7134758	KANSAS CITY	MO		10/07/2022	7.170	122,572	0	168,000
7134753	FAYETTEVILLE	NC		10/07/2022	7.472	80,340	0	105,000
7134748	SOUTH FULTON	GA		10/07/2022	6.631	263,344	0	380,000
7134781	JACKSON	MS		10/07/2022	6.919	186,259	0	250,000
7134776	WINSTON-SALEM	NC		10/07/2022	7.017	92,601	0	124,000
7134732	MEMPHIS	TN		10/07/2022	7.351	144,639	0	190,000
7134760	PANAMA CITY BEACH	FL		10/07/2022	7.028	162,948	0	219,000
7134755	AMBRIDGE	PA		10/07/2022	7.097	114,306	0	155,000
7134767	PHILADELPHIA	PA		10/07/2022	6.544	103,885	0	180,000
7134746	KANSAS CITY	MO		10/07/2022	6.928	107,972	0	250,000
7134772	UPPER DARBY	PA		10/07/2022	7.634	123,980	0	165,000
7134751	MERIDEN	CT		10/07/2022	7.892	264,095	0	320,000
7134774	GRAND JUNCTION	CO		10/07/2022	7.214	231,748	0	317,000
7134769	ESSEX	MD		10/07/2022	7.140	116,747	0	166,000
3134625	SAN LUIS OBISPO	CA		10/07/2022	7.313	721,724	0	900,000
3134423	LAS VEGAS	NV		10/07/2022	5.451	1,490,043	0	1,850,000
3134434	CHATTAHOOCHEE HILLS	GA		10/11/2022	5.140	1,018,516	0	2,300,000
3134439	BEND	OR		10/12/2022	5.451	830,073	0	1,220,000
3134445	LONG BEACH	CA		10/12/2022	5.803	961,220	0	1,438,000
3134513	MISSION VIEJO	CA		10/13/2022	5.763	768,804	0	1,065,000
3134450	THOUSAND OAKS	CA		10/14/2022	5.699	890,007	0	1,115,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3134454	LOS ANGELES	CA		10/17/2022	5.921	1,214,297	0	1,500,000
3134508	CHINO	CA		10/18/2022	5.517	681,199	0	895,000
7134858	DETROIT	MI		10/18/2022	7.351	107,085	0	155,000
7134885	OXON HILL	MD		10/18/2022	6.577	276,094	0	425,000
7134863	KENOSHA	WI		10/18/2022	6.860	88,124	0	140,000
7134859	SNELLVILLE	GA		10/18/2022	6.426	208,873	0	338,000
7134864	PHILADELPHIA	PA		10/18/2022	7.355	189,812	0	255,000
7134865	BRACKENRIDGE	PA		10/18/2022	6.744	92,827	0	159,000
7134870	PARKERSBURG	WV		10/18/2022	7.156	179,855	0	230,000
7134877	ALBANY	GA		10/18/2022	7.095	111,812	0	148,000
7134855	KANSAS CITY	MO		10/18/2022	6.758	120,230	0	153,000
7134882	BALTIMORE	MD		10/18/2022	7.013	92,182	0	135,000
7134860	SCHENECTADY	NY		10/18/2022	7.523	245,562	0	320,000
7134878	NEWARK	NJ		10/18/2022	7.108	412,552	0	550,000
7134856	LAUREL	MD		10/18/2022	6.552	251,876	0	366,000
7134883	ATLANTIC CITY	NJ		10/18/2022	7.069	165,433	0	220,000
7134861	BRIDGEPORT	CT		10/18/2022	7.389	313,827	0	415,000
7134879	KANSAS CITY	MO		10/18/2022	7.075	157,860	0	221,000
7134857	SYRACUSE	NY		10/18/2022	7.405	122,602	0	160,000
7134862	KANSAS CITY	MO		10/18/2022	6.840	169,521	0	261,000
7134884	CINCINNATI	OH		10/18/2022	7.312	279,899	0	345,000
7134869	NORWICH	CT		10/18/2022	7.354	194,119	0	255,000
7134874	HENRICO	VA		10/18/2022	7.271	146,649	0	192,500
7134853	BREWSTER	NY		10/18/2022	6.750	200,162	0	377,500
7134875	HENRICO	VA		10/18/2022	7.271	125,699	0	165,000
7134880	SOUTH EUCLID	OH		10/18/2022	6.914	89,400	0	140,000
7134876	WATERBURY	CT		10/18/2022	6.584	247,006	0	360,000
7134881	BALTIMORE	MD		10/18/2022	6.907	96,071	0	135,000
7134866	VINELAND	NJ		10/18/2022	7.273	210,041	0	265,000
7134871	EAST ORANGE	NJ		10/18/2022	6.863	371,530	0	620,000
7134867	PITTSBURGH	PA		10/18/2022	7.307	295,878	0	388,000
7134872	VIRGINIA BEACH	VA		10/18/2022	7.322	263,553	0	345,000
7134868	NORWICH	CT		10/18/2022	7.354	242,839	0	319,000
7134873	BALTIMORE	MD		10/18/2022	7.108	257,120	0	340,000
7134854	GRIFFIN	GA		10/18/2022	6.543	103,963	0	163,000
3134624	FOUNTAIN HILLS	AZ		10/19/2022	7.118	798,137	0	1,400,000
3134621	AVENEL	NJ		10/19/2022	6.970	287,890	0	367,000
3134731	SANTA CRUZ	CA		10/19/2022	6.034	1,224,433	0	2,065,000
3134443	CIMARRON	CO		10/20/2022	6.057	509,285	0	680,000
3134446	ST GEORGE	UT		10/20/2022	5.860	247,010	0	505,000
3134436	TAMPA	FL		10/20/2022	5.245	1,294,031	0	1,700,000
7135107	TOLEDO	OH		10/24/2022	7.376	114,080	0	140,000
7135129	EVERETT	MA		10/24/2022	6.577	274,134	0	410,000
7135112	PHILADELPHIA	PA		10/24/2022	7.528	140,138	0	185,000
7135134	SPRINGFIELD	MA		10/24/2022	6.648	290,081	0	371,000
7135128	ST LOUIS	MO		10/24/2022	7.093	104,916	0	131,000
7135106	BALTIMORE	MD		10/24/2022	7.054	122,809	0	163,000
7135133	UPPER DARBY	PA		10/24/2022	7.363	143,680	0	191,000
7135111	PHILADELPHIA	PA		10/24/2022	7.528	113,625	0	150,000
7135099	BALTIMORE	MD		10/24/2022	7.399	82,055	0	114,000
7135132	PHILADELPHIA	PA		10/24/2022	7.459	233,061	0	310,000
7135131	KALAMAZOO	MI		10/24/2022	6.467	108,601	0	140,000
7135098	CLEVELAND	OH		10/24/2022	6.913	101,694	0	136,000
7135105	PITTSBURGH	PA		10/24/2022	7.332	132,460	0	170,000
7135127	PHILADELPHIA	PA		10/24/2022	7.210	216,316	0	310,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7135126	BALTIMORE	MD		10/24/2022	6.612	107,205	0	145,000
7135104	TRENTON	NJ		10/24/2022	7.253	100,027	0	132,000
7135103	FLOSSMOOR	IL		10/24/2022	6.440	140,202	0	180,000
7135125	PHILADELPHIA	PA		10/24/2022	7.374	170,617	0	228,000
7135097	ROCKY MOUNT	NC		10/24/2022	6.985	108,420	0	146,000
7135130	ELYRIA	OH		10/24/2022	6.815	76,229	0	194,000
7135124	ST LOUIS	MO		10/24/2022	6.333	181,476	0	375,000
7135102	JACKSONVILLE	FL		10/24/2022	7.306	237,014	0	331,000
7135096	PHILADELPHIA	PA		10/24/2022	7.252	387,611	0	513,000
7135095	RICHMOND	VA		10/24/2022	6.417	199,817	0	315,000
7135119	PHILADELPHIA	PA		10/24/2022	6.867	183,084	0	250,000
7135118	PHILADELPHIA	PA		10/24/2022	6.867	179,794	0	247,000
7135094	PHILADELPHIA	PA		10/24/2022	7.282	159,714	0	228,000
7135101	RICHMOND	VA		10/24/2022	7.372	222,280	0	290,000
7135123	EAST CHICAGO	IN		10/24/2022	7.284	203,563	0	268,000
7135117	PHILADELPHIA	PA		10/24/2022	7.708	132,563	0	175,000
7135122	EASTON	MA		10/24/2022	7.486	493,377	0	635,000
7135089	KANSAS CITY	KS		10/24/2022	7.310	160,424	0	210,000
7135100	BALTIMORE	MD		10/24/2022	7.054	113,768	0	151,000
7135088	HAMPTON	GA		10/24/2022	6.616	179,509	0	304,000
7135121	LITTLE ROCK	AR		10/24/2022	6.719	108,138	0	137,000
7135093	PHILADELPHIA	PA		10/24/2022	7.554	151,500	0	250,000
7135120	FAYETTEVILLE	NC		10/24/2022	6.989	101,178	0	164,000
7135087	DALLAS	TX		10/24/2022	7.292	224,609	0	296,000
7135116	PHILADELPHIA	PA		10/24/2022	7.289	180,560	0	241,000
7135092	DAYTON	OH		10/24/2022	6.463	119,387	0	205,000
7135091	DAYTON	OH		10/24/2022	6.463	119,387	0	205,000
7135115	PHILADELPHIA	PA		10/24/2022	7.528	168,923	0	223,000
7135114	PHILADELPHIA	PA		10/24/2022	7.528	147,713	0	195,000
7135090	CHICAGO	IL		10/24/2022	7.486	141,315	0	173,000
7135135	PHILADELPHIA	PA		10/24/2022	7.482	98,146	0	130,000
7135113	PHILADELPHIA	PA		10/24/2022	7.708	138,623	0	183,000
7135109	BETHLEHEM	PA		10/24/2022	7.411	162,256	0	230,000
7135108	ABILENE	TX		10/24/2022	6.632	90,871	0	126,000
3134452	FAIR HAVEN	NJ		10/25/2022	5.827	1,578,274	0	2,365,000
3134507	LOS GATOS	CA		10/26/2022	5.901	1,318,548	0	1,640,000
3134574	ENCINO	CA		10/26/2022	7.197	202,990	0	580,000
7134607	CROMWELL	CT		10/26/2022	6.647	263,702	0	354,000
7134643	HARTFORD	CT		10/26/2022	7.140	191,486	0	256,000
7134913	JOLIET	IL		10/26/2022	6.778	146,438	0	230,000
7134638	COCONUT CREEK	FL		10/26/2022	6.727	96,139	0	183,000
7134936	FORT WORTH	TX		10/26/2022	6.897	221,118	0	342,000
7134941	WAUWATOSA	WI		10/26/2022	7.136	303,319	0	405,000
7134717	JOLIET	IL		10/26/2022	6.443	126,744	0	186,000
7134671	PHILADELPHIA	PA		10/26/2022	7.690	139,618	0	185,000
7134959	LUBBOCK	TX		10/26/2022	7.199	128,799	0	188,000
7134666	PHILADELPHIA	PA		10/26/2022	7.245	225,512	0	295,000
7134694	BIRMINGHAM	AL		10/26/2022	7.297	382,100	0	515,000
7134964	INDIANAPOLIS	IN		10/26/2022	7.191	165,439	0	219,000
7135006	CHARLOTTE	NC		10/26/2022	7.684	246,398	0	365,000
7134722	TAMPA	FL		10/26/2022	7.056	306,833	0	399,000
7134927	BALTIMORE	MD		10/26/2022	6.929	125,785	0	171,000
7134657	YOUNGSTOWN	OH		10/26/2022	7.480	83,868	0	110,000
7134932	HOLLISTER	CA		10/26/2022	7.285	585,624	0	786,000
7134899	PHILADELPHIA	PA		10/26/2022	6.615	159,404	0	280,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7134713	AUGUSTA	GA		10/26/2022	7.480	99,117	0	130,000
7134662	ANDERSON	IN		10/26/2022	7.199	91,357	0	140,000
7134955	AURORA	IL		10/26/2022	7.203	181,035	0	240,000
7134690	TRENTON	NJ		10/26/2022	7.215	78,177	0	105,000
7134960	TEMPLE	TX		10/26/2022	7.318	160,986	0	200,000
7134685	BALTIMORE	MD		10/26/2022	6.921	138,596	0	215,000
7134983	DOVER	NJ		10/26/2022	7.363	259,664	0	320,000
7134908	PHILADELPHIA	PA		10/26/2022	6.800	89,668	0	160,000
7134698	CHICAGO	IL		10/26/2022	7.301	84,055	0	115,000
7134968	ROCHESTER	NY		10/26/2022	7.183	108,603	0	154,000
7135002	CALUMET CITY	IL		10/26/2022	7.926	116,147	0	160,000
7134680	CHICAGO	IL		10/26/2022	7.346	225,611	0	300,000
7134973	CALUMET CITY	IL		10/26/2022	7.277	106,252	0	150,000
7134628	MIDVALE	UT		10/26/2022	6.023	602,215	0	925,000
7134903	DALLAS	TX		10/26/2022	6.850	983,553	0	1,350,000
7134633	BUTLER	NJ		10/26/2022	7.346	319,125	0	425,000
7134661	PHILADELPHIA	PA		10/26/2022	7.083	205,815	0	277,500
7134931	MIDLAND	TX		10/26/2022	7.045	143,492	0	222,000
7134656	BLUE ISLAND	IL		10/26/2022	6.820	126,749	0	220,000
7134987	GAINESVILLE	FL		10/26/2022	7.330	102,874	0	160,000
7134992	CORAL SPRINGS	FL		10/26/2022	7.431	123,047	0	185,000
7134917	PROVIDENCE	RI		10/26/2022	6.884	274,689	0	431,000
7134945	BILLINGS	MT		10/26/2022	7.371	488,470	0	651,000
7134675	ANDERSON	IN		10/26/2022	7.407	79,569	0	108,000
7134703	LANDRUM	SC		10/26/2022	7.240	184,062	0	242,000
7134950	EDDYSTONE	PA		10/26/2022	7.349	97,586	0	148,000
7134665	POCONO LAKE	PA		10/26/2022	7.199	276,705	0	375,000
7134940	PETERSBURG	VA		10/26/2022	6.889	103,550	0	160,000
7134716	NOBLE	OK		10/26/2022	7.326	103,312	0	135,000
7134670	OKLAHOMA CITY	OK		10/26/2022	6.769	144,522	0	234,000
7134958	MOUNT VERNON	OH		10/26/2022	7.449	147,145	0	195,000
7134963	TULSA	OK		10/26/2022	7.191	120,869	0	160,000
7134693	LINDEN	NJ		10/26/2022	6.602	366,063	0	630,000
7134721	WILMINGTON	DE		10/26/2022	8.170	163,210	0	225,000
7134688	AKRON	OH		10/26/2022	6.881	74,881	0	100,000
7134986	BIRMINGHAM	AL		10/26/2022	7.334	297,705	0	391,000
7134991	CORAL SPRINGS	FL		10/26/2022	7.431	111,740	0	168,000
7134949	HOUMA	LA		10/26/2022	7.104	116,549	0	155,000
7134712	CINCINNATI	OH		10/26/2022	7.589	267,299	0	350,000
7134679	PORT ORANGE	FL		10/26/2022	6.818	176,115	0	383,000
7134707	APPLETON	WI		10/26/2022	7.154	155,438	0	205,000
7134954	BALTIMORE	MD		10/26/2022	7.338	147,653	0	196,000
7135003	SANFORD	NC		10/26/2022	8.290	210,517	0	290,000
7134907	FORT WORTH	TX		10/26/2022	6.558	191,300	0	245,000
7134912	MACON	GA		10/26/2022	6.653	99,244	0	135,000
7134642	BALTIMORE	MD		10/26/2022	7.037	111,710	0	150,000
7134637	SPOKANE VALLEY	WA		10/26/2022	7.138	165,114	0	405,000
7134902	BALTIMORE	MD		10/26/2022	6.471	117,957	0	162,000
7134627	SAINT LOUIS	MO		10/26/2022	7.399	196,925	0	260,000
7134995	OAK RIDGE	TN		10/26/2022	7.540	245,461	0	375,000
7134930	GLEN ELLYN	IL		10/26/2022	6.797	208,249	0	330,000
7134706	APPLETON	WI		10/26/2022	7.273	128,792	0	170,000
7134660	CLEVELAND	OH		10/26/2022	7.120	108,730	0	145,000
7134897	CHICAGO	IL		10/26/2022	6.505	181,638	0	290,000
7134948	LEXINGTON PARK	MD		10/26/2022	7.232	167,982	0	213,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7134683	WEST SENECA	NY		10/26/2022	8.170	197,940	0	255,000
7134953	TEMPLE	TX		10/26/2022	7.092	156,255	0	195,000
7134678	LANCASTER	TX		10/26/2022	6.836	158,612	0	230,000
7134711	WESTMINSTER	MD		10/26/2022	7.203	281,402	0	400,000
7134916	SPRING VALLEY	NY		10/26/2022	6.645	463,612	0	635,000
7134646	PHILADELPHIA	PA		10/26/2022	6.703	318,961	0	640,000
7134939	CHICAGO	IL		10/26/2022	7.141	129,437	0	200,000
7134702	WILMINGTON	DE		10/26/2022	7.581	208,355	0	275,000
7134944	BILOXI	MS		10/26/2022	6.997	177,005	0	241,000
7134651	POTTSTOWN	PA		10/26/2022	7.939	92,076	0	122,000
7134674	MACON	GA		10/26/2022	6.581	131,534	0	205,000
7134967	CHATTANOOGA	TN		10/26/2022	7.310	166,308	0	220,000
7134730	CINCINNATI	OH		10/26/2022	6.753	129,332	0	220,000
7134972	WAIANAE	HI		10/26/2022	7.163	235,854	0	359,000
7134957	PENNSAUKEN	NJ		10/26/2022	7.203	192,350	0	255,000
7134720	NEW CASTLE	DE		10/26/2022	6.440	167,715	0	246,000
7134715	KANSAS CITY	MO		10/26/2022	6.901	85,898	0	115,000
7134962	PHILADELPHIA	PA		10/26/2022	8.683	77,413	0	110,000
7134692	KILLEEN	TX		10/26/2022	6.715	99,988	0	135,000
7134990	CALUMET CITY	IL		10/26/2022	7.447	167,487	0	205,000
7134915	CHICAGO	IL		10/26/2022	7.029	95,623	0	130,000
7134729	DOWNERS GROVE	IL		10/26/2022	7.154	213,990	0	265,000
7134976	CALUMET CITY	IL		10/26/2022	7.269	129,652	0	160,000
7134981	GLENWOOD	IL		10/26/2022	7.375	144,650	0	190,000
7135004	WILMINGTON	DE		10/26/2022	8.290	119,563	0	165,000
7134906	INDIANAPOLIS	IN		10/26/2022	6.826	95,004	0	130,000
7134911	DOLTON	IL		10/26/2022	6.912	115,245	0	157,000
7134999	INDIANAPOLIS	IN		10/26/2022	8.047	107,851	0	160,000
7134929	CHICAGO	IL		10/26/2022	6.801	105,016	0	151,000
7134641	RIVER OAKS	TX		10/26/2022	7.927	103,659	0	154,000
7134934	FAIRBURN	GA		10/26/2022	6.773	318,847	0	493,000
7134659	PHILADELPHIA	PA		10/26/2022	7.171	191,168	0	260,000
7134924	ALBUQUERQUE	NM		10/26/2022	7.081	167,278	0	242,000
7134896	JOLIET	IL		10/26/2022	6.505	163,315	0	260,000
7134705	LUBBOCK	TX		10/26/2022	6.881	143,519	0	187,000
7134947	ST PETERSBURG	FL		10/26/2022	6.985	407,014	0	625,000
7135000	KANSAS CITY	MO		10/26/2022	8.411	81,666	0	105,000
7134952	MORRISVILLE	PA		10/26/2022	7.468	195,004	0	259,000
7134682	SOUTH CHESTERFIELD	VA		10/26/2022	8.170	235,747	0	325,000
7134728	DUNDALK	MD		10/26/2022	6.885	138,460	0	185,000
7134710	CALUMET CITY	IL		10/26/2022	8.048	154,504	0	210,000
7134677	TEMPE	AZ		10/26/2022	7.472	488,435	0	640,000
7134975	AUGUSTA	GA		10/26/2022	7.517	98,676	0	130,000
7134980	INDIANAPOLIS	IN		10/26/2022	7.379	87,312	0	115,000
7134701	BALTIMORE	MD		10/26/2022	8.048	100,935	0	135,000
7134938	MIDLAND	TX		10/26/2022	7.145	178,816	0	239,000
7134668	KILLEEN	TX		10/26/2022	6.653	75,474	0	155,000
7134943	ROCHESTER	NY		10/26/2022	7.252	127,668	0	160,000
7134719	AURORA	IL		10/26/2022	7.167	147,637	0	195,000
7134673	REDFORD	MI		10/26/2022	6.459	94,718	0	130,000
7134966	CALUMET CITY	IL		10/26/2022	7.187	77,999	0	114,000
7134971	RAYTOWN	MO		10/26/2022	7.412	158,281	0	198,000
7134696	WAUWATOSA	WI		10/26/2022	6.985	174,280	0	235,000
7134989	ELYRIA	OH		10/26/2022	7.694	99,561	0	130,000
7134901	SUFFIELD	CT		10/26/2022	6.605	130,834	0	180,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7134631	INDIANAPOLIS	IN		10/26/2022	6.836	153,671	0	250,000
7134994	OAK RIDGE	TN		10/26/2022	7.540	245,461	0	375,000
7134979	INDIANAPOLIS	IN		10/26/2022	7.627	106,519	0	140,000
7134984	PETERSBURG	VA		10/26/2022	7.354	105,321	0	138,000
7134691	LOUISVILLE	KY		10/26/2022	6.482	286,670	0	394,000
7134909	MACON	GA		10/26/2022	6.668	91,706	0	125,000
7134639	CHICAGO	IL		10/26/2022	7.424	241,653	0	320,000
7134914	BALTIMORE	MD		10/26/2022	6.649	140,729	0	205,000
7134937	LAKE HAVASU CITY	AZ		10/26/2022	6.897	227,364	0	365,000
7134672	REDFORD	MI		10/26/2022	6.490	94,149	0	130,000
7134667	LOUISVILLE	KY		10/26/2022	6.440	76,699	0	105,000
7134700	GLENWOOD	IL		10/26/2022	6.494	131,994	0	195,000
7134905	CHESAPEAKE	VA		10/26/2022	6.451	152,862	0	220,000
7134635	BALTIMORE	MD		10/26/2022	7.037	111,710	0	150,000
7134998	PETERSBURG	VA		10/26/2022	7.942	93,164	0	120,000
7134910	BALTIMORE	MD		10/26/2022	6.668	137,926	0	188,000
7135005	INDIANAPOLIS	IN		10/26/2022	8.169	83,328	0	119,500
7134658	PHILADELPHIA	PA		10/26/2022	7.291	192,093	0	260,000
7134928	CHICAGO	IL		10/26/2022	6.801	104,321	0	150,000
7134933	TUCSON	AZ		10/26/2022	6.901	267,491	0	395,000
7134709	CHICAGO	IL		10/26/2022	7.590	174,308	0	225,000
7134663	CINCINNATI	OH		10/26/2022	7.492	271,645	0	335,000
7134956	BLUE ISLAND	IL		10/26/2022	7.203	165,949	0	220,000
7134686	EPPING	NH		10/26/2022	7.025	313,779	0	420,000
7134961	UPPER DARBY	PA		10/26/2022	8.807	109,524	0	145,000
7134676	KANSAS CITY	MO		10/26/2022	7.543	172,513	0	225,000
7134951	PHILOMATH	OR		10/26/2022	7.223	263,353	0	350,000
7134969	MIDDLETOWN	CT		10/26/2022	7.052	113,244	0	281,000
7134681	BRADENTON	FL		10/26/2022	6.544	190,366	0	320,000
7135001	PROCTORVILLE	OH		10/26/2022	8.047	139,626	0	187,000
7134974	PARK FOREST	IL		10/26/2022	7.522	129,067	0	170,000
7134904	BAKERSFIELD	CA		10/26/2022	6.720	143,815	0	200,000
7134699	MIDLAND	TX		10/26/2022	7.239	165,087	0	220,000
7134997	AKRON	OH		10/26/2022	7.519	84,582	0	110,000
7134634	NORTH BELLMORE	NY		10/26/2022	7.342	488,817	0	610,000
7134723	INDEPENDENCE	MO		10/26/2022	7.494	119,706	0	155,000
7134965	ST PETERSBURG	FL		10/26/2022	7.191	124,646	0	165,000
7134718	WILMINGTON	DE		10/26/2022	8.170	137,096	0	189,000
7134970	CONCORD	NC		10/26/2022	7.412	161,698	0	200,000
7134695	BLANCHARD	OK		10/26/2022	6.684	110,655	0	172,000
7134900	CHARLOTTE	NC		10/26/2022	6.478	241,008	0	350,000
7134988	COLUMBUS	OH		10/26/2022	7.573	124,148	0	152,000
7134993	TRENTON	NJ		10/26/2022	7.544	168,264	0	225,000
7134918	SOUTH DAYTONA	FL		10/26/2022	6.743	73,865	0	165,000
7134923	INDIANAPOLIS	IN		10/26/2022	6.957	240,635	0	375,000
7134653	CLEVELAND	OH		10/26/2022	7.581	107,024	0	140,000
7134895	INDIANAPOLIS	IN		10/26/2022	6.525	137,061	0	180,000
7135397	KANSAS CITY	MO		10/28/2022	7.149	153,342	0	207,000
7135376	KANSAS CITY	MO		10/28/2022	6.926	107,016	0	155,000
7135404	WONDER LAKE	IL		10/28/2022	7.148	119,564	0	180,000
7135369	TAMPA	FL		10/28/2022	6.902	169,317	0	215,000
7135402	COLUMBUS	OH		10/28/2022	7.204	137,271	0	196,000
7135395	ORLANDO	FL		10/28/2022	7.190	184,804	0	247,000
7135374	PHILADELPHIA	PA		10/28/2022	7.382	245,651	0	331,000
7135372	MIAMI	FL		10/28/2022	6.901	334,654	0	565,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7135367	PHILADELPHIA	PA		10/28/2022	7.148	161,213	0	220,000
7135400	PHILADELPHIA	PA		10/28/2022	7.576	110,261	0	147,000
7135423	WINSLOW	ME		10/28/2022	7.756	139,043	0	170,000
7135418	CLEVELAND	OH		10/28/2022	7.557	92,452	0	122,000
7135416	GRIFFIN	GA		10/28/2022	7.405	92,721	0	115,000
7135370	LONG POND	PA		10/28/2022	7.289	225,216	0	305,000
7135393	SANFORD	FL		10/28/2022	7.190	181,491	0	250,000
7135421	SYRACUSE	NY		10/28/2022	7.599	97,929	0	135,000
7135388	FORT WASHINGTON	MD		10/28/2022	7.083	182,425	0	305,000
7135386	AKRON	OH		10/28/2022	7.190	75,655	0	105,000
7135414	BALTIMORE	MD		10/28/2022	7.273	136,778	0	175,000
7135365	LIBERTY	MO		10/28/2022	6.753	119,591	0	164,000
7135391	ORLANDO	FL		10/28/2022	7.190	180,329	0	246,000
7135358	PRINCETON	TX		10/28/2022	6.560	522,913	0	750,000
7135384	SOUTH ELGIN	IL		10/28/2022	7.094	165,467	0	230,000
7135409	SAN DIEGO	CA		10/28/2022	6.947	328,746	0	600,000
7135363	DAYTON	OH		10/28/2022	6.809	144,128	0	185,000
7135361	WORCESTER	MA		10/28/2022	6.485	387,368	0	684,000
7135412	ST LOUIS	MO		10/28/2022	7.408	285,250	0	366,000
7135379	KANSAS CITY	MO		10/28/2022	7.091	115,351	0	155,000
7135407	PHILADELPHIA	PA		10/28/2022	7.602	165,572	0	236,000
7135405	COLUMBUS	OH		10/28/2022	7.272	173,831	0	248,000
7135382	NEW HAVEN	CT		10/28/2022	7.150	133,089	0	185,000
7135410	ROCKFORD	IL		10/28/2022	7.412	136,530	0	180,000
7135377	READING	PA		10/28/2022	7.355	111,074	0	144,000
7135375	CLEVELAND	OH		10/28/2022	7.112	100,613	0	145,000
7135403	PUTNAM	CT		10/28/2022	7.327	187,031	0	267,000
7135398	FAYETTEVILLE	NC		10/28/2022	7.190	82,121	0	137,000
7135380	BROWNS MILLS	NJ		10/28/2022	7.144	178,736	0	240,000
7135424	CLEVELAND	OH		10/28/2022	7.676	128,629	0	179,000
7135373	NORRISTOWN	PA		10/28/2022	7.382	199,638	0	269,000
7135419	TAMPA	FL		10/28/2022	7.572	317,940	0	420,000
7135396	PHILADELPHIA	PA		10/28/2022	7.322	101,787	0	170,000
7135394	ORLANDO	FL		10/28/2022	7.190	182,054	0	254,000
7135389	PHILADELPHIA	PA		10/28/2022	7.627	250,506	0	335,000
7135422	PINEHURST	NC		10/28/2022	7.417	223,294	0	430,000
7135401	COLUMBUS	OH		10/28/2022	7.204	129,567	0	185,000
7135368	COLUMBUS	OH		10/28/2022	6.575	113,597	0	220,000
7135392	SANFORD	FL		10/28/2022	7.190	163,106	0	218,000
7135371	SENECA	SC		10/28/2022	6.717	123,253	0	255,000
7135417	PHILADELPHIA	PA		10/28/2022	7.725	173,693	0	245,900
7135366	PHILADELPHIA	PA		10/28/2022	7.148	238,156	0	325,000
7135364	MILWAUKEE	WI		10/28/2022	6.724	74,737	0	118,000
7135359	COLUMBUS	OH		10/28/2022	6.718	250,224	0	345,000
7135387	WINCHESTER	CT		10/28/2022	7.306	146,307	0	184,000
7135420	BALTIMORE	MD		10/28/2022	7.561	461,045	0	569,000
7135415	PENNSVILLE TOWNSHIP	NJ		10/28/2022	7.307	95,653	0	165,000
7135413	LORAIN	OH		10/28/2022	7.472	87,699	0	109,000
7135408	MEMPHIS	TN		10/28/2022	7.450	81,245	0	108,000
7135362	CRYSTAL BEACH	TX		10/28/2022	6.565	448,011	0	770,000
7135390	KANSAS CITY	KS		10/28/2022	7.148	130,570	0	187,000
7135385	BALTIMORE	MD		10/28/2022	7.137	176,822	0	237,000
7135383	FRANKLIN	VA		10/28/2022	7.200	122,988	0	165,000
7135378	VIRGINIA BEACH	VA		10/28/2022	6.973	200,189	0	325,000
7135411	GULFPORT	MS		10/28/2022	7.434	139,001	0	174,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7135357	PRINCETON	TX		10/28/2022	6.560	527,376	0	750,000
7135381	ORLANDO	FL		10/28/2022	7.064	203,668	0	293,000
7135360	COLUMBUS	OH		10/28/2022	6.710	250,483	0	345,000
7135406	CICERO	IN		10/28/2022	7.223	136,208	0	171,000
7135399	ROCK HILL	SC		10/28/2022	7.178	132,884	0	190,000
3134521	ORLANDO	FL		10/28/2022	5.709	754,115	0	1,700,000
7135353	FORT PIERCE	FL		11/01/2022	7.158	161,805	0	200,000
7135348	JACKSONVILLE	FL		11/01/2022	7.527	92,388	0	125,000
7135304	WEST ALLIS	WI		11/01/2022	7.430	126,638	0	165,000
7135299	BEECH CREEK	PA		11/01/2022	7.354	287,741	0	377,000
7135332	DALLAS	TX		11/01/2022	7.244	272,280	0	335,000
7135327	LOGANSPORT	IN		11/01/2022	7.693	87,016	0	112,000
7135325	CHICAGO	IL		11/01/2022	7.277	79,693	0	105,000
7135351	UNION	SC		11/01/2022	7.265	90,908	0	115,000
7135330	PHILADELPHIA	PA		11/01/2022	7.091	177,959	0	240,000
7135297	HAZELTON	PA		11/01/2022	7.639	209,653	0	272,000
7135295	ORLANDO	FL		11/01/2022	7.224	139,021	0	210,000
7135302	CALUMET CITY	IL		11/01/2022	7.277	80,958	0	100,000
7135346	PHILADELPHIA	PA		11/01/2022	7.426	233,058	0	308,000
7135339	OOLTEWAH	TN		11/01/2022	7.244	278,620	0	345,000
7135293	DAYTON	OH		11/01/2022	7.510	103,367	0	134,000
7135318	DAYTON	OH		11/01/2022	7.187	98,636	0	130,500
7135344	JACKSONVILLE	FL		11/01/2022	6.965	107,723	0	165,000
7135300	HARRISBURG	PA		11/01/2022	7.344	70,260	0	100,000
7135342	NEWPORT NEWS	VA		11/01/2022	7.426	130,540	0	170,000
7135337	GAINESVILLE	FL		11/01/2022	6.929	133,176	0	205,000
7135321	NEWARK	NJ		11/01/2022	7.309	143,241	0	207,000
7135314	ATCHISON	KS		11/01/2022	8.146	109,163	0	140,000
7135309	BALTIMORE	MD		11/01/2022	7.256	136,953	0	180,000
7135340	LAKE JACKSON	TX		11/01/2022	7.342	290,458	0	380,000
7135291	ANDERSON	SC		11/01/2022	7.240	76,235	0	120,000
7135312	UPPER DARBY	PA		11/01/2022	7.792	120,150	0	170,000
7135335	BRICK	NJ		11/01/2022	6.981	206,897	0	280,000
7135328	WATERFORD	CT		11/01/2022	7.264	215,666	0	304,000
7135307	WASHINGTON	MO		11/01/2022	8.025	132,555	0	170,000
7135333	JACKSONVILLE	FL		11/01/2022	7.064	124,034	0	165,000
7135298	HAZELTON	PA		11/01/2022	7.792	87,083	0	115,000
7135331	MOUNT HOLLY	NJ		11/01/2022	6.989	96,135	0	128,000
7135326	CHICAGO	IL		11/01/2022	7.183	124,775	0	165,000
7135354	PHILADELPHIA	PA		11/01/2022	7.266	192,372	0	257,000
7135310	BALTIMORE	MD		11/01/2022	7.256	123,258	0	162,000
7135349	JACKSONVILLE	FL		11/01/2022	7.527	95,467	0	124,000
7135305	LUBBOCK	TX		11/01/2022	7.783	83,172	0	100,000
7135347	LONG BRANCH	NJ		11/01/2022	7.224	638,377	0	925,000
7135303	KANSAS CITY	MO		11/01/2022	8.509	116,961	0	150,000
7135296	MAGEE	MS		11/01/2022	7.783	128,657	0	165,000
7135352	FORT PIERCE	FL		11/01/2022	7.048	181,726	0	243,000
7135350	MIDLAND	MI		11/01/2022	7.171	150,710	0	199,000
7135301	DALLAS	TX		11/01/2022	7.052	289,256	0	441,000
7135345	INDIANAPOLIS	IN		11/01/2022	7.072	212,997	0	280,000
7135324	TOMS RIVER	NJ		11/01/2022	7.269	235,516	0	310,000
7135319	WASHINGTON	MO		11/01/2022	8.025	124,758	0	160,000
7135317	PHILADELPHIA	PA		11/01/2022	7.420	63,003	0	140,000
7135294	PEARLAND	TX		11/01/2022	7.150	196,990	0	278,000
7135322	DETROIT	MI		11/01/2022	7.581	105,023	0	145,000

SCHEDULE B - PART 2

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

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7135289	PHILADELPHIA	PA		11/01/2022	7.357	175,389	0	250,000
7135320	HOUSTON	TX		11/01/2022	6.977	142,915	0	190,000
7135315	EVERGREEN PARK	IL		11/01/2022	8.477	267,024	0	345,780
7135343	JACKSONVILLE	FL		11/01/2022	6.965	112,243	0	178,000
7135338	GREEN COVE SPRINGS	FL		11/01/2022	7.256	152,171	0	200,000
7135292	HAZEL CREST	IL		11/01/2022	7.269	89,141	0	110,000
7135336	MARKHAM	IL		11/01/2022	7.354	135,856	0	178,000
7135290	AURORA	IL		11/01/2022	7.426	161,255	0	225,000
7135341	SOUTH CHESTERFIELD	VA		11/01/2022	7.072	185,214	0	230,000
7135334	MARKHAM	IL		11/01/2022	7.354	141,962	0	186,000
7135313	ATLANTIC CITY	NJ		11/01/2022	7.370	76,174	0	100,000
7135308	WASHINGTON	MO		11/01/2022	8.025	144,251	0	185,000
7135306	WASHINGTON	MO		11/01/2022	8.025	138,793	0	178,000
7135329	PHILADELPHIA	PA		11/01/2022	7.187	129,502	0	174,000
7135311	BALTIMORE	MD		11/01/2022	7.248	110,432	0	145,000
7135452	CINCINNATI	OH		11/02/2022	7.458	226,944	0	314,000
7135447	DELANCO	NJ		11/02/2022	7.164	188,294	0	230,000
7135453	MINNEAPOLIS	MN		11/02/2022	6.652	242,414	0	385,000
7135448	MARY ESTHER	FL		11/02/2022	6.852	250,645	0	355,000
7135446	PHILADELPHIA	PA		11/02/2022	6.748	259,875	0	375,000
7135450	ST PETERSBURG	FL		11/02/2022	6.829	276,172	0	420,000
7135451	HENRICO	VA		11/02/2022	7.148	157,976	0	206,000
7135444	CHESAPEAKE	VA		11/02/2022	7.072	192,474	0	252,000
7135445	RIVERDALE	GA		11/02/2022	7.052	97,111	0	135,000
7135438	CLEVELAND	OH		11/02/2022	7.341	132,294	0	160,000
7135439	SHELBY	NC		11/02/2022	7.042	88,203	0	140,000
7135443	DARBY	PA		11/02/2022	7.645	121,200	0	185,000
7135441	BALTIMORE	MD		11/02/2022	6.948	155,107	0	193,000
7135463	CLEVELAND	OH		11/02/2022	7.362	92,627	0	130,000
7135458	MIDDLE RIVER	MD		11/02/2022	7.510	154,543	0	191,000
7135442	PHILADELPHIA	PA		11/02/2022	7.083	111,304	0	147,000
7135459	SAN ANTONIO	TX		11/02/2022	6.150	117,203	0	314,000
7135457	ATLANTA	GA		11/02/2022	7.004	117,326	0	200,000
7135461	PERRY HALL	MD		11/02/2022	7.173	259,635	0	363,880
7135462	RENTON	WA		11/02/2022	6.835	279,649	0	700,000
7135440	PANAMA CITY	FL		11/02/2022	7.253	386,110	0	475,000
7135460	MIDDLE RIVER	MD		11/02/2022	7.301	140,060	0	184,000
7135455	DUNDALK	MD		11/02/2022	7.268	171,998	0	210,000
7135456	BARTLESVILLE	OK		11/02/2022	6.684	204,483	0	259,000
7135449	LAS CRUCES	NM		11/02/2022	7.303	114,666	0	171,000
7135454	MOCKSVILLE	NC		11/02/2022	7.148	168,032	0	235,000
7135239	NEWTOWN	PA		11/03/2022	7.414	329,161	0	540,000
7135203	ORO VALLEY	AZ		11/03/2022	8.424	509,341	0	775,000
7135255	AKRON	OH		11/03/2022	7.496	190,986	0	363,000
7134608	WESTPORT	CT		11/03/2022	6.540	366,806	0	725,000
7135222	SELAH	WA		11/03/2022	7.179	401,415	0	510,000
7135246	TEXAS CITY	TX		11/03/2022	7.466	312,999	0	387,000
7135243	AURORA	CO		11/03/2022	9.023	318,097	0	353,000
7135265	MADISON HEIGHTS	MI		11/03/2022	7.606	213,304	0	264,000
7135009	EAST HAMPTON	NY		11/03/2022	7.667	977,642	0	2,175,000
7135251	MARYSVILLE	WA		11/03/2022	(0.421)	303,143	0	384,000
7135190	PALM CITY	FL		11/04/2022	9.274	637,766	0	700,000
7135224	WESTON	FL		11/04/2022	7.333	387,177	0	515,000
3134618	SANTA ROSA BEACH	FL		11/04/2022	7.417	886,108	0	1,100,000
7135086	AVENTURA	FL		11/04/2022	7.085	900,639	0	1,252,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7135196	HEWLETT	NY		11/04/2022	6.814	540,776	0	695,000
7135271	PHILADELPHIA	PA		11/04/2022	7.865	197,336	0	250,000
7134604	CRESTWOOD	KY		11/04/2022	7.572	195,211	0	242,000
7135259	SEVEN HILLS	OH		11/04/2022	6.465	255,525	0	330,000
7135228	CUMBERLAND	IN		11/07/2022	7.925	371,327	0	435,000
7135221	STONYBROOK	NY		11/07/2022	6.637	400,581	0	520,000
7135426	PENSACOLA	FL		11/07/2022	7.566	230,732	0	330,000
7135240	DENTON	TX		11/07/2022	7.185	324,215	0	639,000
7135427	PASADENA	MD		11/07/2022	7.794	258,852	0	586,000
7135154	PARAMUS	NJ		11/07/2022	8.524	1,090,996	0	1,200,000
7135197	BUFORD	GA		11/07/2022	7.045	523,786	0	756,000
7135241	GRANTS PASS	OR		11/07/2022	7.081	310,669	0	420,000
7135428	CHARLOTTE	NC		11/07/2022	7.150	535,187	0	770,000
7135039	LIVERMORE	CA		11/07/2022	8.152	1,546,066	0	2,047,000
3134517	BOISE	ID		11/07/2022	6.901	402,781	0	519,500
7135226	ELMWOOD PARK	NJ		11/07/2022	7.796	377,754	0	481,000
7135546	BRUNSWICK	GA		11/08/2022	7.252	90,342	0	120,000
7135502	LITTLE FALLS	NY		11/08/2022	6.919	113,885	0	146,000
7135551	FRISCO	TX		11/08/2022	7.024	194,882	0	340,000
7135525	MILLVILLE	NJ		11/08/2022	7.197	147,763	0	210,000
7135497	ALLIANCE	OH		11/08/2022	7.354	90,524	0	125,000
7135530	ROUND LAKE PARK	IL		11/08/2022	6.766	143,136	0	195,000
7135518	PHILADELPHIA	PA		11/08/2022	6.977	145,748	0	202,000
7135523	RIVERDALE	MD		11/08/2022	7.036	186,022	0	310,000
7135495	SYRACUSE	NY		11/08/2022	7.284	127,747	0	170,000
7135521	SAINT LOUIS	MO		11/08/2022	7.316	291,689	0	385,000
7135493	PORT HURON	MI		11/08/2022	7.203	119,963	0	160,000
7135488	COLUMBIA	SC		11/08/2022	6.480	125,659	0	216,000
7135539	KNOXVILLE	TN		11/08/2022	7.032	117,041	0	158,000
7135500	ROCHESTER	NY		11/08/2022	7.654	102,573	0	131,500
7135544	PHILADELPHIA	PA		11/08/2022	7.202	143,093	0	208,000
7135537	DECATUR	AL		11/08/2022	7.030	108,434	0	155,000
7135491	SOMERS	CT		11/08/2022	7.429	226,766	0	370,000
7135542	WILLINGBORO	NJ		11/08/2022	6.757	191,217	0	264,000
7135516	MOUNT CLEMENS	MI		11/08/2022	7.368	83,877	0	115,000
7135535	PETERSBURG	VA		11/08/2022	7.352	108,095	0	148,000
7135509	BRONX	NY		11/08/2022	7.192	862,937	0	1,225,000
7135540	KNOXVILLE	TN		11/08/2022	7.032	117,041	0	158,000
7135514	SOUTH EUCLID	OH		11/08/2022	7.049	96,115	0	156,000
7135486	ALLIANCE	OH		11/08/2022	6.500	74,467	0	110,000
7135507	MOUNT VERNON	NY		11/08/2022	7.220	426,662	0	625,000
7135556	COLUMBUS	OH		11/08/2022	6.649	93,819	0	187,000
7135512	DETROIT	MI		11/08/2022	7.256	81,696	0	129,000
7135484	PHILADELPHIA	PA		11/08/2022	7.322	152,887	0	220,000
7135510	DALLAS	TX		11/08/2022	6.974	354,055	0	482,000
7135554	HURON	OH		11/08/2022	6.564	128,106	0	182,000
7135482	PHILADELPHIA	PA		11/08/2022	6.575	90,245	0	157,000
7135528	BIRMINGHAM	AL		11/08/2022	6.698	73,085	0	100,000
7135533	NEW HAVEN	CT		11/08/2022	6.511	162,945	0	225,000
7135526	BRISTOL	CT		11/08/2022	6.628	184,710	0	240,000
7135480	TRENTON	NJ		11/08/2022	7.189	106,115	0	140,000
7135531	VICTORIA	TX		11/08/2022	7.161	105,184	0	140,000
7135498	JACKSONVILLE	FL		11/08/2022	6.678	169,845	0	248,000
7135505	HARTFORD	CT		11/08/2022	6.496	107,208	0	200,000
7135549	CRANSTON	RI		11/08/2022	7.675	467,597	0	610,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7135496	KANSAS CITY	MO		11/08/2022	7.062	112,098	0	150,000
7135524	HAGERSTOWN	MD		11/08/2022	7.480	88,731	0	113,000
7135547	TOPEKA	KS		11/08/2022	7.766	224,689	0	272,250
7135503	PEORIA	IL		11/08/2022	7.325	107,469	0	142,000
7135552	WESTFIELD	MA		11/08/2022	6.709	98,636	0	127,000
7135494	OLATHE	KS		11/08/2022	7.142	165,275	0	206,000
7135545	PATERSON	NJ		11/08/2022	7.654	461,057	0	600,000
7135501	CLEVELAND	TX		11/08/2022	7.371	145,377	0	180,000
7135519	GARY	IN		11/08/2022	7.324	84,896	0	120,000
7135543	WILLINGBORO	NJ		11/08/2022	6.901	201,625	0	275,000
7135489	CLEVELAND	OH		11/08/2022	7.527	87,506	0	115,000
7135517	PHILADELPHIA	PA		11/08/2022	6.977	144,783	0	200,000
7135522	BIRMINGHAM	AL		11/08/2022	7.409	139,104	0	186,600
7135515	PHILADELPHIA	PA		11/08/2022	6.480	162,891	0	280,000
7135492	BALTIMORE	MD		11/08/2022	7.153	266,982	0	355,000
7135520	NORFOLK	VA		11/08/2022	7.086	231,633	0	335,000
7135487	PAULSBORO	NJ		11/08/2022	7.557	162,238	0	200,000
7135538	KNOXVILLE	TN		11/08/2022	7.032	117,041	0	158,000
7135485	RIVERDALE	GA		11/08/2022	7.132	234,411	0	327,000
7135513	ATLANTIC CITY	NJ		11/08/2022	7.218	128,622	0	160,000
7135536	PHILADELPHIA	PA		11/08/2022	7.804	231,694	0	328,000
7135490	VIRGINIA BEACH	VA		11/08/2022	6.511	205,809	0	288,000
7135541	PANAMA CITY	FL		11/08/2022	7.417	302,100	0	385,000
7135529	BIRMINGHAM	AL		11/08/2022	6.521	94,127	0	130,000
7135483	PHILADELPHIA	PA		11/08/2022	7.322	191,108	0	275,000
7135534	BALTIMORE	MD		11/08/2022	6.455	175,119	0	326,000
7135508	BALTIMORE	MD		11/08/2022	7.239	219,118	0	290,000
7135532	WEST HAVEN	CT		11/08/2022	6.511	217,260	0	300,000
7135499	BARRINGTON	IL		11/08/2022	6.960	197,249	0	265,000
7135511	BALTIMORE	MD		11/08/2022	7.427	158,371	0	205,000
7135555	RAYTOWN	MO		11/08/2022	7.412	105,397	0	144,000
7135504	WILLINGBORO	NJ		11/08/2022	7.328	248,894	0	329,000
7135548	TOPEKA	KS		11/08/2022	7.766	224,689	0	272,250
7135481	TRENTON	NJ		11/08/2022	7.267	146,398	0	195,000
7135553	WESTLAND	MI		11/08/2022	7.117	108,666	0	155,000
7135527	MIDFIELD	AL		11/08/2022	6.521	94,127	0	130,000
7135019	BUCKEYE	AZ		11/08/2022	7.291	490,913	0	623,000
7135083	MIDLOTHIAN	TX		11/08/2022	8.619	602,533	0	670,000
7135137	GLEN HEAD	NY		11/08/2022	7.188	2,023,642	0	2,850,000
7135038	HOSCHTON	GA		11/08/2022	9.115	734,892	0	800,000
7135015	HARTFORD	CT		11/08/2022	8.460	228,762	0	300,000
7135188	TREVOR	WI		11/08/2022	7.248	637,374	0	790,000
7135022	TORRANCE	CA		11/08/2022	6.679	391,153	0	590,000
7135280	CLERMONT	GA		11/08/2022	7.246	753,337	0	995,000
7135229	AMORY	MS		11/08/2022	7.488	371,281	0	462,000
7135207	GREENWOOD	IN		11/08/2022	7.381	476,073	0	600,000
7135057	WESTCHESTER	IL		11/09/2022	9.064	338,450	0	410,000
7135225	JULIAN	CA		11/09/2022	6.103	375,004	0	815,000
7135214	SCHAUMBURG	IL		11/09/2022	7.962	410,792	0	475,000
7135048	MILFORD	MA		11/09/2022	7.264	346,945	0	452,000
7135018	BAKERSFIELD	CA		11/09/2022	7.771	170,502	0	355,000
7135168	SANTA CLARITA	CA		11/09/2022	7.593	781,356	0	1,125,000
7135253	WALKERSVILLE	MD		11/09/2022	7.444	288,638	0	360,000
7135036	MOOREVILLE	MS		11/09/2022	7.864	162,566	0	205,000
7135164	DALLAS	TX		11/09/2022	7.160	823,843	0	1,040,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7135278	CIRCLEVILLE	OH		11/09/2022	6.286	116,550	0	236,000
7135035	RIO VISTA	CA		11/10/2022	8.971	470,875	0	520,000
7135244	PLYMOUTH	MA		11/10/2022	6.887	305,216	0	472,000
7135266	HOLLYWOOD	FL		11/10/2022	7.560	207,959	0	250,000
7135029	SANTA ROSA BEACH	FL		11/10/2022	7.575	1,076,593	0	1,375,000
7135232	MENDOTA HEIGHTS	MN		11/10/2022	6.573	357,300	0	535,000
7135023	ORANGEBURG	NY		11/10/2022	8.952	1,160,219	0	1,280,000
7135034	MIAMI BEACH	FL		11/10/2022	7.668	683,941	0	845,000
7135033	PENSACOLA	FL		11/10/2022	9.033	325,294	0	370,000
7135231	NORTH CHARLESTON	SC		11/10/2022	7.925	365,345	0	540,000
7135028	LINDENHURST	NY		11/10/2022	6.595	531,694	0	711,500
7135138	AUSTIN	TX		11/10/2022	7.341	2,012,744	0	2,650,000
7135049	ENCINO	CA		11/10/2022	7.031	488,553	0	675,000
7135147	CLIFFSIDE PARK	NJ		11/10/2022	7.204	1,204,204	0	1,485,000
7135429	HOPATCONG	NJ		11/10/2022	7.479	670,754	0	860,000
7135150	ORANGEVALE	CA		11/10/2022	6.728	1,094,905	0	1,650,000
7135875	CHICAGO	IL		11/15/2022	7.297	186,153	0	265,000
7135276	TUCSON	AZ		11/14/2022	6.541	166,245	0	247,000
7135211	PONTE VEDRA	FL		11/14/2022	7.062	456,002	0	1,275,000
7135227	BRANDON	FL		11/14/2022	7.663	370,800	0	419,000
3134850	SALEM	OR		11/14/2022	7.271	907,122	0	1,185,000
7135254	CAPE CORAL	FL		11/14/2022	6.537	281,491	0	1,300,000
3135283	COLORADO SPRINGS	CO		11/14/2022	7.141	1,360,908	0	1,800,000
7135176	CHINO	CA		11/14/2022	6.628	730,429	0	920,000
7135181	LITCHFILED PARK	AZ		11/14/2022	6.167	672,637	0	975,000
7135275	ASHEBORO	NC		11/14/2022	6.923	175,190	0	365,000
7135149	STUDIO CITY	CA		11/14/2022	7.289	1,100,529	0	1,325,000
7135204	VANCOUVER	WA		11/14/2022	7.354	503,741	0	650,000
7135148	DALLAS	TX		11/14/2022	7.446	1,195,844	0	1,600,000
7135075	LAKE WORTH	FL		11/14/2022	7.330	308,667	0	405,000
7135146	ROCKLEDGE	FL		11/14/2022	7.242	1,210,924	0	1,525,000
7135267	BOCA RATON	FL		11/14/2022	6.661	203,821	0	275,000
7135245	PHILADELPHIA	PA		11/14/2022	7.136	304,700	0	415,000
7135047	CANTON	MI		11/14/2022	7.621	105,038	0	150,000
7135151	BABYLON	NY		11/14/2022	7.459	1,101,190	0	1,360,000
7135173	WAKE FOREST	NC		11/14/2022	8.167	733,937	0	840,000
7135217	DANBURY	CT		11/14/2022	7.820	417,582	0	540,000
7135068	MESA	AZ		11/14/2022	7.101	323,452	0	540,000
7135189	SILVER SPRING	MD		11/14/2022	7.159	642,754	0	1,052,000
7135139	SEASIDE	CA		11/14/2022	7.056	1,625,842	0	2,294,804
7135143	MARSHFIELD	MA		11/14/2022	7.609	1,472,289	0	1,800,000
7135192	HUSON	MT		11/14/2022	6.526	610,622	0	775,000
7135263	BOCA RATON	FL		11/14/2022	7.419	251,290	0	775,000
7135215	SHOREHAM	NY		11/14/2022	7.079	419,501	0	560,000
7135258	TREASURE ISLAND	FL		11/14/2022	7.330	268,457	0	1,900,000
7135235	MARGATE	FL		11/14/2022	7.854	347,736	0	435,000
7135257	PAOLI	PA		11/14/2022	7.380	272,595	0	360,000
7135213	FAR ROCKAWAY	NY		11/14/2022	6.453	417,208	0	530,000
7135020	MILTON	WA		11/14/2022	8.136	808,563	0	1,000,000
7135042	COLUMBIA FALLS	MT		11/14/2022	7.495	699,101	0	878,000
7135185	DALLAS	TX		11/14/2022	7.605	654,773	0	825,000
7135141	PALOS VERDES ESTATES	CA		11/14/2022	6.610	1,513,726	0	3,650,000
7135179	NEW CITY	NY		11/14/2022	7.033	712,766	0	890,000
7135157	MASSAPEQUA PARK	NY		11/14/2022	8.128	963,213	0	1,150,000
7135212	CHARLOTTE	NC		11/14/2022	6.866	411,535	0	503,000

SCHEDULE B - PART 2

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

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7135162	DALLAS	TX		11/14/2022	7.218	909,512	0	1,150,000
7135260	GREENSBORO	NC		11/14/2022	7.031	257,713	0	330,000
7135826	KANSAS CITY	MO		11/15/2022	6.635	193,214	0	314,000
3134891	EDMONDS	WA		11/15/2022	7.010	705,844	0	1,073,000
7135827	AKRON	OH		11/15/2022	6.748	146,750	0	215,000
7135193	EAST NORTHPORT	NY		11/15/2022	6.169	575,842	0	780,000
7135828	EDDYSTONE	PA		11/15/2022	7.159	146,448	0	200,000
3134888	BAKERSFIELD	CA		11/15/2022	17.706	421,558	0	521,500
7135829	NEWBURGH HEIGHTS	OH		11/15/2022	6.965	88,336	0	113,000
7135136	DALLAS	TX		11/15/2022	7.092	1,996,808	0	3,200,000
7135822	SEABROOK	TX		11/15/2022	6.765	240,149	0	330,000
7134586	FORT COLLINS	CO		11/15/2022	7.853	473,980	0	590,000
7135823	WATERBURY	CT		11/15/2022	6.839	279,536	0	360,000
7135866	BALTIMORE	MD		11/15/2022	7.235	164,789	0	220,000
7135159	LIBERTYVILLE	IL		11/15/2022	7.170	953,148	0	1,340,000
7135824	DAYTON	OH		11/15/2022	6.819	108,988	0	140,000
7135867	READING	PA		11/15/2022	7.395	99,905	0	165,000
7135269	ROYAL PLM BEACH	FL		11/15/2022	6.505	180,807	0	330,000
7135825	ST LOUIS	MO		11/15/2022	6.602	170,550	0	295,000
7135017	SARASOTA	FL		11/15/2022	7.579	902,034	0	1,125,000
7135820	HUNTSVILLE	AL		11/15/2022	6.614	175,104	0	301,000
7135868	KANSAS CITY	MO		11/15/2022	7.151	150,383	0	204,000
7135238	CRYSTAL RIVER	FL		11/15/2022	6.852	323,617	0	480,000
7135821	WALLINGFORD	CT		11/15/2022	6.612	151,348	0	210,000
7135869	HEMPSTEAD	NY		11/15/2022	7.380	407,735	0	510,000
7134611	BRIGHTON	MI		11/15/2022	7.807	747,601	0	1,050,000
7135819	MCCALLA	AL		11/15/2022	6.614	157,070	0	270,000
7135264	KATY	TX		11/15/2022	7.272	221,172	0	275,000
7135815	DICKINSON	TX		11/15/2022	6.529	244,336	0	390,000
7135862	BALTIMORE	MD		11/15/2022	7.192	235,742	0	315,000
7135066	NORTH MIAMI	FL		11/15/2022	7.160	734,487	0	4,250,000
7135816	WILLINGBORO	NJ		11/15/2022	6.777	190,922	0	264,000
7135863	CHESTER	PA		11/15/2022	7.493	74,839	0	105,000
7135013	SARASOTA	FL		11/15/2022	7.481	587,561	0	750,000
7135817	WILLINGBORO	NJ		11/15/2022	6.669	178,351	0	265,000
7135014	PLYMOUTH	MN		11/15/2022	7.013	850,322	0	1,155,000
7135864	BALTIMORE	MD		11/15/2022	7.192	147,432	0	197,000
7135818	CALERA	AL		11/15/2022	6.614	162,888	0	280,000
7135085	HOLLY SPRINGS	NC		11/15/2022	8.440	490,560	0	641,000
7135865	BALTIMORE	MD		11/15/2022	7.188	303,498	0	390,000
7135811	IRVING	TX		11/15/2022	6.526	202,377	0	300,000
7135272	ROSLYN	NY		11/15/2022	6.644	128,753	0	585,000
7135812	IRVING	TX		11/15/2022	6.526	202,377	0	300,000
7135860	LEHIGH ACRES	FL		11/15/2022	7.303	265,345	0	355,000
7135273	GENOA	IL		11/15/2022	7.793	191,205	0	239,000
7135813	IRVING	TX		11/15/2022	6.526	206,425	0	306,000
7135861	BALTIMORE	MD		11/15/2022	7.303	130,804	0	175,000
7135153	SAN RAFAEL	CA		11/15/2022	6.625	1,071,204	0	1,350,000
7135814	IRVING	TX		11/15/2022	6.526	202,377	0	300,000
7135021	RENO	NV		11/15/2022	8.336	872,918	0	1,065,000
7135859	KISSIMMEE	FL		11/15/2022	7.303	302,717	0	405,000
7135810	IRVING	TX		11/15/2022	6.526	149,759	0	222,000
7135891	ENDICOTT	NY		11/15/2022	7.770	86,004	0	124,000
7135892	HATTIESBURG	MS		11/15/2022	7.662	139,731	0	170,500
7135855	EUCLID	OH		11/15/2022	7.200	79,761	0	107,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7135893	BIRMINGHAM	AL		11/15/2022	7.650	147,109	0	210,000
7135856	INDEPENDENCE	MO		11/15/2022	7.361	152,186	0	204,000
7135890	WEST ORANGE	NJ		11/15/2022	7.658	424,049	0	560,000
7135808	FORT WORTH	TX		11/15/2022	6.521	219,123	0	350,000
7135857	PHILADELPHIA	PA		11/15/2022	7.506	170,135	0	228,000
7135809	IRVING	TX		11/15/2022	6.526	158,529	0	235,000
7135858	WILLINGBORO	NJ		11/15/2022	7.194	185,444	0	269,000
7135804	IRVING	TX		11/15/2022	6.504	191,593	0	333,000
7135851	HENDERSON	CO		11/15/2022	7.191	337,776	0	495,000
7135805	FORT MYERS	FL		11/15/2022	6.510	420,937	0	643,000
7135852	MIAMI	FL		11/15/2022	7.251	516,198	0	693,000
7135806	BIRMINGHAM	AL		11/15/2022	6.552	75,718	0	105,000
7135853	BALTIMORE	MD		11/15/2022	7.251	115,528	0	155,000
7135807	PHILADELPHIA	PA		11/15/2022	6.730	74,066	0	154,000
7135854	WILLINGBORO	NJ		11/15/2022	7.037	167,849	0	261,000
7135800	IRVING	TX		11/15/2022	6.507	209,132	0	333,000
7135888	SYRACUSE	NY		11/15/2022	7.738	148,395	0	195,000
7135889	COLUMBUS	OH		11/15/2022	7.539	141,540	0	199,000
7135850	BINGHAMTON	NY		11/15/2022	7.065	114,627	0	165,000
7135801	ORANGE	NJ		11/15/2022	6.684	246,725	0	340,000
7135802	COLLEGE PARK	GA		11/15/2022	6.495	137,886	0	205,000
7135803	IRVING	TX		11/15/2022	6.495	171,281	0	295,000
7135848	CUMBERLAND	MD		11/15/2022	7.053	89,758	0	140,000
7135884	BALTIMORE	MD		11/15/2022	7.438	121,607	0	153,000
7135885	HENRICO	VA		11/15/2022	7.347	191,033	0	290,000
7135849	BALTIMORE	MD		11/15/2022	6.975	112,843	0	175,000
7135886	WINSTON SALEM	NC		11/15/2022	7.533	79,815	0	105,000
7135887	WINCHENDON	MA		11/15/2022	7.462	182,533	0	300,000
7135880	FAYETTEVILLE	NC		11/15/2022	7.467	101,354	0	126,000
7135844	JACKSONVILLE	FL		11/15/2022	7.036	134,670	0	170,000
7135881	LOCKPORT	NY		11/15/2022	7.585	111,539	0	140,000
7135845	FORT WALTON BEACH	FL		11/15/2022	7.065	119,353	0	328,000
7135882	GLOUCESTER CITY	NJ		11/15/2022	7.557	311,259	0	385,000
7135883	FLORENCE	KY		11/15/2022	7.417	202,156	0	255,000
7135846	BALTIMORE	MD		11/15/2022	6.983	108,220	0	168,000
7135877	BALTIMORE	MD		11/15/2022	7.404	96,825	0	132,000
7135847	KANSAS CITY	MO		11/15/2022	7.002	213,364	0	314,000
7135878	PHILADELPHIA	PA		11/15/2022	7.684	104,926	0	131,000
7135840	KANSAS CITY	MO		11/15/2022	6.960	118,340	0	150,000
7135879	ATHENS	GA		11/15/2022	7.594	173,648	0	218,000
7135841	FOREST PARK	GA		11/15/2022	6.932	135,884	0	195,000
7135873	YPSILANTI	MI		11/15/2022	7.287	149,478	0	199,000
7135842	ATCHISON	KS		11/15/2022	7.026	104,178	0	185,000
7135874	BRIDGEPORT	CT		11/15/2022	7.405	282,071	0	375,000
7135843	DURANT	OK		11/15/2022	7.061	121,695	0	164,000
7135876	AUDUBON	NJ		11/15/2022	7.480	145,210	0	185,000
7135870	RAYTOWN	MO		11/15/2022	7.231	171,605	0	245,000
7135871	BALTIMORE	MD		11/15/2022	7.326	129,689	0	185,000
7135872	TOBYHANNA	PA		11/15/2022	7.286	272,405	0	340,000
7135837	PHILADELPHIA	PA		11/15/2022	7.300	168,232	0	228,000
7135838	WILLINGBORO	NJ		11/15/2022	6.848	161,034	0	253,000
7135839	LEBANON	PA		11/15/2022	7.306	114,403	0	155,000
7135833	KANSAS CITY	MO		11/15/2022	6.852	200,930	0	293,000
7135834	COLUMBUS	OH		11/15/2022	6.770	187,288	0	280,000
7135835	BALTIMORE	MD		11/15/2022	6.857	172,865	0	230,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7135836	TEXAS CITY	TX		11/15/2022	6.646	133,625	0	230,000
7135796	COLUMBIA	SC		11/15/2022	6.518	139,496	0	241,000
7135797	COLUMBIA	SC		11/15/2022	6.518	126,183	0	218,000
7135830	ALBUQUERQUE	NM		11/15/2022	6.422	125,919	0	266,000
7135831	COCOA	FL		11/15/2022	6.747	203,665	0	295,000
7135798	COLUMBUS	GA		11/15/2022	6.599	137,557	0	190,000
7135832	HOUSTON	TX		11/15/2022	6.767	238,465	0	348,000
7135799	PRATTVILLE	AL		11/15/2022	6.511	126,080	0	190,000
7135180	PHOENIX	AZ		11/16/2022	8.841	679,893	0	815,000
7135072	CHATTANOOGA	TN		11/16/2022	7.482	161,967	0	275,000
7135061	MEMPHIS	TN		11/16/2022	10.108	344,572	0	425,000
3134575	NEWPORT	OR		11/16/2022	6.542	301,135	0	400,000
3134848	FAYETTEVILLE	GA		11/16/2022	7.874	332,393	0	500,000
7135008	MONROE	NC		11/16/2022	7.188	1,186,083	0	1,732,000
7135219	DRACUT	MA		11/16/2022	6.382	405,971	0	785,000
7135279	HIRAM	GA		11/16/2022	8.354	116,499	0	144,000
7135026	NEWARK	CA		11/16/2022	7.408	1,339,576	0	1,775,000
7135187	SAVANNAH	TX		11/16/2022	7.645	641,210	0	800,000
7135077	RYE BROOK	NY		11/16/2022	7.300	554,040	0	735,000
7135044	MAMMOTH LAKES	CA		11/16/2022	6.878	241,378	0	526,000
7135155	BOCA RATON	FL		11/16/2022	7.322	1,079,714	0	1,500,000
7135199	PILOT POINT	TX		11/16/2022	7.622	516,935	0	850,000
7135012	SOUTHAVEN	MS		11/16/2022	8.000	371,736	0	480,000
7135210	CARTERET	NJ		11/16/2022	7.234	442,910	0	530,000
7135067	JONESVILLE	SC		11/16/2022	9.772	118,916	0	145,000
7135178	HOWARD BEACH	NY		11/16/2022	6.228	704,436	0	910,000
7135282	CAVE CREEK	AZ		11/16/2022	6.297	443,467	0	570,000
7135084	MENDOTA	IL		11/16/2022	8.509	102,389	0	145,000
7135195	SOUTH LAKE TAHOE	CA		11/16/2022	7.456	558,421	0	690,000
7135030	SEATTLE	WA		11/16/2022	6.982	782,165	0	1,550,000
7135174	MISSOURI CITY	TX		11/16/2022	7.284	753,721	0	1,000,000
7135031	CAVE CREEK	AZ		11/16/2022	7.621	670,951	0	830,000
7135191	LAKEWOOD RANCH	FL		11/17/2022	7.711	619,550	0	1,049,000
7135071	FAYETTEVILLE	GA		11/17/2022	9.788	721,956	0	890,000
3134622	NEWTON SQUARE	PA		11/17/2022	7.290	559,336	0	967,000
3134795	HIALEAH	FL		11/17/2022	7.526	435,451	0	540,000
7135144	REDONDO BEACH	CA		11/17/2022	6.137	1,343,152	0	2,100,000
7135183	ACWORTH	GA		11/17/2022	7.986	666,591	0	943,000
7135062	MARANA	AZ		11/17/2022	8.849	474,162	0	581,000
7135063	BROOKLYN	NY		11/17/2022	8.378	1,098,435	0	1,650,000
7135186	FLOWER MOUND	TX		11/17/2022	7.325	645,675	0	860,000
7135175	AVENTURA	FL		11/17/2022	6.401	731,452	0	1,600,000
7135160	CYPRESS	TX		11/18/2022	7.706	885,623	0	1,020,000
7135041	DIX HILLS	NY		11/18/2022	7.359	925,750	0	1,150,000
7136082	WILMINGTON	DE		11/18/2022	7.015	197,262	0	280,000
7136081	KANSAS CITY	MO		11/18/2022	6.961	170,474	0	242,000
7136084	HOUSTON	TX		11/18/2022	6.890	170,679	0	280,000
7136083	NEW BRAUNFELS	TX		11/18/2022	6.948	194,089	0	321,000
7136080	NEW ORLEANS	LA		11/18/2022	6.875	192,770	0	295,000
7136119	JERSEY CITY	NJ		11/18/2022	7.334	235,555	0	530,000
7136116	CHICAGO	IL		11/18/2022	7.453	161,313	0	225,000
7136115	NORWICH	CT		11/18/2022	7.326	174,674	0	244,000
7136118	BARRINGTON	IL		11/18/2022	7.291	234,220	0	380,000
7136117	BALTIMORE	MD		11/18/2022	7.316	205,064	0	250,000
7136112	WARREN	MI		11/18/2022	7.325	100,336	0	131,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7136079	DALLAS	TX		11/18/2022	6.792	224,979	0	359,000
7136078	WARRENSBURG	NY		11/18/2022	6.909	125,131	0	185,000
7136111	PLANTATION	FL		11/18/2022	7.252	374,418	0	524,000
7136114	BRISTOL	CT		11/18/2022	7.311	210,765	0	280,000
7136113	EASTPOINTE	MI		11/18/2022	7.348	141,766	0	185,000
7136075	PHILADELPHIA	PA		11/18/2022	7.261	136,447	0	190,000
7136074	PHILADELPHIA	PA		11/18/2022	7.362	240,456	0	320,000
7136110	NEWTOWN	CT		11/18/2022	7.210	232,701	0	325,000
7136077	TRENTON	NJ		11/18/2022	7.014	114,145	0	175,000
7136076	GLENSIDE	PA		11/18/2022	7.278	246,760	0	328,000
7136071	FUQUAY VARINA	NC		11/18/2022	6.807	251,113	0	335,000
7136070	KANSAS CITY	MO		11/18/2022	6.640	138,471	0	296,000
7136073	PHILADELPHIA	PA		11/18/2022	7.362	248,722	0	331,000
7136072	KANSAS CITY	MO		11/18/2022	6.755	164,611	0	253,000
7136109	PAINESVILLE	OH		11/18/2022	7.221	104,804	0	162,000
7136108	PHILADELPHIA	PA		11/18/2022	7.394	416,251	0	564,000
7136105	MACON	GA		11/18/2022	7.121	122,735	0	161,000
7136104	IRMO	SC		11/18/2022	7.150	144,763	0	190,000
7136107	WAYCROSS	GA		11/18/2022	7.451	76,412	0	101,000
7136106	TRENTON	NJ		11/18/2022	7.286	77,844	0	112,000
7136068	NEW ORLEANS	LA		11/18/2022	6.706	155,433	0	280,000
7136101	ALBANY	NY		11/18/2022	7.330	80,688	0	106,000
7136100	BALTIMORE	MD		11/18/2022	7.283	95,116	0	125,000
7136067	LUZERNE	PA		11/18/2022	7.268	127,273	0	170,000
7136103	MILWAUKEE	WI		11/18/2022	7.322	77,686	0	102,000
7136069	PHILADELPHIA	PA		11/18/2022	7.153	202,700	0	290,000
7136102	VAN BUREN TOWNSHIP	MI		11/18/2022	7.190	156,892	0	206,000
7136064	CONWAY	SC		11/18/2022	6.681	184,960	0	267,000
7136063	READING	PA		11/18/2022	7.265	129,308	0	173,000
7136066	WEST PARK	FL		11/18/2022	6.801	346,875	0	530,000
7136065	HOLIDAY	FL		11/18/2022	6.828	183,965	0	246,000
7136060	PHILADELPHIA	PA		11/18/2022	6.964	192,707	0	302,000
7136062	PHILADELPHIA	PA		11/18/2022	7.123	160,389	0	215,000
7136061	BALTIMORE	MD		11/18/2022	6.652	152,843	0	208,000
7136057	MASON	OH		11/18/2022	6.675	185,122	0	260,000
7136056	PORT ORCHARD	WA		11/18/2022	6.403	198,849	0	325,000
7136059	ASHEVILLE	NC		11/18/2022	6.625	248,180	0	375,500
7136058	BALTIMORE	MD		11/18/2022	6.625	155,223	0	205,000
7136053	ENFIELD	CT		11/18/2022	6.360	132,467	0	245,000
7136097	TRENTON	NJ		11/18/2022	7.025	77,520	0	130,000
7136052	KANSAS CITY	MO		11/18/2022	6.360	159,564	0	316,000
7136096	ATLANTIC CITY	NJ		11/18/2022	7.146	163,203	0	215,000
7136055	PITTSBURGH	PA		11/18/2022	6.879	136,744	0	220,000
7136099	AUSTELL	GA		11/18/2022	7.104	169,217	0	240,000
7136054	INDIANAPOLIS	IN		11/18/2022	6.520	226,727	0	400,000
7136098	KANSAS CITY	MO		11/18/2022	7.137	199,964	0	263,000
7136093	DETROIT	MI		11/18/2022	7.132	98,671	0	130,000
7136092	LINCOLN PARK	MI		11/18/2022	7.138	103,388	0	146,000
7136095	NEWARK	NJ		11/18/2022	7.146	260,225	0	360,000
7136051	LAWRENCEVILLE	GA		11/18/2022	6.390	215,395	0	389,000
7136094	HARLINGEN	TX		11/18/2022	7.107	170,787	0	225,000
7136050	COLUMBIA	SC		11/18/2022	6.415	137,908	0	235,000
7136091	TAMPA	FL		11/18/2022	6.985	278,069	0	425,000
7136090	LEHIGH ACRES	FL		11/18/2022	7.173	246,175	0	325,000
7136049	SAN ANTONIO	TX		11/18/2022	6.417	197,419	0	274,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7136089	HILLSBOROUGH	NC		11/18/2022	7.168	152,555	0	216,000
7136048	RESEDA	CA		11/18/2022	6.483	525,641	0	735,000
7136086	PHILADELPHIA	PA		11/18/2022	7.595	189,038	0	250,000
7136085	HOMESTEAD	PA		11/18/2022	7.541	110,801	0	157,000
7136088	READING	PA		11/18/2022	7.165	139,972	0	185,000
7136121	ATLANTIC CITY	NJ		11/18/2022	8.294	170,776	0	235,000
7136120	HUNTSVILLE	AL		11/18/2022	7.227	84,936	0	136,000
7136087	BOLINGBROOK	IL		11/18/2022	7.084	229,227	0	303,000
7135080	WASHINGTON	DC		11/21/2022	8.155	938,783	0	1,305,000
3134572	GOLDEN	CO		11/21/2022	6.292	852,648	0	1,612,000
7135169	NAPLES	FL		11/21/2022	6.117	766,983	0	2,200,000
7135037	DEBARY	FL		11/21/2022	7.037	188,206	0	255,000
7135248	COLUMBUS	OH		11/21/2022	7.453	298,370	0	340,000
7135223	PATCHOGUE	NY		11/22/2022	7.042	400,983	0	525,000
7135201	ASTORIA	NY		11/22/2022	6.683	504,342	0	878,000
7135065	PANAMA CITY BEACH	FL		11/22/2022	7.172	262,751	0	662,000
7135668	HAZEL CREST	IL		11/22/2022	7.637	159,596	0	210,000
7135669	DENISON	TX		11/22/2022	7.388	108,559	0	150,000
7135785	WARREN	MI		11/22/2022	7.416	80,602	0	114,000
7135664	BAY SHORE	NY		11/22/2022	7.393	341,864	0	502,500
7135665	LULA	GA		11/22/2022	7.393	136,746	0	180,000
7135786	WARREN	MI		11/22/2022	7.416	95,450	0	135,000
7135787	CENTER LINE	MI		11/22/2022	7.392	87,193	0	151,000
7135666	LULA	GA		11/22/2022	7.393	138,771	0	183,000
7135667	CHICAGO	IL		11/22/2022	7.393	79,768	0	105,000
7135660	LAKE GENEVA	WI		11/22/2022	7.658	196,969	0	260,000
7135781	BESSEMER	AL		11/22/2022	8.143	127,676	0	205,000
7135782	CHICAGO	IL		11/22/2022	7.433	176,278	0	250,000
7135661	ATLANTA	GA		11/22/2022	7.531	194,863	0	292,000
7135662	INDEPENDENCE	MO		11/22/2022	7.397	92,064	0	125,000
7135663	INDIANAPOLIS	IN		11/22/2022	7.148	78,159	0	134,000
7135784	WARREN	MI		11/22/2022	7.416	86,258	0	122,000
7135780	MARKHAM	IL		11/22/2022	7.710	104,085	0	155,000
7135657	SPENCER	OK		11/22/2022	7.291	70,664	0	108,000
7135658	AURORA	IL		11/22/2022	7.291	132,980	0	179,000
7135779	DANIA BEACH	FL		11/22/2022	7.710	325,209	0	490,000
7135659	CINCINNATI	OH		11/22/2022	7.287	161,639	0	228,000
7135653	MIDDLETOWN	CT		11/22/2022	7.552	166,304	0	220,000
7135774	CARTERSVILLE	GA		11/22/2022	7.506	106,322	0	180,000
7135775	BALTIMORE	MD		11/22/2022	8.163	214,380	0	276,000
7135654	BALTIMORE	MD		11/22/2022	7.426	183,123	0	242,000
7135655	LEMONT	IL		11/22/2022	7.548	194,117	0	275,000
7135776	CHARLOTTE	NC		11/22/2022	7.901	196,293	0	315,000
7135656	AURORA	IL		11/22/2022	7.299	161,985	0	217,000
7135777	PHILADELPHIA	PA		11/22/2022	7.913	147,502	0	225,000
7135770	AKRON	OH		11/22/2022	9.231	97,989	0	128,000
7135650	PHILADELPHIA	PA		11/22/2022	7.929	114,927	0	152,000
7135771	AKRON	OH		11/22/2022	9.231	79,976	0	106,500
7135651	TRENTON	NJ		11/22/2022	7.307	94,524	0	125,000
7135772	AKRON	OH		11/22/2022	8.868	77,052	0	101,000
7135773	BALTIMORE	MD		11/22/2022	8.649	84,514	0	136,000
7135652	BALTIMORE	MD		11/22/2022	7.307	188,149	0	249,000
7135646	YORK	PA		11/22/2022	7.805	84,625	0	112,000
7135767	BRUCEVILLE	TX		11/22/2022	6.804	135,110	0	185,000
7135768	BALTIMORE	MD		11/22/2022	7.722	222,372	0	310,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7135647	MARCUS HOOK	PA		11/22/2022	8.798	119,396	0	158,000
7135648	PITTSBURGH	PA		11/22/2022	7.929	114,675	0	175,000
7135769	MARIETTA	GA		11/22/2022	7.364	337,183	0	450,000
7135649	PHILADELPHIA	PA		11/22/2022	7.929	117,951	0	156,000
7135642	LANSING	IL		11/22/2022	7.454	119,560	0	170,000
7135643	ROEBLING	NJ		11/22/2022	7.446	136,776	0	170,000
7135764	PHILADELPHIA	PA		11/22/2022	7.693	131,749	0	175,000
7135765	AUGUSTA	GA		11/22/2022	7.773	270,394	0	330,000
7135644	ELKO	NV		11/22/2022	7.569	216,957	0	270,000
7135766	SUMTER	SC		11/22/2022	7.669	129,536	0	169,000
7135645	DETROIT	MI		11/22/2022	7.434	99,786	0	132,000
7135760	KANSAS CITY	KS		11/22/2022	7.690	150,884	0	185,000
7135761	BALTIMORE	MD		11/22/2022	7.593	154,359	0	190,000
7135640	INDIANAPOLIS	IN		11/22/2022	7.336	77,559	0	115,000
7135641	BRISTOL	VA		11/22/2022	7.209	139,797	0	178,540
7135639	HISTORIC NEW CASTLE	DE		11/22/2022	7.213	167,261	0	222,000
7135756	BETHANY BEACH	DE		11/22/2022	7.058	713,533	0	940,000
7135635	LAPORTE	IN		11/22/2022	7.467	109,686	0	146,000
7135998	CLEVELAND	OH		11/22/2022	7.215	92,092	0	132,000
7135636	CHATTANOOGA	TN		11/22/2022	7.340	165,577	0	220,000
7135757	INDIANAPOLIS	IN		11/22/2022	7.046	208,287	0	340,000
7135999	FAYETTEVILLE	NC		11/22/2022	7.203	153,018	0	219,000
7135758	SAN ANTONIO	TX		11/22/2022	7.310	127,354	0	169,000
7135637	CHESTER	PA		11/22/2022	7.588	108,976	0	155,000
7135759	TONGANOXIE	KS		11/22/2022	7.265	116,977	0	157,000
7135638	KINGSTON	NY		11/22/2022	7.463	192,698	0	259,000
7135631	SANDSTON	VA		11/22/2022	7.221	165,462	0	220,000
7135752	JACKSONVILLE	FL		11/22/2022	6.873	128,214	0	175,000
7135994	KANSAS CITY	MO		11/22/2022	7.055	131,092	0	165,000
7135995	DENTON	TX		11/22/2022	7.179	178,796	0	310,000
7135753	GWYNN OAK	MD		11/22/2022	6.982	197,466	0	275,000
7135632	BALTIMORE	MD		11/22/2022	7.221	130,861	0	174,000
7135633	CHICAGO	IL		11/22/2022	7.221	120,430	0	150,000
7135754	WASHINGTON	DC		11/22/2022	7.162	171,027	0	230,000
7135996	UNIVERSITY HEIGHTS	OH		11/22/2022	7.047	147,130	0	202,000
7135997	NEW ORLEANS	LA		11/22/2022	7.531	298,911	0	380,000
7135634	CHICAGO	IL		11/22/2022	7.344	156,227	0	240,000
7135755	KANSAS CITY	KS		11/22/2022	7.244	145,770	0	195,000
7135990	BREAUX BRIDGE	LA		11/22/2022	7.208	86,865	0	140,000
7135991	LUBBOCK	TX		11/22/2022	6.955	106,636	0	187,000
7135992	FAYETTEVILLE	NC		11/22/2022	6.943	156,150	0	231,000
7135750	COLUMBUS	OH		11/22/2022	7.901	264,803	0	520,000
7135751	ABILENE	TX		11/22/2022	8.022	95,692	0	123,000
7135630	BROCKTON	MA		11/22/2022	7.225	437,814	0	875,000
7135993	CAMDEN WYOMING	DE		11/22/2022	7.316	163,420	0	220,000
7136041	INDEPENDENCE	MO		11/22/2022	7.841	127,807	0	165,000
7136040	INDIANAPOLIS	IN		11/22/2022	8.237	84,911	0	110,000
7135749	KANSAS CITY	KS		11/22/2022	7.244	119,606	0	160,000
7135628	BROOKLYN PARK	MD		11/22/2022	7.479	176,682	0	235,000
7135629	FORT WORTH	TX		11/22/2022	7.102	240,543	0	369,000
7135745	VIRGINIA BEACH	VA		11/22/2022	7.158	163,673	0	220,000
7135987	BREAUX BRIDGE	LA		11/22/2022	7.208	88,940	0	140,000
7135624	MARCUS HOOK	PA		11/22/2022	7.498	103,290	0	138,000
7135625	BROOKLYN	MD		11/22/2022	7.245	120,070	0	160,000
7135988	BREAUX BRIDGE	LA		11/22/2022	7.208	86,964	0	140,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7135746	FAIRLAND	IN		11/22/2022	7.718	88,435	0	143,000
7135626	COMMERCE	TX		11/22/2022	7.369	136,126	0	181,500
7135989	BREAUX BRIDGE	LA		11/22/2022	7.208	86,964	0	140,000
7135747	CABOT	AR		11/22/2022	6.670	112,935	0	172,500
7135620	MACON	GA		11/22/2022	6.891	141,819	0	220,000
7135983	BREAUX BRIDGE	LA		11/22/2022	7.208	86,964	0	140,000
7136039	INDIANAPOLIS	IN		11/22/2022	8.237	88,770	0	115,000
7135741	COLUMBIA	SC		11/22/2022	6.262	91,772	0	130,000
7135621	PHILADELPHIA	PA		11/22/2022	7.014	331,633	0	475,000
7136038	INDIANAPOLIS	IN		11/22/2022	8.237	84,911	0	110,000
7135984	BREAUX BRIDGE	LA		11/22/2022	7.208	86,469	0	140,000
7135742	PAULSBORO	NJ		11/22/2022	7.174	118,894	0	170,000
7135622	OKLAHOMA CITY	OK		11/22/2022	7.134	116,122	0	155,000
7135743	BALTIMORE	MD		11/22/2022	8.022	72,611	0	100,000
7135985	BREAUX BRIDGE	LA		11/22/2022	7.208	86,865	0	140,000
7135986	BREAUX BRIDGE	LA		11/22/2022	7.208	86,469	0	140,000
7135744	SAINT GERMAIN	WI		11/22/2022	7.306	379,279	0	580,000
7135623	LANSING	IL		11/22/2022	7.002	162,453	0	250,000
7136035	BALTIMORE	MD		11/22/2022	7.758	191,225	0	248,000
7136034	CALUMET CITY	IL		11/22/2022	7.771	123,191	0	160,000
7135980	WOLFFORTH	TX		11/22/2022	7.100	285,168	0	388,000
7135981	DECATUR	GA		11/22/2022	7.084	181,298	0	237,000
7136037	KALAMAZOO	MI		11/22/2022	7.995	76,401	0	99,000
7136036	CLEVELAND	OH		11/22/2022	7.875	108,022	0	140,000
7135740	DUNDALK	MD		11/22/2022	5.866	138,595	0	200,000
7135982	BREAUX BRIDGE	LA		11/22/2022	7.208	86,964	0	140,000
7136031	CHICAGO	IL		11/22/2022	7.834	152,865	0	200,000
7136030	BELLEVILLE	IL		11/22/2022	7.596	147,387	0	193,000
7136033	MACON	GA		11/22/2022	7.654	96,179	0	126,000
7136032	INDIANAPOLIS	IN		11/22/2022	7.947	162,990	0	213,000
7135617	ANTIOCH	TN		11/22/2022	6.914	224,688	0	360,000
7135738	UNION CITY	GA		11/22/2022	5.630	106,233	0	176,000
7135618	LEXINGTON PARK	MD		11/22/2022	7.158	111,768	0	152,000
7135739	JAY	NY		11/22/2022	6.869	227,999	0	315,000
7135619	PHILADELPHIA	PA		11/22/2022	7.400	117,868	0	148,000
7135613	BREAUX BRIDGE	LA		11/22/2022	7.179	85,296	0	140,000
7135734	SAN ANTONIO	TX		11/22/2022	6.242	136,042	0	180,000
7135976	CARPENTERSVILLE	IL		11/22/2022	7.060	165,591	0	226,000
7135977	RAYTOWN	MO		11/22/2022	6.886	190,654	0	243,000
7135735	SAN ANTONIO	TX		11/22/2022	6.242	102,031	0	135,000
7135614	BREAUX BRIDGE	LA		11/22/2022	7.179	86,288	0	140,000
7135736	PHILADELPHIA	PA		11/22/2022	5.710	105,905	0	165,000
7135978	FORT WORTH	TX		11/22/2022	7.254	167,333	0	280,000
7135615	BREAUX BRIDGE	LA		11/22/2022	7.179	87,280	0	140,000
7135616	WOODBURY	NJ		11/22/2022	7.166	148,380	0	230,000
7135979	BREAUX BRIDGE	LA		11/22/2022	7.354	96,624	0	140,000
7135737	TAMPA	FL		11/22/2022	6.320	224,366	0	393,000
7135972	PHILADELPHIA	PA		11/22/2022	6.989	72,751	0	100,000
7136028	MILLVILLE	NJ		11/22/2022	7.621	95,178	0	125,000
7135730	DUNDALK	MD		11/22/2022	5.671	135,776	0	198,000
7136027	CINCINNATI	OH		11/22/2022	7.499	137,030	0	180,000
7135731	PARKVILLE	MD		11/22/2022	5.671	164,577	0	240,000
7135973	BELLEVILLE	IL		11/22/2022	6.971	95,281	0	140,000
7135610	BREAUX BRIDGE	LA		11/22/2022	7.179	87,478	0	140,000
7135732	PARKVILLE	MD		11/22/2022	5.679	138,368	0	202,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7135974	BELLEVILLE	IL		11/22/2022	6.963	87,885	0	129,000
7135611	BREAUX BRIDGE	LA		11/22/2022	7.179	87,280	0	140,000
7135612	BREAUX BRIDGE	LA		11/22/2022	7.179	87,181	0	140,000
7136029	LIBERTY	NY		11/22/2022	7.730	179,230	0	235,000
7135975	LYNWOOD	IL		11/22/2022	6.942	181,003	0	265,000
7135733	REISTERSTOWN	MD		11/22/2022	5.671	172,806	0	252,000
7136024	ELGIN	IL		11/22/2022	7.520	155,678	0	205,000
7136023	MILLVILLE	NJ		11/22/2022	7.646	144,567	0	193,000
7135970	FRANKLINTON	NC		11/22/2022	6.543	182,689	0	275,000
7136026	GLASTONBURY	CT		11/22/2022	7.747	265,389	0	331,000
7136025	JAMAICA	NY		11/22/2022	7.637	645,934	0	850,000
7135971	ALBUQUERQUE	NM		11/22/2022	6.881	206,026	0	305,000
7136020	CHICAGO	IL		11/22/2022	7.414	83,354	0	110,000
7136022	WESTMONT	IL		11/22/2022	7.654	250,785	0	310,000
7136021	CINCINNATI	OH		11/22/2022	7.410	157,693	0	200,000
7135727	LAKE ISABELLA	CA		11/22/2022	5.843	108,824	0	167,500
7135969	ROYAL OAK	MI		11/22/2022	6.544	315,079	0	410,000
7135606	PROVIDENCE	RI		11/22/2022	6.934	263,839	0	410,000
7135728	JACKSONVILLE	FL		11/22/2022	5.186	135,107	0	201,000
7135607	BREAUX BRIDGE	LA		11/22/2022	7.179	87,280	0	140,000
7135608	BREAUX BRIDGE	LA		11/22/2022	7.179	87,280	0	140,000
7135729	HUMBLE	TX		11/22/2022	4.531	109,373	0	190,000
7135609	BREAUX BRIDGE	LA		11/22/2022	7.179	87,280	0	140,000
7135723	BROWNSVILLE	TX		11/22/2022	5.515	88,540	0	137,000
7135602	PHOENIX	AZ		11/22/2022	6.846	469,915	0	785,000
7135603	RICHMOND	VA		11/22/2022	6.838	128,551	0	212,000
7135966	ALBUQUERQUE	NM		11/22/2022	6.064	144,532	0	196,000
7135724	PENSACOLA	FL		11/22/2022	6.454	105,465	0	235,000
7135604	MONTROSE	MI		11/22/2022	7.195	123,431	0	166,000
7135725	CHESTER	PA		11/22/2022	5.296	65,745	0	105,000
7135967	BRADENTON	FL		11/22/2022	6.563	297,680	0	388,000
7135968	INDIANAPOLIS	IN		11/22/2022	6.551	92,930	0	129,000
7135726	IRWIN	PA		11/22/2022	4.625	94,314	0	175,000
7135605	LANSING	IL		11/22/2022	6.942	135,345	0	195,000
7136017	PHILADELPHIA	PA		11/22/2022	7.919	90,831	0	120,000
7135720	ORLANDO	FL		11/22/2022	6.857	141,553	0	240,000
7136019	CARROLLTON	TX		11/22/2022	7.291	220,217	0	390,000
7135721	CORAOPOLIS	PA		11/22/2022	4.631	118,261	0	205,000
7135600	BREAUX BRIDGE	LA		11/22/2022	6.986	82,689	0	140,000
7136018	HAZEL CREST	IL		11/22/2022	7.667	162,819	0	215,000
7135722	ARLINGTON	TX		11/22/2022	4.535	123,875	0	190,000
7135601	EAST CHICAGO	IN		11/22/2022	6.978	323,749	0	410,000
7136013	DETROIT	MI		11/22/2022	7.680	185,262	0	245,000
7136012	INDIANAPOLIS	IN		11/22/2022	7.684	73,261	0	97,000
7136015	LORAIN	OH		11/22/2022	7.549	76,576	0	95,000
7136014	PORTLAND	OR		11/22/2022	7.680	491,158	0	660,000
7136011	PLANO	TX		11/22/2022	7.324	198,215	0	320,000
7136010	CHESTER	PA		11/22/2022	7.699	77,460	0	110,000
7135716	PORTSMOUTH	VA		11/22/2022	6.734	142,644	0	185,000
7135717	PHILADELPHIA	PA		11/22/2022	5.058	110,666	0	191,000
7135718	PHILADELPHIA	PA		11/22/2022	5.080	136,266	0	236,000
7135719	PHILADELPHIA	PA		11/22/2022	5.069	63,624	0	110,000
7135712	COLUMBIA	SC		11/22/2022	8.038	126,825	0	163,000
7136009	WAPPINGERS FALLS	NY		11/22/2022	7.701	150,860	0	200,000
7135713	MCALLEN	TX		11/22/2022	7.917	85,057	0	117,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7135714	DOLTON	IL		11/22/2022	8.523	155,711	0	200,000
7136006	JACKSON	MS		11/22/2022	7.586	60,185	0	80,000
7136005	PHILADELPHIA	PA		11/22/2022	7.593	95,612	0	127,000
7136008	CHICAGO	IL		11/22/2022	7.459	320,299	0	425,000
7135710	PORT NORRIS	NJ		11/22/2022	7.917	90,773	0	125,000
7136007	COPPERAS COVE	TX		11/22/2022	7.336	87,909	0	125,000
7135711	TROY	AL		11/22/2022	8.281	256,922	0	340,000
7136002	BERWYN	IL		11/22/2022	7.501	209,500	0	300,000
7136001	GREEN BAY	WI		11/22/2022	7.386	127,636	0	160,000
7136004	THORNTON	IL		11/22/2022	7.484	143,767	0	205,000
7136003	SAINT LOUIS	MO		11/22/2022	7.484	133,373	0	177,500
7136000	HAGERSTOWN	MD		11/22/2022	7.139	168,713	0	260,000
7135709	MACON	GA		11/22/2022	8.038	89,478	0	115,000
7135705	SIERRA VISTA	AZ		11/22/2022	7.741	108,093	0	140,000
7135706	HOUSTON	TX		11/22/2022	8.093	984,413	0	1,273,000
7135707	BALTIMORE	MD		11/22/2022	8.170	118,911	0	153,000
7135708	MACON	GA		11/22/2022	8.038	101,149	0	130,000
7135701	KANSAS CITY	MO		11/22/2022	7.796	145,872	0	190,000
7135702	SOUTH HILL	VA		11/22/2022	7.654	128,671	0	164,000
7135703	CHICAGO	IL		11/22/2022	7.895	88,523	0	115,000
7135704	BALTIMORE	MD		11/22/2022	7.645	105,521	0	137,000
7135700	YORK	SC		11/22/2022	7.674	264,285	0	323,000
7135598	FORT PIERCE	FL		11/22/2022	6.990	336,036	0	455,000
7135599	FAYETTEVILLE	NC		11/22/2022	6.737	156,485	0	230,000
7135594	COLLEGE STATION	TX		11/22/2022	6.881	208,472	0	292,000
7135595	VISALIA	CA		11/22/2022	7.007	241,842	0	310,000
7135596	REDFORD	MI		11/22/2022	6.877	157,418	0	210,000
7135597	JONESBORO	GA		11/22/2022	6.623	108,141	0	240,000
7135590	SENECA	SC		11/22/2022	7.019	109,008	0	150,000
7135591	PEMBROKE PINES	FL		11/22/2022	6.764	169,819	0	266,000
7135592	KNOXVILLE	TN		11/22/2022	6.631	117,852	0	214,000
7135593	FORT WORTH	TX		11/22/2022	6.631	172,023	0	340,000
7135587	BALTIMORE	MD		11/22/2022	6.780	141,756	0	193,000
7135588	PHILADELPHIA	PA		11/22/2022	7.033	85,215	0	140,000
7135589	SEWELL	NJ		11/22/2022	7.031	137,278	0	190,000
7135583	DALLAS	TX		11/22/2022	6.449	146,045	0	285,000
7135584	LAKE CITY	FL		11/22/2022	6.682	112,684	0	154,000
7135585	ADDISON	IL		11/22/2022	6.934	91,345	0	140,000
7135586	CINCINNATI	OH		11/22/2022	6.678	142,513	0	190,000
7135580	ROSEVILLE	MI		11/22/2022	6.840	134,843	0	185,000
7135581	PHILADELPHIA	PA		11/22/2022	6.838	81,510	0	140,000
7135582	NEW BRUNSWICK	NJ		11/22/2022	6.449	253,144	0	400,000
7135576	CINCINNATI	OH		11/22/2022	6.468	113,516	0	180,000
7135697	MACON	GA		11/22/2022	7.557	88,153	0	115,000
7135577	CARPENTERSVILLE	IL		11/22/2022	6.464	109,499	0	187,000
7135698	MACON	GA		11/22/2022	7.557	88,153	0	115,000
7135578	CHICAGO	IL		11/22/2022	6.974	181,756	0	250,000
7135699	HENDERSON	NV		11/22/2022	8.536	1,411,864	0	1,725,000
7135579	PARKLAND	WA		11/22/2022	6.461	339,272	0	700,000
7135572	MERRILLVILLE	IN		11/22/2022	6.523	85,969	0	119,000
7135693	OGDENSBURG	NJ		11/22/2022	7.687	220,931	0	280,000
7135573	INDIANAPOLIS	IN		11/22/2022	6.515	73,494	0	120,000
7135694	RICHMOND	VA		11/22/2022	7.562	141,743	0	185,000
7135695	AURORA	IL		11/22/2022	7.562	161,437	0	202,000
7135574	NORTH MIAMI BEACH	FL		11/22/2022	6.761	311,219	0	460,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7135696	AURORA	IL		11/22/2022	7.562	171,745	0	210,000
7135575	LUBBOCK	TX		11/22/2022	6.500	174,889	0	253,000
7135690	FLINT	MI		11/22/2022	7.817	97,215	0	136,000
7135691	BAY CITY	MI		11/22/2022	7.817	90,067	0	126,000
7135570	PALM BAY	FL		11/22/2022	6.534	192,530	0	320,000
7135571	HOMEWOOD	IL		11/22/2022	6.535	162,851	0	267,000
7135692	DETROIT	MI		11/22/2022	7.691	182,590	0	275,000
7135569	WARREN	MI		11/22/2022	6.546	101,546	0	141,000
7135686	CHICAGO	IL		11/22/2022	7.821	80,324	0	105,000
7135565	BAKERSFIELD	CA		11/22/2022	6.330	118,400	0	200,000
7135687	AURORA	IL		11/22/2022	7.574	122,495	0	160,000
7135566	WARREN	MI		11/22/2022	6.574	87,184	0	121,500
7135567	PHILADELPHIA	PA		11/22/2022	6.556	95,991	0	175,000
7135688	AURORA	IL		11/22/2022	7.574	136,179	0	178,000
7135568	EASTPOINTE	MI		11/22/2022	6.554	90,649	0	126,000
7135689	AURORA	IL		11/22/2022	7.574	176,086	0	230,000
7135682	INDIANAPOLIS	IN		11/22/2022	7.825	110,943	0	145,000
7135683	DORCHESTER	MA		11/22/2022	7.578	765,225	0	1,500,000
7135684	BROCKTON	MA		11/22/2022	7.578	316,293	0	620,000
7135685	JACKSON	MS		11/22/2022	7.578	95,653	0	125,000
7135680	KILLEEN	TX		11/22/2022	7.473	76,303	0	100,000
7135681	LAKE CITY	FL		11/22/2022	7.720	134,391	0	202,000
7135679	CHICAGO	IL		11/22/2022	7.725	129,730	0	180,000
7135675	CHICAGO HEIGHTS	IL		11/22/2022	7.624	138,014	0	170,000
7135676	MEMPHIS	TN		11/22/2022	7.498	138,056	0	170,000
7135677	BELLEVILLE	IL		11/22/2022	7.360	297,231	0	450,000
7135678	INDIANAPOLIS	IN		11/22/2022	7.725	99,205	0	130,000
7135671	CHICAGO	IL		11/22/2022	7.384	83,649	0	110,000
7135672	LIBERTY	NY		11/22/2022	7.136	106,226	0	187,500
7135673	MISSOURI CITY	TX		11/22/2022	7.380	77,604	0	102,000
7135674	LANSING	IL		11/22/2022	7.624	146,030	0	180,000
7135670	LINDALE	TX		11/22/2022	7.510	432,249	0	569,000
3134792	WOODLAND HILLS	CA		11/23/2022	7.626	826,573	0	1,090,000
7135007	DANDRIDGE	TN		11/23/2022	7.575	242,638	0	350,000
7135230	LAKE WORTH	FL		11/23/2022	7.571	368,316	0	537,000
7135010	HEMET	CA		11/23/2022	7.636	443,601	0	630,000
7136297	CHICAGO HEIGHTS	IL		11/29/2022	7.534	96,748	0	135,000
7136016	MARYVILLE	TN		11/22/2022	8.167	242,215	0	360,000
7135778	OSWEGO	NY		11/22/2022	7.901	105,225	0	135,000
7135167	KAMAS	UT		11/28/2022	8.005	795,085	0	950,000
7135046	MESA	AZ		11/28/2022	9.175	337,409	0	375,000
7135194	HOLLYWOOD	FL		11/28/2022	7.702	572,752	0	725,000
7136239	COLUMBUS	OH		11/29/2022	7.497	129,448	0	185,000
3134516	ESTERO	FL		11/29/2022	5.842	996,608	0	1,400,000
7136199	KILLEEN	TX		11/29/2022	7.852	106,786	0	150,000
7135156	DOYLESTOWN	PA		11/29/2022	6.420	1,035,705	0	1,400,000
7136198	KILLEEN	TX		11/29/2022	7.680	91,680	0	130,000
3134568	ANAHEIM	CA		11/29/2022	6.988	617,754	0	774,542
7136468	KANSAS CITY	MO		11/29/2022	7.357	158,009	0	250,000
3134849	WAYNE	NJ		11/29/2022	7.835	364,371	0	555,000
7136467	CLEVELAND	OH		11/29/2022	7.476	168,712	0	250,000
7136464	HIGHLAND PARK	IL		11/29/2022	7.348	327,208	0	575,000
7136463	KALAMAZOO	MI		11/29/2022	7.583	172,891	0	237,000
7136466	GARFIELD HEIGHTS	OH		11/29/2022	7.551	93,008	0	128,000
7136465	BALTIMORE	MD		11/29/2022	7.530	191,931	0	265,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7136460	KALAMAZOO	MI		11/29/2022	7.434	117,589	0	152,000
7136462	COLUMBUS	OH		11/29/2022	7.463	193,950	0	266,000
7136461	JEFFERSONVILLE	IN		11/29/2022	7.421	205,415	0	254,000
7136219	PARK FOREST	IL		11/29/2022	8.618	107,830	0	140,000
7136457	COLUMBUS	OH		11/29/2022	7.217	115,387	0	175,000
7136456	KANSAS CITY	MO		11/29/2022	7.293	92,825	0	129,000
7136459	CHICAGO	IL		11/29/2022	7.486	103,078	0	128,000
7136458	JERSEY CITY	NJ		11/29/2022	7.392	386,281	0	615,000
7136299	GREENVILLE	MI		11/29/2022	7.529	127,773	0	166,000
7136453	OPA-LOCKA	FL		11/29/2022	7.262	257,889	0	450,000
7136452	PETERSBURG	VA		11/29/2022	7.259	131,223	0	171,000
7136298	BALTIMORE	MD		11/29/2022	7.287	92,256	0	120,000
7136455	NEW HAVEN	CT		11/29/2022	7.471	323,499	0	420,000
7136295	BALTIMORE	MD		11/29/2022	7.206	84,210	0	118,000
7136451	BALTIMORE	MD		11/29/2022	7.183	164,436	0	215,000
7136450	LEHIGH ACRES	FL		11/29/2022	7.183	237,246	0	314,000
7136296	LEES SUMMIT	MO		11/29/2022	7.440	183,162	0	229,000
7136170	JEANERETTE	LA		11/29/2022	7.312	96,769	0	150,000
7136292	BALTIMORE	MD		11/29/2022	6.923	163,667	0	250,000
7136449	BALTIMORE	MD		11/29/2022	7.237	157,896	0	206,000
7136209	JEANERETTE	LA		11/29/2022	7.312	90,318	0	140,000
7136446	ELIZABETH	NJ		11/29/2022	7.193	479,230	0	730,000
7136445	BALTIMORE	MD		11/29/2022	7.245	148,553	0	194,000
7136448	BIDDEFORD	ME		11/29/2022	7.370	361,561	0	472,000
7136206	DAYTON	OH		11/29/2022	7.449	92,210	0	133,000
7136447	BALTIMORE	MD		11/29/2022	7.355	141,704	0	185,000
7136167	JEANERETTE	LA		11/29/2022	7.312	90,318	0	140,000
7136442	NEW ORLEANS	LA		11/29/2022	7.218	94,239	0	185,000
7136321	PHILADELPHIA	PA		11/29/2022	7.552	358,060	0	660,000
7136320	WASHINGTON	NJ		11/29/2022	7.815	249,230	0	330,000
7136441	EXETER	PA		11/29/2022	7.172	293,843	0	380,000
7136166	JEANERETTE	LA		11/29/2022	7.312	90,318	0	140,000
7136202	PHILADELPHIA	PA		11/29/2022	7.682	125,065	0	180,000
7136169	JEANERETTE	LA		11/29/2022	7.312	90,318	0	140,000
7136444	GREENSBORO	NC		11/29/2022	7.238	110,991	0	145,000
7136443	CHICAGO	IL		11/29/2022	7.261	227,905	0	298,000
7136201	PARK FOREST	IL		11/29/2022	8.424	108,665	0	140,000
7136168	JEANERETTE	LA		11/29/2022	7.312	90,318	0	140,000
7136163	JEANERETTE	LA		11/29/2022	7.312	90,318	0	140,000
7136162	JEANERETTE	LA		11/29/2022	7.312	90,318	0	140,000
7136165	JEANERETTE	LA		11/29/2022	7.312	90,318	0	140,000
7136440	ROCKWOOD	MI		11/29/2022	7.159	111,868	0	234,000
7136164	JEANERETTE	LA		11/29/2022	7.312	90,318	0	140,000
7136161	JEANERETTE	LA		11/29/2022	7.485	92,469	0	142,000
7136160	JEANERETTE	LA		11/29/2022	7.136	95,858	0	150,000
7136439	BIDDEFORD	ME		11/29/2022	7.062	194,958	0	295,000
7136318	ROCKWALL	TX		11/29/2022	6.717	140,603	0	322,000
7136438	NEW ORLEANS	LA		11/29/2022	7.214	99,028	0	145,000
7136317	AKRON	OH		11/29/2022	7.607	240,509	0	367,000
7136319	FORT PIERCE	FL		11/29/2022	6.955	215,718	0	286,000
7136435	HAGERSTOWN	MD		11/29/2022	7.423	246,408	0	320,000
7136434	APPLETON	WI		11/29/2022	7.079	127,774	0	180,000
7136313	MELROSE PARK	IL		11/29/2022	6.809	193,160	0	278,500
7136159	JEANERETTE	LA		11/29/2022	7.312	90,318	0	140,000
7136316	INDIANAPOLIS	IN		11/29/2022	7.501	69,944	0	103,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7136437	BINGHAMTON	NY		11/29/2022	7.368	123,482	0	172,000
7136315	WOLFFORTH	TX		11/29/2022	7.390	288,238	0	388,000
7136436	HAGERSTOWN	MD		11/29/2022	7.233	156,364	0	220,000
7136156	JEANERETTE	LA		11/29/2022	7.312	90,318	0	140,000
7136398	PHILADELPHIA	PA		11/29/2022	6.951	171,094	0	249,000
7136310	CHICAGO	IL		11/29/2022	8.373	218,236	0	280,000
7136431	ROCHESTER	MI		11/29/2022	7.153	94,316	0	133,000
7136397	HOUSTON	TX		11/29/2022	6.671	149,052	0	200,000
7136430	LIVERMORE FALLS	ME		11/29/2022	7.216	102,558	0	135,000
7136155	JEANERETTE	LA		11/29/2022	7.136	95,858	0	150,000
7136158	JEANERETTE	LA		11/29/2022	7.312	90,318	0	140,000
7136433	SOCIAL CIRCLE	GA		11/29/2022	7.128	180,054	0	267,000
7136312	SCHAUMBURG	IL		11/29/2022	6.817	288,236	0	416,000
7136399	PHILADELPHIA	PA		11/29/2022	7.134	175,675	0	252,000
7136311	CALUMET PARK	IL		11/29/2022	8.150	124,083	0	165,000
7136432	REYNOLDSBURG	OH		11/29/2022	7.107	149,217	0	199,000
7136157	JEANERETTE	LA		11/29/2022	7.312	90,318	0	140,000
7136394	LIZELLA	GA		11/29/2022	6.670	159,814	0	244,000
7136152	JEANERETTE	LA		11/29/2022	7.485	90,962	0	140,000
7136393	SHERMAN	TX		11/29/2022	6.690	148,677	0	200,000
7136396	SULPHUR SPRINGS	TX		11/29/2022	6.671	126,694	0	170,000
7136154	JEANERETTE	LA		11/29/2022	7.312	90,318	0	140,000
7136153	JEANERETTE	LA		11/29/2022	7.312	90,318	0	140,000
7136395	CONCORD	NC		11/29/2022	6.679	114,655	0	165,000
7136392	LANSING	IL		11/29/2022	6.690	149,173	0	215,000
7136150	JEANERETTE	LA		11/29/2022	7.485	91,167	0	140,000
7136391	GLEN ALLEN	VA		11/29/2022	6.648	260,871	0	385,000
7136428	DOVER	NJ		11/29/2022	7.127	333,851	0	440,000
7136307	HENRICO	VA		11/29/2022	7.443	85,534	0	126,000
7136306	HENRICO	VA		11/29/2022	7.463	85,329	0	110,000
7136427	SAINT LOUIS	MO		11/29/2022	6.895	86,563	0	133,000
7136309	EVANSVILLE	IN		11/29/2022	7.665	94,569	0	140,000
7136429	NORTH EAST	MD		11/29/2022	7.098	202,446	0	267,000
7136308	CHICAGO	IL		11/29/2022	8.150	320,340	0	411,000
7136149	JEANERETTE	LA		11/29/2022	7.312	90,318	0	140,000
7136424	ATLANTA	GA		11/29/2022	7.076	210,805	0	303,000
7136303	GLOUCESTER CITY	NJ		11/29/2022	7.488	208,836	0	270,000
7136423	BOLINGBROOK	IL		11/29/2022	7.092	201,555	0	266,000
7136302	CINCINNATI	OH		11/29/2022	8.341	150,147	0	187,000
7136148	JEANERETTE	LA		11/29/2022	7.312	90,318	0	140,000
7136305	TERRE HAUTE	IN		11/29/2022	7.587	78,820	0	114,000
7136426	COLUMBUS	GA		11/29/2022	6.998	97,063	0	130,000
7136425	JONESBORO	GA		11/29/2022	7.061	132,685	0	175,000
7136420	RIVERDALE	GA		11/29/2022	6.722	223,226	0	301,500
7136144	BALTIMORE	MD		11/29/2022	7.748	129,527	0	185,000
7136147	JEANERETTE	LA		11/29/2022	7.312	91,608	0	142,000
7136301	BROOKLYN	MD		11/29/2022	7.375	94,640	0	138,000
7136422	ROCHESTER	NY		11/29/2022	7.054	121,937	0	161,000
7136421	HARRISBURG	PA		11/29/2022	7.600	113,603	0	150,000
7136141	BREAUX BRIDGE	LA		11/29/2022	7.123	86,884	0	140,000
7136140	BREAUX BRIDGE	LA		11/29/2022	7.123	87,683	0	140,000
7136142	INDIANAPOLIS	IN		11/29/2022	8.365	200,206	0	300,000
7136417	CHESTERFIELD	VA		11/29/2022	6.507	187,143	0	295,000
7136416	JERSEY CITY	NJ		11/29/2022	6.503	208,653	0	290,000
7136419	RALEIGH	NC		11/29/2022	6.405	146,333	0	247,500

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7136418	HOUSTON	TX		11/29/2022	6.417	152,619	0	252,000
7136138	BREAUX BRIDGE	LA		11/29/2022	7.123	85,885	0	140,000
7136413	STRAFFORD	MO		11/29/2022	6.393	312,573	0	430,000
7136412	MARATHON	FL		11/29/2022	6.397	413,974	0	650,000
7136137	BREAUX BRIDGE	LA		11/29/2022	7.123	88,382	0	140,000
7136415	ROCKFORD	IL		11/29/2022	6.524	107,441	0	156,000
7136414	MONROE	NY		11/29/2022	6.374	313,514	0	520,000
7136139	BREAUX BRIDGE	LA		11/29/2022	7.123	89,880	0	140,000
7136134	BREAUX BRIDGE	LA		11/29/2022	7.123	87,383	0	140,000
7136411	PHILADELPHIA	PA		11/29/2022	6.475	207,131	0	340,000
7136135	BREAUX BRIDGE	LA		11/29/2022	7.123	89,880	0	140,000
7136410	HARRISBURG	PA		11/29/2022	7.747	101,485	0	134,000
7136130	BREAUX BRIDGE	LA		11/29/2022	7.123	89,880	0	140,000
7136131	BREAUX BRIDGE	LA		11/29/2022	6.842	88,790	0	150,000
7136409	STEELTON	PA		11/29/2022	7.465	128,750	0	170,000
7136406	GAINESVILLE	GA		11/29/2022	6.952	129,241	0	235,000
7136405	MORROW	GA		11/29/2022	6.957	208,024	0	275,900
7136408	WESTMINSTER	MD		11/29/2022	6.893	201,841	0	325,000
7136407	PHENIX CITY	AL		11/29/2022	6.953	112,809	0	160,000
7136127	BREAUX BRIDGE	LA		11/29/2022	7.123	89,880	0	140,000
7136402	CLEVELAND	OH		11/29/2022	6.924	255,860	0	365,000
7136401	COLUMBUS	OH		11/29/2022	6.931	139,849	0	175,000
7136126	BREAUX BRIDGE	LA		11/29/2022	7.123	88,382	0	140,000
7136129	BREAUX BRIDGE	LA		11/29/2022	7.123	87,783	0	140,000
7136404	CANTON	OH		11/29/2022	6.832	108,375	0	166,000
7136403	APPLETON	WI		11/29/2022	6.848	143,533	0	225,000
7136128	BREAUX BRIDGE	LA		11/29/2022	7.123	87,883	0	140,000
7136123	BREAUX BRIDGE	LA		11/29/2022	7.123	89,880	0	140,000
7136122	BREAUX BRIDGE	LA		11/29/2022	7.123	89,880	0	140,000
7136400	CONCORD	NC		11/29/2022	6.815	123,470	0	165,000
7136125	BREAUX BRIDGE	LA		11/29/2022	7.123	89,880	0	140,000
7136124	BREAUX BRIDGE	LA		11/29/2022	7.123	87,783	0	140,000
7136241	INDIANAPOLIS	IN		11/29/2022	8.546	77,704	0	118,000
7135070	MANCHESTER	ME		11/30/2022	7.233	1,236,389	0	1,700,000
7135281	JUPITER	FL		11/30/2022	7.006	559,779	0	1,047,000
7134587	SAN JOSE	CA		11/30/2022	8.576	710,409	0	785,000
7135055	PLEASANTVLLLE	NY		11/30/2022	7.478	738,631	0	1,210,000
7135277	JACKSONVILLE	FL		11/30/2022	8.375	144,860	0	178,000
7135145	LONG BRANCH	NJ		11/30/2022	7.664	1,220,492	0	1,505,000
7135025	LAKE WORTH	FL		11/30/2022	6.780	385,851	0	693,000
7134580	BOWIE	MD		11/30/2022	7.802	245,452	0	589,000
7134613	LOGANVILLE	GA		12/01/2022	7.179	790,902	0	1,050,000
7135205	NAPERVILLE	IL		12/01/2022	9.160	499,336	0	580,000
7135011	PORT ST LUCIE	FL		12/01/2022	7.193	540,807	0	690,000
7135220	PALM SPRINGS	FL		12/01/2022	7.075	406,210	0	528,000
7135024	MONROE	NC		12/01/2022	7.204	360,382	0	450,000
3134619	CLEBURNE	TX		12/01/2022	7.709	294,725	0	350,000
7135250	FULSHEAR	TX		12/01/2022	7.267	304,504	0	550,000
7135261	STATESVILLE	NC		12/01/2022	7.477	257,061	0	326,000
3134893	TRACY	CA		12/02/2022	7.753	665,496	0	1,185,000
7135957	FALLS CHURCH	VA		12/02/2022	8.367	631,566	0	792,000
7135202	NORTH HAVEN	CT		12/02/2022	7.236	514,946	0	695,000
7135165	ORLANDO	FL		12/02/2022	7.240	815,459	0	1,075,000
7135166	FOLSOM	CA		12/02/2022	7.152	801,965	0	1,080,000
3135284	SOUTH SAN FRANCISCO	CA		12/02/2022	6.593	699,711	0	1,800,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3135431	SAN FRANCISCO	CA		12/05/2022	7.708	1,487,341	0	1,830,000
7135216	DELAND	FL		12/05/2022	7.503	419,623	0	520,000
7134582	LILBURN	GA		12/05/2022	7.289	297,820	0	375,000
3134889	HOLLADAY	UT		12/05/2022	7.968	949,459	0	1,100,000
7135184	LAKE WORTH	FL		12/05/2022	9.325	652,056	0	720,000
7135252	WALDORF	MD		12/05/2022	7.915	293,843	0	365,000
3135355	MIDDLE RIVER	MD		12/06/2022	5.987	128,686	0	186,000
3135286	SACRAMENTO	CA		12/06/2022	6.688	675,721	0	910,000
3135561	MERIDIAN	ID		12/06/2022	7.462	509,538	0	764,000
3134424	MIDDLEFIELD	CT		12/06/2022	5.769	731,342	0	900,000
7135233	GULFPORT	FL		12/06/2022	6.372	352,778	0	675,000
3135471	DUNDALK	MD		12/06/2022	6.080	121,439	0	167,000
7135208	LONE JACK	MO		12/07/2022	7.233	460,495	0	630,000
7135158	LAKE HAVASU CITY	AZ		12/07/2022	6.721	946,947	0	1,205,000
7135943	MAPLE VALLEY	WA		12/08/2022	7.893	529,735	0	793,000
3134573	SAN CLEMENTE	CA		12/08/2022	6.592	648,778	0	1,299,000
7135962	HOUSTON	TX		12/08/2022	9.595	405,905	0	474,000
3134520	FRISCO	TX		12/08/2022	6.443	1,201,706	0	1,480,000
7134596	WANTAGE	NJ		12/08/2022	8.181	360,749	0	825,000
7135947	HENDERSON	NV		12/08/2022	8.984	517,358	0	630,000
7136358	MILLVILLE	NJ		12/08/2022	7.596	174,315	0	225,000
7136357	INGELSIDE	IL		12/08/2022	7.359	107,338	0	160,000
7136359	HOUSTON	TX		12/08/2022	7.223	312,241	0	524,000
7136353	ROUND LAKE BEACH	IL		12/08/2022	7.496	102,617	0	125,000
7136356	SHIRLEY	NY		12/08/2022	7.239	266,233	0	419,000
7136355	GLOUCESTER CITY	NJ		12/08/2022	7.488	142,318	0	184,000
7136350	NEWARK	NJ		12/08/2022	7.500	502,023	0	650,000
7136352	JACKSONVILLE	FL		12/08/2022	7.375	87,971	0	122,000
7136351	NEWARK	NJ		12/08/2022	7.500	498,161	0	645,000
7136347	NEWARK	NJ		12/08/2022	7.637	501,140	0	650,000
7136346	LINDEN	NJ		12/08/2022	7.275	416,105	0	580,000
7136349	HIGH POINT	NC		12/08/2022	7.379	103,784	0	144,000
7136348	BAYONNE	NJ		12/08/2022	7.263	456,840	0	740,000
7136343	NEWARK	NJ		12/08/2022	7.645	508,355	0	660,000
7136387	NORFOLK	VA		12/08/2022	7.665	233,825	0	300,000
7136386	BROCKTON	MA		12/08/2022	8.029	554,943	0	769,000
7136342	NEWARK	NJ		12/08/2022	7.645	516,057	0	670,000
7136345	NEWARK	NJ		12/08/2022	7.645	492,950	0	640,000
7136388	CUMBERLAND	MD		12/08/2022	7.787	89,633	0	115,000
7136344	NEWARK	NJ		12/08/2022	7.645	539,165	0	700,000
7136383	SPRING VALLEY	NY		12/08/2022	7.544	189,138	0	280,000
7136382	CHICAGO	IL		12/08/2022	8.392	138,476	0	205,000
7136341	BACLIFF	TX		12/08/2022	7.279	104,992	0	142,000
7136385	COVINGTON	KY		12/08/2022	8.029	139,671	0	168,000
7136384	ORANGE	TX		12/08/2022	8.150	191,320	0	263,000
7136340	CHICAGO	IL		12/08/2022	7.291	136,894	0	178,000
7136381	BRIGHTON	AL		12/08/2022	9.117	72,745	0	100,000
7136380	LANCASTER	NY		12/08/2022	8.150	210,754	0	325,000
7136339	WASHINGTON	MO		12/08/2022	7.291	93,174	0	187,000
7136336	NEWARK	NJ		12/08/2022	7.323	421,336	0	550,000
7136335	NEWARK	NJ		12/08/2022	7.323	398,354	0	520,000
7136379	TOCCOA	GA		12/08/2022	7.665	233,201	0	415,000
7136338	JACKSONVILLE	FL		12/08/2022	7.299	138,297	0	180,000
7136337	NEWARK CITY	NJ		12/08/2022	7.562	513,706	0	670,000
7136332	TRENTON	NJ		12/08/2022	7.461	336,471	0	440,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7136376	CABOT	AR		12/08/2022	7.665	97,687	0	170,000
7136375	HORN LAKE	MS		12/08/2022	8.875	150,687	0	216,000
7136331	GREENVILLE	SC		12/08/2022	7.222	309,442	0	405,000
7136334	DETROIT	MI		12/08/2022	7.202	133,985	0	175,000
7136378	CLEVELAND	OH		12/08/2022	8.392	93,530	0	120,000
7136377	JACKSONVILLE	FL		12/08/2022	8.029	124,706	0	160,000
7136333	ORLANDO	FL		12/08/2022	7.206	106,075	0	160,000
7136371	ROCK HILL	SC		12/08/2022	8.754	137,052	0	203,000
7136330	RIO LINDA	CA		12/08/2022	7.473	1,063,925	0	1,400,000
7136374	COLUMBUS	OH		12/08/2022	8.150	134,839	0	173,000
7136373	KINGSPORT	TN		12/08/2022	7.665	120,757	0	166,000
7136370	NEW ORLEANS	LA		12/08/2022	7.908	117,692	0	151,000
7136369	FAIRFIELD	CT		12/08/2022	7.544	218,236	0	365,000
7136325	TOLEDO	OH		12/08/2022	8.029	124,706	0	150,000
7136324	PORTSMOUTH	VA		12/08/2022	8.150	293,839	0	377,000
7136327	AKRON	OH		12/08/2022	8.271	84,800	0	111,000
7136326	GRAND RAPIDS	MI		12/08/2022	8.150	123,459	0	148,500
7136365	AURORA	IL		12/08/2022	7.551	175,242	0	225,000
7136364	CORPUS CHRISTI	TX		12/08/2022	7.555	127,151	0	175,000
7136366	NEW ORLEANS	LA		12/08/2022	8.029	145,491	0	208,000
7136361	WASHINGTON	MO		12/08/2022	7.695	152,037	0	210,000
7136363	WEST COLLEGE CORNER	IN		12/08/2022	7.559	94,410	0	131,000
7136362	RICHTON PARK	IL		12/08/2022	7.451	93,221	0	147,000
7135965	MESA	AZ		12/09/2022	8.970	318,605	0	500,000
3135475	HOUSTON	TX		12/09/2022	8.341	478,477	0	582,000
7134603	COLBERT	WA		12/09/2022	6.670	623,519	0	788,000
7135268	MIRAMAR	FL		12/09/2022	6.576	199,699	0	425,000
3135793	TIGARD	OR		12/09/2022	8.057	407,644	0	555,000
3135467	RANCHO CUCAMONGA	CA		12/09/2022	7.975	1,146,069	0	1,420,000
7135078	BROOKFIELD	MO		12/09/2022	8.434	153,683	0	380,000
7135079	PITTSBURGH	PA		12/09/2022	7.093	149,087	0	220,000
3134887	SAN MARCOS	TX		12/09/2022	7.587	257,259	0	346,000
7134606	KIHEI	HI		12/09/2022	7.599	810,692	0	1,000,000
7136637	CLEVELAND	OH		12/09/2022	7.425	158,818	0	205,000
7136636	PHILADELPHIA	PA		12/09/2022	7.675	534,515	0	692,000
7136639	HARTFORD	CT		12/09/2022	6.523	196,320	0	250,000
7136638	TRENTON	NJ		12/09/2022	7.102	90,973	0	150,000
7136633	ORLANDO	FL		12/09/2022	7.367	249,208	0	447,000
7136632	WALTON	KY		12/09/2022	7.314	127,597	0	165,000
7136635	BRANFORD	CT		12/09/2022	7.334	433,446	0	524,900
7136634	DETROIT	MI		12/09/2022	7.384	77,407	0	115,000
7136631	BALTIMORE	MD		12/09/2022	7.314	204,929	0	265,000
7136630	BUFFALO	NY		12/09/2022	7.427	124,481	0	161,000
7136629	NEW HAVEN	CT		12/09/2022	7.446	305,274	0	395,000
7136626	KANSAS CITY	MO		12/09/2022	7.190	190,548	0	298,000
7136625	CENTER POINT	AL		12/09/2022	7.383	115,354	0	140,000
7136628	NEW HAVEN	CT		12/09/2022	7.446	255,039	0	330,000
7136627	TRENTON	NJ		12/09/2022	7.495	123,641	0	150,000
7136622	MARION	OH		12/09/2022	7.794	98,738	0	137,000
7136621	TRENTON	NJ		12/09/2022	7.412	115,202	0	150,000
7136624	REDFORD CHARTER TOWNS	MI		12/09/2022	7.293	123,592	0	160,000
7136623	CLEVELAND	OH		12/09/2022	7.379	139,209	0	169,000
7136620	GRANDVIEW	MO		12/09/2022	7.229	123,430	0	154,000
7136619	NORWICH	CT		12/09/2022	7.296	190,549	0	265,000
7136699	COLUMBIA	SC		12/09/2022	7.040	152,457	0	215,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7136698	WEST HARTFORD	CT		12/09/2022	7.070	398,335	0	525,000
7136695	ST PETERSBURG	FL		12/09/2022	7.254	304,434	0	400,000
7136694	WILSON	NC		12/09/2022	7.348	80,340	0	126,000
7136697	BALTIMORE	MD		12/09/2022	6.973	154,434	0	195,000
7136696	JONESBORO	GA		12/09/2022	7.028	214,000	0	281,000
7136691	BATON ROUGE	LA		12/09/2022	7.904	77,969	0	100,000
7136690	BATON ROUGE	LA		12/09/2022	7.904	101,750	0	130,500
7136693	VALDOSTA	GA		12/09/2022	7.551	92,004	0	122,000
7136692	JACKSONVILLE	FL		12/09/2022	7.517	110,716	0	142,000
7136728	TRENTON	NJ		12/09/2022	7.929	165,061	0	220,000
7136725	MEMPHIS	TN		12/09/2022	7.392	95,131	0	115,000
7136724	BALTIMORE	MD		12/09/2022	7.337	178,339	0	230,000
7136727	TRENTON	NJ		12/09/2022	7.348	83,167	0	150,000
7136726	HAMILTON TOWNSHIP	NJ		12/09/2022	7.368	169,591	0	260,000
7136688	BATON ROUGE	LA		12/09/2022	7.904	80,698	0	103,500
7136721	FORT PIERCE	FL		12/09/2022	7.314	214,084	0	278,000
7136687	BATON ROUGE	LA		12/09/2022	7.904	95,902	0	123,000
7136720	HAMILTON TOWNSHIP	NJ		12/09/2022	7.233	151,935	0	185,000
7136723	BALTIMORE	MD		12/09/2022	7.337	162,831	0	210,000
7136722	DAYTON	OH		12/09/2022	7.133	110,129	0	165,000
7136689	BATON ROUGE	LA		12/09/2022	7.904	85,766	0	110,000
7136684	BATON ROUGE	LA		12/09/2022	7.904	81,868	0	105,000
7136683	DETROIT	MI		12/09/2022	7.517	122,984	0	210,000
7136686	BATON ROUGE	LA		12/09/2022	7.904	97,462	0	125,000
7136685	BATON ROUGE	LA		12/09/2022	7.904	94,733	0	121,500
7136680	FAYETTEVILLE	NC		12/09/2022	7.513	153,498	0	185,000
7136682	BALTIMORE	MD		12/09/2022	7.522	108,253	0	139,000
7136681	WARREN	MI		12/09/2022	7.229	84,636	0	126,000
7136718	LAURENS	SC		12/09/2022	7.183	150,826	0	210,000
7136717	BALTIMORE	MD		12/09/2022	7.216	288,464	0	375,000
7136719	JACKSONVILLE	FL		12/09/2022	7.333	234,784	0	305,000
7136714	NEW HAVEN	CT		12/09/2022	7.345	303,609	0	395,000
7136713	BALTIMORE	MD		12/09/2022	7.253	294,739	0	384,000
7136716	ABERDEEN	MD		12/09/2022	7.486	188,430	0	245,000
7136715	BRIDGEPORT	CT		12/09/2022	7.345	345,884	0	450,000
7136677	FAYETTEVILLE	NC		12/09/2022	7.513	146,860	0	177,000
7136710	HIGHLAND PARK	MI		12/09/2022	7.009	156,179	0	255,000
7136676	BIRMINGHAM	AL		12/09/2022	7.347	161,708	0	215,000
7136679	DECATUR	AL		12/09/2022	7.513	124,458	0	150,000
7136712	NEW BRITAIN	CT		12/09/2022	7.265	347,681	0	425,000
7136678	DECATUR	AL		12/09/2022	7.513	149,350	0	180,000
7136711	WINTER HAVEN	FL		12/09/2022	7.348	214,496	0	280,000
7136673	WINFIELD	IL		12/09/2022	6.955	321,312	0	448,000
7136672	KANSAS CITY	MO		12/09/2022	6.933	121,230	0	160,000
7136675	ROCKY MOUNT	NC		12/09/2022	7.566	97,433	0	136,000
7136674	CLEVELAND	OH		12/09/2022	7.011	101,448	0	125,000
7136671	COLUMBIA	PA		12/09/2022	7.316	116,609	0	165,000
7136670	COLUMBIA	PA		12/09/2022	7.346	104,998	0	160,000
7136707	FRANKLIN	VA		12/09/2022	7.096	78,087	0	110,000
7136706	RIVERDALE	GA		12/09/2022	7.247	142,621	0	200,000
7136709	MONTGOMERY	AL		12/09/2022	7.114	156,836	0	205,000
7136708	DAYTON	OH		12/09/2022	7.046	101,922	0	165,000
7136703	PARK FOREST	IL		12/09/2022	7.109	88,294	0	121,000
7136669	PHILADELPHIA	PA		12/09/2022	7.247	109,542	0	155,000
7136702	VERO BEACH	FL		12/09/2022	7.036	188,121	0	264,000

SCHEDULE B - PART 2

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

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7136705	PIKESVILLE	MD		12/09/2022	7.218	294,169	0	370,000
7136704	ROSELLE	IL		12/09/2022	7.084	299,835	0	368,000
7136666	BROADVIEW HEIGHTS	OH		12/09/2022	7.112	233,035	0	451,000
7136665	LAGRANGE	GA		12/09/2022	7.409	79,174	0	102,000
7136668	PHILADELPHIA	PA		12/09/2022	7.489	112,066	0	148,000
7136701	MONROE	GA		12/09/2022	7.054	185,121	0	275,000
7136667	GLEN ROCK	PA		12/09/2022	7.304	132,056	0	218,000
7136700	NORWICH	CT		12/09/2022	6.851	87,889	0	152,000
7136662	GLEN ROCK	PA		12/09/2022	7.373	106,765	0	141,000
7136661	PHILADELPHIA	PA		12/09/2022	8.288	76,124	0	116,000
7136664	RAYTOWN	MO		12/09/2022	7.409	151,363	0	225,000
7136660	ALLENTOWN	PA		12/09/2022	7.321	137,306	0	218,000
7136659	LAREDO	TX		12/09/2022	7.023	164,285	0	217,000
7136658	CLEVELAND HEIGHTS	OH		12/09/2022	6.883	90,810	0	150,000
7136655	HURST	TX		12/09/2022	6.705	189,784	0	292,000
7136654	CLEVELAND	OH		12/09/2022	6.729	147,091	0	200,000
7136657	CLEVELAND	OH		12/09/2022	6.860	108,514	0	135,000
7136656	CLEVELAND	OH		12/09/2022	6.883	200,402	0	268,000
7136651	WINDER	GA		12/09/2022	6.804	211,153	0	300,000
7136650	DAYTON	TX		12/09/2022	6.798	220,228	0	313,000
7136653	FRUITA	CO		12/09/2022	6.952	414,814	0	550,000
7136652	HOUSTON	TX		12/09/2022	6.777	171,942	0	228,000
7136648	AUGUSTA	GA		12/09/2022	6.805	104,001	0	138,000
7136647	SHREVEPORT	LA		12/09/2022	6.643	80,375	0	136,000
7136649	HARLINGEN	TX		12/09/2022	6.886	96,471	0	128,000
7136644	HURST	TX		12/09/2022	6.728	215,464	0	305,000
7136643	JACKSONVILLE	FL		12/09/2022	6.799	192,639	0	305,000
7136646	NEW BRITAIN	CT		12/09/2022	6.929	280,820	0	350,000
7136645	WATAUGA	TX		12/09/2022	6.728	213,233	0	295,000
7136640	HARTFORD	CT		12/09/2022	6.500	258,455	0	350,000
7136642	DETROIT	MI		12/09/2022	6.454	99,617	0	225,000
7136641	GASTONIA	NC		12/09/2022	6.794	179,580	0	258,000
7135209	LIBERTY TWP	OH		12/12/2022	7.888	477,320	0	585,000
7134589	LAKELAND	FL		12/12/2022	8.115	475,605	0	580,000
7135964	MARBLEHEAD	MA		12/12/2022	7.807	778,726	0	1,020,000
7135069	MOUNT VERNON	NY		12/12/2022	7.231	626,263	0	840,000
7135949	EAST STROUDSBURG	PA		12/12/2022	8.731	251,435	0	365,000
7136663	ENFIELD	CT		12/09/2022	7.567	187,845	0	0
7135163	LIGHTHOUSE POINT	FL		12/13/2022	6.545	879,438	0	1,115,000
3134617	SAN DIEGO	CA		12/13/2022	7.078	523,730	0	835,000
7136758	MIDDLE RIVER	MD		12/13/2022	7.331	145,318	0	195,000
7136757	WINSTON-SALEM	NC		12/13/2022	7.390	83,879	0	159,000
7136759	LAKELAND	FL		12/13/2022	7.380	151,330	0	400,000
7136754	CAYCE	SC		12/13/2022	7.074	77,954	0	159,000
7136753	SAVANNAH	GA		12/13/2022	7.592	96,314	0	125,000
7136756	MEMPHIS	TN		12/13/2022	7.482	127,582	0	155,000
7136755	SAVANNAH	GA		12/13/2022	7.205	88,264	0	150,000
7136750	SALT LAKE CITY	UT		12/13/2022	7.310	256,952	0	415,000
7136752	COVINGTON	KY		12/13/2022	7.355	99,559	0	130,000
7136751	MEMPHIS	TN		12/13/2022	6.602	72,745	0	114,500
7136747	JACKSONVILLE	FL		12/13/2022	7.627	169,792	0	220,000
7136746	JACKSONVILLE	FL		12/13/2022	7.393	170,122	0	222,000
7136749	JACKSONVILLE	FL		12/13/2022	7.627	169,792	0	220,000
7136748	JACKSONVILLE	FL		12/13/2022	7.327	179,688	0	270,000
7136743	JACKSONVILLE	FL		12/13/2022	7.279	147,451	0	210,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7136742	CARROLLTON	GA		12/13/2022	7.347	198,673	0	305,200
7136745	JACKSONVILLE	FL		12/13/2022	7.393	147,132	0	192,000
7136744	JACKSONVILLE	FL		12/13/2022	7.393	206,905	0	270,000
7136741	DECATUR	AL		12/13/2022	7.568	135,056	0	165,000
7136740	CHICKASHA	OK		12/13/2022	7.573	86,815	0	121,000
7136739	MAKAWAO	HI		12/13/2022	6.957	470,808	0	910,000
7136736	SUMMERVILLE	SC		12/13/2022	7.250	177,424	0	250,000
7136735	INVERNESS	FL		12/13/2022	7.350	121,942	0	160,000
7136738	PHILADELPHIA	PA		12/13/2022	7.169	134,156	0	195,000
7136737	LIVERPOOL	NY		12/13/2022	7.502	157,865	0	193,000
7136732	SCRANTON	PA		12/13/2022	7.255	248,839	0	350,000
7136731	LAWRENCEVILLE	GA		12/13/2022	7.163	211,554	0	295,500
7136734	PLANO	TX		12/13/2022	6.076	205,421	0	312,000
7136733	JACKSONVILLE	FL		12/13/2022	7.392	187,139	0	230,000
7136851	MEMPHIS	TN		12/13/2022	7.555	93,549	0	138,000
7136850	MEMPHIS	TN		12/13/2022	7.551	102,813	0	145,000
7136849	MEMPHIS	TN		12/13/2022	7.524	106,030	0	138,000
7136846	CORPUS CHRISTI	TX		12/13/2022	7.567	69,964	0	114,000
7136845	GASTONIA	NC		12/13/2022	7.685	117,633	0	153,000
7136848	SAVANNAH	GA		12/13/2022	7.479	164,291	0	285,000
7136847	COLUMBUS	OH		12/13/2022	7.962	159,833	0	211,000
7136842	FREDERICKSBURG	VA		12/13/2022	7.396	166,440	0	258,000
7136841	WICHITA	KS		12/13/2022	7.665	106,656	0	132,000
7136844	ATLANTA	GA		12/13/2022	7.552	311,978	0	460,000
7136843	POTTSTOWN	PA		12/13/2022	7.613	124,032	0	176,000
7136840	DARBY	PA		12/13/2022	7.578	94,748	0	135,000
7136839	BURLINGTON	NC		12/13/2022	6.749	106,425	0	163,000
7136838	BALTIMORE	MD		12/13/2022	7.717	203,083	0	265,000
7136835	MARIETTA	GA		12/13/2022	7.521	210,536	0	317,000
7136834	PITTSBURGH	PA		12/13/2022	8.022	118,776	0	168,000
7136837	KENNESAW	GA		12/13/2022	7.638	297,882	0	415,000
7136836	PHILADELPHIA	PA		12/13/2022	7.774	125,154	0	175,000
7136831	FREDERICKSBURG	VA		12/13/2022	7.678	176,648	0	230,000
7136798	AKRON	OH		12/13/2022	7.151	71,835	0	100,000
7136830	PHILADELPHIA	PA		12/13/2022	6.523	116,216	0	200,000
7136797	CINCINNATI	OH		12/13/2022	7.514	224,295	0	313,000
7136833	MANCHESTER	CT		12/13/2022	7.572	202,445	0	285,000
7136799	AKRON	OH		12/13/2022	7.151	72,194	0	100,500
7136832	TOLEDO	OH		12/13/2022	7.842	83,215	0	122,000
7136794	MINNEAPOLIS	MN		12/13/2022	6.912	253,561	0	395,000
7136793	COLUMBUS	OH		12/13/2022	7.275	182,029	0	222,000
7136796	PHILADELPHIA	PA		12/13/2022	7.397	226,324	0	345,000
7136790	DESTIN	FL		12/13/2022	7.004	302,419	0	505,000
7136792	COLUMBUS	OH		12/13/2022	6.994	217,972	0	330,000
7136791	TWIN FALLS	ID		12/13/2022	6.960	107,027	0	175,000
7136828	ST CLOUD	MN		12/13/2022	7.319	219,514	0	328,000
7136827	LAKEWOOD	CO		12/13/2022	7.288	433,441	0	660,000
7136829	SOUTHFIELD	MI		12/13/2022	7.587	137,085	0	177,000
7136824	UNION	SC		12/13/2022	7.604	75,149	0	115,000
7136823	WAYNE	MI		12/13/2022	7.587	126,242	0	163,000
7136826	JACKSONVILLE	FL		12/13/2022	7.274	200,887	0	350,000
7136825	NARBERTH	PA		12/13/2022	7.565	233,293	0	415,000
7136787	HARRISBURG	PA		12/13/2022	6.234	82,382	0	122,000
7136820	WETUMPKA	AL		12/13/2022	7.279	138,191	0	194,000
7136786	HARRISBURG	PA		12/13/2022	6.316	88,520	0	135,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7136822	DURHAM	NC		12/13/2022	7.225	100,550	0	175,000
7136789	CLEVELAND	OH		12/13/2022	7.104	77,808	0	114,000
7136788	ROME	GA		12/13/2022	7.160	147,817	0	197,000
7136821	DURHAM	NC		12/13/2022	7.340	160,926	0	225,000
7136783	ARLINGTON	TX		12/13/2022	7.112	168,861	0	255,000
7136782	JACKSONVILLE	FL		12/13/2022	6.610	125,765	0	285,000
7136785	ANDERSON	IN		12/13/2022	7.080	99,116	0	130,000
7136784	SUMMERVILLE	SC		12/13/2022	7.093	245,870	0	325,000
7136781	HELENA	AL		12/13/2022	7.172	144,184	0	236,000
7136780	KAILUA-KONA	HI		12/13/2022	6.793	722,541	0	950,000
7136817	NORFOLK	VA		12/13/2022	7.494	165,784	0	215,000
7136816	MEMPHIS	TN		12/13/2022	6.367	82,113	0	140,500
7136819	ANDERSON	SC		12/13/2022	7.498	115,999	0	175,000
7136818	SHELBYVILLE	KY		12/13/2022	7.454	134,549	0	175,000
7136813	ST AUGUSTINE	FL		12/13/2022	7.096	177,331	0	740,000
7136779	DECATUR	AL		12/13/2022	7.220	142,371	0	172,000
7136812	WILLIAMSTON	SC		12/13/2022	6.864	125,629	0	232,000
7136815	BALTIMORE	MD		12/13/2022	7.459	150,256	0	212,000
7136814	ATLANTIC CITY	NJ		12/13/2022	6.947	123,671	0	245,000
7136776	NEWBURGH	NY		12/13/2022	7.675	219,520	0	290,000
7136775	FLORENCE	AL		12/13/2022	7.189	208,513	0	365,000
7136778	FREEHOLD	NJ		12/13/2022	6.995	280,432	0	505,000
7136811	DAYTON	OH		12/13/2022	7.301	165,420	0	215,000
7136810	ROY	UT		12/13/2022	7.359	212,128	0	346,000
7136777	NEWBURGH	NY		12/13/2022	7.428	284,447	0	365,000
7136772	HOMESTEAD	FL		12/13/2022	7.147	210,729	0	275,000
7136771	CONNERSVILLE	IN		12/13/2022	7.290	123,401	0	186,000
7136774	GRAND RAPIDS	MI		12/13/2022	6.903	150,158	0	210,000
7136773	BUFFALO	NY		12/13/2022	7.135	175,236	0	227,500
7136770	INDIANAPOLIS	IN		12/13/2022	7.328	73,872	0	102,000
7136809	MILWAUKEE	WI		12/13/2022	7.460	269,391	0	350,000
7136806	MONTGOMERY	AL		12/13/2022	6.696	107,927	0	147,000
7136805	MONTGOMERY	AL		12/13/2022	6.768	77,043	0	112,000
7136808	OWINGS MILLS	MD		12/13/2022	7.173	219,269	0	312,000
7136807	DECATUR	AL		12/13/2022	7.403	144,488	0	180,000
7136802	LIVERPOOL	NY		12/13/2022	7.470	102,314	0	125,000
7136769	CONNERSVILLE	IN		12/13/2022	7.290	139,988	0	211,000
7136801	EVANSVILLE	IN		12/13/2022	7.263	87,039	0	122,000
7136768	ROCKY MOUNT	NC		12/13/2022	7.358	149,714	0	225,000
7136804	MONTGOMERY	AL		12/13/2022	6.704	110,751	0	151,000
7136803	TANNERSVILLE	PA		12/13/2022	7.516	240,279	0	366,000
7136765	COLUMBUS	OH		12/13/2022	7.298	165,159	0	200,000
7136764	MUNCIE	IN		12/13/2022	7.458	143,462	0	223,000
7136767	ROCKY MOUNT	NC		12/13/2022	7.492	144,112	0	215,000
7136800	AKRON	OH		12/13/2022	7.310	88,026	0	122,000
7136766	COLUMBUS	OH		12/13/2022	7.269	108,135	0	140,000
7136761	POTTSTOWN	PA		12/13/2022	7.496	109,808	0	136,000
7136760	LOUISVILLE	KY		12/13/2022	7.433	300,755	0	394,000
7136762	TROY	NY		12/13/2022	7.551	250,529	0	326,200
3135288	BALTIMORE	MD		12/14/2022	7.566	160,591	0	215,000
7135961	DAPHNE	AL		12/14/2022	8.542	376,294	0	470,000
7135236	DEBARY	FL		12/14/2022	7.980	325,633	0	380,000
3135789	TROY	MI		12/14/2022	8.055	448,195	0	560,000
7135959	MENIFEE	CA		12/14/2022	7.226	889,366	0	1,100,000
7136879	NEWARK	NJ		12/15/2022	7.458	508,380	0	655,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7136857	NEWARK	NJ		12/15/2022	7.282	400,347	0	520,000
7136878	INDIANAPOLIS	IN		12/15/2022	7.222	211,968	0	370,000
7136856	LOUISVILLE	KY		12/15/2022	7.411	96,674	0	145,000
7136859	NEWARK	NJ		12/15/2022	7.282	500,433	0	650,000
7136858	NEWARK	NJ		12/15/2022	7.282	515,831	0	670,000
7136853	PHILADELPHIA	PA		12/15/2022	7.582	189,456	0	290,000
7136875	BOCA RATON	FL		12/15/2022	7.475	234,980	0	330,000
7136874	IRVINGTON	NJ		12/15/2022	7.603	460,561	0	595,000
7136855	PHILADELPHIA	PA		12/15/2022	7.290	574,302	0	800,000
7136877	PATERSON	NJ		12/15/2022	7.595	495,869	0	640,000
7136854	SANFORD	FL		12/15/2022	9.253	111,518	0	166,000
7136876	CLARKSVILLE	TN		12/15/2022	7.230	107,378	0	148,497
7136871	NEWARK	NJ		12/15/2022	7.375	463,590	0	600,000
7136870	HOUSTON	TX		12/15/2022	7.254	145,605	0	215,000
7136873	JACKSONVILLE	FL		12/15/2022	7.483	111,959	0	155,000
7136872	HOUSTON	TX		12/15/2022	7.363	103,943	0	210,000
7136891	ORLANDO	FL		12/15/2022	7.701	174,644	0	275,000
7136890	KISSIMMEE	FL		12/15/2022	7.215	288,745	0	490,000
7136868	RICHMOND	VA		12/15/2022	7.254	102,809	0	133,085
7136889	SALEM	OR		12/15/2022	7.701	395,861	0	510,000
7136867	FARMINGVILLE	NY		12/15/2022	7.258	413,352	0	760,000
7136869	ORLANDO	FL		12/15/2022	7.254	277,588	0	385,000
7136864	WATERBURY	CT		12/15/2022	7.274	173,396	0	255,000
7136863	NEWARK	NJ		12/15/2022	7.520	516,269	0	670,000
7136885	BARTLETT	TN		12/15/2022	7.458	236,482	0	305,000
7136866	HARTFORD	CT		12/15/2022	7.266	233,268	0	324,000
7136888	JACKSONVILLE	FL		12/15/2022	7.215	112,083	0	195,000
7136865	NEWARK	NJ		12/15/2022	7.274	404,590	0	525,000
7136887	COVENTRY TOWNSHIP	OH		12/15/2022	7.458	100,906	0	137,000
7136882	CLEVELAND	OH		12/15/2022	8.551	105,770	0	154,000
7136860	NEWARK	NJ		12/15/2022	7.282	415,745	0	540,000
7136881	WAYNE	NJ		12/15/2022	7.215	372,161	0	650,000
7136884	CHICAGO	IL		12/15/2022	8.430	186,287	0	259,616
7136862	NEWARK	NJ		12/15/2022	7.520	508,563	0	660,000
7136883	SALEM	OR		12/15/2022	7.701	318,241	0	410,000
7136861	NEWARK	NJ		12/15/2022	7.282	500,433	0	650,000
7136880	COLUMBUS	OH		12/15/2022	7.579	170,763	0	220,000
7135247	WEST BRIDGEWATER	MA		12/15/2022	6.172	301,808	0	564,900
3135795	CEDAR PARK	TX		12/15/2022	8.114	307,511	0	670,000
7135242	DELRAY BEACH	FL		12/15/2022	7.202	314,360	0	450,000
7134583	GAHANNA	OH		12/15/2022	7.721	153,807	0	315,000
7135073	PARKER	CO		12/15/2022	8.094	1,848,508	0	2,400,000
7135903	MADISONVILLE	LA		12/16/2022	9.597	345,578	0	394,000
7135926	BURBANK	CA		12/16/2022	8.586	906,365	0	1,175,000
7135910	SHERWOOD	OR		12/19/2022	8.663	1,196,907	0	1,395,000
7134601	SICKLERVILLE	NJ		12/19/2022	7.619	409,263	0	516,500
7135900	SPEEDWAY	IN		12/19/2022	8.931	280,090	0	320,000
7135911	LANCASTER	PA		12/19/2022	7.246	137,207	0	186,000
7135912	LITTLE ELM	TX		12/19/2022	8.723	157,486	0	630,000
7135924	CORAL SPRINGS	FL		12/19/2022	9.578	789,852	0	895,000
7134610	CARSON	CA		12/19/2022	7.283	251,663	0	830,000
7135920	HEMET	CA		12/19/2022	8.858	534,347	0	607,130
7135929	NAPLES	FL		12/19/2022	6.896	317,551	0	425,000
7135908	MANSFIELD	OH		12/19/2022	9.258	454,175	0	542,000
3135559	DURHAM	NC		12/19/2022	7.373	245,094	0	335,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7135905	ROCKWALL	TX		12/19/2022	7.585	380,609	0	518,000
7137050	FAYETTEVILLE	NC		12/20/2022	7.327	114,571	0	162,000
7137052	BALTIMORE	MD		12/20/2022	7.399	114,831	0	170,000
7137051	LAUREL	MD		12/20/2022	7.158	230,336	0	360,000
7136919	ALLENTOWN	PA		12/20/2022	7.405	81,368	0	160,000
7136916	JACKSONVILLE	FL		12/20/2022	6.670	137,400	0	252,000
7136915	BALTIMORE	MD		12/20/2022	6.892	153,884	0	189,000
7136918	PHILADELPHIA	PA		12/20/2022	7.276	107,784	0	178,000
7136917	HOUSTON	TX		12/20/2022	7.203	534,545	0	700,000
7136912	MERRILLVILLE	IN		12/20/2022	6.807	146,513	0	240,000
7136999	BIRMINGHAM	AL		12/20/2022	7.237	144,927	0	200,000
7136911	WEST HAVEN	CT		12/20/2022	6.678	185,917	0	330,000
7136914	FLORISSANT	MO		12/20/2022	6.918	245,060	0	344,000
7136913	BIRMINGHAM	AL		12/20/2022	6.914	112,329	0	138,000
7136996	GARFIELD HEIGHTS	OH		12/20/2022	7.291	87,732	0	110,000
7136995	OWINGS MILLS	MD		12/20/2022	7.171	209,462	0	273,000
7136998	JOPLIN	MO		12/20/2022	7.237	81,444	0	107,300
7136910	FORT LAUDERDALE	FL		12/20/2022	6.686	233,855	0	450,000
7136997	MADISON	CT		12/20/2022	7.283	341,510	0	440,000
7136992	SANFORD	FL		12/20/2022	7.054	152,789	0	275,000
7137047	CALIFORNIA	PA		12/20/2022	7.352	83,135	0	128,000
7137046	KNOXVILLE	TN		12/20/2022	7.375	126,781	0	179,000
7136991	PARK FOREST	IL		12/20/2022	7.260	86,820	0	120,000
7136994	BALTIMORE	MD		12/20/2022	7.064	136,801	0	205,000
7137049	MILWAUKEE	WI		12/20/2022	7.738	79,498	0	102,000
7137048	DUNDALK	MD		12/20/2022	7.327	174,896	0	242,000
7137043	NILES	OH		12/20/2022	7.438	87,292	0	120,000
7137042	BRIDGEPORT	CT		12/20/2022	7.484	338,256	0	465,000
7137045	HOUSTON	TX		12/20/2022	7.367	200,044	0	275,000
7136990	ABERDEEN	MD		12/20/2022	7.104	231,520	0	325,000
7137044	KANSAS CITY	KS		12/20/2022	7.714	81,057	0	130,000
7137041	TRENTON	NJ		12/20/2022	7.545	137,173	0	167,000
7137040	FAYETTEVILLE	NC		12/20/2022	7.520	97,424	0	125,000
7136909	OCEAN SPRINGS	MS		12/20/2022	7.046	168,415	0	255,000
7136908	NEW LONDON	CT		12/20/2022	7.057	193,032	0	240,000
7136905	JACKSONVILLE	AR		12/20/2022	6.905	101,403	0	126,000
7136904	DOVER	DE		12/20/2022	6.861	119,324	0	168,000
7136907	PATCHOGUE	NY		12/20/2022	6.871	369,262	0	560,000
7136906	DOVER	DE		12/20/2022	6.854	122,285	0	172,000
7136901	SIMPSONVILLE	SC		12/20/2022	6.837	136,513	0	180,000
7136989	TRENTON	NJ		12/20/2022	7.348	74,408	0	110,000
7136988	JACKSONVILLE	FL		12/20/2022	7.017	158,584	0	253,000
7136900	SAN FRANCISCO	CA		12/20/2022	6.672	1,002,511	0	1,600,000
7136903	FORT LAUDERDALE	FL		12/20/2022	6.752	811,821	0	1,570,000
7136902	WEST COLUMBIA	SC		12/20/2022	6.803	110,611	0	182,000
7136985	BALTIMORE	MD		12/20/2022	7.142	169,639	0	219,000
7137039	WAUKEGAN	IL		12/20/2022	7.351	106,413	0	158,000
7136984	FULTONDALE	AL		12/20/2022	7.145	144,411	0	200,000
7136987	MARANA	AZ		12/20/2022	7.199	252,837	0	375,000
7136986	MONTGOMERY	AL		12/20/2022	7.289	96,848	0	125,000
7136981	WETUMPKA	AL		12/20/2022	7.164	200,932	0	260,000
7137036	BRIDGEPORT	CT		12/20/2022	7.484	363,717	0	500,000
7136980	PATERSON	NJ		12/20/2022	7.107	360,546	0	560,000
7137035	BRIDGEPORT	CT		12/20/2022	7.484	290,973	0	400,000
7136983	NEW BRITAIN	CT		12/20/2022	7.248	206,152	0	280,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7137038	PAULSBORO	NJ		12/20/2022	7.569	170,427	0	205,000
7137037	BRIDGEPORT	CT		12/20/2022	7.484	229,141	0	315,000
7137032	HIGH POINT	NC		12/20/2022	7.448	137,755	0	166,000
7137031	EUCLID	OH		12/20/2022	7.431	87,292	0	105,000
7137034	PONTIAC	MI		12/20/2022	7.835	90,929	0	125,000
7137033	FAYETTEVILLE	NC		12/20/2022	7.385	77,939	0	100,000
7137030	PHILADELPHIA	PA		12/20/2022	7.673	323,967	0	430,000
7136978	MONTGOMERY	AL		12/20/2022	7.172	221,325	0	291,000
7136977	MONTGOMERY	AL		12/20/2022	7.172	215,149	0	282,000
7136979	INDIANAPOLIS	IN		12/20/2022	6.961	109,181	0	212,000
7136974	BRIDGEPORT	CT		12/20/2022	7.240	291,693	0	405,000
7137029	WILMINGTON	DE		12/20/2022	7.569	168,764	0	232,000
7137028	WILMINGTON	DE		12/20/2022	7.569	193,497	0	266,000
7136973	HAZEL CREST	IL		12/20/2022	7.157	123,432	0	150,000
7136976	BIRMINGHAM	AL		12/20/2022	7.993	77,190	0	115,000
7136975	KANSAS CITY	MO		12/20/2022	6.904	174,935	0	340,000
7137025	MILFORD	DE		12/20/2022	7.496	148,085	0	190,000
7136970	NEW CASTLE	DE		12/20/2022	7.101	111,762	0	162,000
7137024	JACKSONVILLE	FL		12/20/2022	8.077	270,189	0	325,000
7137027	VERO BEACH	FL		12/20/2022	7.423	133,016	0	210,000
7136971	BEACH PARK	IL		12/20/2022	7.468	162,386	0	200,000
7137026	DETROIT	MI		12/20/2022	7.666	83,655	0	116,000
7137021	PARKVILLE	MD		12/20/2022	7.448	178,741	0	215,000
7137020	PETERSBURG	VA		12/20/2022	7.577	113,791	0	146,000
7137023	BATON ROUGE	LA		12/20/2022	7.859	73,133	0	100,500
7137022	INDEPENDENCE	MO		12/20/2022	7.746	73,679	0	100,000
7136967	BALTIMORE	MD		12/20/2022	7.029	117,031	0	152,000
7136966	HUNTSVILLE	AL		12/20/2022	7.079	127,281	0	158,000
7136969	TOMS RIVER	NJ		12/20/2022	7.137	341,133	0	415,000
7136968	SOUTH WINDSOR	CT		12/20/2022	6.910	169,488	0	330,000
7136963	BALTIMORE	MD		12/20/2022	7.037	109,738	0	150,000
7137018	VERO BEACH	FL		12/20/2022	7.859	389,696	0	500,000
7137017	HAGERSTOWN	MD		12/20/2022	7.714	112,233	0	180,000
7136962	BALTIMORE	MD		12/20/2022	7.037	103,841	0	135,000
7136965	CHARLOTTE	NC		12/20/2022	7.038	207,492	0	315,000
7137019	GULFPORT	FL		12/20/2022	7.496	584,544	0	750,000
7136964	JACKSONVILLE	FL		12/20/2022	7.065	225,647	0	276,000
7137014	KANSAS CITY	MO		12/20/2022	7.456	101,321	0	130,000
7137013	BALTIMORE	MD		12/20/2022	7.226	91,438	0	128,000
7137016	JACKSONVILLE	FL		12/20/2022	7.520	88,621	0	135,000
7136961	BALTIMORE	MD		12/20/2022	7.037	115,379	0	150,000
7136960	BALTIMORE	MD		12/20/2022	7.037	115,071	0	150,000
7137015	VALDOSTA	GA		12/20/2022	7.448	89,500	0	132,500
7137010	BALTIMORE	MD		12/20/2022	7.205	127,197	0	190,000
7137012	WHEELING	WV		12/20/2022	7.448	133,016	0	165,000
7137011	JACKSONVILLE	FL		12/20/2022	7.399	91,449	0	122,000
7136959	BALTIMORE	MD		12/20/2022	7.037	111,533	0	145,000
7136956	COLUMBUS	OH		12/20/2022	7.000	105,320	0	138,500
7136955	INDIANAPOLIS	IN		12/20/2022	7.047	143,458	0	200,000
7136958	KANSAS CITY	MO		12/20/2022	6.940	174,843	0	278,000
7136957	JACKSONVILLE	FL		12/20/2022	6.784	147,653	0	262,000
7136952	MACON	GA		12/20/2022	6.995	169,753	0	257,000
7137007	ROCKY MOUNT	NC		12/20/2022	7.259	77,833	0	119,500
7137006	BRIDGEPORT	CT		12/20/2022	7.361	373,324	0	480,000
7136954	PATCHOGUE	NY		12/20/2022	7.012	221,125	0	295,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7137009	TRENTON	NJ		12/20/2022	7.304	83,115	0	140,000
7137008	TRENTON	NJ		12/20/2022	7.304	83,115	0	140,000
7136953	POMPANO BEACH	FL		12/20/2022	7.062	604,392	0	788,000
7137003	AUGUSTA	GA		12/20/2022	7.010	113,761	0	220,000
7137002	BALTIMORE	MD		12/20/2022	7.229	159,573	0	220,000
7137005	NEW ORLEANS	LA		12/20/2022	7.321	270,030	0	372,000
7136950	NEW BRITAIN	CT		12/20/2022	7.833	198,744	0	285,000
7137004	FRONT ROYAL	VA		12/20/2022	7.275	136,049	0	175,000
7137001	MILWAUKEE	WI		12/20/2022	7.208	112,406	0	155,000
7137000	LEHIGH ACRES	FL		12/20/2022	7.387	320,058	0	413,000
7136949	WEST CARROLLTON	OH		12/20/2022	7.007	122,298	0	160,000
7136948	MONTGOMERY	AL		12/20/2022	6.918	109,298	0	143,000
7136945	LYNCHBURG	VA		12/20/2022	6.687	145,684	0	235,000
7136944	EUCLID	OH		12/20/2022	6.743	85,772	0	124,000
7136947	PHILADELPHIA	PA		12/20/2022	7.153	90,829	0	150,000
7136946	PHILADELPHIA	PA		12/20/2022	7.697	95,673	0	158,000
7136941	SIMPSONVILLE	SC		12/20/2022	6.702	153,324	0	226,000
7136940	TUSCALOOSA	AL		12/20/2022	6.702	160,582	0	228,000
7136943	COLUMBUS	OH		12/20/2022	6.875	151,139	0	200,000
7136942	BRIDGEPORT	CT		12/20/2022	6.767	235,195	0	335,000
7136938	BERLIN	CT		12/20/2022	6.706	204,775	0	310,000
7136937	DURHAM	NC		12/20/2022	6.804	177,191	0	265,000
7136939	MIAMI	FL		12/20/2022	6.733	291,454	0	539,000
7136934	LAKE JACKSON	TX		12/20/2022	6.813	136,701	0	195,000
7136933	HOUSTON	TX		12/20/2022	6.753	124,723	0	174,000
7136936	PHILADELPHIA	PA		12/20/2022	6.820	75,323	0	150,000
7136935	PHILADELPHIA	PA		12/20/2022	6.978	151,921	0	202,000
7136930	WILKES-BARRE	PA		12/20/2022	6.863	102,632	0	138,000
7136932	PHILADELPHIA	PA		12/20/2022	6.758	112,557	0	190,000
7136899	SAN ANTONIO	TX		12/20/2022	6.672	119,390	0	198,000
7136931	PHILADELPHIA	PA		12/20/2022	6.847	152,874	0	219,000
7136898	COVINGTON	GA		12/20/2022	6.672	203,639	0	289,000
7137060	HAGERSTOWN	MD		12/20/2022	7.714	104,750	0	168,000
7136927	COVINGTON	GA		12/20/2022	6.672	216,367	0	308,000
7136926	ALTADENA	CA		12/20/2022	7.038	988,025	0	1,500,000
7136929	PHILADELPHIA	PA		12/20/2022	6.871	197,763	0	289,000
7136923	PHILADELPHIA	PA		12/20/2022	7.697	131,091	0	225,000
7136922	PITTSBURGH	PA		12/20/2022	7.888	129,179	0	167,000
7136925	ALLENTOWN	PA		12/20/2022	7.503	163,997	0	250,000
7136924	ALLENTOWN	PA		12/20/2022	7.405	81,368	0	163,000
7136920	PHILADELPHIA	PA		12/20/2022	7.324	99,306	0	150,000
7137058	COLUMBUS	OH		12/20/2022	7.370	105,218	0	138,000
7137057	COLUMBUS	OH		12/20/2022	7.540	136,394	0	180,000
7137059	COLUMBUS	OH		12/20/2022	7.375	93,527	0	150,000
7137054	KANSAS CITY	KS		12/20/2022	7.509	100,646	0	149,000
7137053	KANSAS CITY	KS		12/20/2022	7.496	108,076	0	160,000
7137056	COLUMBUS	OH		12/20/2022	7.540	136,394	0	180,000
7137055	COLUMBUS	OH		12/20/2022	7.370	110,674	0	142,000
3135465	CHANDLER	AZ		12/20/2022	7.542	273,354	0	350,000
3135468	FRANKLIN	TN		12/20/2022	7.948	822,340	0	1,132,000
3136288	NEW PLYMOUTH	ID		12/20/2022	7.528	281,768	0	355,000
3135434	LOS LUNAS	NM		12/20/2022	7.740	135,997	0	187,000
3135356	WASHINGTON	DC		12/20/2022	7.502	264,638	0	360,000
7135909	COLLIERVILLE	TN		12/20/2022	8.580	552,196	0	719,000
7135914	PALOS HEIGHTS	IL		12/20/2022	9.469	414,478	0	490,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7135928	MYRTLE BEACH	SC		12/20/2022	7.504	291,463	0	482,000
7135923	NORTH FORT MYERS	FL		12/20/2022	9.520	712,730	0	845,000
7136602	MIMS	FL		12/20/2022	7.042	466,547	0	624,000
7135931	EMPIRE	CO		12/20/2022	6.775	391,712	0	550,000
7135177	CLIFFSIDE PARK	NJ		12/20/2022	7.061	735,844	0	935,000
3135790	ELK GROVE	CA		12/20/2022	8.248	815,476	0	995,000
7134579	RESEDA	CA		12/21/2022	7.125	1,387,947	0	1,660,000
7135921	MOUNT PLEASANT	SC		12/21/2022	8.452	585,475	0	765,000
7136535	DESOTO	TX		12/21/2022	8.548	342,824	0	405,000
3136251	LOS ANGELES	CA		12/21/2022	7.401	515,140	0	650,000
7136554	SAN ANTONIO	TX		12/21/2022	7.615	212,564	0	270,000
7136564	BAKERSFIELD	CA		12/21/2022	8.163	418,041	0	500,000
7135262	WINTER HAVEN	FL		12/21/2022	7.472	252,320	0	316,000
7137249	COLUMBUS	OH		12/21/2022	7.312	230,137	0	317,000
7137248	JACKSONVILLE	NC		12/21/2022	7.076	99,667	0	134,000
7137245	PROVIDENCE	RI		12/21/2022	7.424	369,824	0	508,000
7137244	NEW BRITAIN	CT		12/21/2022	7.686	198,900	0	285,000
7137247	JACKSONVILLE	FL		12/21/2022	6.660	167,790	0	237,000
7137246	JACKSONVILLE	FL		12/21/2022	7.040	124,020	0	180,000
7137241	DECATUR	GA		12/21/2022	6.735	112,385	0	159,000
7137240	DALLAS	TX		12/21/2022	7.198	246,442	0	342,000
7137243	ATLANTA	GA		12/21/2022	6.735	197,204	0	279,000
7137242	DECATUR	GA		12/21/2022	6.735	112,587	0	160,000
7137238	PHILADELPHIA	PA		12/21/2022	6.937	177,562	0	260,000
7137237	MASSILLON	OH		12/21/2022	6.845	81,261	0	123,000
7137239	OXON HILL	MD		12/21/2022	7.090	212,361	0	350,000
7137234	CANANDAIGUA	NY		12/21/2022	6.781	120,541	0	170,000
7137233	HOPEWELL	VA		12/21/2022	6.790	117,102	0	190,000
7137236	AKRON	OH		12/21/2022	6.799	85,407	0	147,000
7137235	AKRON	OH		12/21/2022	6.719	98,138	0	151,000
7137230	JACKSONVILLE	FL		12/21/2022	6.880	120,208	0	213,000
7137232	HOPEWELL	VA		12/21/2022	7.384	107,744	0	148,000
7137231	TRENTON	NJ		12/21/2022	7.568	147,554	0	205,000
7137270	BALTIMORE	MD		12/21/2022	7.496	155,480	0	230,000
7137272	LANSING	IL		12/21/2022	6.746	165,857	0	235,000
7137271	ATLANTIC CITY	NJ		12/21/2022	7.072	138,889	0	180,000
7137227	NEW HAVEN	CT		12/21/2022	7.544	293,906	0	380,000
7137226	ALBANY	NY		12/21/2022	7.211	119,728	0	175,000
7137229	RICHMOND	TX		12/21/2022	6.779	140,464	0	230,000
7137228	NEWARK	NJ		12/21/2022	7.453	372,038	0	485,000
7137223	WILMINGTON	DE		12/21/2022	7.424	262,080	0	360,000
7137267	CINCINNATI	OH		12/21/2022	7.021	96,255	0	130,000
7137222	BALTIMORE	MD		12/21/2022	7.139	167,572	0	225,000
7137266	DECATUR	IL		12/21/2022	7.448	96,096	0	132,000
7137269	RACINE	WI		12/21/2022	6.696	96,313	0	154,000
7137225	DETROIT	MI		12/21/2022	7.236	128,788	0	194,000
7137268	BALTIMORE	MD		12/21/2022	7.472	110,656	0	152,000
7137224	WILMINGTON	DE		12/21/2022	7.424	109,200	0	150,000
7137263	WEST HAVEN	CT		12/21/2022	6.935	243,037	0	340,000
7137262	PRATTVILLE	AL		12/21/2022	6.655	90,182	0	147,000
7137265	EASTON	PA		12/21/2022	7.573	115,948	0	164,000
7137221	MADISON	AL		12/21/2022	6.738	181,589	0	290,000
7137264	WOODBURY	NJ		12/21/2022	7.269	206,283	0	285,000
7137220	CLEVELAND	OH		12/21/2022	6.910	85,231	0	111,500
7137261	PRATTVILLE	AL		12/21/2022	6.667	102,558	0	146,000

SCHEDULE B - PART 2

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

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7137260	NEW PORT RICHEY	FL		12/21/2022	7.021	158,144	0	235,000
7137219	KANSAS CITY	KS		12/21/2022	7.297	149,240	0	230,000
7137216	FORT WASHINGTON	MD		12/21/2022	6.737	309,695	0	440,000
7137259	ATLANTA	GA		12/21/2022	6.681	157,236	0	240,000
7137215	EUCLID	OH		12/21/2022	7.119	93,135	0	129,000
7137218	INDIANAPOLIS	IN		12/21/2022	6.888	117,579	0	165,000
7137217	CAMDEN	SC		12/21/2022	7.087	205,064	0	272,000
7137212	ALIQUIPPA	PA		12/21/2022	7.540	114,534	0	162,000
7137256	NORTH CHARLESTON	SC		12/21/2022	6.745	163,890	0	240,000
7137211	BROOKLYN	NY		12/21/2022	7.352	460,636	0	740,000
7137255	NORTH CHARLESTON	SC		12/21/2022	6.953	194,829	0	260,000
7137258	MOUNT MORRIS	MI		12/21/2022	7.641	105,820	0	185,000
7137214	COLUMBIA	SC		12/21/2022	6.782	180,643	0	297,000
7137257	CANTON	OH		12/21/2022	7.322	104,044	0	136,000
7137213	PHILADELPHIA	PA		12/21/2022	6.854	148,660	0	250,000
7137252	COLUMBUS	OH		12/21/2022	7.094	139,699	0	220,000
7137251	PHILADELPHIA	PA		12/21/2022	7.647	122,109	0	186,000
7137254	FORT LAUDERDALE	FL		12/21/2022	7.330	300,134	0	415,000
7137210	PHILADELPHIA	PA		12/21/2022	7.274	241,794	0	342,000
7137253	WACO	TX		12/21/2022	6.663	203,402	0	310,000
3135432	POWELL	OH		12/22/2022	8.162	616,390	0	755,000
7135171	CHANDLER	AZ		12/22/2022	6.499	750,289	0	951,000
3135469	LOS ANGELES	CA		12/22/2022	7.517	1,245,438	0	1,799,000
7135941	CLE ELUM	WA		12/22/2022	9.210	1,465,666	0	1,868,000
3135894	LOS GATOS	CA		12/22/2022	7.849	1,135,621	0	1,400,000
7134600	MONTROSE	CO		12/22/2022	7.037	452,447	0	580,000
7135907	WINTER GARDEN	FL		12/22/2022	8.561	396,424	0	460,000
7135958	NORTHRIDGE	CA		12/22/2022	7.518	2,014,554	0	2,797,000
3135940	BUCKEYE	AZ		12/23/2022	7.737	774,748	0	1,090,000
7135170	SAN DIEGO	CA		12/23/2022	6.767	746,959	0	955,000
3136047	FLEMING ISLAND	FL		12/23/2022	8.169	431,956	0	530,000
7136546	MINERAL WELLS	TX		12/23/2022	7.658	227,589	0	320,000
3135477	SANTA BARBARA	CA		12/23/2022	8.832	736,276	0	895,000
7136576	ATLANTA	GA		12/23/2022	7.845	1,956,491	0	2,300,000
3135791	PENDERGRASS	GA		12/23/2022	8.442	799,916	0	1,087,000
3136045	PHOENIX	AZ		12/27/2022	7.661	298,189	0	370,000
7137447	BALTIMORE	MD		12/27/2022	7.702	100,997	0	154,000
7137446	MEMPHIS	TN		12/27/2022	7.445	91,711	0	140,000
7137449	BALTIMORE	MD		12/27/2022	7.835	115,966	0	150,000
7137448	MATTHEWS	NC		12/27/2022	7.292	222,521	0	370,000
7137443	MEMPHIS	TN		12/27/2022	7.313	98,366	0	159,000
7137442	WILMINGTON	DE		12/27/2022	7.493	205,437	0	310,000
7137445	JACKSONVILLE	NC		12/27/2022	7.681	129,032	0	196,000
7137444	MEMPHIS	TN		12/27/2022	7.419	102,746	0	144,000
7137441	COLLINGSWOOD	NJ		12/27/2022	7.587	104,749	0	145,000
7137440	RIVERDALE	IL		12/27/2022	7.639	106,086	0	146,000
7137439	NORFOLK	VA		12/27/2022	7.399	196,596	0	296,000
7137436	HINESVILLE	GA		12/27/2022	7.539	150,500	0	196,000
7137435	SAVANNAH	GA		12/27/2022	7.539	172,645	0	231,000
7137438	GRAHAM	NC		12/27/2022	7.620	171,998	0	220,000
7137437	NEWFIELD	NJ		12/27/2022	7.581	195,806	0	305,000
7137399	STATESVILLE	NC		12/27/2022	7.620	225,054	0	295,000
7137432	AUGUSTA	GA		12/27/2022	7.567	162,086	0	241,000
7137431	REYNOLDSBURG	OH		12/27/2022	7.617	150,450	0	200,000
7137398	CRESTVIEW	FL		12/27/2022	7.431	148,855	0	195,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7137434	EL SOBRANTE	CA		12/27/2022	7.230	755,720	0	1,225,000
7137433	SARASOTA	FL		12/27/2022	7.294	279,841	0	420,000
7137395	HAMPTON BAYS	NY		12/27/2022	7.472	533,420	0	745,000
7137394	HOMESTEAD	FL		12/27/2022	7.456	197,525	0	255,000
7137397	TANNERSVILLE	PA		12/27/2022	7.565	229,644	0	429,000
7137430	BOYNTON BEACH	FL		12/27/2022	7.634	451,198	0	625,000
7137396	GRAND RAPIDS	MI		12/27/2022	7.289	179,069	0	265,000
7137393	HOMESTEAD	FL		12/27/2022	7.456	178,160	0	230,000
7137392	HOMESTEAD	FL		12/27/2022	7.456	178,160	0	230,000
7137429	LAKE PEEKSKILL	NY		12/27/2022	7.377	243,840	0	400,000
7137428	SAVANNAH	GA		12/27/2022	7.006	142,272	0	192,000
7137425	SAVANNAH	GA		12/27/2022	6.999	220,881	0	315,000
7137424	SAVANNAH	GA		12/27/2022	6.880	144,575	0	210,000
7137427	HINESVILLE	GA		12/27/2022	7.006	133,380	0	180,000
7137426	SAVANNAH	GA		12/27/2022	6.987	184,473	0	235,000
7137421	WEST PALM BEACH	FL		12/27/2022	7.480	282,962	0	427,000
7137420	CINCINNATI	OH		12/27/2022	7.522	256,604	0	337,000
7137423	COLUMBIA STATION	OH		12/27/2022	7.818	205,233	0	265,000
7137422	SUMMERVILLE	SC		12/27/2022	7.506	225,591	0	326,000
7137380	CAPE CORAL	FL		12/27/2022	7.178	164,335	0	380,000
7137382	MELBOURNE	FL		12/27/2022	7.522	206,615	0	273,000
7137381	MIDLAND	TX		12/27/2022	7.763	222,208	0	300,000
7137418	DETROIT	MI		12/27/2022	7.776	77,123	0	115,000
7137417	CRESCENT TOWNSHIP	PA		12/27/2022	7.883	166,145	0	235,000
7137419	COLUMBUS	OH		12/27/2022	7.467	158,211	0	222,000
7137414	TUCSON	AZ		12/27/2022	7.319	406,473	0	575,000
7137413	COLUMBUS	OH		12/27/2022	7.429	202,490	0	367,000
7137416	TUCSON	AZ		12/27/2022	7.639	356,613	0	435,000
7137415	TUCSON	AZ		12/27/2022	7.110	391,950	0	750,000
7137377	INDIANAPOLIS	IN		12/27/2022	7.784	292,379	0	375,000
7137410	ROME	GA		12/27/2022	7.384	147,951	0	194,500
7137376	CHICAGO HEIGHTS	IL		12/27/2022	7.763	174,648	0	240,000
7137412	GREENVILLE	SC		12/27/2022	7.545	193,023	0	253,000
7137379	MAPLE HEIGHTS	OH		12/27/2022	8.026	80,697	0	119,000
7137378	HENRICO	VA		12/27/2022	7.905	124,748	0	195,000
7137411	KETTERING	OH		12/27/2022	7.521	149,810	0	194,000
7137373	INDEPENDENCE	MO		12/27/2022	8.268	109,545	0	145,000
7137372	WILMINGTON	DE		12/27/2022	8.004	109,155	0	150,000
7137375	KENOSHA	WI		12/27/2022	7.541	132,982	0	170,000
7137374	DOLTON	IL		12/27/2022	7.905	130,986	0	180,000
7137371	NOKOMIS	FL		12/27/2022	7.299	215,082	0	340,000
7137370	MILWAUKEE	WI		12/27/2022	7.784	246,638	0	325,000
7137407	CHICAGO	IL		12/27/2022	7.436	153,095	0	205,000
7137406	MOUNT HOLLY	NC		12/27/2022	7.094	155,581	0	255,000
7137409	CHESAPEAKE	VA		12/27/2022	7.402	152,643	0	222,000
7137408	PHILADELPHIA	PA		12/27/2022	7.320	135,979	0	187,000
7137403	SYRACUSE	NY		12/27/2022	7.193	70,550	0	107,000
7137402	SYRACUSE	NY		12/27/2022	7.500	99,353	0	130,000
7137369	SAINT LOUIS	MO		12/27/2022	7.784	144,240	0	185,000
7137405	EVANSTON	IL		12/27/2022	7.276	155,193	0	250,000
7137404	DOVER	NH		12/27/2022	7.456	200,025	0	362,000
7137366	WILMINGTON	DE		12/27/2022	8.004	105,256	0	156,000
7137365	CHICAGO	IL		12/27/2022	9.476	161,837	0	210,000
7137368	LOGAN	OH		12/27/2022	8.004	109,155	0	152,000
7137401	BUFFALO	NY		12/27/2022	7.621	134,265	0	200,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7137400	SCRANTON	PA		12/27/2022	7.578	150,190	0	213,000
7137367	INDIANAPOLIS	IN		12/27/2022	7.663	167,163	0	240,000
7137362	ALBANY	NY		12/27/2022	7.292	196,861	0	240,000
7137361	FORT PIERCE	FL		12/27/2022	6.811	219,663	0	330,000
7137364	COLORADO SPRINGS	CO		12/27/2022	7.123	232,004	0	375,000
7137363	DOUGLASVILLE	GA		12/27/2022	7.022	142,697	0	185,000
7137360	JACKSONVILLE	FL		12/27/2022	6.803	189,268	0	295,000
7137359	JACKSONVILLE	FL		12/27/2022	6.803	189,268	0	295,000
7137358	JACKSONVILLE	FL		12/27/2022	6.803	189,268	0	295,000
7137355	OLMOS PARK	TX		12/27/2022	8.476	503,990	0	720,000
7137357	JACKSONVILLE	FL		12/27/2022	6.803	189,268	0	295,000
7137356	PHILADELPHIA	PA		12/27/2022	7.544	212,012	0	285,000
7137472	RICHMOND	VA		12/27/2022	7.248	385,527	0	570,000
7137471	BRICK TOWNSHIP	NJ		12/27/2022	6.875	266,978	0	415,000
7137474	FREEHOLD	NJ		12/27/2022	7.016	314,682	0	435,000
7137473	FREEHOLD	NJ		12/27/2022	7.027	334,671	0	435,000
7137470	DENVER	CO		12/27/2022	7.087	398,069	0	650,000
7137469	TUCSON	AZ		12/27/2022	7.422	186,867	0	250,000
7137468	FORT WALTON BEACH	FL		12/27/2022	6.965	237,124	0	335,000
7137465	WEST ALLIS	WI		12/27/2022	7.335	140,603	0	195,000
7137464	MILWAUKEE	WI		12/27/2022	7.343	129,662	0	180,000
7137467	SOMERDALE	NJ		12/27/2022	7.343	165,679	0	230,000
7137466	COLUMBUS	OH		12/27/2022	7.233	159,525	0	205,000
7137461	DAYTON	OH		12/27/2022	7.394	85,763	0	128,000
7137460	STREETSBORO	OH		12/27/2022	7.395	134,818	0	200,000
7137463	FLEETWOOD	PA		12/27/2022	7.665	137,865	0	195,000
7137462	HAMILTON TOWNSHIP	NJ		12/27/2022	7.369	194,469	0	300,000
7137457	AUSTELL	GA		12/27/2022	7.655	250,468	0	375,000
7137459	BATTLE CREEK	MI		12/27/2022	7.587	74,481	0	110,000
7137454	DAYTON	OH		12/27/2022	7.699	78,526	0	118,000
7137453	KANSAS CITY	MO		12/27/2022	7.257	118,018	0	195,000
7137456	DUNDALK	MD		12/27/2022	7.409	167,994	0	225,500
7137455	TROTWOOD	OH		12/27/2022	7.260	152,742	0	245,000
7137450	ROME	GA		12/27/2022	7.581	137,438	0	194,000
7137452	CLEMENTON	NJ		12/27/2022	7.484	198,087	0	273,000
7137451	PHILADELPHIA	PA		12/27/2022	7.476	134,330	0	190,000
7136527	LASCASSAS	TN		12/28/2022	7.812	513,017	0	720,000
7135932	LOLO	MT		12/28/2022	6.772	187,772	0	525,000
7136530	GAINESVILLE	GA		12/28/2022	7.419	175,773	0	250,000
3135939	HAUPPAUGE	NY		12/28/2022	8.206	611,913	0	1,060,000
3135558	GAINESVILLE	FL		12/28/2022	8.416	282,136	0	331,000
7135916	MARGATE	FL		12/28/2022	8.586	461,535	0	517,000
7137568	HARKER HEIGHTS	TX		12/28/2022	7.350	168,889	0	256,000
7137567	DALLAS	TX		12/28/2022	6.869	183,199	0	240,000
7137569	GREENSBORO	NC		12/28/2022	7.501	124,792	0	160,500
7137564	ROCHESTER	NY		12/28/2022	7.501	80,075	0	110,000
7137563	ROCHESTER	NY		12/28/2022	7.501	85,898	0	118,000
7137566	ROCHESTER	NY		12/28/2022	7.501	103,369	0	142,000
7137565	ROCHESTER	NY		12/28/2022	7.356	107,737	0	148,000
7137560	CHICAGO	IL		12/28/2022	7.413	87,433	0	114,000
7137562	ROCHESTER	NY		12/28/2022	7.501	101,406	0	142,000
7137561	ROCHESTER	NY		12/28/2022	7.356	109,193	0	150,000
7137557	SACO	ME		12/28/2022	7.163	302,014	0	415,000
7137556	LINCOLN PARK	MI		12/28/2022	7.541	94,634	0	130,000
7137559	PHILADELPHIA	PA		12/28/2022	7.556	212,087	0	309,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7137558	JUNCTION CITY	KS		12/28/2022	7.353	108,465	0	149,000
7137553	BALA CYNWYD	PA		12/28/2022	7.286	409,655	0	565,000
7137552	CHESTER	PA		12/28/2022	6.940	137,673	0	196,000
7137555	SAVANNAH	GA		12/28/2022	7.525	790,477	0	1,030,000
7137554	ATLANTA	GA		12/28/2022	7.186	88,586	0	130,000
7137551	DAYTON	OH		12/28/2022	7.387	80,734	0	105,000
7137550	COLUMBUS	OH		12/28/2022	7.388	313,539	0	402,000
7137549	DAYTON	OH		12/28/2022	7.509	97,493	0	125,000
7137546	SPARTANBURG	SC		12/28/2022	7.493	233,984	0	310,000
7137545	CLEVELAND	OH		12/28/2022	6.753	117,260	0	155,000
7137548	KNOXVILLE	TN		12/28/2022	6.825	96,288	0	135,000
7137547	CLEVELAND	OH		12/28/2022	7.783	85,794	0	110,000
7137542	HARRISBURG	PA		12/28/2022	7.734	150,986	0	230,000
7137541	HOUMA	LA		12/28/2022	7.152	90,548	0	125,000
7137544	KANSAS CITY	MO		12/28/2022	7.438	101,913	0	140,000
7137543	KANSAS CITY	MO		12/28/2022	6.872	151,664	0	205,000
7137540	PHILADELPHIA	PA		12/28/2022	7.592	162,146	0	247,000
7137539	SAVANNAH	GA		12/28/2022	6.908	478,763	0	629,000
7137538	KANSAS CITY	MO		12/28/2022	7.106	129,869	0	168,000
7137535	BALTIMORE	MD		12/28/2022	7.083	149,103	0	205,000
7137534	CLEVELAND	OH		12/28/2022	7.538	147,358	0	196,000
7137537	GILBERT	AZ		12/28/2022	7.180	263,271	0	415,000
7137536	SOMERSET	NJ		12/28/2022	7.068	300,602	0	501,000
7137498	ST PETERSBURG	FL		12/28/2022	7.727	266,926	0	400,000
7137531	FOREST PARK	GA		12/28/2022	6.745	166,094	0	235,000
7137530	WACO	TX		12/28/2022	7.063	103,617	0	245,000
7137497	CINCINNATI	OH		12/28/2022	6.730	170,115	0	235,000
7137533	WINTER PARK	FL		12/28/2022	7.331	472,031	0	650,000
7137499	COLUMBIANA	OH		12/28/2022	7.267	121,672	0	180,000
7137532	PHILADELPHIA	PA		12/28/2022	7.622	451,781	0	620,620
7137494	CANAL WINCHESTER	OH		12/28/2022	6.968	128,960	0	250,000
7137493	FORT PIERCE	FL		12/28/2022	6.899	164,972	0	290,000
7137496	ALBANY	NY		12/28/2022	7.944	101,393	0	130,000
7137495	GALENA PARK	TX		12/28/2022	7.115	152,207	0	200,000
7137490	WINDSOR MILL	MD		12/28/2022	7.134	259,762	0	360,000
7137492	TOMS RIVER	NJ		12/28/2022	6.858	200,889	0	275,000
7137491	BALTIMORE	MD		12/28/2022	7.117	136,888	0	220,000
7137528	PITTSBURGH	PA		12/28/2022	7.586	100,388	0	142,000
7137527	CANAL FULTON	OH		12/28/2022	7.413	122,348	0	181,000
7137529	CLEVELAND	OH		12/28/2022	7.848	149,230	0	212,000
7137524	LA GRANGE	KY		12/28/2022	7.584	291,180	0	400,000
7137523	TACOMA	WA		12/28/2022	6.906	342,152	0	480,000
7137526	PHILADELPHIA	PA		12/28/2022	7.189	206,028	0	341,000
7137525	SYRACUSE	NY		12/28/2022	6.713	287,918	0	443,000
7137520	LAPLACE	LA		12/28/2022	7.413	152,090	0	225,000
7137487	WOBURN	MA		12/28/2022	7.433	419,123	0	660,000
7137486	MACON	GA		12/28/2022	7.293	120,522	0	158,000
7137489	CLEVELAND	OH		12/28/2022	7.281	188,565	0	260,000
7137522	LEWISVILLE	TX		12/28/2022	6.740	264,735	0	390,000
7137521	BAYTOWN	TX		12/28/2022	7.037	163,306	0	227,500
7137488	WOBURN	MA		12/28/2022	7.433	437,469	0	700,000
7137483	BALTIMORE	MD		12/28/2022	7.316	131,031	0	180,000
7137482	HOUSTON	TX		12/28/2022	7.195	285,497	0	396,000
7137485	FAYETTEVILLE	NY		12/28/2022	6.790	135,031	0	190,000
7137484	BRIDGEPORT	CT		12/28/2022	7.437	305,739	0	420,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7137517	ATLANTA	GA		12/28/2022	7.126	191,130	0	265,000
7137516	HIALEAH	FL		12/28/2022	7.065	222,756	0	465,000
7137519	CARY	IL		12/28/2022	7.539	301,052	0	425,000
7137518	BALTIMORE	MD		12/28/2022	7.461	92,814	0	130,000
7137513	GRAND RAPIDS	MI		12/28/2022	7.449	136,082	0	215,000
7137512	JACKSONVILLE	FL		12/28/2022	6.973	139,317	0	223,000
7137515	THOMASVILLE	GA		12/28/2022	7.005	77,957	0	143,000
7137514	LISBON	WI		12/28/2022	6.681	205,602	0	340,000
7137511	EL PASO	TX		12/28/2022	7.195	98,882	0	185,000
7137510	NEW ORLEANS	LA		12/28/2022	7.437	341,360	0	520,000
7137509	HARVEY	IL		12/28/2022	7.141	84,942	0	118,000
7137506	DETROIT	MI		12/28/2022	7.751	85,716	0	121,000
7137505	PHILADELPHIA	PA		12/28/2022	8.138	87,966	0	134,000
7137508	INDIANAPOLIS	IN		12/28/2022	7.340	83,714	0	115,000
7137507	TAMPA	FL		12/28/2022	6.828	207,454	0	340,000
7137502	BALTIMORE	MD		12/28/2022	7.316	114,559	0	162,000
7137501	INDIANAPOLIS	IN		12/28/2022	7.367	200,639	0	311,000
7137504	BALTIMORE	MD		12/28/2022	7.323	145,380	0	200,000
7137503	WEST HARTFORD	CT		12/28/2022	7.185	377,000	0	560,000
7137500	BONHAM	TX		12/28/2022	7.598	112,832	0	155,000
7137578	LITHOINIA	GA		12/28/2022	7.558	152,471	0	260,000
7137575	BIRMINGHAM	AL		12/28/2022	7.614	81,816	0	105,000
7137574	PITTSBURGH	PA		12/28/2022	7.026	107,559	0	160,000
7137577	BASEHOR	KS		12/28/2022	7.065	146,756	0	190,000
7137576	MILWAUKEE	WI		12/28/2022	7.368	90,437	0	116,000
7137571	NEW HAVEN	CT		12/28/2022	7.238	205,645	0	284,000
7137570	NEW HAVEN	CT		12/28/2022	7.328	203,166	0	280,000
7137573	APPLETON	WI		12/28/2022	7.461	126,161	0	185,000
7137572	IRVINGTON	NJ		12/28/2022	7.402	207,466	0	285,000
3136469	HENDERSON	NV		12/29/2022	8.594	398,840	0	485,000
7135027	WINTER GARDEN	FL		12/29/2022	7.443	494,433	0	630,000
7135237	TUCSON	AZ		12/29/2022	8.055	336,969	0	420,000
3133560	SCOTTSDALE	AZ		02/16/2022	3.270	1,525,004	0	2,700,000
3134060	BOULDER	CO		03/29/2022	3.176	1,316,635	0	1,800,000
7135110	COCOA BEACH	FL		10/24/2022	6.743	337,202	0	650,000
3134616	MONROE	NC		11/18/2022	0.080	446,126	0	570,000
0399999. Mortgages in good standing - Residential mortgages-all other						1,006,961,685	0	1,686,113,659
5555071	WEST YORKSHIRE	GBR		10/01/2015	5.500	0	0	448,922,479
5555098	COCKFOSTERS	GBR		02/23/2017	7.000	0	19,995,487	259,168,250
5555130	GLASGOW	GBR		09/15/2017	4.356	0	0	260,254,030
5555138	LONDON	GBR		04/03/2018	3.660	0	0	272,597,369
5555144	EALING	GBR		09/20/2019	3.941	0	560,694	144,818,312
5555145	EALING	GBR		12/15/2020	6.878	0	5,388,493	90,292,816
5555148	COPENHAGEN	DNK		10/30/2018	4.093	0	7,800,373	56,885,263
5555151	LONDON	GBR		09/12/2018	4.236	0	0	192,016,383
5555180	COPENHAGEN	DNK		07/09/2018	4.093	0	0	489,862,015
5555186	FRANCE	FRA		09/18/2019	4.012	0	0	327,092,937
5555192	GLASGOW	GBR		06/25/2020	5.411	0	2,502,534	32,570,274
5555197	WATFORD	GBR		07/17/2020	6.056	0	27,366,540	150,181,347
5555204	DUBLIN 1	IRL		11/06/2020	6.056	0	18,474,459	177,467,490
5555207	LONDON	GBR		12/17/2020	6.760	0	0	678,084,441
5555208	LONDON	GBR		12/17/2020	9.460	0	0	76,661,533
5555210	LONDON	GBR		02/10/2021	4.777	0	1,638,524	19,045,292
5555215	READING	GBR		09/26/2022	7.527	142,286	19,478,889	90,243,547
5555216	DUBLIN 8	IRL		04/27/2021	6.378	0	38,196,079	215,054,134

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
5555217	GLASGOW	GBR		05/11/2021	6.804	0	39,729,112	152,909,133
5555220	BIRMINGHAM	GBR		07/06/2021	6.685	0	32,926,396	144,462,769
5555221	BERLIN	DEU		08/05/2021	4.162	0	0	247,700,230
5555222	BERLIN	DEU		06/15/2022	4.162	7,863,388	6,537,688	78,634,994
5555223	DUBLIN 7	IRL		08/23/2021	6.328	0	23,493,853	119,371,666
5555224	MANCHESTER	GBR		12/09/2021	7.428	0	1,946,204	7,828,768
5555225	LONDON	GBR		10/01/2021	5.935	0	0	103,634,363
5555227	AMSTERDAM	NLD		02/24/2022	3.838	36,286,981	0	52,985,796
5555228	AMSTERDAM	NLD		02/24/2022	2.680	2,261,537	0	3,345,630
5555229	HELSINKI	FIN		01/28/2022	4.262	192,584,457	0	268,152,530
5555230	HELSINKI	FIN		01/28/2022	4.262	2,787,867	6,379,699	56,662,842
5555232	EALING	GBR		01/20/2022	15.028	7,787,516	792,398	0
5555233	PADERBORN	DEU		03/18/2022	3.698	230,946,937	80,033,561	595,793,741
5555237	BRISTOL	GBR		03/24/2022	4.934	65,453,562	0	87,692,775
5555238	BIRMINGHAM	GBR		03/17/2022	7.428	4,887,990	11,593,814	50,726,721
5555239	BERLIN	DEU		04/04/2022	2.999	230,211,572	21,204,237	362,345,793
5555243	FARINGTON	GBR		07/15/2022	6.628	6,268,801	11,887,014	111,289,967
5555244	LONDON	GBR		08/08/2022	3.528	189,301,488	0	315,608,366
5555245	LONDON	GBR		11/29/2022	4.928	38,595,377	0	91,685,069
5555246	CARDIFF	GBR		12/16/2022	7.428	23,908,356	0	118,250,251
8002414	PARSIPPANY	NJ		10/22/2015	4.150	0	0	71,094,600
8002486	MIDLOTHIAN	VA		09/15/2016	3.680	0	0	67,900,000
8002486	MIDLOTHIAN	VA		02/16/2017	3.680	0	0	67,900,000
8002490	DENVILLE	NJ		12/12/2017	3.950	0	0	42,500,000
8002562	NEW YORK	NY		06/22/2017	5.500	0	0	105,600,000
8002618	EVESHAM	NJ		06/14/2018	5.600	0	10,541,824	101,270,290
8002619	HOUSTON	TX		03/29/2018	6.418	0	3,404,774	147,418,390
8002664	DALLAS	TX		11/02/2018	5.390	0	4,920,787	215,900,000
8002678	NEW YORK	NY		01/29/2019	8.771	0	50,919,696	311,831,040
8002682	JERSEY CITY	NJ		07/01/2019	5.420	0	26,511,298	225,651,800
8002695	WASHINGTON	DC		08/12/2019	5.340	0	20,836,639	136,006,800
8002703	JERSEY CITY	NJ		09/13/2019	3.810	0	30,600,000	194,004,000
8002714	JERSEY CITY	NJ		11/01/2019	6.720	0	23,648,847	230,184,000
8002726	NEW YORK	NY		12/05/2019	6.238	0	1,842,205	130,029,268
8002731	KEARNY	NJ		12/20/2019	5.590	0	15,016,498	123,050,077
8002732	KEARNY	NJ		01/01/2022	4.500	8,050,000	0	18,649,923
8002744	RALEIGH	NC		03/10/2020	4.670	0	23,593,562	138,087,000
8002749	LINDEN	NJ		03/30/2020	7.870	0	8,891,994	132,700,000
8002750	NEW YORK	NY		03/02/2020	6.530	0	2,272,113	139,050,000
8002781	BOSTON	MA		10/24/2022	7.620	10,891,487	23,951,479	692,255,760
8002782	MONTVALE	NJ		08/07/2020	8.120	0	33,581,666	0
8002801	SEATTLE	WA		04/28/2022	3.890	597,309	13,529,892	61,541,200
8002806	AUSTIN	TX		03/24/2021	7.238	0	18,124,828	154,070,760
8002817	SCHAUMBURG	IL		06/09/2022	4.130	3,511,255	12,082,276	55,002,200
8002819	NEW YORK	NY		04/30/2021	7.770	0	1,810,556	137,177,460
8002821	AURORA	CO		10/03/2022	4.440	868,828	3,090,907	51,535,320
8002825	BROOKLYN	NY		08/10/2021	7.720	0	18,339,874	95,741,100
8002828	RALEIGH	NC		09/23/2022	7.720	1,554,603	14,088,185	132,539,840
8002830	BELLINGHAM	MA		08/03/2021	5.760	0	8,633,604	27,489,000
8002832	SEATTLE	WA		08/06/2021	4.420	0	8,878,370	103,575,100
8002836	SEATTLE	WA		12/15/2022	3.790	1,129,385	0	110,387,373
8002848	BROOKLYN	NY		10/12/2021	8.370	0	9,306,436	151,184,160
8002853	FORT WAYNE	IN		10/07/2021	6.487	0	44,804,102	73,986,842
8002855	VANDALIA	OH		10/07/2021	6.487	0	30,082,946	58,452,330
8002884	CHICAGO	IL		12/14/2021	6.637	0	1,308,848	6,491,670

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
8002889	MIAMI	FL		06/03/2022	7.870	1,912,727	8,854,532	103,763,620
8002892	JERSEY CITY	NJ		03/29/2022	3.990	2,412,918	4,004,107	131,984,640
8002893	SALT LAKE CITY	UT		02/10/2022	3.290	48,702,387	0	87,527,620
8002894	GREENVILLE	DE		03/04/2022	3.510	29,955,000	0	47,500,000
8002895	HENDERSON	NV		02/17/2022	3.050	34,275,250	0	50,173,110
8002896	COMMERCE	CA		03/22/2022	3.520	58,248,320	0	112,954,320
8002899	FORT MYERS	FL		02/02/2022	2.980	25,586,025	0	39,500,600
8002900	BOSTON	MA		03/24/2022	7.834	2,402,048	18,974,738	500,874,060
8002901	JERSEY CITY	NJ		06/16/2022	8.074	3,010,695	2,591,122	419,061,652
8002902	GROVEPORT	OH		03/21/2022	3.040	36,863,100	0	90,500,000
8002905	CLEARWATER	FL		03/24/2022	4.040	55,307,164	0	95,722,000
8002907	BIRMINGHAM	AL		04/08/2022	3.110	130,809,863	0	218,125,740
8002908	SAN MARCOS	TX		02/24/2022	6.109	47,201,301	0	72,208,100
8002910	WEYMOUTH	MA		03/24/2022	3.230	49,925,000	0	84,600,000
8002911	AUSTIN	TX		04/07/2022	3.350	45,897,450	0	95,210,200
8002913	BRENTWOOD	TN		04/07/2022	3.350	43,819,027	0	72,641,400
8002916	WEST WINDSOR TWNSHIP	NJ		04/14/2022	3.100	40,897,500	0	1,338,240,000
8002917	NEW YORK	NY		04/22/2022	4.220	235,425,960	0	434,484,000
8002918	LONG BEACH	CA		04/28/2022	3.540	77,662,800	0	167,846,400
8002919	JACKSONVILLE	FL		04/06/2022	3.540	48,896,800	0	86,000,000
8002921	VERONA	NJ		05/27/2022	4.950	11,970,000	0	18,650,000
8002922	BOULDER	CO		05/09/2022	3.550	20,770,155	0	34,416,200
8002926	FREMONT	CA		05/25/2022	7.737	101,116,818	1,792,615	202,635,000
8002927	CULVER CITY	CA		05/06/2022	4.200	14,509,635	0	32,776,986
8002928	BOSTON	MA		06/29/2022	6.817	39,411,022	8,151,575	373,996,930
8002930	METRO AIR PARK	CA		05/26/2022	3.780	272,639,927	0	556,570,280
8002932	OLD BRIDGE	NJ		06/15/2022	9.074	89,882,887	0	221,359,461
8002933	OLD BRIDGE	NJ		06/15/2022	9.074	88,908	19,185,858	150,010,862
8002934	OLD BRIDGE	NJ		06/15/2022	9.074	131,552	0	119,963,004
8002935	OLD BRIDGE	NJ		06/15/2022	9.074	38,272	0	33,451,405
8002936	OLD BRIDGE	NJ		06/15/2022	9.074	120,196	11,222,108	108,793,022
8002937	OLD BRIDGE	NJ		06/15/2022	9.074	55,824	2,853,046	48,638,999
8002938	OLD BRIDGE	NJ		06/15/2022	9.074	54,435	639,076	47,653,533
8002939	OLD BRIDGE	NJ		06/15/2022	9.074	90,851	5,580,244	80,132,046
8002940	OLD BRIDGE	NJ		06/15/2022	9.074	71,427	0	69,774,440
8002941	OLD BRIDGE	NJ		06/15/2022	9.074	79,097	0	79,532,695
8002942	OLD BRIDGE	NJ		06/15/2022	9.074	21,394	0	21,340,534
8002943	QUEENS	NY		08/05/2022	4.630	61,774,940	0	140,783,675
8002944	MORRIS PLAINS	NJ		08/05/2022	4.630	34,541,147	0	71,388,100
8002945	AZUSA	CA		07/13/2022	5.000	19,765,014	0	35,420,700
8002946	WOOD-RIDGE	NJ		07/01/2022	8.374	1,672,196	2,675,956	63,479,040
8002949	NEW YORK	NY		10/03/2022	7.640	27,616,711	1,703,493	190,689,351
8002950	YORK	PA		09/29/2022	4.280	65,369,000	0	104,791,101
8002951	AUSTIN	TX		08/22/2022	5.000	6,312,441	0	12,768,883
8002953	ATLANTA	GA		10/26/2022	7.624	1,159,049	0	178,642,901
8002954	NEW YORK	NY		09/02/2022	7.734	194,153,563	0	956,421,493
8002955	EVESHAM	NJ		09/23/2022	5.600	7,975,000	0	18,529,709
8002962	RANCHO PALOS VERDES	CA		12/16/2022	8.676	126,957,242	0	275,040,924
8880001555	THE WOODLANDS	TX		05/24/2022	4.390	44,990,358	0	72,630,750
8880002555	POOLER	GA		07/13/2022	4.520	58,995,000	0	131,800,000
8880003555	MADISON	AL		06/29/2022	7.124	67,169,918	134,531	106,591,800
8880004555	BOULDER	CO		07/27/2022	5.560	33,780,181	0	68,835,000
8880005555	BOULDER	CO		07/27/2022	5.560	24,198,625	0	50,500,000
8880006555	MONTCLAIR	CA		08/05/2022	7.124	23,643,000	0	49,000,000
8880007555	SEATTLE	WA		10/19/2022	7.484	133,192,860	732,119	273,169,648

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
8880008555	LOS ANGELES	CA		09/16/2022	5.200	9,999,990	0	17,499,983
8880009555	WILLIAMSBURG	VA		11/22/2022	6.480	59,982,263	0	97,976,950
8880010555	COLUMBIA	MD		11/21/2022	5.680	98,995,787	0	135,300,025
8880011555	ASTORIA	NY		12/14/2022	7.368	160,453,370	0	281,207,568
8880012555	AKRON	OH		12/06/2022	5.940	194,978,031	0	286,078,574
8880013555	DENVER	CO		12/20/2022	6.730	50,995,000	0	94,500,000
8880014555	SHERMAN OAKS	CA		12/20/2022	6.100	90,995,000	0	181,000,000
COL0059555	WARWICK	RI		09/16/2022	9.124	3,425,037	15,883,727	82,253,635
0599999. Mortgages in good standing - Commercial mortgages-all other						4,239,245,440	947,519,101	21,885,469,288
8002754	GAINESVILLE	FL		05/06/2020	6.370	0	21,084	31,083,000
8002765	BURLINGTON	WA		02/17/2022	6.620	5,420,790	12,648,940	40,009,400
8002766	SAN ANTONIO	TX		05/06/2020	6.620	0	10,884,851	46,863,600
8002925	JURUPA VALLEY	CA		05/11/2022	9.316	148,875,000	0	211,722,488
8002929	BOSTON	MA		06/29/2022	12.595	5,571,000	1,330,391	55,258,186
8002948	ALBUQUERQUE	NM		08/09/2022	9.336	104,495,404	0	169,287,974
0699999. Mortgages in good standing - Mezzanine Loans						264,362,194	24,885,266	554,224,648
0899999. Total Mortgages in good standing						5,510,569,319	972,404,367	24,125,807,595
2008782	NEW BERLIN	WI		11/21/2019	3.929	0	26,996	0
2025635	ALEXANDRIA	VA		04/18/2018	3.906	0	67,664	0
2024688	MT PLEASANT	SC		05/26/2017	3.764	0	25,062	0
2009260	WOODLAND HILLS	CA		05/26/2017	4.033	0	102,107	0
2016770	VACAVILLE	CA		12/23/2022	6.871	373,698	0	898,000
2002439	CRANFORD	NJ		12/23/2022	6.027	257,132	0	438,000
2014307	COCKEYSVILLE	MD		12/23/2022	5.751	393,954	0	580,000
2013905	SALINAS	CA		12/23/2022	5.950	395,015	0	1,062,000
3113872	WASHINGTON	DC		12/23/2022	5.515	508,542	0	1,162,000
3122943	SANTA ANA	CA		12/23/2022	5.403	519,647	0	1,320,900
1199999. Restructured mortgages - Residential mortgages-all other						2,447,988	221,829	5,460,900
8002813	NEW YORK	NY		01/01/2021	6.000	0	874,965	9,576,267
1499999. Restructured mortgages - Mezzanine Loans						0	874,965	9,576,267
1699999. Total - Restructured Mortgages						2,447,988	1,096,794	15,037,167
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						5,513,017,307	973,501,161	24,140,844,762

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4008030	CHESTNUT RIDGE	NY		11/01/2013	03/15/2022	5,843,770	0	0	0	0	0	0	5,843,770	5,843,770	0	0	0
2005559	CENTERTON	AR		04/18/2018	04/15/2022	428,868	0	(8,437)	0	0	(8,437)	0	428,868	420,430	0	0	0
5555073	LONDON	GBR		12/14/2015	09/15/2022	195,532,946	0	645,104	0	0	645,104	22,864,583	166,368,272	166,368,272	(52,674,362)	0	(52,674,362)
2009607	PHOENIX	AZ		05/26/2017	04/14/2022	433,795	0	(6,050)	0	0	(6,050)	0	433,795	427,745	0	0	0
5555074	LONDON	GBR		05/05/2016	09/15/2022	65,423,356	0	0	0	0	0	4,563,296	55,456,091	55,456,091	(14,530,561)	0	(14,530,561)
3127007	SCOTTSDALE	AZ		04/19/2021	10/25/2022	722,027	0	(5,235)	0	0	(5,235)	0	722,027	716,792	0	0	0
5555161	LONDON	GBR		12/04/2018	09/15/2022	272,194,115	0	1,034,588	0	0	1,034,588	(15,204,694)	231,736,249	231,736,249	(26,287,760)	0	(26,287,760)
2018798	GOODYEAR	AZ		05/26/2017	05/26/2022	16,100	0	(9)	0	0	(9)	0	16,100	16,091	0	0	0
5555232	EALING	GBR		01/20/2022	12/12/2022	0	0	163,499	0	0	163,499	0	0	8,008,019	(735,394)	0	(735,394)
3130968	MONTE SERENO	CA		10/05/2021	06/13/2022	1,523,802	0	(34,306)	0	0	(34,306)	0	1,523,802	1,489,496	0	0	0
7777013	HAMILTON	CAN		07/02/2021	06/02/2022	180,094	0	0	0	(6,707)	(6,707)	1,439	0	174,955	128	0	128
3133065	CLAREMONT	CA		12/14/2021	05/18/2022	1,410,522	0	(29,673)	0	0	(29,673)	0	1,410,522	1,380,850	0	0	0
7777014	HAMILTON	CAN		08/03/2021	12/14/2022	162,981	0	0	0	(4,545)	(4,545)	1,413	0	148,317	(11,532)	0	(11,532)
3128333	REDONDO BEACH	CA		06/03/2021	05/04/2022	953,152	0	(21,517)	0	0	(21,517)	0	953,152	931,635	0	0	0
8001378	OMAHA	NE		11/01/2013	01/11/2022	2,154,153	0	4,372	0	0	4,372	0	11,224	2,158,525	0	0	0
2009460	SAN MATEO	CA		05/26/2017	04/18/2022	889,826	0	(21,303)	0	0	(21,303)	0	889,826	868,523	0	0	0
8001630	NEW YORK	NY		11/01/2013	04/07/2022	2,727,118	0	0	0	0	0	0	203,586	2,727,118	0	0	0
3126307	YORBA LINDA	CA		12/14/2020	05/12/2022	911,270	0	(15,165)	0	0	(15,165)	0	911,270	896,105	0	0	0
8001638	GERMANTOWN	TN		10/13/2005	01/13/2022	8,247,223	0	6,807	0	0	6,807	0	31,364	8,254,029	0	0	0
2018878	MOUNTAIN VIEW	CA		05/26/2017	06/13/2022	893,356	0	(14,065)	0	0	(14,065)	0	893,356	879,291	0	0	0
8001777	KENNETT SQUARE	PA		12/31/2018	08/08/2022	3,502,799	0	1,699	0	0	1,699	0	172,942	3,504,498	0	0	0
2009375	REDONDO BEACH	CA		05/26/2017	04/22/2022	645,237	0	(13,985)	0	0	(13,985)	0	645,237	631,252	0	0	0
8001831	WINTER PARK	FL		03/07/2007	03/31/2022	16,789,776	0	1,246	0	0	1,246	0	100,171	16,791,022	0	0	0
3131001	ALAMEDA	CA		09/28/2021	12/15/2022	967,157	0	(13,894)	0	0	(13,894)	0	967,157	953,263	0	0	0
8001879	VESTAL	NY		05/21/2007	07/01/2022	8,336,276	0	430	0	0	430	0	154,280	8,336,706	0	0	0
2019155	MILL VALLEY	CA		05/26/2017	12/08/2022	718,904	0	(13,163)	0	0	(13,163)	0	718,904	705,741	0	0	0
8001887	HOUSTON	TX		05/17/2007	04/07/2022	52,329,261	0	5,615	0	0	5,615	0	842,485	52,334,877	0	0	0
3115788	WALNUT CREEK	CA		04/18/2018	07/14/2022	808,794	0	(12,790)	0	0	(12,790)	0	808,794	796,004	0	0	0
8001888	HOUSTON	TX		12/17/2009	04/07/2022	36,219,757	0	(73,673)	0	0	(73,673)	0	571,106	36,146,083	0	0	0
3129230	ROSEVILLE	CA		08/24/2021	07/08/2022	642,720	0	(12,615)	0	0	(12,615)	0	642,720	630,105	0	0	0
8001960	MT. WASHINGTON	MD		08/13/2021	07/25/2022	10,251,646	0	0	0	0	0	0	211,959	10,251,646	0	0	0
3130810	SAN JOSE	CA		09/29/2021	05/06/2022	1,144,266	0	(11,955)	0	0	(11,955)	0	1,144,266	1,132,311	0	0	0
8002042	GARDEN CITY	NY		05/01/2020	07/26/2022	12,059,450	0	0	0	0	0	0	214,042	12,059,450	0	0	0
2024726	HUNTINGTON BEACH	CA		05/26/2017	05/10/2022	641,626	0	(11,498)	0	0	(11,498)	0	641,626	630,128	0	0	0
8002099	CHARLOTTE	NC		11/01/2013	03/03/2022	13,972,888	0	11,179	0	0	11,179	0	88,700	13,984,067	0	0	0
2007707	CARLSBAD	CA		05/26/2017	04/18/2022	529,761	0	(10,320)	0	0	(10,320)	0	529,761	519,442	0	0	0
8002112	CHICAGO	IL		12/12/2017	08/26/2022	9,111,900	0	2,255	0	0	2,255	0	171,750	9,114,154	0	0	0
2025789	LOS GATOS	CA		04/18/2018	09/12/2022	578,807	0	(9,974)	0	0	(9,974)	0	578,807	568,833	0	0	0
8002121	COLUMBUS	GA		12/12/2017	10/03/2022	10,653,529	0	16,542	0	0	16,542	0	283,591	10,670,071	0	0	0
3116231	SAN MATEO	CA		04/18/2018	04/27/2022	772,061	0	(9,763)	0	0	(9,763)	0	772,061	762,298	0	0	0
8002122	COLUMBUS	GA		12/12/2017	10/03/2022	5,008,749	0	7,777	0	0	7,777	0	133,330	5,016,526	0	0	0
3130443	SAN CARLOS	CA		09/30/2021	08/29/2022	1,300,787	0	(8,943)	0	0	(8,943)	0	1,300,787	1,291,844	0	0	0
8002149	WASHINGTON	DC		11/01/2013	10/17/2022	23,090,941	0	155,544	685,869	0	(530,325)	0	384,178	22,560,616	0	0	0
3132091	SANTA BARBARA	CA		11/12/2021	07/01/2022	671,517	0	(8,852)	0	0	(8,852)	0	671,517	662,666	0	0	0
8002150	WILMINGTON	DE		11/01/2013	03/04/2022	27,478,409	0	10,595	0	0	10,595	0	293,494	27,489,003	0	0	0
3127844	SAN JOSE	CA		04/13/2021	07/21/2022	686,787	0	(8,650)	0	0	(8,650)	0	686,787	678,136	0	0	0
8002180	MANCHESTER	CT		11/01/2013	01/28/2022	15,105,203	0	3,972	0	0	3,972	0	16,388	15,109,175	0	0	0
2008164	AUBURN	CA		05/26/2017	08/23/2022	372,787	0	(7,647)	0	0	(7,647)	0	372,787	365,140	0	0	0
8002197	WASHINGTON	DC		08/02/2013	11/10/2022	29,843,195	0	70,767	8,032,714	149,737	(7,812,210)	0	0	22,030,985	0	0	0
3132321	BERKELEY	CA		11/09/2021	07/11/2022	836,004	0	(7,250)	0	0	(7,250)	0	836,004	828,754	0	0	0
8002300	TALLAHASSEE	FL		12/12/2017	08/09/2022	34,430,252	0	143,502	0	0	143,502	0	540,492	34,573,755	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6118512	KELSEYVILLE	CA		06/05/2018	06/13/2022	238,661	0	(6,772)	0	0	(6,772)	0	238,661	231,888	0	0	0
8002346	YORK	PA		01/15/2015	04/15/2022	4,338,598	0	3,002	0	0	3,002	0	0	4,341,600	0	0	0
3130016	KENSINGTON	CA		08/20/2021	05/12/2022	894,223	0	(6,581)	0	0	(6,581)	0	894,223	887,642	0	0	0
8002347	ORANGE	CT		02/20/2015	08/05/2022	34,197,291	0	3,709	0	0	3,709	0	0	34,201,000	0	0	0
2024468	CYPRESS	CA		05/26/2017	05/13/2022	701,390	0	(6,035)	0	0	(6,035)	0	701,390	695,355	0	0	0
8002348	EAST ELMHURST	NY		02/20/2015	08/05/2022	73,025,000	0	0	0	0	0	0	0	73,025,000	0	0	0
3133823	FAIRFIELD	CA		03/08/2022	12/02/2022	0	0	(4,542)	0	0	(4,542)	0	859,292	854,750	0	0	0
8002354	TALLAHASSEE	FL		12/12/2017	08/09/2022	6,150,390	0	28,788	0	0	28,788	0	86,692	6,179,178	0	0	0
3130751	RANCHO MIRAGE	CA		08/25/2021	10/26/2022	224,809	0	(4,168)	0	0	(4,168)	0	224,809	220,641	0	0	0
8002356	COLUMBIA	SC		12/12/2017	06/09/2022	7,155,672	0	2,853	0	0	2,853	0	80,503	7,158,526	0	0	0
3130420	CRESTON	CA		11/05/2021	06/09/2022	1,244,247	0	(3,926)	0	0	(3,926)	0	1,244,247	1,240,321	0	0	0
8002442	MANCHESTER	VT		02/12/2016	10/24/2022	44,733,265	0	0	0	0	0	0	0	44,733,265	0	0	0
2011086	MISSION VIEJO	CA		05/26/2017	07/29/2022	209,809	0	(1,825)	0	0	(1,825)	0	209,809	207,984	0	0	0
8002458	NEW YORK	NY		09/09/2016	01/07/2022	38,137,218	0	120,782	0	0	120,782	0	0	38,258,000	0	0	0
3130771	MANTECA	CA		10/29/2021	05/26/2022	8,967	0	(71)	0	0	(71)	0	8,967	8,896	0	0	0
8002506	PEARLAND	TX		12/12/2017	07/26/2022	28,401,441	0	50,393	0	0	50,393	0	340,151	28,451,834	0	0	0
3129579	CARBONDALE	CO		08/23/2021	06/14/2022	904,499	0	(14,618)	0	0	(14,618)	0	904,499	889,881	0	0	0
8002507	NEW YORK	NY		12/22/2016	03/14/2022	233,942,187	0	57,813	0	0	57,813	0	0	234,000,000	0	0	0
2020361	PARKER	CO		05/26/2017	05/27/2022	638,005	0	(7,952)	0	0	(7,952)	0	638,005	630,053	0	0	0
8002591	CUYAHOGA HEIGHTS	OH		11/28/2017	01/06/2022	21,324,210	0	29,127	0	0	29,127	0	468,668	21,353,337	0	0	0
2015744	FORT COLLINS	CO		05/26/2017	10/05/2022	395,305	0	(7,602)	0	0	(7,602)	0	395,305	387,702	0	0	0
8002677	NEW YORK	NY		01/24/2019	03/14/2022	58,485,547	0	14,453	0	0	14,453	0	0	58,500,000	0	0	0
2007709	PARKER	CO		05/26/2017	10/06/2022	516,651	0	(6,867)	0	0	(6,867)	0	516,651	509,784	0	0	0
8002700	DALLAS	TX		07/22/2019	01/28/2022	13,935,926	0	14,074	0	0	14,074	0	0	13,950,000	0	0	0
3115729	LONE TREE	CO		04/18/2018	04/06/2022	325,834	0	(3,223)	0	0	(3,223)	0	325,834	322,611	0	0	0
8002752	NEW YORK	NY		04/13/2020	01/07/2022	7,561,160	0	64,589	0	0	64,589	0	0	7,625,749	0	0	0
2003637	WASHINGTON	DC		05/23/2017	04/22/2022	654,069	0	(9,229)	0	0	(9,229)	0	654,069	644,839	0	0	0
8002757	RIVERSIDE	MO		05/06/2020	06/22/2022	13,345,395	0	49,828	0	0	49,828	0	0	13,395,222	0	0	0
2020537	WASHINGTON	DC		05/26/2017	04/01/2022	539,260	0	(5,796)	0	0	(5,796)	0	539,260	533,464	0	0	0
8002760	NASHVILLE	TN		05/06/2020	03/18/2022	16,027,146	0	57,733	0	0	57,733	0	0	16,084,879	0	0	0
3129774	LEWES	DE		09/02/2021	08/10/2022	229,639	0	(10,259)	0	0	(10,259)	0	229,639	219,380	0	0	0
8002762	FORT WORTH	TX		05/06/2020	05/06/2022	15,053,736	0	45,215	0	0	45,215	0	0	15,098,951	0	0	0
3130691	RIVIERA BEACH	FL		09/15/2021	04/29/2022	555,517	0	(24,722)	0	0	(24,722)	0	555,517	530,795	0	0	0
8002777	NEW YORK	NY		06/18/2020	09/02/2022	195,860,309	0	524,904	0	0	(196,189)	328,715	0	196,189,024	0	0	0
3131366	PALM CITY	FL		10/20/2021	05/06/2022	714,331	0	(17,867)	0	0	(17,867)	0	714,331	696,464	0	0	0
8002782	MONTVALE	NJ		08/07/2020	12/11/2022	43,662,985	0	422,245	0	0	422,245	0	0	77,666,896	0	0	0
3129645	PALM BEACH GARDENS	FL		07/28/2021	05/10/2022	558,601	0	(9,854)	0	0	(9,854)	0	558,601	548,747	0	0	0
8002797	RANCHO PALOS VERDES	CA		12/16/2020	12/16/2022	113,399,225	0	400,775	0	0	400,775	0	0	113,800,000	0	0	0
2006644	TALLAHASSEE	FL		05/26/2017	04/11/2022	491,675	0	(9,742)	0	0	(9,742)	0	491,675	481,933	0	0	0
8002798	RANCHO PALOS VERDES	CA		12/16/2020	12/16/2022	26,447,088	0	95,912	0	0	95,912	0	0	26,543,000	0	0	0
3129157	PONTE VEDRA BEACH	FL		07/20/2021	05/20/2022	792,018	0	(5,854)	0	0	(5,854)	0	792,018	786,165	0	0	0
8002831	NEW YORK	NY		05/28/2021	09/02/2022	48,255,542	0	184,458	0	0	184,458	0	0	48,440,000	0	0	0
2023242	JUPITER	FL		05/26/2017	05/13/2022	607,402	0	(4,326)	0	0	(4,326)	0	607,402	603,076	0	0	0
4150012	HAUPPAUGE	NY		11/01/2013	07/25/2022	4,015,926	0	855	0	0	855	0	4,016,781	4,016,781	0	0	0
3134094	THE VILLAGES	FL		04/27/2022	07/29/2022	0	0	3,845	0	0	3,845	0	267,797	271,642	0	0	0
8002181	NEW HAVEN	CT		11/01/2013	01/28/2022	3,924,904	0	1,032	0	0	1,032	0	3,925,936	3,925,936	0	0	0
3127887	CLARKESVILLE	GA		05/18/2021	04/13/2022	1,141,705	0	(10,747)	0	0	(10,747)	0	1,141,705	1,130,958	0	0	0
8002182	EAST HAVEN	CT		11/01/2013	01/28/2022	1,807,788	0	475	0	0	475	0	1,808,264	1,808,264	0	0	0
2020747	JOHNS CREEK	GA		04/18/2018	09/02/2022	671,294	0	(10,318)	0	0	(10,318)	0	671,294	660,976	0	0	0
8002183	NEW LONDON	CT		11/01/2013	01/28/2022	8,433,839	0	2,952	0	0	2,952	0	8,436,791	8,436,791	0	0	0
3130928	JESUP	GA		10/04/2021	08/03/2022	191,864	0	(5,429)	0	0	(5,429)	0	191,864	186,436	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8002184	NEW HAVEN	CT		11/01/2013	01/28/2022	4,567,189	0	1,201	0	0	1,201	0	4,568,390	4,568,390	0	0	0
2012002	ALPHARETTA	GA		04/18/2018	08/24/2022	495,583	0	(3,818)	0	0	(3,818)	0	495,583	491,765	0	0	0
8002185	ROCKY HILL	CT		11/01/2013	01/28/2022	4,614,754	0	1,213	0	0	1,213	0	4,615,968	4,615,968	0	0	0
3131229	GAINESVILLE	GA		09/28/2021	10/04/2022	160,559	0	(2,542)	0	0	(2,542)	0	160,559	158,016	0	0	0
8002186	MANCHESTER	CT		11/01/2013	01/28/2022	13,892,135	0	3,653	0	0	3,653	0	13,895,788	13,895,788	0	0	0
2012028	ATLANTA	GA		04/18/2018	07/08/2022	354,374	0	(1,331)	0	0	(1,331)	0	354,374	353,042	0	0	0
8002187	EAST HARTFORD	CT		11/01/2013	01/28/2022	36,148,585	0	13,147	0	0	13,147	0	36,161,732	36,161,732	0	0	0
2014642	CHICAGO	IL		05/26/2017	10/13/2022	417,444	0	(8,783)	0	0	(8,783)	0	417,444	408,661	0	0	0
8002216	HAMDEN	CT		09/25/2013	01/28/2022	1,496,000	0	399	0	0	399	0	1,496,399	1,496,399	0	0	0
2012840	LAKE FOREST	IL		05/26/2017	05/16/2022	819,341	0	(4,254)	0	0	(4,254)	0	819,341	815,087	0	0	0
8002230	HAMDEN	CT		09/25/2013	01/28/2022	1,104,738	0	294	0	0	294	0	1,105,033	1,105,033	0	0	0
2020808	CHICAGO	IL		05/26/2017	08/31/2022	411,296	0	(4,149)	0	0	(4,149)	0	411,296	407,147	0	0	0
8002343	GREENVILLE	SC		12/15/2014	10/06/2022	16,488,651	0	80,857	0	0	80,857	0	16,569,508	16,569,508	0	0	0
2025976	CARMEL	IN		04/18/2018	07/26/2022	459,130	0	(1)	0	0	(1)	0	459,130	459,129	0	0	0
8002345	YORK	PA		01/15/2015	04/15/2022	81,581,251	0	55,608	0	0	55,608	0	81,636,859	81,636,859	0	0	0
3128750	CAMBRIDGE	MA		07/19/2021	08/22/2022	898,050	0	(12,667)	0	0	(12,667)	0	898,050	885,383	0	0	0
8002362	OXNARD	CA		04/09/2015	07/26/2022	24,774,277	0	24,778	0	0	24,778	0	24,799,055	24,799,055	0	0	0
2016390	ELDERSBURG	MD		05/26/2017	04/21/2022	597,128	0	(12,770)	0	0	(12,770)	0	597,128	584,359	0	0	0
8002377	NEW YORK	NY		06/30/2015	08/10/2022	178,868,948	0	89,855	0	(89,435)	420	0	178,869,368	178,869,368	0	0	0
3133302	NORTH BETHESDA	MD		12/06/2021	06/21/2022	927,838	0	(11,741)	0	0	(11,741)	0	927,838	916,097	0	0	0
8002527	CARROLLTON	TX		03/23/2017	04/20/2022	18,955,246	0	7,051	0	0	7,051	0	18,962,297	18,962,297	0	0	0
2006979	LUTHERVILLE	MD		05/26/2017	06/24/2022	555,443	0	(9,691)	0	0	(9,691)	0	555,443	545,752	0	0	0
8002443	SONOMA	CA		02/16/2016	10/24/2022	36,701,219	0	21,427	0	0	21,427	0	36,722,646	36,722,646	0	0	0
3129090	COLUMBIA	MD		07/28/2021	06/15/2022	278,724	0	(8,116)	0	0	(8,116)	0	278,724	270,608	0	0	0
8002445	JACKSONVILLE	FL		01/12/2016	10/26/2022	8,446,128	0	1,749	0	0	1,749	0	8,447,877	8,447,877	0	0	0
2026424	SYKESVILLE	MD		05/26/2017	04/28/2022	511,173	0	(7,119)	0	0	(7,119)	0	511,173	504,055	0	0	0
8002487	SAN ANTONIO	TX		10/20/2016	02/24/2022	18,915,712	0	26,553	0	0	26,553	0	18,942,265	18,942,265	0	0	0
3129084	COLUMBIA	MD		08/06/2021	06/06/2022	277,508	0	(6,900)	0	0	(6,900)	0	277,508	270,608	0	0	0
8002568	MYRTLE BEACH	SC		08/25/2017	10/05/2022	27,776,418	0	223,582	0	0	223,582	0	28,000,000	28,000,000	0	0	0
3132770	BLOOMFIELD HILLS	MI		11/04/2021	04/29/2022	1,227,470	0	(29,400)	0	0	(29,400)	0	1,227,470	1,198,070	0	0	0
8002694	SAN FRANCISCO	CA		06/18/2019	11/16/2022	153,847,481	0	366,019	0	0	366,019	0	154,213,500	154,213,500	0	0	0
2027118	NORTHVILLE	MI		05/26/2017	06/07/2022	578,606	0	(5,047)	0	0	(5,047)	0	578,606	573,558	0	0	0
8002702	CLIFFSIDE PARK	NJ		08/22/2019	12/09/2022	32,724,447	0	221,976	0	(145,678)	76,298	0	32,800,745	32,800,745	0	0	0
2023977	MOORESVILLE	NC		05/26/2017	09/16/2022	556,644	0	(9,654)	0	0	(9,654)	0	556,644	546,989	0	0	0
3132668	BEAUFORT	NC		11/12/2021	06/07/2022	287,731	0	(8,653)	0	0	(8,653)	0	287,731	279,078	0	0	0
2024822	HUNTERSVILLE	NC		04/18/2018	05/16/2022	431,788	0	(6,587)	0	0	(6,587)	0	431,788	425,201	0	0	0
3132294	MURPHY	NC		01/26/2022	09/12/2022	0	0	(4,368)	0	0	(4,368)	0	168,403	164,035	0	0	0
3128317	OCEAN CITY	NJ		06/10/2021	04/11/2022	846,254	0	(18,134)	0	0	(18,134)	0	846,254	828,120	0	0	0
3132921	OCEAN CITY	NJ		11/09/2021	08/24/2022	859,305	0	(14,665)	0	0	(14,665)	0	859,305	844,640	0	0	0
3131525	MAPLEWOOD	NJ		01/10/2022	06/22/2022	0	0	(5,688)	0	0	(5,688)	0	596,500	590,813	0	0	0
2015640	ALBUQUERQUE	NM		05/26/2017	12/19/2022	414,655	0	(8,330)	0	0	(8,330)	0	414,655	406,324	0	0	0
3131968	RENO	NV		10/19/2021	05/19/2022	745,806	0	(13,686)	0	0	(13,686)	0	745,806	732,120	0	0	0
2028466	LAS VEGAS	NV		05/26/2017	04/20/2022	525,572	0	(10,512)	0	0	(10,512)	0	525,572	515,060	0	0	0
2005476	RENO	NV		05/26/2017	08/30/2022	550,349	0	(10,210)	0	0	(10,210)	0	550,349	540,139	0	0	0
3120342	FLORAL PARK	NY		07/30/2019	12/16/2022	583,904	0	(9,870)	0	0	(9,870)	0	583,904	574,034	0	0	0
2023864	OKLAHOMA CITY	OK		05/26/2017	04/12/2022	480,970	0	(10,510)	0	0	(10,510)	0	480,970	470,460	0	0	0
3128018	LAKE OSWEGO	OR		05/26/2021	05/16/2022	1,155,770	0	(14,000)	0	0	(14,000)	0	1,155,770	1,141,770	0	0	0
2022909	PORTLAND	OR		05/26/2017	06/21/2022	614,145	0	(7,705)	0	0	(7,705)	0	614,145	606,441	0	0	0
2013073	PHILADELPHIA	PA		05/26/2017	04/25/2022	434,698	0	(8,298)	0	0	(8,298)	0	434,698	426,401	0	0	0
3127211	PHILADELPHIA	PA		06/17/2021	12/06/2022	601,620	0	(3,083)	0	0	(3,083)	0	601,620	598,537	0	0	0
3126697	CHARLESTON	SC		03/17/2021	06/21/2022	854,107	0	(18,859)	0	0	(18,859)	0	854,107	835,249	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
2003969	LAKE WYLIE	SC		05/26/2017	12/30/2022	460,578	0	(6,817)	0	0	(6,817)	0	460,578	453,761	0	0	0
3129634	SEVIERVILLE	TN		08/30/2021	12/29/2022	565,931	0	(24,360)	0	0	(24,360)	0	565,931	541,571	0	0	0
3132936	THE COLONY	TX		10/28/2021	06/09/2022	863,135	0	(14,657)	0	0	(14,657)	0	863,135	848,478	0	0	0
3130563	KELLER	TX		09/21/2021	07/25/2022	687,812	0	(13,102)	0	0	(13,102)	0	687,812	674,710	0	0	0
3129005	AUSTIN	TX		07/29/2021	05/25/2022	768,558	0	(12,633)	0	0	(12,633)	0	768,558	755,925	0	0	0
2026260	AUSTIN	TX		05/26/2017	12/05/2022	592,672	0	(6,713)	0	0	(6,713)	0	592,672	585,960	0	0	0
3131067	MONTGOMERY	TX		11/03/2021	08/10/2022	606,137	0	(2,635)	0	0	(2,635)	0	606,137	603,501	0	0	0
3133539	ARLINGTON	VA		12/17/2021	07/12/2022	1,424,005	0	(26,408)	0	0	(26,408)	0	1,424,005	1,397,598	0	0	0
3132720	ANNANDALE	VA		11/15/2021	12/06/2022	932,595	0	(18,571)	0	0	(18,571)	0	932,595	914,024	0	0	0
3115639	ARLINGTON	VA		04/18/2018	08/17/2022	751,185	0	(11,076)	0	0	(11,076)	0	751,185	740,109	0	0	0
2006963	ALEXANDRIA	VA		05/26/2017	05/10/2022	618,216	0	(9,163)	0	0	(9,163)	0	618,216	609,053	0	0	0
2035000	MECHANICSVILLE	VA		07/02/2018	04/14/2022	1,407	0	0	0	0	0	0	1,407	1,407	0	0	0
2016637	BOTHELL	WA		05/26/2017	06/15/2022	482,168	0	(11,602)	0	0	(11,602)	0	482,168	470,566	0	0	0
2009502	KIRKLAND	WA		05/26/2017	11/22/2022	489,974	0	(9,509)	0	0	(9,509)	0	489,974	480,465	0	0	0
2023735	RENTON	WA		05/26/2017	04/12/2022	737,330	0	(5,786)	0	0	(5,786)	0	737,330	731,544	0	0	0
3133367	MEQUON	WI		12/20/2021	12/30/2022	750,792	0	(12,035)	0	0	(12,035)	0	750,792	738,757	0	0	0
2025223	CAVE CREEK	AZ		05/26/2017	03/04/2022	566,683	0	(7,899)	0	0	(7,899)	0	566,683	558,784	0	0	0
2005847	SCOTTSDALE	AZ		05/26/2017	02/11/2022	504,897	0	(5,386)	0	0	(5,386)	0	504,897	499,511	0	0	0
3127050	PHOENIX	AZ		02/24/2021	03/16/2022	734,503	0	(1,376)	0	0	(1,376)	0	734,503	733,127	0	0	0
2027868	PEORIA	AZ		05/26/2017	01/28/2022	571,856	0	(1,013)	0	0	(1,013)	0	571,856	570,843	0	0	0
2024664	SCOTTSDALE	AZ		05/26/2017	01/20/2022	539,043	0	(731)	0	0	(731)	0	539,043	538,312	0	0	0
3131784	AGOURA HILLS	CA		10/01/2021	02/16/2022	972,883	0	(25,998)	0	0	(25,998)	0	972,883	946,885	0	0	0
3132710	SAN DIEGO	CA		11/18/2021	01/06/2022	1,325,435	0	(22,772)	0	0	(22,772)	0	1,325,435	1,302,663	0	0	0
3131627	SOQUEL	CA		10/08/2021	03/21/2022	1,112,444	0	(21,288)	0	0	(21,288)	0	1,112,444	1,091,156	0	0	0
2016920	LOS ANGELES	CA		05/26/2017	01/17/2022	765,059	0	(16,516)	0	0	(16,516)	0	765,059	748,543	0	0	0
3133339	WALNUT CREEK	CA		03/04/2022	03/18/2022	0	0	(15,831)	0	0	(15,831)	0	1,192,859	1,177,028	0	0	0
3128420	REDONDO BEACH	CA		06/29/2021	01/26/2022	946,740	0	(15,426)	0	0	(15,426)	0	946,740	931,313	0	0	0
2007734	SAN JOSE	CA		05/26/2017	03/28/2022	668,836	0	(13,381)	0	0	(13,381)	0	668,836	655,456	0	0	0
3113805	SAN FRANCISCO	CA		04/18/2018	02/24/2022	651,698	0	(12,265)	0	0	(12,265)	0	651,698	639,433	0	0	0
3130772	CAMPBELL	CA		10/06/2021	02/07/2022	982,864	0	(11,603)	0	0	(11,603)	0	982,864	971,262	0	0	0
2012516	LOS ANGELES	CA		05/26/2017	01/10/2022	667,443	0	(11,320)	0	0	(11,320)	0	667,443	656,122	0	0	0
2025913	HUNTINGTON BEACH	CA		05/26/2017	02/17/2022	831,474	0	(10,683)	0	0	(10,683)	0	831,474	820,791	0	0	0
3113810	UNION CITY	CA		04/18/2018	01/10/2022	795,078	0	(9,213)	0	0	(9,213)	0	795,078	785,865	0	0	0
3128263	BIG BEAR CITY	CA		05/28/2021	01/11/2022	678,651	0	(9,121)	0	0	(9,121)	0	678,651	669,530	0	0	0
2022677	MURRIETA	CA		05/26/2017	01/31/2022	431,990	0	(7,973)	0	0	(7,973)	0	431,990	424,018	0	0	0
3114535	AUBURN	CA		04/18/2018	02/02/2022	467,867	0	(7,145)	0	0	(7,145)	0	467,867	460,721	0	0	0
2020989	SALINAS	CA		05/26/2017	02/08/2022	579,414	0	(6,769)	0	0	(6,769)	0	579,414	572,645	0	0	0
2009525	LAGUNA BEACH	CA		05/26/2017	03/31/2022	665,578	0	(6,265)	0	0	(6,265)	0	665,578	659,313	0	0	0
2022709	RANCHO MIRAGE	CA		05/26/2017	03/18/2022	766,951	0	(5,939)	0	0	(5,939)	0	766,951	761,011	0	0	0
2008825	SAN JOSE	CA		05/26/2017	03/03/2022	466,066	0	(5,717)	0	0	(5,717)	0	466,066	460,348	0	0	0
3126661	SANTA ANA	CA		04/08/2021	01/31/2022	814,789	0	(4,434)	0	0	(4,434)	0	814,789	810,355	0	0	0
2023684	SAN RAFAEL	CA		05/26/2017	01/11/2022	620,610	0	(205)	0	0	(205)	0	620,610	620,405	0	0	0
2016834	WALNUT CREEK	CA		05/26/2017	01/07/2022	651,246	0	545	0	0	545	0	651,246	651,792	0	0	0
2025869	BOULDER	CO		05/26/2017	02/24/2022	818,308	0	(9,971)	0	0	(9,971)	0	818,308	808,337	0	0	0
2021242	DENVER	CO		05/26/2017	03/24/2022	461,815	0	(8,342)	0	0	(8,342)	0	461,815	453,473	0	0	0
2025252	BROOMFIELD	CO		04/18/2018	01/11/2022	491	0	(1)	0	0	(1)	0	491	490	0	0	0
2020129	WASHINGTON	DC		05/26/2017	02/25/2022	781,097	0	(19,475)	0	0	(19,475)	0	781,097	761,622	0	0	0
2008943	WASHINGTON	DC		05/26/2017	02/04/2022	388,176	0	(10,973)	0	0	(10,973)	0	388,176	377,203	0	0	0
3129471	LEWES	DE		07/28/2021	01/31/2022	228,460	0	(10,852)	0	0	(10,852)	0	228,460	217,607	0	0	0
2017434	MELBOURNE	FL		05/26/2017	01/20/2022	459,636	0	(8,427)	0	0	(8,427)	0	459,636	451,208	0	0	0
6122920	TARPON SPRINGS	FL		11/18/2020	03/31/2022	217,751	0	(6,048)	0	0	(6,048)	0	217,751	211,703	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2026157	LARGO	FL		04/18/2018	02/10/2022	390,792	0	(3,373)	0	0	(3,373)	0	390,792	387,419	0	0	0
2019538	STUART	FL		05/26/2017	01/14/2022	627,136	0	(2,700)	0	0	(2,700)	0	627,136	624,436	0	0	0
2005828	LUTZ	FL		05/26/2017	03/03/2022	5,496	0	(1)	0	0	(1)	0	5,496	5,495	0	0	0
2027338	NAPLES	FL		05/26/2017	02/28/2022	366,951	0	873	0	0	873	0	366,951	367,824	0	0	0
3116073	BROOKHAVEN	GA		04/18/2018	03/08/2022	795,051	0	(20,393)	0	0	(20,393)	0	795,051	774,658	0	0	0
2022745	ATLANTA	GA		04/18/2018	01/12/2022	443,875	0	(7,093)	0	0	(7,093)	0	443,875	436,782	0	0	0
2018793	SANDY SPRINGS	GA		04/18/2018	03/02/2022	471,075	0	(5,673)	0	0	(5,673)	0	471,075	465,401	0	0	0
2029861	ATLANTA	GA		04/18/2018	03/10/2022	908,721	0	(3,652)	0	0	(3,652)	0	908,721	905,069	0	0	0
2027057	ATLANTA	GA		04/18/2018	02/28/2022	440,315	0	(2,171)	0	0	(2,171)	0	440,315	438,144	0	0	0
2012160	VERNON HILLS	IL		05/26/2017	01/11/2022	500,596	0	(10,512)	0	0	(10,512)	0	500,596	490,083	0	0	0
2024364	ELMHURST	IL		05/26/2017	03/17/2022	738,811	0	(7,111)	0	0	(7,111)	0	738,811	731,701	0	0	0
2022924	LA GRANGE	IL		05/26/2017	01/20/2022	536,162	0	(7,005)	0	0	(7,005)	0	536,162	529,157	0	0	0
2023413	CROWN POINT	IN		05/26/2017	01/05/2022	403,301	0	(5,615)	0	0	(5,615)	0	403,301	397,686	0	0	0
2015885	SEVERN	MD		05/26/2017	01/25/2022	521,026	0	(5,184)	0	0	(5,184)	0	521,026	515,842	0	0	0
2009106	BETHESDA	MD		05/26/2017	03/28/2022	62,669	0	(687)	0	0	(687)	0	62,669	61,982	0	0	0
3129976	BRUNSWICK	ME		12/06/2021	02/04/2022	1,409,681	0	(22,997)	0	0	(22,997)	0	1,409,681	1,386,683	0	0	0
2027231	APEX	NC		05/26/2017	03/29/2022	632,987	0	(11,314)	0	0	(11,314)	0	632,987	621,673	0	0	0
3123842	FAR HILLS	NJ		01/26/2022	01/31/2022	0	0	(16,222)	0	0	(16,222)	0	940,534	924,312	0	0	0
2029142	SHORT HILLS	NJ		05/26/2017	02/16/2022	150,796	0	632	0	0	632	0	150,796	151,428	0	0	0
3126301	STONE HARBOR	NJ		04/27/2021	01/06/2022	902,213	0	2,283	0	0	2,283	0	902,213	904,496	0	0	0
2024397	RAMSEY	NJ		05/26/2017	01/24/2022	659,886	0	3,500	0	0	3,500	0	659,886	663,386	0	0	0
2006808	LAS VEGAS	NV		05/26/2017	02/10/2022	444,376	0	(1)	0	0	(1)	0	444,376	444,375	0	0	0
3120563	BELLMORE	NY		08/12/2019	01/19/2022	767,918	0	(19,995)	0	0	(19,995)	0	767,918	747,923	0	0	0
6126507	BEND	OR		08/10/2021	01/06/2022	281,624	0	(14,857)	0	0	(14,857)	0	281,624	266,767	0	0	0
2007297	PORTLAND	OR		05/26/2017	02/24/2022	659,968	0	(13,686)	0	0	(13,686)	0	659,968	646,282	0	0	0
2020123	PORTLAND	OR		05/26/2017	01/26/2022	429,228	0	(5,631)	0	0	(5,631)	0	429,228	423,597	0	0	0
3129636	MOUNT PLEASANT	SC		08/31/2021	01/26/2022	1,353,500	0	(17,487)	0	0	(17,487)	0	1,353,500	1,336,013	0	0	0
3115740	FRISCO	TX		04/18/2018	01/31/2022	633,786	0	(13,387)	0	0	(13,387)	0	633,786	620,399	0	0	0
2005717	FRISCO	TX		05/26/2017	02/15/2022	568,106	0	3,053	0	0	3,053	0	568,106	571,159	0	0	0
3131282	DRAPER	UT		10/01/2021	03/15/2022	1,327,624	0	(18,416)	0	0	(18,416)	0	1,327,624	1,309,208	0	0	0
2016847	NORFOLK	VA		05/26/2017	01/20/2022	504,198	0	(5,705)	0	0	(5,705)	0	504,198	498,493	0	0	0
2014757	SEATTLE	WA		05/26/2017	02/01/2022	459,632	0	(14,692)	0	0	(14,692)	0	459,632	444,940	0	0	0
2024423	SEATTLE	WA		05/26/2017	03/25/2022	576,820	0	(11,769)	0	0	(11,769)	0	576,820	565,051	0	0	0
3124500	YAKIMA	WA		04/29/2020	03/08/2022	191,001	0	(774)	0	0	(774)	0	191,001	190,227	0	0	0
0199999. Mortgages closed by repayment						2,687,071,094	0	3,931,827	8,718,583	(292,817)	(5,079,573)	12,226,037	1,252,722,404	2,646,165,043	(94,239,481)	0	(94,239,481)
4248015	OREGON	OH		11/01/2013		163,088	0	0	0	0	0	0	163,088	163,088	0	0	0
3114316	RIVERSIDE	CA		12/23/2022		0	0	179	0	0	179	0	627	807	0	0	0
5550006	SULLIVAN	IN		11/01/2013		10,186,487	0	0	0	0	0	0	10,186,487	10,186,487	0	0	0
2014280	SETAUKET	NY		12/23/2022		0	0	817	0	0	817	0	4,779	5,597	0	0	0
5550007	POWAY	CA		03/30/2012		29,233,545	0	0	0	0	0	0	7,269,550	7,269,550	0	0	0
2002771	AMISSVILLE	VA		12/23/2022		0	0	87	0	0	87	0	625	711	0	0	0
5550011	AUSTIN	TX		10/01/2013		18,961,108	0	0	0	0	0	0	683,804	683,804	0	0	0
2002183	NORTH ARLINGTON	NJ		12/23/2022		0	0	80	0	0	80	0	517	597	0	0	0
5550012	HANOVER	MA		10/01/2013		15,934,166	0	0	0	0	0	0	574,630	574,630	0	0	0
2002985	MANASSAS	VA		12/23/2022		0	0	65	0	0	65	0	466	531	0	0	0
5550013	SPRING VALLEY	CA		10/01/2013		19,034,286	0	0	0	0	0	0	692,045	692,045	0	0	0
2027469	GEORGETOWN	TX		12/23/2022		0	0	79	0	0	79	0	337	416	0	0	0
5550014	SUNRISE	FL		10/01/2013		19,129,445	0	0	0	0	0	0	708,972	708,972	0	0	0
2025955	TRUCKEE	CA		04/18/2018		485,492	0	(358)	0	0	(358)	0	26,636	26,278	0	0	0
5550015	BRONX	NY		10/01/2013		21,182,086	0	0	0	0	0	0	763,891	763,891	0	0	0
2008782	NEW BERLIN	WI		11/21/2019		501,422	0	354	0	0	354	0	12,257	12,611	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5555071	WEST YORKSHIRE	GBR		10/01/2015		214,290,938	0	0	0	0	0	0	1,288,047	1,288,047	0	0	0
2024471	LITTLETON	CO		04/18/2018		532,404	0	(91)	0	0	(91)	0	13,581	13,490	0	0	0
5555098	COCKFOSTERS	GBR		02/23/2017		79,705,794	0	0	0	0	0	0	24,912,788	24,912,788	0	0	0
2024798	WESTMONT	IL		04/18/2018		345,195	0	(360)	0	0	(360)	0	41,885	41,525	0	0	0
5555138	LONDON	GBR		04/03/2018		228,546,005	0	0	0	0	0	0	2,793,965	2,793,965	0	0	0
2002611	HICKSVILLE	NY		12/23/2022		0	0	121	0	0	121	0	864	985	0	0	0
5555139	LONDON	GBR		04/03/2018		18,901,235	0	0	0	0	0	0	336,725	336,725	0	0	0
3113524	SUWANEE	GA		04/18/2018		497,395	0	0	0	0	0	0	11,166	11,166	0	0	0
5555140	LONDON	GBR		01/23/2020		0	0	0	0	0	0	0	1,032,511	1,032,511	0	0	0
2024668	MOUNT PLEASANT	SC		04/18/2018		638,056	0	(825)	0	0	(825)	0	63,333	62,508	0	0	0
5555145	EALING	GBR		12/15/2020		46,026,893	0	0	0	0	0	0	26,221,406	26,221,406	0	0	0
2016821	MARIETTA	GA		04/18/2018		278,525	0	(101)	0	0	(101)	0	30,692	30,591	0	0	0
5555148	COPENHAGEN	DNK		10/30/2018		52,145,811	0	0	0	0	0	0	162,199	162,199	0	0	0
2024473	CUMMING	GA		04/18/2018		515,945	0	66	0	0	66	0	13,279	13,345	0	0	0
5555166	HAMPSTEAD	GBR		07/03/2019		26,005,435	0	0	0	0	0	0	4,476,975	4,476,975	0	0	0
2024030	ROSWELL	GA		04/18/2018		501,588	0	(117)	0	0	(117)	0	12,691	12,574	0	0	0
5555167	HAMPSTEAD	GBR		07/03/2019		16,978,755	0	0	0	0	0	0	2,922,984	2,922,984	0	0	0
2010968	EDEN PRAIRIE	MN		04/18/2018		593,661	0	(76)	0	0	(76)	0	15,546	15,470	0	0	0
5555180	COPENHAGEN	DNK		07/09/2018		332,503,556	0	0	0	0	0	0	4,825,837	4,825,837	0	0	0
2029848	DECATUR	GA		04/18/2018		497,635	0	48	0	0	48	0	11,322	11,370	0	0	0
5555186	FRANCE	FRA		09/18/2019		182,554,135	0	0	0	0	0	0	15,660,407	15,660,407	0	0	0
2025245	IRVINE	CA		04/18/2018		636,882	0	(252)	0	0	(252)	0	16,163	15,911	0	0	0
5555193	LONDON	GBR		01/23/2020		3,630,560	0	0	0	0	0	0	168,406	168,406	0	0	0
2023851	PARK CITY	UT		04/18/2018		514,097	0	(415)	0	0	(415)	0	29,745	29,330	0	0	0
5555196	WILLEBROEK	BEL		07/02/2020		93,687,115	0	0	0	0	0	0	1,995,805	1,995,805	0	0	0
2022583	BRASELTON	GA		04/18/2018		643,164	0	(153)	0	0	(153)	0	16,379	16,225	0	0	0
5555207	LONDON	GBR		12/17/2020		347,877,280	0	0	0	0	0	0	19,086,958	19,086,958	0	0	0
2011529	HOSCHTON	GA		04/18/2018		387,311	0	(147)	0	0	(147)	0	10,924	10,777	0	0	0
5555208	LONDON	GBR		12/17/2020		39,289,421	0	0	0	0	0	0	2,157,896	2,157,896	0	0	0
3113711	TAMPA	FL		04/18/2018		96,574	0	(34)	0	0	(34)	0	22,321	22,286	0	0	0
5555212	DUBLIN 15	IRL		01/22/2021		51,990,995	0	0	0	0	0	0	1,621,224	1,621,224	0	0	0
2024782	CARY	NC		04/18/2018		498,212	0	(194)	0	0	(194)	0	12,605	12,412	0	0	0
5555225	LONDON	GBR		10/01/2021		84,345,317	0	0	0	0	0	0	80,334	80,334	0	0	0
2001846	GRESHAM	OR		12/23/2022		0	0	59	0	0	59	0	402	461	0	0	0
5555227	AMSTERDAM	NLD		02/24/2022		0	0	0	0	0	0	0	271,783	271,783	0	0	0
2003706	EDMONDS	WA		12/23/2022		0	0	186	0	0	186	0	1,145	1,331	0	0	0
5555228	AMSTERDAM	NLD		02/24/2022		0	0	0	0	0	0	0	16,394	16,394	0	0	0
2026006	PORTLAND	OR		04/18/2018		487,555	0	(208)	0	0	(208)	0	12,064	11,855	0	0	0
7777001	HAMILTON	CAN		03/30/2015		11,336,444	0	0	0	0	0	0	17,857	17,857	0	0	0
2019863	NASHVILLE	TN		12/23/2022		0	0	191	0	0	191	0	853	1,044	0	0	0
7777002	VANCOUVER	CAN		04/10/2015		18,270,237	0	0	0	0	0	0	487,488	487,488	0	0	0
2025631	DENVER	CO		04/18/2018		445,415	0	(1,280)	0	0	(1,280)	0	66,758	65,478	0	0	0
7777004	CALGARY	CAN		07/27/2015		28,330,375	0	0	0	0	0	0	737,834	737,834	0	0	0
3113206	SARASOTA	FL		04/18/2018		424,470	0	(28)	0	0	(28)	0	8,331	8,303	0	0	0
7777005	SUDBURY	CAN		01/25/2016		21,656,486	0	0	4,173,226	0	(4,173,226)	0	16,465,232	16,465,232	0	0	0
2025980	MOUNT PLEASANT	SC		04/18/2018		417,374	0	(279)	0	0	(279)	0	16,346	16,068	0	0	0
7777006	RICHMOND	CAN		09/08/2016		17,110,120	0	0	0	0	0	0	1,147,004	1,147,004	0	0	0
2025852	ARROYO GRANDE	CA		04/18/2018		602,142	0	(279)	0	0	(279)	0	14,938	14,659	0	0	0
7777009	TORONTO	CAN		06/29/2017		37,096,549	0	0	0	0	0	0	807,336	807,336	0	0	0
2003569	CHARLOTTE	NC		12/23/2022		0	0	91	0	0	91	0	710	801	0	0	0
7777011	VANCOUVER	CAN		11/01/2018		6,499,703	0	0	0	0	0	0	126,942	126,942	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2024095	THOMPSONS STATION	TN		04/18/2018		717,974	0	(145)	0	0	(145)	0	17,551	17,406	0	0	0
8001361	ALPHARETTA	GA		11/01/2013		2,119,514	0	0	0	0	0	0	874,823	874,823	0	0	0
2025401	WASHINGTON	DC		04/18/2018		586,340	0	(270)	0	0	(270)	0	15,788	15,518	0	0	0
8001376	NEW BRIGHTON	MN		09/01/2016		958,400	0	0	0	0	0	0	62,594	62,594	0	0	0
2003863	HOUSTON	TX		12/23/2022		0	0	135	0	0	135	0	851	985	0	0	0
8001377	ST PAUL	MN		09/01/2016		667,239	0	0	0	0	0	0	43,578	43,578	0	0	0
2024290	GILBERT	AZ		04/18/2018		624,380	0	(250)	0	0	(250)	0	15,184	14,934	0	0	0
8001493	CONROE	TX		11/01/2013		2,385,200	0	0	0	0	0	0	1,107,822	1,107,822	0	0	0
2031390	RANCHO MIRAGE	CA		04/18/2018		647,262	0	(4)	0	0	(4)	0	14,192	14,188	0	0	0
8001500	MIAMI	FL		11/01/2013		2,985,278	0	0	0	0	0	0	336,476	336,476	0	0	0
2015770	MILTON	GA		04/18/2018		631,925	0	(126)	0	0	(126)	0	17,685	17,559	0	0	0
8001531	MILTON	CAN		06/30/2004		5,557,382	0	0	0	0	0	0	1,978,110	1,978,110	0	0	0
2026091	TROY	MI		04/18/2018		558,997	0	(131)	0	0	(131)	0	14,688	14,557	0	0	0
8001535	BALTIMORE	MD		03/17/2021		12,111,730	0	0	0	0	0	0	4,025,338	4,025,338	0	0	0
2012365	MILTON	GA		04/18/2018		445,317	0	(130)	0	0	(130)	0	11,036	10,906	0	0	0
8001639	PASO ROBLES	CA		05/01/2020		4,250,989	0	0	0	0	0	0	212,748	212,748	0	0	0
2013883	APPLE VALLEY	MN		04/18/2018		406,771	0	(106)	0	0	(106)	0	10,422	10,316	0	0	0
8001743	NEW YORK	NY		11/08/2005		17,491,701	0	0	0	0	0	0	494,126	494,126	0	0	0
2026206	EVANSTON	IL		04/18/2018		583,333	0	(224)	0	0	(224)	0	14,359	14,136	0	0	0
8001764	WATCHUNG	NJ		12/12/2017		59,386,946	0	0	0	0	0	0	2,055,333	2,055,333	0	0	0
3113937	PEMBROKE PINES	FL		04/18/2018		503,072	0	22	0	0	22	0	10,614	10,636	0	0	0
8001787	PLAINSBORO	NJ		11/01/2013		45,750,189	0	0	0	0	0	0	129,034	129,034	0	0	0
2025962	JUPITER	FL		04/18/2018		649,706	0	(320)	0	0	(320)	0	15,446	15,126	0	0	0
8001804	EDISON	NJ		05/01/2020		6,097,619	0	0	0	0	0	0	354,906	354,906	0	0	0
2024765	SAN FRANCISCO	CA		04/18/2018		595,226	0	(293)	0	0	(293)	0	15,060	14,767	0	0	0
8001805	HOUSTON	TX		12/12/2017		10,325,673	0	0	0	0	0	0	434,972	434,972	0	0	0
2024883	SAN RAMON	CA		04/18/2018		406,414	0	(211)	0	0	(211)	0	11,352	11,141	0	0	0
8001823	JERSEY CITY	NJ		01/25/2007		57,604,899	0	0	0	0	0	0	2,017,031	2,017,031	0	0	0
2025860	SUN VALLEY AREA	CA		04/18/2018		916,273	0	(421)	0	0	(421)	0	22,399	21,978	0	0	0
8001847	ALTAMONTE SPRINGS	FL		11/01/2013		11,040,990	0	0	0	0	0	0	457,575	457,575	0	0	0
2026145	LOVETTSVILLE	VA		04/18/2018		624,454	0	(261)	0	0	(261)	0	14,214	13,953	0	0	0
8001867	PENSACOLA	FL		05/01/2020		8,803,769	0	0	0	0	0	0	270,581	270,581	0	0	0
2024754	FAIRFAX	VA		04/18/2018		652,622	0	(105)	0	0	(105)	0	16,512	16,407	0	0	0
8001868	PENSACOLA	FL		04/02/2007		8,000,283	0	0	0	0	0	0	245,983	245,983	0	0	0
3113782	HUDDLESTON	VA		04/18/2018		499,721	0	(632)	0	0	(632)	0	53,024	52,393	0	0	0
8001869	PEWAUKEE	WI		11/01/2013		3,215,242	0	0	0	0	0	0	235,645	235,645	0	0	0
2020076	ATLANTA	GA		04/18/2018		442,465	0	(129)	0	0	(129)	0	11,364	11,235	0	0	0
8001870	SPARKS	MD		04/10/2007		2,732,674	0	0	0	0	0	0	109,209	109,209	0	0	0
2017607	WESTPORT	CT		04/18/2018		449,180	0	(169)	0	0	(169)	0	12,677	12,508	0	0	0
8001882	NASHVILLE	TN		12/12/2017		13,147,301	0	0	0	0	0	0	638,410	638,410	0	0	0
2001701	HUNTERSVILLE	NC		12/23/2022		0	0	193	0	0	193	0	1,401	1,593	0	0	0
8001906	HARAHAN	LA		07/09/2007		5,751,976	0	0	0	0	0	0	398,970	398,970	0	0	0
2030193	SAN DIEGO	CA		04/18/2018		770,075	0	(126)	0	0	(126)	0	16,898	16,772	0	0	0
8001964	LOUISVILLE	KY		12/12/2017		7,156,802	0	0	0	0	0	0	456,608	456,608	0	0	0
2020381	ELMHURST	IL		12/23/2022		0	0	260	0	0	260	0	1,212	1,472	0	0	0
8001975	PHILADELPHIA	PA		09/17/2008		45,342,004	0	0	0	0	0	0	575,753	575,753	0	0	0
2027264	ATLANTA	GA		04/18/2018		572,094	0	(177)	0	0	(177)	0	15,212	15,034	0	0	0
8001981	CULVER CITY	CA		08/13/2021		10,598,976	0	0	0	0	0	0	265,583	265,583	0	0	0
2026361	LAS VEGAS	NV		04/18/2018		905,284	0	(287)	0	0	(287)	0	22,979	22,692	0	0	0
8002003	GLENWILLOW	OH		08/13/2021		17,163,782	0	0	0	0	0	0	770,615	770,615	0	0	0
2024242	WESTLAKE VILLAGE	CA		12/23/2022		0	0	368	0	0	368	0	2,440	2,808	0	0	0

SCHEDULE B - PART 3

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8002031	ARNOLD	MO		12/29/2016		16,308,795	0	0	0	0	0	0	477,558	477,558	0	0	0
2017031	ALPHARETTA	GA		04/18/2018		485,817	0	(181)	0	0	(181)	0	12,871	12,690	0	0	0
8002041	HAWTHORNE	CA		08/13/2021		29,114,750	0	0	0	0	0	0	787,391	787,391	0	0	0
2003789	ASHBURN	VA		12/23/2022		0	0	184	0	0	184	0	686	870	0	0	0
8002055	BINGHAMTON	NY		03/17/2021		6,362,891	0	0	0	0	0	0	266,461	266,461	0	0	0
2007842	ATLANTA	GA		04/18/2018		690,076	0	(422)	0	0	(422)	0	18,379	17,958	0	0	0
8002068	NEW YORK	NY		11/18/2011		60,695,086	0	0	0	0	0	0	1,680,755	1,680,755	0	0	0
2028107	INVER GROVE HEIGHTS	MN		04/18/2018		470,568	0	(27)	0	0	(27)	0	12,050	12,024	0	0	0
8002073	NEW YORK	NY		12/12/2017		13,975,155	0	0	0	0	0	0	647,925	647,925	0	0	0
2015772	MARIETTA	GA		04/18/2018		546,145	0	(122)	0	0	(122)	0	23,966	23,844	0	0	0
8002074	VENICE	CA		03/17/2021		20,112,079	0	0	0	0	0	0	549,614	549,614	0	0	0
2025727	SKOKIE	IL		04/18/2018		425,680	0	(182)	0	0	(182)	0	10,807	10,624	0	0	0
8002109	DENVER	CO		11/01/2013		57,234,782	0	0	0	0	0	0	1,659,689	1,659,689	0	0	0
2003625	CLARKSBURG	MD		12/23/2022		0	0	58	0	0	58	0	450	508	0	0	0
8002113	NEW YORK	NY		11/01/2013		11,976,156	0	0	0	0	0	0	54,401	54,401	0	0	0
2023193	JURUPA VALLEY	CA		04/18/2018		432,402	0	(44)	0	0	(44)	0	10,885	10,841	0	0	0
8002117	BROOKLYN	NY		07/27/2012		57,814,883	0	0	0	0	0	0	1,464,005	1,464,005	0	0	0
2024408	MOUNTAIN BROOK	AL		04/18/2018		445,676	0	(387)	0	0	(387)	0	42,655	42,268	0	0	0
8002118	LOS ANGELES	CA		12/12/2017		11,061,636	0	0	0	0	0	0	1,357,816	1,357,816	0	0	0
2010456	ARLINGTON	VA		12/23/2022		0	0	269	0	0	269	0	1,507	1,777	0	0	0
8002139	SECAUCUS	NJ		11/01/2013		7,711,986	0	0	0	0	0	0	323,524	323,524	0	0	0
2022260	CORCORAN	MN		04/18/2018		404,135	0	(105)	0	0	(105)	0	13,119	13,013	0	0	0
8002146	CHICAGO	IL		11/01/2013		2,061,718	0	0	0	0	0	0	104,039	104,039	0	0	0
2025293	WASHINGTON	DC		04/18/2018		490,487	0	(122)	0	0	(122)	0	13,426	13,303	0	0	0
8002147	CHICAGO	IL		11/01/2013		2,922,655	0	0	0	0	0	0	147,484	147,484	0	0	0
2027025	SUWANEE	GA		04/18/2018		562,789	0	141	0	0	141	0	14,517	14,658	0	0	0
8002154	HUNTINGTON BEACH	CA		08/20/2013		12,955,202	0	0	0	0	0	0	314,544	314,544	0	0	0
2024636	PHILADELPHIA	PA		04/18/2018		461,397	0	(230)	0	0	(230)	0	11,875	11,646	0	0	0
8002157	NEW YORK	NY		02/11/2013		116,106,060	0	0	0	0	0	0	2,167,527	2,167,527	0	0	0
2012473	SAN DIEGO	CA		12/23/2022		0	0	205	0	0	205	0	1,293	1,498	0	0	0
8002163	FLETCHER	NC		11/01/2013		7,246,978	0	0	0	0	0	0	504,181	504,181	0	0	0
2025635	ALEXANDRIA	VA		04/18/2018		884,267	0	579	0	0	579	0	14,252	14,831	0	0	0
8002177	DESTIN	FL		12/12/2017		57,382,833	0	0	0	0	0	0	538,521	538,521	0	0	0
2026330	NORTHBROOK	IL		04/18/2018		437,522	0	6	0	0	6	0	11,014	11,020	0	0	0
8002179	SUMMIT	NJ		08/13/2021		7,386,853	0	0	0	0	0	0	342,791	342,791	0	0	0
2023948	CHICAGO	IL		04/18/2018		402,995	0	(178)	0	0	(178)	0	36,076	35,899	0	0	0
8002196	AVENTURA	FL		12/12/2017		6,645,456	0	0	0	0	0	0	199,282	199,282	0	0	0
2013102	SAVANNAH	GA		04/18/2018		256,773	0	(423)	0	0	(423)	0	38,665	38,242	0	0	0
8002199	PEARLAND	TX		12/12/2017		4,088,279	0	0	0	0	0	0	278,462	278,462	0	0	0
2024439	ARVADA	CO		04/18/2018		565,975	0	(121)	0	0	(121)	0	14,320	14,199	0	0	0
8002202	WOODBRIDGE	NJ		11/01/2013		7,628,385	0	0	0	0	0	0	209,172	209,172	0	0	0
2003736	HERNDON	VA		12/23/2022		0	0	88	0	0	88	0	599	687	0	0	0
8002207	CHICAGO	IL		02/16/2017		20,864,060	0	0	0	0	0	0	543,075	543,075	0	0	0
2024884	GILROY	CA		04/18/2018		589,504	0	(336)	0	0	(336)	0	18,470	18,134	0	0	0
8002208	SIGNAL HILL	CA		10/11/2013		4,381,524	0	0	0	0	0	0	552,337	552,337	0	0	0
2017205	GAINESVILLE	VA		12/23/2022		0	0	265	0	0	265	0	1,369	1,634	0	0	0
8002215	REHOBOTH BEACH	DE		12/12/2017		11,373,483	0	0	0	0	0	0	444,566	444,566	0	0	0
2024417	WEXFORD	PA		04/18/2018		610,907	0	(103)	0	0	(103)	0	15,973	15,870	0	0	0
8002232	LYNDHURST	OH		12/12/2017		54,495,890	0	0	0	0	0	0	1,783,818	1,783,818	0	0	0
2015916	ATLANTA	GA		04/18/2018		407,637	0	(239)	0	0	(239)	0	10,234	9,995	0	0	0
8002236	MANASSAS	VA		11/20/2013		15,040,857	0	0	0	0	0	0	398,928	398,928	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2025668	SCOTTSDALE	AZ		04/18/2018		420,602	0	(143)	0	0	(143)	0	10,461	10,317	0	0	0
8002237	NEW ORLEANS	LA		11/25/2013		86,113,887	0	0	0	0	0	0	2,170,455	2,170,455	0	0	0
3113372	SUWANEE	GA		04/18/2018		454,059	0	(112)	0	0	(112)	0	9,678	9,566	0	0	0
8002247	HAMPSTEAD	MD		12/12/2017		7,724,288	0	0	0	0	0	0	456,487	456,487	0	0	0
2025807	LIVERMORE	CA		04/18/2018		621,667	0	(621)	0	0	(621)	0	37,161	36,540	0	0	0
8002252	CHESTNUT HILL	MA		01/17/2014		102,610,624	0	0	0	0	0	0	3,290,595	3,290,595	0	0	0
2024691	LEESBURG	VA		04/18/2018		341,368	0	(724)	0	0	(724)	0	86,536	85,812	0	0	0
8002265	MINNEAPOLIS	MN		03/05/2014		31,369,006	0	0	0	0	0	0	666,160	666,160	0	0	0
2025263	WASHINGTON	DC		04/18/2018		475,771	0	(237)	0	0	(237)	0	12,847	12,610	0	0	0
8002266	ROCKY RIVER	OH		03/14/2014		8,562,651	0	0	0	0	0	0	639,854	639,854	0	0	0
3113795	CEDAR PARK	TX		04/18/2018		500,098	0	57	0	0	57	0	13,693	13,750	0	0	0
8002271	OGDEN	UT		04/23/2014		7,420,986	0	0	0	0	0	0	444,638	444,638	0	0	0
3113378	SEATTLE	WA		04/18/2018		588,057	0	(123)	0	0	(123)	0	12,696	12,573	0	0	0
8002273	CHICAGO	IL		02/16/2017		45,419,327	0	0	0	0	0	0	775,781	775,781	0	0	0
3113940	ATLANTA	GA		04/18/2018		481,704	0	(99)	0	0	(99)	0	11,034	10,935	0	0	0
8002279	WASHINGTON	DC		12/12/2017		44,360,415	0	0	0	0	0	0	970,266	970,266	0	0	0
2030783	PHOENIX	AZ		04/18/2018		425,875	0	(207)	0	0	(207)	0	8,541	8,334	0	0	0
8002282	HONOLULU	HI		06/24/2014		62,468,164	0	0	0	0	0	0	1,293,502	1,293,502	0	0	0
2008283	SANDY SPRINGS	GA		04/18/2018		528,150	0	(126)	0	0	(126)	0	25,295	25,169	0	0	0
8002283	FREEPORT	ME		12/12/2017		8,241,245	0	0	0	0	0	0	206,449	206,449	0	0	0
2019345	RENO	NV		12/23/2022		0	0	436	0	0	436	0	1,870	2,306	0	0	0
8002287	CHICAGO	IL		12/12/2017		159,930,737	0	0	0	0	0	0	1,675,010	1,675,010	0	0	0
2028433	REDWOOD CITY	CA		04/18/2018		401,140	0	(195)	0	0	(195)	0	12,286	12,092	0	0	0
8002289	JACKSONVILLE	FL		06/20/2014		30,852,649	0	0	0	0	0	0	305,156	305,156	0	0	0
2031397	NASHVILLE	TN		04/18/2018		665,694	0	(534)	0	0	(534)	0	55,287	54,752	0	0	0
8002292	SANTA MONICA	CA		09/01/2016		8,689,243	0	0	0	0	0	0	223,126	223,126	0	0	0
2027517	WASHINGTON	DC		04/18/2018		738,801	0	(74)	0	0	(74)	0	18,207	18,133	0	0	0
8002295	DURHAM	NC		12/12/2017		62,387,924	0	0	0	0	0	0	1,624,878	1,624,878	0	0	0
2025875	MOORESTOWN	NJ		04/18/2018		483,157	0	(160)	0	0	(160)	0	12,470	12,309	0	0	0
8002298	HOUSTON	TX		08/20/2014		54,486,853	0	0	0	0	0	0	1,294,774	1,294,774	0	0	0
2011481	SAMMAMISH	WA		12/23/2022		0	0	157	0	0	157	0	921	1,078	0	0	0
8002299	VIRGINIA BEACH	VA		02/16/2017		7,939,304	0	0	0	0	0	0	211,873	211,873	0	0	0
2027234	HAMPTON FALLS	NH		11/21/2019		353,291	0	(347)	0	0	(347)	0	28,951	28,604	0	0	0
8002301	AUSTIN	TX		12/12/2017		7,995,862	0	0	0	0	0	0	290,418	290,418	0	0	0
2024268	HERNDON	VA		04/18/2018		570,480	0	(187)	0	0	(187)	0	16,778	16,591	0	0	0
8002304	HOUSTON	TX		09/23/2014		20,287,934	0	0	0	0	0	0	1,178,483	1,178,483	0	0	0
2015352	ATLANTA	GA		04/18/2018		412,592	0	(113)	0	0	(113)	0	10,514	10,400	0	0	0
8002307	LOUISVILLE	CO		09/04/2014		33,489,011	0	0	0	0	0	0	756,589	756,589	0	0	0
2024479	TOPANGA	CA		04/18/2018		807,649	0	(182)	0	0	(182)	0	22,690	22,508	0	0	0
8002325	PORTLAND	OR		10/27/2014		30,331,327	0	0	0	0	0	0	786,992	786,992	0	0	0
2012228	MARIETTA	GA		04/18/2018		674,176	0	(134)	0	0	(134)	0	17,354	17,220	0	0	0
8002326	WEEHAWKEN	NJ		09/01/2016		21,851,165	0	0	0	0	0	0	333,146	333,146	0	0	0
2006995	DULUTH	GA		04/18/2018		490,400	0	(175)	0	0	(175)	0	25,716	25,541	0	0	0
8002328	THE WOODLANDS	TX		11/10/2014		17,848,005	0	0	0	0	0	0	464,885	464,885	0	0	0
2029321	SAN FRANCISCO	CA		04/18/2018		618,479	0	(112)	0	0	(112)	0	13,402	13,289	0	0	0
8002330	SAN DIEGO	CA		10/30/2014		114,706,519	0	0	0	0	0	0	2,420,274	2,420,274	0	0	0
2010769	LAS VEGAS	NV		12/23/2022		0	0	205	0	0	205	0	914	1,119	0	0	0
8002339	LOS ANGELES	CA		11/25/2014		19,311,935	0	0	0	0	0	0	702,641	702,641	0	0	0
2025456	SAN JOSE	CA		04/18/2018		620,535	0	(229)	0	0	(229)	0	15,354	15,125	0	0	0
8002342	COLUMBUS	OH		02/16/2017		5,787,555	0	0	0	0	0	0	220,331	220,331	0	0	0
2023838	SOUTH SAN FRANCISCO	CA		04/18/2018		498,668	0	(152)	0	0	(152)	0	11,348	11,196	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8002350	CHICAGO	IL		12/12/2017		41,752,394	0	0	0	0	0	0	803,090	803,090	0	0	0
2025726	FORT COLLINS	CO		04/18/2018		447,356	0	7	0	0	7	0	11,806	11,813	0	0	0
8002353	SHAFTER	CA		12/12/2017		20,201,505	0	0	0	0	0	0	556,369	556,369	0	0	0
2029915	ATLANTA	GA		04/18/2018		472,935	0	(19)	0	0	(19)	0	15,265	15,246	0	0	0
8002358	DESTIN	FL		12/12/2017		20,576,078	0	0	0	0	0	0	144,422	144,422	0	0	0
2024421	MOORESVILLE	NC		04/18/2018		449,772	0	(256)	0	0	(256)	0	20,676	20,419	0	0	0
8002360	PHILADELPHIA	PA		12/12/2017		6,391,326	0	0	0	0	0	0	170,642	170,642	0	0	0
2025653	JURUPA VALLEY	CA		04/18/2018		468,702	0	(75)	0	0	(75)	0	11,799	11,724	0	0	0
8002361	MANVILLE	NJ		04/27/2015		16,240,899	0	0	0	0	0	0	436,696	436,696	0	0	0
2030111	NEWNAN	GA		04/18/2018		449,341	0	(85)	0	0	(85)	0	12,820	12,735	0	0	0
8002365	CHICAGO	IL		04/01/2015		20,846,622	0	0	0	0	0	0	491,384	491,384	0	0	0
2025643	FORT MILL	SC		04/18/2018		683,095	0	(215)	0	0	(215)	0	17,196	16,981	0	0	0
8002367	JERSEY CITY	NJ		06/29/2015		36,098,157	0	0	0	0	0	0	780,057	780,057	0	0	0
2026029	BETHANY BEACH	DE		04/18/2018		502,904	0	(240)	0	0	(240)	0	12,660	12,420	0	0	0
8002373	MOUNT PLEASANT	PA		06/15/2015		16,082,887	0	0	0	0	0	0	1,304,109	1,304,109	0	0	0
2024406	SPARKS GLENCOE	MD		04/18/2018		552,335	0	(177)	0	0	(177)	0	24,617	24,440	0	0	0
8002374	PLANO	TX		04/30/2015		24,457,454	0	0	0	0	0	0	747,614	747,614	0	0	0
2024470	ALBUQUERQUE	NM		04/18/2018		537,116	0	(231)	0	0	(231)	0	19,699	19,468	0	0	0
8002376	STATEN ISLAND	NY		10/29/2015		13,190,681	0	0	0	0	0	0	341,872	341,872	0	0	0
2017294	SAN BRUNO	CA		12/23/2022		0	0	95	0	0	95	0	740	835	0	0	0
8002379	EAST MEADOW	NY		12/12/2017		38,568,635	0	0	0	0	0	0	856,270	856,270	0	0	0
2025051	BROOKHAVEN	GA		12/23/2022		0	0	168	0	0	168	0	840	1,007	0	0	0
8002381	VALENCIA	CA		07/01/2015		9,081,904	0	0	0	0	0	0	237,076	237,076	0	0	0
2016670	WEST ROXBURY	MA		05/26/2017		476,642	0	(152)	0	0	(152)	0	12,015	11,863	0	0	0
8002384	CLEVELAND	OH		09/01/2016		22,863,265	0	0	0	0	0	0	788,003	788,003	0	0	0
2016780	CHINO	CA		05/26/2017		546,302	0	(108)	0	0	(108)	0	18,311	18,203	0	0	0
8002388	HAWTHORNE	CA		08/05/2015		35,421,099	0	0	0	0	0	0	917,873	917,873	0	0	0
2020733	SEATTLE	WA		05/26/2017		524,596	0	(183)	0	0	(183)	0	13,096	12,913	0	0	0
8002392	KATY	TX		08/14/2015		33,861,156	0	0	0	0	0	0	665,796	665,796	0	0	0
2028558	SPRINGFIELD	VA		05/26/2017		518,643	0	(75)	0	0	(75)	0	11,439	11,364	0	0	0
8002394	SUMMERVILLE	SC		12/12/2017		24,957,430	0	0	0	0	0	0	448,000	448,000	0	0	0
2025878	CHEVY CHASE	MD		05/26/2017		905,868	0	(220)	0	0	(220)	0	22,770	22,550	0	0	0
8002395	MANCHESTER	CT		08/19/2015		22,033,328	0	0	0	0	0	0	466,218	466,218	0	0	0
2017474	SAN RAMON	CA		05/26/2017		611,452	0	143	0	0	143	0	16,310	16,453	0	0	0
8002397	RALEIGH	NC		08/28/2015		63,698,429	0	0	0	0	0	0	1,223,720	1,223,720	0	0	0
2006047	RENO	NV		05/26/2017		167,116	0	(288)	0	0	(288)	0	50,771	50,482	0	0	0
8002399	CALABASAS	CA		09/01/2016		13,264,373	0	0	0	0	0	0	299,206	299,206	0	0	0
2027425	HAYWARD	CA		05/26/2017		601,767	0	151	0	0	151	0	15,257	15,408	0	0	0
8002400	DRAPER	UT		10/01/2015		13,125,389	0	0	0	0	0	0	307,410	307,410	0	0	0
2003712	GRANBY	CT		12/23/2022		0	0	91	0	0	91	0	349	440	0	0	0
8002401	DRAPER	UT		10/01/2015		15,353,092	0	0	0	0	0	0	359,585	359,585	0	0	0
2010749	MALVERN	PA		05/26/2017		379,796	0	(152)	0	0	(152)	0	10,053	9,901	0	0	0
8002402	HENDERSON	NV		12/12/2017		60,625,128	0	0	0	0	0	0	1,122,212	1,122,212	0	0	0
2016717	RUTHERFORD	NJ		05/26/2017		590,076	0	(87)	0	0	(87)	0	18,766	18,679	0	0	0
8002404	NEW YORK	NY		10/01/2015		109,937,512	0	0	0	0	0	0	153,749	153,749	0	0	0
2024616	MERCER ISLAND	WA		05/26/2017		646,451	0	(309)	0	0	(309)	0	19,639	19,330	0	0	0
8002408	MAYFIELD HEIGHTS	OH		11/02/2015		12,483,644	0	0	0	0	0	0	600,282	600,282	0	0	0
2003754	WOODBURY	MN		12/23/2022		0	0	311	0	0	311	0	2,542	2,853	0	0	0
8002409	MAYFIELD HEIGHTS	OH		11/02/2015		3,239,657	0	0	0	0	0	0	155,798	155,798	0	0	0
2007090	COEUR D ALENE	ID		05/26/2017		682,614	0	(341)	0	0	(341)	0	20,833	20,493	0	0	0
8002411	CONCORD	NC		10/22/2015		2,012,955	0	0	0	0	0	0	36,831	36,831	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2022610	RANCHO CUCAMONGA	CA		05/26/2017		527,825	0	(281)	0	0	(281)	0	12,776	12,495	0	0	0
8002412	HOUSTON	TX		10/22/2015		20,861,536	0	0	0	0	0	0	381,708	381,708	0	0	0
2015823	WINTER GARDEN	FL		05/26/2017		449,207	0	(220)	0	0	(220)	0	11,447	11,226	0	0	0
8002413	MECHANICSBURG	PA		10/22/2015		3,702,618	0	0	0	0	0	0	67,748	67,748	0	0	0
2014775	MCALLEN	TX		05/26/2017		664,263	0	(105)	0	0	(105)	0	17,834	17,729	0	0	0
8002414	PARSIPPANY	NJ		10/22/2015		33,488,255	0	0	0	0	0	0	612,742	612,742	0	0	0
2026501	LAS VEGAS	NV		05/26/2017		403,495	0	102	0	0	102	0	10,281	10,384	0	0	0
8002415	COLUMBUS	OH		10/22/2015		6,295,060	0	0	0	0	0	0	115,182	115,182	0	0	0
2009998	REDMOND	WA		05/26/2017		453,781	0	(284)	0	0	(284)	0	11,882	11,597	0	0	0
8002416	LAS VEGAS	NV		10/22/2015		11,089,553	0	0	0	0	0	0	202,908	202,908	0	0	0
2020977	KIRKLAND	WA		05/26/2017		512,071	0	(213)	0	0	(213)	0	12,781	12,568	0	0	0
8002418	BROOKLYN	NY		10/28/2015		66,985,554	0	0	0	0	0	0	1,131,575	1,131,575	0	0	0
2017563	CANYON LAKE	CA		05/26/2017		408,755	0	(297)	0	0	(297)	0	19,561	19,264	0	0	0
8002420	REDMOND	WA		11/03/2015		35,136,144	0	0	0	0	0	0	874,596	874,596	0	0	0
2026782	NEWTON	MA		05/26/2017		452,658	0	(795)	0	0	(795)	0	79,960	79,164	0	0	0
8002423	NEW YORK	NY		11/06/2015		183,998,365	0	0	0	0	0	0	4,478,649	4,478,649	0	0	0
2027120	TARPON SPRINGS	FL		05/26/2017		453,245	0	(177)	0	0	(177)	0	24,884	24,707	0	0	0
8002424	PATCHOGUE	NY		12/08/2015		13,500,185	0	0	0	0	0	0	317,507	317,507	0	0	0
2018287	FRANKLIN	TN		05/26/2017		479,922	0	(253)	0	0	(253)	0	22,111	21,858	0	0	0
8002425	SMITHFIELD	RI		12/04/2015		50,281,725	0	0	0	0	0	0	855,025	855,025	0	0	0
2007829	EAST HANOVER	NJ		05/26/2017		464,730	0	(214)	0	0	(214)	0	18,991	18,777	0	0	0
8002426	PHILADELPHIA	PA		11/24/2015		24,581,454	0	0	0	0	0	0	684,552	684,552	0	0	0
2007445	WASHINGTON	DC		05/26/2017		814,298	0	0	0	0	0	0	21,675	21,675	0	0	0
8002429	MIDDLETOWN	NY		12/12/2017		46,231,117	0	0	0	0	0	0	1,113,189	1,113,189	0	0	0
2008243	SAN FRANCISCO	CA		05/26/2017		590,366	0	(638)	0	0	(638)	0	62,107	61,468	0	0	0
8002435	CHARLOTTE	NC		01/11/2016		16,559,482	0	0	0	0	0	0	1,052,952	1,052,952	0	0	0
2007167	EDMONDS	WA		05/26/2017		455,881	0	(194)	0	0	(194)	0	20,913	20,719	0	0	0
8002436	NEW YORK	NY		02/12/2016		84,470,253	0	0	0	0	0	0	1,751,020	1,751,020	0	0	0
2027287	WAXHAW	NC		05/26/2017		503,977	0	21	0	0	21	0	10,399	10,419	0	0	0
8002438	WARRENVILLE	IL		01/27/2016		14,502,187	0	0	0	0	0	0	493,724	493,724	0	0	0
2028299	COLLEYVILLE	TX		05/26/2017		628,721	0	606	0	0	606	0	15,981	16,587	0	0	0
8002439	SOUTH PLAINFIELD	NJ		12/12/2017		10,841,875	0	0	0	0	0	0	254,805	254,805	0	0	0
2011497	LARKSPUR	CO		05/26/2017		368,981	0	(354)	0	0	(354)	0	25,031	24,677	0	0	0
8002444	PALO ALTO	CA		02/26/2016		26,040,355	0	0	0	0	0	0	593,439	593,439	0	0	0
2009299	PARKER	CO		05/26/2017		392,778	0	(245)	0	0	(245)	0	10,174	9,930	0	0	0
8002446	BRONX	NY		03/09/2016		16,515,569	0	0	0	0	0	0	395,746	395,746	0	0	0
2017021	LOS ANGELES	CA		05/26/2017		655,583	0	(141)	0	0	(141)	0	17,968	17,827	0	0	0
8002447	LEHI	UT		03/25/2016		42,159,040	0	0	0	0	0	0	2,128,925	2,128,925	0	0	0
2016096	DEERFIELD BEACH	FL		05/26/2017		415,801	0	(195)	0	0	(195)	0	10,595	10,400	0	0	0
8002451	BETHLEHEM	PA		05/16/2016		28,708,308	0	0	0	0	0	0	674,704	674,704	0	0	0
2010266	MEAD	CO		05/26/2017		410,233	0	(122)	0	0	(122)	0	11,574	11,452	0	0	0
8002459	LITTLETON	CO		12/12/2017		28,977,608	0	0	0	0	0	0	516,852	516,852	0	0	0
2021836	NAPA	CA		05/26/2017		613,182	0	0	0	0	0	0	17,341	17,341	0	0	0
8002461	SAN DIEGO	CA		09/19/2016		34,079,632	0	0	0	0	0	0	819,459	819,459	0	0	0
2026125	PORTLAND	OR		05/26/2017		641,060	0	(806)	0	0	(806)	0	63,905	63,099	0	0	0
8002465	LEXINGTON	KY		12/12/2017		41,537,129	0	0	0	0	0	0	910,276	910,276	0	0	0
2003370	WARRENTON	VA		05/26/2017		569,573	0	(709)	0	0	(709)	0	14,434	13,725	0	0	0
8002466	HARTFORD	CT		02/16/2017		5,613,185	0	0	0	0	0	0	121,467	121,467	0	0	0
2022317	SEATTLE	WA		05/26/2017		632,038	0	(302)	0	0	(302)	0	17,397	17,095	0	0	0
8002469	SHREWSBURY	NJ		09/01/2016		27,176,724	0	0	0	0	0	0	614,220	614,220	0	0	0
2015576	FORT COLLINS	CO		05/26/2017		76,013	0	(57)	0	0	(57)	0	17,748	17,691	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
8002471	BOSTON	MA		08/24/2016		153,283,281	0	0	0	0	0	0	2,828,474	2,828,474	0	0	0
2007359	ARLINGTON	VA		05/26/2017		412,948	0	(211)	0	0	(211)	0	11,170	10,959	0	0	0
8002472	CHICAGO	IL		07/28/2016		10,045,641	0	0	0	0	0	0	332,897	332,897	0	0	0
2022693	PORTLAND	OR		05/26/2017		405,721	0	(219)	0	0	(219)	0	9,968	9,749	0	0	0
8002473	SAN FRANCISCO	CA		08/25/2016		83,412,606	0	0	0	0	0	0	1,848,481	1,848,481	0	0	0
2022947	ASHBURN	VA		05/26/2017		519,230	0	(300)	0	0	(300)	0	19,654	19,354	0	0	0
8002475	LOS ANGELES	CA		02/16/2017		3,532,349	0	0	0	0	0	0	69,485	69,485	0	0	0
2021026	SOUTH PASADENA	FL		05/26/2017		586,465	0	(195)	0	0	(195)	0	14,683	14,488	0	0	0
8002476	LOS ANGELES	CA		09/29/2016		29,852,275	0	0	0	0	0	0	522,870	522,870	0	0	0
2029012	PROVO	UT		05/26/2017		698,627	0	(56)	0	0	(56)	0	16,640	16,584	0	0	0
8002477	DENVER	CO		10/05/2016		18,982,999	0	0	0	0	0	0	463,595	463,595	0	0	0
2019922	CHICAGO	IL		05/26/2017		493,216	0	(110)	0	0	(110)	0	12,667	12,557	0	0	0
8002485	GROVE CITY	OH		12/12/2017		63,257,707	0	0	0	0	0	0	1,495,479	1,495,479	0	0	0
2019002	ALEXANDRIA	VA		05/26/2017		673,811	0	(92)	0	0	(92)	0	17,111	17,019	0	0	0
8002486	MIDLOTHIAN	VA		09/15/2016		30,469,784	0	0	0	0	0	0	726,580	726,580	0	0	0
2027929	RYDAL	PA		05/26/2017		644,090	0	(131)	0	0	(131)	0	14,111	13,980	0	0	0
8002488	NEW YORK	NY		09/21/2016		48,511,092	0	0	0	0	0	0	354,140	354,140	0	0	0
2008590	PHOENIX	AZ		05/26/2017		573,553	0	(243)	0	0	(243)	0	15,451	15,208	0	0	0
8002489	ALEXANDRIA	VA		09/27/2016		30,961,850	0	0	0	0	0	0	986,811	986,811	0	0	0
2007425	ELK GROVE	CA		05/26/2017		439,250	0	(275)	0	0	(275)	0	14,809	14,534	0	0	0
8002490	DENVILLE	NJ		12/12/2017		0	0	0	0	0	0	0	444,735	444,735	0	0	0
2024404	ISSAQUAH	WA		05/26/2017		473,718	0	(297)	0	0	(297)	0	25,247	24,950	0	0	0
8002494	JERSEY CITY	NJ		11/21/2016		37,671,152	0	0	0	0	0	0	922,301	922,301	0	0	0
2009474	SOUTH KINGSTOWN	RI		05/26/2017		391,543	0	(254)	0	0	(254)	0	12,714	12,460	0	0	0
8002497	SANTA BARBARA	CA		11/23/2016		93,970,960	0	0	0	0	0	0	1,607,920	1,607,920	0	0	0
2007027	FORT WORTH	TX		05/26/2017		418,829	0	(317)	0	0	(317)	0	17,142	16,825	0	0	0
8002498	EASTON	PA		12/05/2016		15,643,808	0	0	0	0	0	0	326,945	326,945	0	0	0
2008526	LIVERMORE	CA		05/26/2017		677,252	0	(243)	0	0	(243)	0	16,233	15,990	0	0	0
8002499	ANN ARBOR	MI		11/15/2016		16,994,817	0	0	0	0	0	0	463,681	463,681	0	0	0
2021371	TRACY	CA		05/26/2017		611,347	0	(215)	0	0	(215)	0	13,572	13,357	0	0	0
8002500	TAMPA	FL		12/08/2016		21,020,854	0	0	0	0	0	0	448,369	448,369	0	0	0
2008251	MERIDIAN	ID		05/26/2017		417,227	0	(224)	0	0	(224)	0	11,106	10,882	0	0	0
8002501	VIRGINIA BEACH	VA		12/08/2016		11,789,942	0	0	0	0	0	0	278,975	278,975	0	0	0
2010940	LONG BEACH	CA		05/26/2017		546,186	0	(186)	0	0	(186)	0	16,338	16,152	0	0	0
8002502	BEAR	DE		12/12/2016		19,793,613	0	0	0	0	0	0	553,461	553,461	0	0	0
2013395	WEST CHESTER	PA		05/26/2017		388,411	0	(132)	0	0	(132)	0	9,893	9,761	0	0	0
8002503	FORT WORTH	TX		12/21/2016		38,672,639	0	0	0	0	0	0	883,925	883,925	0	0	0
2024662	LITTLETON	CO		05/26/2017		711,861	0	(344)	0	0	(344)	0	20,180	19,836	0	0	0
8002504	WHITTIER	CA		12/12/2017		24,497,643	0	0	0	0	0	0	573,097	573,097	0	0	0
2005629	HOUSTON	TX		05/26/2017		494,260	0	(420)	0	0	(420)	0	19,410	18,990	0	0	0
8002505	BREA	CA		02/14/2017		84,962,970	0	0	0	0	0	0	1,134,086	1,134,086	0	0	0
2023949	MIAMI	FL		05/26/2017		668,102	0	(1,131)	0	0	(1,131)	0	104,727	103,596	0	0	0
8002511	WESTFORD	MA		12/15/2016		11,290,014	0	0	0	0	0	0	240,075	240,075	0	0	0
2026140	LAKEWOOD	CO		05/26/2017		533,967	0	(589)	0	0	(589)	0	38,706	38,116	0	0	0
8002512	BETHLEHEM	PA		02/15/2017		41,112,870	0	0	0	0	0	0	719,952	719,952	0	0	0
2011478	LIVERMORE	CA		05/26/2017		508,894	0	(224)	0	0	(224)	0	14,616	14,392	0	0	0
8002513	BETHLEHEM	PA		02/15/2017		36,911,900	0	0	0	0	0	0	647,219	647,219	0	0	0
2008466	SAN DIEGO	CA		05/26/2017		577,034	0	(272)	0	0	(272)	0	17,962	17,690	0	0	0
8002515	BEAVERTON	OR		12/12/2017		65,904,591	0	0	0	0	0	0	777,204	777,204	0	0	0
2014298	ANDOVER	MA		05/26/2017		487,263	0	(182)	0	0	(182)	0	12,761	12,578	0	0	0
8002518	LAS VEGAS	NV		02/15/2017		17,416,819	0	0	0	0	0	0	373,531	373,531	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2011506	PLANO	TX		05/26/2017		388,227	0	(179)	0	0	(179)	0	12,210	12,030	0	0	0
8002520	ATLANTA	GA		03/06/2017		48,613,005	0	0	0	0	0	0	689,790	689,790	0	0	0
2005304	CONROE	TX		05/26/2017		378,708	0	(124)	0	0	(124)	0	10,215	10,091	0	0	0
8002523	SCOTTSDALE	AZ		03/29/2017		39,939,029	0	0	0	0	0	0	437,589	437,589	0	0	0
2011300	PARKER	CO		05/26/2017		424,585	0	(188)	0	0	(188)	0	12,538	12,350	0	0	0
8002526	CHARLESTON	SC		12/12/2017		38,278,770	0	0	0	0	0	0	814,364	814,364	0	0	0
2012319	FAIR OAKS RANCH	TX		05/26/2017		513,078	0	(189)	0	0	(189)	0	12,858	12,669	0	0	0
8002529	NORTH BERGEN	NJ		03/29/2017		49,942,768	0	0	0	0	0	0	564,920	564,920	0	0	0
2020387	CANTON	MI		05/26/2017		520,338	0	158	0	0	158	0	13,156	13,314	0	0	0
8002530	WILKES-BARRE	PA		04/05/2017		22,816,413	0	0	0	0	0	0	535,908	535,908	0	0	0
2008425	LOS ANGELES	CA		05/26/2017		575,349	0	(312)	0	0	(312)	0	19,551	19,239	0	0	0
8002535	ALLENTOWN	PA		05/24/2017		30,346,551	0	0	0	0	0	0	598,164	598,164	0	0	0
2024378	OAKLAND	CA		05/26/2017		764,458	0	(150)	0	0	(150)	0	18,717	18,567	0	0	0
8002542	NEWBURGH	NY		06/29/2017		17,732,904	0	0	0	0	0	0	437,033	437,033	0	0	0
2009917	UNIVERSITY CITY	MO		05/26/2017		386,632	0	(171)	0	0	(171)	0	12,332	12,162	0	0	0
8002548	MIRAMAR	FL		06/13/2017		3,146,867	0	0	0	0	0	0	22,997	22,997	0	0	0
2008332	SAN FRANCISCO	CA		05/26/2017		632,959	0	(228)	0	0	(228)	0	16,222	15,994	0	0	0
8002549	MIRAMAR	FL		06/13/2017		5,907,844	0	0	0	0	0	0	42,544	42,544	0	0	0
2009755	WASHINGTON	DC		05/26/2017		467,896	0	(396)	0	0	(396)	0	15,749	15,352	0	0	0
8002550	MIRAMAR	FL		06/13/2017		11,602,792	0	0	0	0	0	0	83,554	83,554	0	0	0
2022981	ORLANDO	FL		05/26/2017		476,646	0	(271)	0	0	(271)	0	18,339	18,067	0	0	0
8002551	FORT LAUDERDALE	FL		06/13/2017		4,843,367	0	0	0	0	0	0	34,878	34,878	0	0	0
2015888	VILLAGE OF LAKEWOOD	IL		05/26/2017		847,161	0	(110)	0	0	(110)	0	22,004	21,894	0	0	0
8002552	MIAMI GARDENS	FL		06/13/2017		2,820,862	0	0	0	0	0	0	20,314	20,314	0	0	0
2005767	FAIRFAX	VA		05/26/2017		493,801	0	(468)	0	0	(468)	0	12,463	11,995	0	0	0
8002553	MIAMI	FL		06/13/2017		2,980,534	0	0	0	0	0	0	21,463	21,463	0	0	0
2021290	ISSAQUAH	WA		05/26/2017		504,518	0	(155)	0	0	(155)	0	13,246	13,091	0	0	0
8002554	MIAMI	FL		06/13/2017		9,739,959	0	0	0	0	0	0	70,139	70,139	0	0	0
2005841	SUGAR LAND	TX		05/26/2017		448,865	0	(88)	0	0	(88)	0	11,106	11,018	0	0	0
8002555	DORAL	FL		06/13/2017		5,375,606	0	0	0	0	0	0	38,711	38,711	0	0	0
2027227	SAMMAMISH	WA		05/26/2017		632,537	0	3	0	0	3	0	16,191	16,195	0	0	0
8002556	MIAMI GARDENS	FL		06/13/2017		1,224,148	0	0	0	0	0	0	8,815	8,815	0	0	0
2015048	LAKE TAPPS	WA		05/26/2017		528,582	0	(228)	0	0	(228)	0	11,143	10,915	0	0	0
8002557	MIAMI	FL		06/13/2017		7,185,216	0	0	0	0	0	0	51,742	51,742	0	0	0
2006706	SEATTLE	WA		05/26/2017		466,966	0	(286)	0	0	(286)	0	12,300	12,013	0	0	0
8002558	MIAMI	FL		06/13/2017		6,759,425	0	0	0	0	0	0	48,676	48,676	0	0	0
2006846	MIAMI	FL		05/26/2017		380,695	0	(188)	0	0	(188)	0	10,097	9,909	0	0	0
8002559	MIAMI LAKES	FL		06/13/2017		7,131,992	0	0	0	0	0	0	51,359	51,359	0	0	0
2026552	MYRTLE BEACH	SC		05/26/2017		775,762	0	(206)	0	0	(206)	0	18,767	18,561	0	0	0
8002560	MIAMI LAKES	FL		06/13/2017		8,994,826	0	0	0	0	0	0	64,774	64,774	0	0	0
2027195	SEATTLE	WA		05/26/2017		586,535	0	(110)	0	0	(110)	0	14,116	14,005	0	0	0
8002561	DENVER	CO		06/26/2017		40,907,959	0	0	0	0	0	0	778,945	778,945	0	0	0
2011571	JERSEY CITY	NJ		05/26/2017		404,232	0	(165)	0	0	(165)	0	10,527	10,362	0	0	0
8002565	WASHINGTON	DC		12/12/2017		63,723,742	0	0	0	0	0	0	1,005,458	1,005,458	0	0	0
2008274	GRANITE BAY	CA		05/26/2017		454,671	0	(265)	0	0	(265)	0	11,091	10,826	0	0	0
8002570	BURLINGTON	MA		09/07/2017		104,607,127	0	0	0	0	0	0	2,540,860	2,540,860	0	0	0
2018277	CHICAGO	IL		05/26/2017		556,350	0	(202)	0	0	(202)	0	14,066	13,864	0	0	0
8002593	NEW YORK	NY		11/15/2017		48,179,867	0	0	0	0	0	0	622,739	622,739	0	0	0
2008982	NEWTON	MA		05/26/2017		757,146	0	(448)	0	0	(448)	0	19,722	19,274	0	0	0
8002594	NEW YORK	NY		09/13/2018		14,524,862	0	0	0	0	0	0	163,932	163,932	0	0	0
2022813	WOODINVILLE	WA		05/26/2017		521,728	0	(97)	0	0	(97)	0	13,336	13,239	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8002595	NEW YORK	NY		08/27/2021		22,427,853	0	0	0	0	0	0	295,160	295,160	0	0	0
2017053	BAINBRIDGE ISLAND	WA		05/26/2017		662,869	0	(401)	0	0	(401)	0	27,220	26,819	0	0	0
8002599	LYNNFIELD	MA		12/15/2017		101,312,758	0	0	0	0	0	0	2,213,098	2,213,098	0	0	0
2004069	ELLICOTT CITY	MD		05/26/2017		698,427	0	(222)	0	0	(222)	0	18,731	18,509	0	0	0
8002600	LYNNFIELD	MA		12/15/2017		12,664,017	0	0	0	0	0	0	278,057	278,057	0	0	0
2005908	DANVILLE	CA		05/26/2017		708,001	0	(379)	0	0	(379)	0	19,247	18,867	0	0	0
8002614	CHICAGO	IL		01/26/2018		56,112,679	0	0	0	0	0	0	1,053,286	1,053,286	0	0	0
2005418	NORTHVILLE	MI		05/26/2017		600,745	0	0	0	0	0	0	15,928	15,928	0	0	0
8002616	FORT LAUDERDALE	FL		02/22/2018		34,416,112	0	0	0	0	0	0	452,729	452,729	0	0	0
2024779	ENCINITAS	CA		05/26/2017		541,972	0	(253)	0	0	(253)	0	47,088	46,836	0	0	0
8002618	EVESHAM	NJ		06/14/2018		44,622,845	0	0	0	0	0	0	924,256	924,256	0	0	0
2018750	LUTZ	FL		05/26/2017		547,259	0	(158)	0	0	(158)	0	13,806	13,649	0	0	0
8002623	HADDON TOWNSHIP	NJ		04/27/2018		51,058,071	0	0	0	0	0	0	1,051,667	1,051,667	0	0	0
2023120	SCOTTSDALE	AZ		05/26/2017		906,369	0	(277)	0	0	(277)	0	22,659	22,382	0	0	0
8002626	NEW YORK	NY		05/30/2018		175,560,129	0	0	0	0	0	0	9,870,734	9,870,734	0	0	0
2027107	ALEXANDRIA	VA		05/26/2017		591,920	0	(189)	0	0	(189)	0	19,190	19,001	0	0	0
8002630	DORAL	FL		07/16/2018		18,953,345	0	0	0	0	0	0	102,930	102,930	0	0	0
2009660	LUCAS	TX		05/26/2017		520,520	0	(371)	0	0	(371)	0	14,364	13,993	0	0	0
8002631	MIAMI	FL		07/16/2018		18,743,580	0	0	0	0	0	0	101,454	101,454	0	0	0
2023294	TULSA	OK		05/26/2017		464,833	0	(204)	0	0	(204)	0	11,363	11,159	0	0	0
8002632	MIAMI	FL		07/16/2018		10,589,850	0	0	0	0	0	0	57,320	57,320	0	0	0
2010595	PORTLAND	OR		05/26/2017		589,168	0	(163)	0	0	(163)	0	15,595	15,432	0	0	0
8002633	MIAMI	FL		07/16/2018		9,132,420	0	0	0	0	0	0	49,432	49,432	0	0	0
2020043	MAIDENS	VA		05/26/2017		514,417	0	(286)	0	0	(286)	0	13,369	13,082	0	0	0
8002634	MIAMI	FL		07/16/2018		6,808,410	0	0	0	0	0	0	36,852	36,852	0	0	0
2007818	GREAT FALLS	VA		05/26/2017		644,710	0	(265)	0	0	(265)	0	17,344	17,079	0	0	0
8002635	MIAMI	FL		07/16/2018		6,690,240	0	0	0	0	0	0	36,213	36,213	0	0	0
2024178	WHEATON	IL		05/26/2017		731,358	0	(279)	0	0	(279)	0	22,285	22,005	0	0	0
8002636	MIAMI	FL		07/16/2018		5,981,220	0	0	0	0	0	0	32,375	32,375	0	0	0
2006050	WASHINGTON	DC		05/26/2017		518,606	0	(590)	0	0	(590)	0	20,168	19,578	0	0	0
8002637	MIAMI LAKES	FL		06/21/2018		74,740,811	0	0	0	0	0	0	1,656,512	1,656,512	0	0	0
2026243	MIDDLETOWN	DE		05/26/2017		406,308	0	(1,010)	0	0	(1,010)	0	112,883	111,874	0	0	0
8002640	NORTH BERGEN	NJ		07/12/2018		29,165,349	0	0	0	0	0	0	587,579	587,579	0	0	0
2011466	ALISO VIEJO	CA		05/26/2017		547,920	0	(202)	0	0	(202)	0	14,503	14,301	0	0	0
8002643	HYATTSVILLE	MD		07/12/2018		40,690,282	0	0	0	0	0	0	830,383	830,383	0	0	0
2013191	WASHINGTON	DC		05/26/2017		486,835	0	(543)	0	0	(543)	0	14,059	13,516	0	0	0
8002656	ORLANDO	FL		10/12/2018		34,594,384	0	0	0	0	0	0	832,184	832,184	0	0	0
2019234	COLTS NECK	NJ		05/26/2017		609,310	0	(87)	0	0	(87)	0	15,979	15,892	0	0	0
8002660	BOSTON	MA		09/05/2018		120,716,160	0	0	0	0	0	0	1,872,795	1,872,795	0	0	0
2021155	PALM DESERT	CA		05/26/2017		402,610	0	(143)	0	0	(143)	0	10,051	9,907	0	0	0
8002661	BOSTON	MA		09/05/2018		71,354,320	0	0	0	0	0	0	2,829,974	2,829,974	0	0	0
2009679	ARVADA	CO		05/26/2017		503,718	0	(577)	0	0	(577)	0	24,201	23,624	0	0	0
8002662	BOSTON	MA		12/26/2018		12,845,821	0	0	0	0	0	0	192,662	192,662	0	0	0
2013261	PARKLAND	FL		05/26/2017		613,328	0	(493)	0	0	(493)	0	34,157	33,665	0	0	0
8002669	LOS ANGELES	CA		12/07/2018		146,696,410	0	0	0	0	0	0	3,358,670	3,358,670	0	0	0
2014435	APTOS	CA		05/26/2017		612,660	0	(300)	0	0	(300)	0	15,205	14,906	0	0	0
8002670	HOUSTON	TX		12/20/2018		151,656,175	0	0	0	0	0	0	2,984,014	2,984,014	0	0	0
2023322	ALBUQUERQUE	NM		05/26/2017		637,405	0	(3)	0	0	(3)	0	16,488	16,485	0	0	0
8002680	QUEENS	NY		03/13/2019		50,935,341	0	0	0	0	0	0	553,192	553,192	0	0	0
2011858	BEL AIR	MD		05/26/2017		315,666	0	(317)	0	0	(317)	0	15,754	15,437	0	0	0
8002687	COLLEGE STATION	TX		04/15/2019		18,844,209	0	0	0	0	0	0	475,280	475,280	0	0	0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2024747	MIAMI	FL		05/26/2017		513,711	0	0	0	0	0	0	30,761	30,761	0	0	0
8002691	CONROE	TX		06/19/2019		38,979,160	0	0	0	0	0	0	295,542	295,542	0	0	0
2018600	PORTLAND	OR		05/26/2017		512,701	0	(257)	0	0	(257)	0	12,572	12,315	0	0	0
8002712	DURHAM	NC		10/22/2019		4,758,227	0	0	0	0	0	0	122,075	122,075	0	0	0
2027276	WASHINGTON	DC		05/26/2017		463,239	0	(171)	0	0	(171)	0	11,669	11,499	0	0	0
8002726	NEW YORK	NY		12/05/2019		76,138,884	0	0	0	0	0	0	5,282,439	5,282,439	0	0	0
2026959	MECHANICSBURG	PA		05/26/2017		419,291	0	(10)	0	0	(10)	0	14,622	14,612	0	0	0
8002731	KEARNY	NJ		12/20/2019		37,777,969	0	0	0	0	0	0	621,579	621,579	0	0	0
2017942	LOS ANGELES	CA		05/26/2017		567,618	0	(493)	0	0	(493)	0	13,481	12,988	0	0	0
8002732	KEARNY	NJ		12/20/2019		0	0	0	0	0	0	0	118,819	118,819	0	0	0
2012675	WASHINGTON	DC		05/26/2017		606,553	0	(336)	0	0	(336)	0	15,300	14,964	0	0	0
8002733	COSTA MESA	CA		12/19/2019		31,973,652	0	0	0	0	0	0	660,906	660,906	0	0	0
2025234	SAINT JOHNS	FL		05/26/2017		405,676	0	5	0	0	5	0	10,441	10,446	0	0	0
8002735	WOODFIN	NC		01/24/2020		34,275,377	0	0	0	0	0	0	389,420	389,420	0	0	0
2029665	RANCHO CUCAMONGA	CA		05/26/2017		665,364	0	(178)	0	0	(178)	0	15,027	14,848	0	0	0
8002741	CLEVELAND	OH		12/13/2019		14,650,344	0	0	0	0	0	0	474,452	474,452	0	0	0
2016736	LOS ALTOS	CA		05/26/2017		449,864	0	(232)	0	0	(232)	0	13,263	13,031	0	0	0
8002746	LOS ANGELES	CA		02/19/2020		64,541,011	0	0	0	0	0	0	1,405,807	1,405,807	0	0	0
2008791	LAUREL	MD		05/26/2017		514,233	0	(317)	0	0	(317)	0	13,179	12,863	0	0	0
8002810	CHICAGO	IL		03/23/2021		28,395,693	0	0	0	0	0	0	614,191	614,191	0	0	0
2026885	ALDIE	VA		05/26/2017		487,330	0	(140)	0	0	(140)	0	12,483	12,343	0	0	0
8002829	FONTANA	CA		06/16/2021		44,839,620	0	0	0	0	0	0	858,855	858,855	0	0	0
2009839	DENVER	NC		05/26/2017		660,631	0	(244)	0	0	(244)	0	17,298	17,054	0	0	0
8002839	SUGAR LAND	TX		08/20/2021		28,698,366	0	0	0	0	0	0	1,008,383	1,008,383	0	0	0
2027578	RALEIGH	NC		05/26/2017		483,456	0	(35)	0	0	(35)	0	11,306	11,272	0	0	0
8002851	LEXINGTON	MA		10/25/2021		56,539,336	0	0	0	0	0	0	1,471,501	1,471,501	0	0	0
2027581	CHANDLER	AZ		05/26/2017		512,287	0	12	0	0	12	0	12,329	12,341	0	0	0
8002857	MARKHAM	IL		12/06/2021		32,950,500	0	0	0	0	0	0	1,149,297	1,149,297	0	0	0
2010252	ALEXANDRIA	VA		05/26/2017		632,917	0	(3,804)	0	0	(3,804)	0	174,616	170,812	0	0	0
8002894	GREENVILLE	DE		03/04/2022		0	0	0	0	0	0	0	369,173	369,173	0	0	0
2007221	CUPERTINO	CA		05/26/2017		384,273	0	(2,995)	0	0	(2,995)	0	180,563	177,569	0	0	0
8002917	NEW YORK	NY		04/22/2022		0	0	0	0	0	0	0	3,145,494	3,145,494	0	0	0
2010451	CROWNSVILLE	MD		05/26/2017		475,619	0	(231)	0	0	(231)	0	12,941	12,710	0	0	0
8002925	JURUPA VALLEY	CA		05/11/2022		0	0	0	0	0	0	0	2,513,700	2,513,700	0	0	0
2007817	WEST ORANGE	NJ		05/26/2017		594,218	0	(207)	0	0	(207)	0	15,392	15,185	0	0	0
8002950	YORK	PA		09/29/2022		0	0	0	0	0	0	0	179,831	179,831	0	0	0
2024692	GREAT FALLS	VA		05/26/2017		886,692	0	(360)	0	0	(360)	0	23,909	23,549	0	0	0
8002955	EVESHAM	NJ		09/23/2022		0	0	0	0	0	0	0	15,976	15,976	0	0	0
2012589	ALEXANDRIA	VA		05/26/2017		424,824	0	(119)	0	0	(119)	0	32,800	32,682	0	0	0
2018448	GAMBRILLS	MD		05/26/2017		619,904	0	(241)	0	0	(241)	0	15,459	15,218	0	0	0
2027178	TUCSON	AZ		05/26/2017		705,893	0	(260)	0	0	(260)	0	16,693	16,433	0	0	0
2026599	OCEAN CITY	NJ		05/26/2017		514,245	0	(79)	0	0	(79)	0	11,586	11,507	0	0	0
2026894	LONG BEACH	CA		05/26/2017		473,842	0	(75)	0	0	(75)	0	12,074	11,999	0	0	0
2009857	EL CAJON	CA		05/26/2017		419,360	0	(275)	0	0	(275)	0	10,876	10,602	0	0	0
2008312	NEW BRAUNFELS	TX		05/26/2017		711,113	0	(217)	0	0	(217)	0	18,825	18,607	0	0	0
2016860	PLEASANTON	CA		05/26/2017		428,189	0	(291)	0	0	(291)	0	25,301	25,010	0	0	0
2012627	CHARLESTON	SC		05/26/2017		581,123	0	(107)	0	0	(107)	0	15,553	15,445	0	0	0
2007322	MCCORDSVILLE	IN		05/26/2017		433,965	0	(276)	0	0	(276)	0	11,551	11,276	0	0	0
2017765	SAN FRANCISCO	CA		05/26/2017		678,853	0	(251)	0	0	(251)	0	16,828	16,577	0	0	0
2009899	SAN DIEGO	CA		05/26/2017		429,026	0	(267)	0	0	(267)	0	11,113	10,847	0	0	0
2011013	TAMPA	FL		05/26/2017		526,635	0	(223)	0	0	(223)	0	14,015	13,792	0	0	0

SCHEDULE B - PART 3

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

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2011530	MILLSTONE	NJ		05/26/2017		378,190	0	(138)	0	0	(138)	0	10,010	9,872	0	0	0
2029520	TALLAHASSEE	FL		05/26/2017		440,245	0	(27)	0	0	(27)	0	10,159	10,131	0	0	0
2012920	POWAY	CA		05/26/2017		499,800	0	(461)	0	0	(461)	0	22,914	22,453	0	0	0
2007225	VISTA	CA		05/26/2017		645,699	0	(402)	0	0	(402)	0	16,819	16,417	0	0	0
2019564	AUSTIN	TX		05/26/2017		477,198	0	(168)	0	0	(168)	0	12,613	12,446	0	0	0
2022293	CHICAGO	IL		05/26/2017		459,439	0	(34)	0	0	(34)	0	11,825	11,791	0	0	0
2009387	SOUTHLAKE	TX		05/26/2017		373,975	0	(160)	0	0	(160)	0	10,845	10,685	0	0	0
2022971	WASHINGTON CROSSING	PA		05/26/2017		560,036	0	(170)	0	0	(170)	0	14,786	14,617	0	0	0
2023063	FORT MILL	SC		05/26/2017		391,627	0	(220)	0	0	(220)	0	19,532	19,311	0	0	0
2023779	SAN ANTONIO	TX		05/26/2017		476,937	0	(40)	0	0	(40)	0	13,872	13,832	0	0	0
2010447	MILLERSVILLE	MD		05/26/2017		677,162	0	(287)	0	0	(287)	0	17,731	17,444	0	0	0
2019437	INDIO	CA		05/26/2017		573,471	0	(13)	0	0	(13)	0	18,893	18,880	0	0	0
2010246	RANCHO SANTA MARGARIT	CA		05/26/2017		438,142	0	(216)	0	0	(216)	0	13,764	13,548	0	0	0
2027997	WAXHAW	NC		05/26/2017		390,908	0	30	0	0	30	0	9,083	9,113	0	0	0
2016099	YARDLEY	PA		05/26/2017		417,967	0	(190)	0	0	(190)	0	11,760	11,570	0	0	0
2009260	WOODLAND HILLS	CA		05/26/2017		835,182	0	0	0	0	0	0	10,039	10,039	0	0	0
2025920	PORTLAND	OR		05/26/2017		575,645	0	(165)	0	0	(165)	0	14,491	14,326	0	0	0
2007836	OCOEE	FL		05/26/2017		460,948	0	(137)	0	0	(137)	0	12,549	12,412	0	0	0
2013387	POINT PLEASANT BEACH	NJ		05/26/2017		482,595	0	(3)	0	0	(3)	0	12,499	12,496	0	0	0
2020572	LAKE FOREST	IL		05/26/2017		613,419	0	(304)	0	0	(304)	0	18,618	18,313	0	0	0
2026370	TOMBALL	TX		05/26/2017		581,412	0	(109)	0	0	(109)	0	14,587	14,478	0	0	0
2010405	PORTLAND	OR		05/26/2017		490,542	0	(300)	0	0	(300)	0	13,151	12,851	0	0	0
2009591	OKLAHOMA CITY	OK		05/26/2017		491,965	0	(201)	0	0	(201)	0	13,413	13,212	0	0	0
2013328	ARLINGTON	VA		05/26/2017		607,564	0	(142)	0	0	(142)	0	15,910	15,768	0	0	0
2018829	DUBLIN	CA		05/26/2017		725,499	0	(46)	0	0	(46)	0	15,309	15,263	0	0	0
2019562	SOUTH PASADENA	CA		05/26/2017		858,644	0	(23)	0	0	(23)	0	21,915	21,893	0	0	0
2016682	WESTMINSTER	CO		05/26/2017		428,638	0	(12)	0	0	(12)	0	11,171	11,160	0	0	0
2016541	PUYALLUP	WA		05/26/2017		517,950	0	(211)	0	0	(211)	0	11,881	11,670	0	0	0
2023247	POWAY	CA		05/26/2017		907,262	0	(276)	0	0	(276)	0	21,888	21,612	0	0	0
2021375	NAPLES	FL		05/26/2017		737,238	0	(356)	0	0	(356)	0	18,287	17,930	0	0	0
2019461	NASHVILLE	TN		05/26/2017		428,621	0	(99)	0	0	(99)	0	11,032	10,933	0	0	0
2020871	BROOMFIELD	CO		05/26/2017		444,724	0	(125)	0	0	(125)	0	11,044	10,918	0	0	0
2017674	SAN ANTONIO	TX		05/26/2017		591,131	0	(224)	0	0	(224)	0	14,408	14,185	0	0	0
2022833	MAMMOTH LAKES	CA		05/26/2017		568,425	0	(214)	0	0	(214)	0	14,190	13,977	0	0	0
2018013	ESCONDIDO	CA		05/26/2017		833,182	0	(331)	0	0	(331)	0	20,197	19,865	0	0	0
2014769	MENLO PARK	CA		05/26/2017		462,423	0	(116)	0	0	(116)	0	11,980	11,864	0	0	0
2027087	DENVER	CO		05/26/2017		488,761	0	(207)	0	0	(207)	0	11,562	11,355	0	0	0
2012844	WASHINGTON	DC		05/26/2017		599,423	0	0	0	0	0	0	24,162	24,162	0	0	0
2009405	REDMOND	WA		05/26/2017		602,987	0	(418)	0	0	(418)	0	30,589	30,171	0	0	0
2016644	SAN FRANCISCO	CA		05/26/2017		511,489	0	(831)	0	0	(831)	0	68,245	67,413	0	0	0
2008442	SNOQUALMIE	WA		05/26/2017		632,892	0	92	0	0	92	0	18,700	18,792	0	0	0
2009639	LIVERMORE	CA		05/26/2017		507,351	0	(362)	0	0	(362)	0	17,038	16,676	0	0	0
2008479	ALISO VIEJO	CA		05/26/2017		614,981	0	(302)	0	0	(302)	0	16,465	16,163	0	0	0
2007664	UPPER MARLBORO	MD		05/26/2017		481,787	0	(292)	0	0	(292)	0	14,324	14,031	0	0	0
2028245	CARY	NC		05/26/2017		687,192	0	(84)	0	0	(84)	0	15,198	15,114	0	0	0
2022458	PORTLAND	OR		05/26/2017		533,528	0	0	0	0	0	0	12,514	12,514	0	0	0
2005221	FISHKILL	NY		05/26/2017		310,487	0	(266)	0	0	(266)	0	11,476	11,211	0	0	0
2006697	CASTLE ROCK	CO		05/26/2017		392,391	0	(231)	0	0	(231)	0	10,348	10,117	0	0	0
2024333	MOORESVILLE	NC		05/26/2017		646,289	0	(284)	0	0	(284)	0	16,065	15,781	0	0	0
2029908	SOUTH BARRINGTON	IL		05/26/2017		712,829	0	(227)	0	0	(227)	0	15,446	15,219	0	0	0
2020183	MANTECA	CA		05/26/2017		438,048	0	(6)	0	0	(6)	0	13,167	13,161	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2017298	LAGUNA HILLS	CA		05/26/2017		578,354	0	(119)	0	0	(119)	0	14,825	14,706	0	0	0
2024817	SAN JOSE	CA		05/26/2017		450,145	0	(311)	0	0	(311)	0	13,251	12,941	0	0	0
2012995	VERONA	NJ		05/26/2017		373,944	0	(112)	0	0	(112)	0	12,645	12,534	0	0	0
2011445	PETALUMA	CA		05/26/2017		527,731	0	0	0	0	0	0	13,744	13,744	0	0	0
2020486	MORGAN HILL	CA		05/26/2017		523,624	0	(192)	0	0	(192)	0	15,682	15,490	0	0	0
2024080	SAN ANTONIO	TX		05/26/2017		446,307	0	(198)	0	0	(198)	0	11,338	11,140	0	0	0
2026414	WASHINGTON	DC		05/26/2017		566,229	0	(178)	0	0	(178)	0	14,182	14,003	0	0	0
2012877	PHOENIX	AZ		05/26/2017		793,302	0	(422)	0	0	(422)	0	21,377	20,955	0	0	0
2022998	SHAW ISLAND	WA		05/26/2017		735,892	0	26	0	0	26	0	34,837	34,863	0	0	0
2009305	LYNNWOOD	WA		05/26/2017		571,590	0	(138)	0	0	(138)	0	13,414	13,276	0	0	0
2018479	JENKINTOWN	PA		05/26/2017		396,161	0	(144)	0	0	(144)	0	9,103	8,959	0	0	0
2016960	RALEIGH	NC		05/26/2017		303,384	0	(165)	0	0	(165)	0	14,754	14,589	0	0	0
2015616	LAS VEGAS	NV		05/26/2017		520,099	0	(388)	0	0	(388)	0	16,019	15,631	0	0	0
2022951	WAKE FOREST	NC		05/26/2017		438,519	0	(65)	0	0	(65)	0	11,849	11,785	0	0	0
2016730	DALLAS	TX		05/26/2017		531,318	0	(261)	0	0	(261)	0	15,916	15,656	0	0	0
2021028	PALATINE	IL		05/26/2017		457,578	0	(261)	0	0	(261)	0	10,665	10,404	0	0	0
2007820	WASHINGTON	DC		05/26/2017		517,160	0	(171)	0	0	(171)	0	13,913	13,742	0	0	0
2008673	LOS ANGELES	CA		05/26/2017		715,535	0	(441)	0	0	(441)	0	18,942	18,500	0	0	0
2012884	MT CRESTED BUTTE	CO		05/26/2017		561,620	0	(336)	0	0	(336)	0	13,929	13,592	0	0	0
2024388	SEATTLE	WA		05/26/2017		569,884	0	(83)	0	0	(83)	0	14,604	14,521	0	0	0
2008207	LA JOLLA	CA		05/26/2017		692,352	0	(77)	0	0	(77)	0	21,813	21,737	0	0	0
2021399	SAN ANTONIO	TX		05/26/2017		748,558	0	(127)	0	0	(127)	0	19,672	19,545	0	0	0
2008729	VACAVILLE	CA		05/26/2017		717,646	0	(376)	0	0	(376)	0	19,175	18,799	0	0	0
2011009	ALEXANDRIA	VA		05/26/2017		413,626	0	(128)	0	0	(128)	0	10,085	9,957	0	0	0
2010436	HOUSTON	TX		05/26/2017		711,871	0	(322)	0	0	(322)	0	18,338	18,016	0	0	0
2026642	BAKERSFIELD	CA		05/26/2017		828,594	0	(7)	0	0	(7)	0	20,544	20,537	0	0	0
2007658	WASHINGTON	DC		05/26/2017		430,808	0	(144)	0	0	(144)	0	11,904	11,760	0	0	0
2013099	WASHINGTON	DC		05/26/2017		388,961	0	(262)	0	0	(262)	0	9,805	9,544	0	0	0
2023722	WASHINGTON	DC		05/26/2017		621,696	0	(245)	0	0	(245)	0	15,462	15,217	0	0	0
2024343	MORGAN HILL	CA		05/26/2017		633,642	0	(232)	0	0	(232)	0	15,983	15,751	0	0	0
2008173	FINKSBURG	MD		05/26/2017		374,431	0	(347)	0	0	(347)	0	13,275	12,928	0	0	0
2024688	MT PLEASANT	SC		05/26/2017		571,525	0	229	0	0	229	0	10,023	10,252	0	0	0
2008789	JUPITER	FL		05/26/2017		560,629	0	(85)	0	0	(85)	0	15,082	14,997	0	0	0
2015595	CLARKSVILLE	MD		05/26/2017		647,799	0	(255)	0	0	(255)	0	15,965	15,711	0	0	0
2008981	ELMHURST	IL		05/26/2017		468,657	0	(131)	0	0	(131)	0	15,336	15,205	0	0	0
2023767	TROY	VA		05/26/2017		513,101	0	(394)	0	0	(394)	0	28,721	28,327	0	0	0
2009665	LAKE TAPPS	WA		05/26/2017		486,261	0	(190)	0	0	(190)	0	15,408	15,219	0	0	0
2026090	PLANTATION	FL		05/26/2017		390,507	0	(136)	0	0	(136)	0	9,976	9,841	0	0	0
2022965	AMBLER	PA		05/26/2017		322,810	0	(485)	0	0	(485)	0	37,456	36,971	0	0	0
2007101	ARLINGTON	VA		05/26/2017		882,214	0	(477)	0	0	(477)	0	23,613	23,135	0	0	0
2024091	WILLIAMSBURG	VA		05/26/2017		444,808	0	(100)	0	0	(100)	0	11,231	11,131	0	0	0
2008179	ALEXANDRIA	VA		05/26/2017		602,143	0	(317)	0	0	(317)	0	18,567	18,250	0	0	0
2007340	ALAMO	CA		05/26/2017		684,227	0	(435)	0	0	(435)	0	18,213	17,778	0	0	0
2010971	PENNINGTON	NJ		05/26/2017		708,883	0	(429)	0	0	(429)	0	19,557	19,129	0	0	0
2022280	WASHINGTON	DC		05/26/2017		626,089	0	(135)	0	0	(135)	0	16,968	16,832	0	0	0
2012978	LIVINGSTON	NJ		05/26/2017		338,583	0	(446)	0	0	(446)	0	21,344	20,898	0	0	0
2013036	WEST CAPE MAY	NJ		05/26/2017		435,229	0	(129)	0	0	(129)	0	11,088	10,959	0	0	0
2020891	AURORA	CO		05/26/2017		471,447	0	(95)	0	0	(95)	0	13,139	13,045	0	0	0
2017078	CONCORD	CA		05/26/2017		593,014	0	21	0	0	21	0	16,236	16,257	0	0	0
2005217	BOCA RATON	FL		05/26/2017		683,816	0	(342)	0	0	(342)	0	44,446	44,104	0	0	0
2009913	BOTHELL	WA		05/26/2017		566,608	0	(465)	0	0	(465)	0	17,971	17,505	0	0	0

SCHEDULE B - PART 3

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

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2017313	EUGENE	OR		05/26/2017		602,847	0	(367)	0	0	(367)	0	19,533	19,166	0	0	0
2009873	PALATINE	IL		05/26/2017		238,712	0	(991)	0	0	(991)	0	121,603	120,612	0	0	0
2027105	WOODINVILLE	WA		05/26/2017		890,731	0	(113)	0	0	(113)	0	25,055	24,942	0	0	0
2019385	COOPER CITY	FL		05/26/2017		536,230	0	(149)	0	0	(149)	0	12,681	12,533	0	0	0
2024018	EDMOND	OK		05/26/2017		900,765	0	(517)	0	0	(517)	0	21,498	20,981	0	0	0
2010954	PHILADELPHIA	PA		05/26/2017		431,337	0	(22)	0	0	(22)	0	11,945	11,923	0	0	0
2007238	WASHINGTON	DC		05/26/2017		838,361	0	(296)	0	0	(296)	0	22,800	22,504	0	0	0
2029083	FAIR OAKS	CA		05/26/2017		592,451	0	(109)	0	0	(109)	0	11,811	11,702	0	0	0
2025442	ST DAVIDS	PA		05/26/2017		804,931	0	(210)	0	0	(210)	0	20,263	20,052	0	0	0
2013136	VILLANOVA	PA		05/26/2017		417,298	0	(153)	0	0	(153)	0	10,170	10,017	0	0	0
2016277	CHEVY CHASE	MD		05/26/2017		744,654	0	(364)	0	0	(364)	0	19,503	19,139	0	0	0
2003720	TEMECULA	CA		05/26/2017		528,752	0	0	0	0	0	0	15,496	15,496	0	0	0
2027013	SEATTLE	WA		05/26/2017		539,564	0	(12)	0	0	(12)	0	13,446	13,434	0	0	0
2014980	EL DORADO HILLS	CA		05/26/2017		538,443	0	(238)	0	0	(238)	0	13,123	12,885	0	0	0
2008187	ESTERO	FL		05/26/2017		627,256	0	(260)	0	0	(260)	0	16,696	16,437	0	0	0
2030920	BAKERSFIELD	CA		05/26/2017		476,556	0	0	0	0	0	0	8,256	8,256	0	0	0
2023761	CHANDLER	AZ		05/26/2017		429,041	0	(33)	0	0	(33)	0	11,232	11,199	0	0	0
2013223	DALLAS	TX		05/26/2017		354,059	0	(292)	0	0	(292)	0	31,204	30,911	0	0	0
2020353	RALEIGH	NC		05/26/2017		300,113	0	(30)	0	0	(30)	0	14,598	14,568	0	0	0
2025451	COPPELL	TX		05/26/2017		724,073	0	(251)	0	0	(251)	0	17,961	17,710	0	0	0
2009604	COLBERT	WA		05/26/2017		410,236	0	(232)	0	0	(232)	0	10,684	10,452	0	0	0
2009909	HOBE SOUND	FL		05/26/2017		322,478	0	(188)	0	0	(188)	0	33,259	33,070	0	0	0
2026357	SAN DIEGO	CA		05/26/2017		810,767	0	(269)	0	0	(269)	0	20,306	20,037	0	0	0
2024642	BELLEVUE	WA		05/26/2017		793,901	0	(19)	0	0	(19)	0	20,433	20,414	0	0	0
2013407	DALLAS	TX		05/26/2017		331,530	0	(312)	0	0	(312)	0	43,144	42,832	0	0	0
2007120	SAN JOSE	CA		05/26/2017		568,226	0	(376)	0	0	(376)	0	18,877	18,501	0	0	0
2010154	FRISCO	TX		05/26/2017		419,367	0	(122)	0	0	(122)	0	11,342	11,220	0	0	0
2017428	LITTLETON	MA		05/26/2017		446,321	0	(227)	0	0	(227)	0	10,739	10,512	0	0	0
2025958	ELLICOTT CITY	MD		05/26/2017		511,983	0	(23)	0	0	(23)	0	13,111	13,089	0	0	0
2008171	WASHINGTON	DC		05/26/2017		382,743	0	(347)	0	0	(347)	0	9,809	9,462	0	0	0
2026396	RESTON	VA		05/26/2017		509,937	0	(119)	0	0	(119)	0	12,772	12,652	0	0	0
2013322	SAN FRANCISCO	CA		05/26/2017		534,596	0	(209)	0	0	(209)	0	13,771	13,562	0	0	0
2007753	DENVER	CO		05/26/2017		655,866	0	(356)	0	0	(356)	0	17,362	17,007	0	0	0
2007084	SAN FRANCISCO	CA		05/26/2017		653,326	0	(310)	0	0	(310)	0	16,801	16,491	0	0	0
2006098	LAS VEGAS	NV		05/26/2017		582,459	0	(542)	0	0	(542)	0	21,559	21,017	0	0	0
2009868	PORTLAND	OR		05/26/2017		485,346	0	(343)	0	0	(343)	0	14,640	14,297	0	0	0
2015278	DENVER	CO		05/26/2017		422,888	0	(267)	0	0	(267)	0	37,097	36,830	0	0	0
2012226	HAPPY VALLEY	OR		05/26/2017		355,616	0	(160)	0	0	(160)	0	34,878	34,718	0	0	0
2010559	MISSION VIEJO	CA		05/26/2017		464,213	0	(245)	0	0	(245)	0	11,764	11,519	0	0	0
2021404	SUMMERFIELD	NC		05/26/2017		541,348	0	(205)	0	0	(205)	0	27,579	27,374	0	0	0
2013180	LOS ANGELES	CA		05/26/2017		863,600	0	(276)	0	0	(276)	0	23,931	23,655	0	0	0
2023267	YORBA LINDA	CA		05/26/2017		808,798	0	(294)	0	0	(294)	0	18,541	18,248	0	0	0
2019142	WILMINGTON	DE		05/26/2017		523,680	0	(131)	0	0	(131)	0	13,282	13,150	0	0	0
2016862	DORAL	FL		05/26/2017		484,231	0	(97)	0	0	(97)	0	17,375	17,278	0	0	0
2020499	CASSELBERRY	FL		05/26/2017		149,670	0	(292)	0	0	(292)	0	57,274	56,982	0	0	0
2022901	PORTLAND	OR		05/26/2017		493,363	0	(321)	0	0	(321)	0	15,178	14,857	0	0	0
2020975	DUBLIN	CA		05/26/2017		741,470	0	(164)	0	0	(164)	0	17,689	17,525	0	0	0
2020920	KING GEORGE	VA		05/26/2017		437,740	0	(136)	0	0	(136)	0	13,115	12,979	0	0	0
2003906	ALEXANDRIA	VA		05/23/2017		681,896	0	(300)	0	0	(300)	0	17,824	17,524	0	0	0
2010693	HARRINGTON PARK	NJ		05/26/2017		380,379	0	(219)	0	0	(219)	0	10,068	9,849	0	0	0
2024802	PALM DESERT	CA		05/26/2017		486,909	0	(213)	0	0	(213)	0	11,236	11,023	0	0	0

SCHEDULE B - PART 3

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2016357	WEST PALM BEACH	FL		05/26/2017		375,295	0	(597)	0	0	(597)	0	51,486	50,889	0	0	0
2011732	ORANGE	CA		05/26/2017		434,315	0	(642)	0	0	(642)	0	92,923	92,281	0	0	0
2009484	COCOA	FL		05/26/2017		487,026	0	(219)	0	0	(219)	0	12,082	11,863	0	0	0
2025791	SAINT AUGUSTINE	FL		05/26/2017		462,824	0	0	0	0	0	0	12,523	12,523	0	0	0
2021279	ALTADENA	CA		05/26/2017		597,468	0	(213)	0	0	(213)	0	15,324	15,110	0	0	0
2022625	DOWNERS GROVE	IL		05/26/2017		564,642	0	(97)	0	0	(97)	0	15,082	14,985	0	0	0
2008970	SCOTTSDALE	AZ		05/26/2017		398,878	0	(195)	0	0	(195)	0	10,505	10,310	0	0	0
2021034	TALL TIMBERS	MD		05/26/2017		675,850	0	(102)	0	0	(102)	0	18,223	18,121	0	0	0
2018994	TACOMA	WA		05/26/2017		556,106	0	(66)	0	0	(66)	0	13,406	13,340	0	0	0
2021315	SEATTLE	WA		05/26/2017		674,829	0	(206)	0	0	(206)	0	17,011	16,805	0	0	0
2009905	AUSTIN	TX		05/26/2017		402,314	0	(214)	0	0	(214)	0	12,700	12,487	0	0	0
2020915	BIRMINGHAM	AL		05/26/2017		745,268	0	(460)	0	0	(460)	0	23,913	23,453	0	0	0
2027282	KAILUA	HI		05/26/2017		889,491	0	(183)	0	0	(183)	0	21,943	21,760	0	0	0
2018482	MIDDLETOWN	DE		05/26/2017		545,816	0	(163)	0	0	(163)	0	13,540	13,377	0	0	0
2027049	KIRKLAND	WA		05/26/2017		507,436	0	(104)	0	0	(104)	0	12,709	12,606	0	0	0
2013420	RENTON	WA		05/26/2017		533,457	0	(349)	0	0	(349)	0	13,149	12,800	0	0	0
2015518	SIMI VALLEY	CA		05/26/2017		846,173	0	(496)	0	0	(496)	0	20,890	20,394	0	0	0
2029474	ARROYO GRANDE	CA		05/26/2017		590,419	0	(254)	0	0	(254)	0	23,696	23,443	0	0	0
2025908	PARK RIDGE	IL		05/26/2017		567,243	0	(240)	0	0	(240)	0	14,407	14,166	0	0	0
2016575	LOS GATOS	CA		05/26/2017		661,767	0	(317)	0	0	(317)	0	17,407	17,089	0	0	0
2022827	DEVON	PA		05/26/2017		674,523	0	(113)	0	0	(113)	0	20,475	20,362	0	0	0
2017051	UNION CITY	CA		05/26/2017		529,341	0	(35)	0	0	(35)	0	13,418	13,384	0	0	0
2007699	LUTHERVILLE TIMONIUM	MD		05/26/2017		414,997	0	(244)	0	0	(244)	0	10,641	10,396	0	0	0
2008733	WASHINGTON	DC		05/26/2017		489,235	0	(618)	0	0	(618)	0	56,386	55,768	0	0	0
2015701	SAN JOSE	CA		05/26/2017		445,266	0	(150)	0	0	(150)	0	11,536	11,386	0	0	0
2007178	PACIFIC GROVE	CA		05/26/2017		431,718	0	(395)	0	0	(395)	0	19,386	18,991	0	0	0
2007196	ANNAPOLIS	MD		05/26/2017		549,541	0	(164)	0	0	(164)	0	16,230	16,065	0	0	0
2008815	OAKLAND	CA		05/26/2017		465,426	0	(485)	0	0	(485)	0	39,785	39,300	0	0	0
2009487	CENTREVILLE	VA		05/26/2017		421,737	0	(247)	0	0	(247)	0	10,924	10,677	0	0	0
2027023	GOLDEN	CO		05/26/2017		430,384	0	(18)	0	0	(18)	0	11,898	11,880	0	0	0
2027009	ORLANDO	FL		05/26/2017		391,229	0	(105)	0	0	(105)	0	22,324	22,219	0	0	0
2005008	RENO	NV		05/23/2017		661,169	0	(155)	0	0	(155)	0	19,405	19,250	0	0	0
2023902	ORLANDO	FL		05/26/2017		494,946	0	(960)	0	0	(960)	0	105,435	104,475	0	0	0
2022303	VIENNA	VA		05/26/2017		627,241	0	(113)	0	0	(113)	0	15,762	15,649	0	0	0
2019849	MOUNT PLEASANT	SC		05/26/2017		450,354	0	(126)	0	0	(126)	0	11,384	11,259	0	0	0
2023279	PHILADELPHIA	PA		05/26/2017		309,279	0	(602)	0	0	(602)	0	152,661	152,059	0	0	0
2021904	WEST COVINA	CA		05/26/2017		621,674	0	(273)	0	0	(273)	0	14,712	14,438	0	0	0
2013170	PARKLAND	FL		05/26/2017		594,804	0	(295)	0	0	(295)	0	15,154	14,859	0	0	0
2022802	BRENTWOOD	TN		05/26/2017		618,812	0	(212)	0	0	(212)	0	16,035	15,823	0	0	0
2015502	KAPOLEI	HI		05/26/2017		763,429	0	(383)	0	0	(383)	0	20,355	19,972	0	0	0
2010541	MONTGOMERY TOWNSHIP	NJ		05/26/2017		398,735	0	(121)	0	0	(121)	0	10,861	10,740	0	0	0
2017019	LOVELAND	CO		05/26/2017		685,892	0	(308)	0	0	(308)	0	20,819	20,511	0	0	0
2003455	ALEXANDRIA	VA		05/26/2017		190,768	0	(1,694)	0	0	(1,694)	0	87,277	85,583	0	0	0
2023240	PASADENA	CA		05/26/2017		743,853	0	71	0	0	71	0	20,768	20,839	0	0	0
2024670	PHILADELPHIA	PA		05/26/2017		389,595	0	(73)	0	0	(73)	0	9,857	9,785	0	0	0
2022908	PORTLAND	OR		05/26/2017		318,807	0	(335)	0	0	(335)	0	42,446	42,110	0	0	0
2019566	CHARLOTTESVILLE	VA		05/26/2017		494,630	0	(179)	0	0	(179)	0	12,269	12,090	0	0	0
2022685	CHARLOTTE	NC		05/26/2017		437,364	0	(120)	0	0	(120)	0	10,990	10,870	0	0	0
2006293	SAN DIEGO	CA		05/26/2017		500,658	0	(320)	0	0	(320)	0	13,348	13,028	0	0	0
2008055	FLEMINGTON	NJ		05/26/2017		613,105	0	(1)	0	0	(1)	0	20,368	20,367	0	0	0
2020971	FALLSTON	MD		05/26/2017		480,146	0	(287)	0	0	(287)	0	25,597	25,311	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2027984	NASHVILLE	TN		05/26/2017		510,891	0	(75)	0	0	(75)	0	11,808	11,733	0	0	0
2015317	CORONA	CA		05/26/2017		808,927	0	(219)	0	0	(219)	0	20,272	20,053	0	0	0
2023447	SAN DIEGO	CA		05/26/2017		268,733	0	(52)	0	0	(52)	0	9,472	9,421	0	0	0
2018703	SANTA CLARA	CA		05/26/2017		578,064	0	(86)	0	0	(86)	0	14,909	14,823	0	0	0
2014445	SAN GABRIEL	CA		05/26/2017		447,433	0	(132)	0	0	(132)	0	11,463	11,331	0	0	0
2008856	PARKLAND	FL		05/26/2017		472,384	0	125	0	0	125	0	11,087	11,212	0	0	0
2009662	RIVER FOREST	IL		05/26/2017		672,176	0	(419)	0	0	(419)	0	17,412	16,993	0	0	0
2010685	PETALUMA	CA		05/26/2017		425,147	0	(243)	0	0	(243)	0	13,563	13,320	0	0	0
2024707	MANTECA	CA		05/26/2017		459,505	0	49	0	0	49	0	11,428	11,477	0	0	0
2024230	ALEXANDRIA	VA		05/26/2017		616,851	0	(266)	0	0	(266)	0	16,440	16,174	0	0	0
2023896	MOORESVILLE	NC		05/26/2017		700,588	0	(199)	0	0	(199)	0	17,424	17,225	0	0	0
3114526	REDONDO BEACH	CA		04/18/2018		654,607	0	(277)	0	0	(277)	0	13,588	13,311	0	0	0
3114051	PHOENIX	AZ		04/18/2018		458,486	0	(186)	0	0	(186)	0	10,159	9,973	0	0	0
3114012	ONTARIO	CA		04/18/2018		474,869	0	(282)	0	0	(282)	0	15,661	15,380	0	0	0
3114900	SEATTLE	WA		12/23/2022		0	0	782	0	0	782	0	4,404	5,186	0	0	0
3115339	MIRAMAR	FL		12/23/2022		0	0	135	0	0	135	0	832	967	0	0	0
3115581	FRANKLIN	TN		04/18/2018		713,118	0	(224)	0	0	(224)	0	15,926	15,702	0	0	0
3115721	VANCOUVER	WA		04/18/2018		468,385	0	(168)	0	0	(168)	0	11,247	11,079	0	0	0
3115625	AUSTIN	TX		04/18/2018		950,161	0	(439)	0	0	(439)	0	20,345	19,906	0	0	0
3115800	BATTLE GROUND	WA		04/18/2018		557,306	0	(93)	0	0	(93)	0	12,908	12,815	0	0	0
3115828	AUSTIN	TX		04/18/2018		470,124	0	(80)	0	0	(80)	0	10,639	10,558	0	0	0
3115799	MOUNT PLEASANT	SC		04/18/2018		481,899	0	(208)	0	0	(208)	0	10,948	10,740	0	0	0
3115768	FAIRFAX	CA		04/18/2018		666,469	0	(355)	0	0	(355)	0	15,772	15,417	0	0	0
3115830	HENDERSON	NV		04/18/2018		604,471	0	(232)	0	0	(232)	0	15,859	15,627	0	0	0
3115807	RIVERSIDE	CT		04/18/2018		574,626	0	(284)	0	0	(284)	0	12,534	12,250	0	0	0
3115795	DRAPER	UT		04/18/2018		432,253	0	(184)	0	0	(184)	0	21,122	20,938	0	0	0
3115814	INDEPENDENCE	OH		04/18/2018		248,368	0	(148)	0	0	(148)	0	65,022	64,873	0	0	0
3115904	ATLANTA	GA		04/18/2018		429,385	0	(108)	0	0	(108)	0	9,668	9,560	0	0	0
3115731	CHINO	CA		04/18/2018		569,422	0	(232)	0	0	(232)	0	13,729	13,497	0	0	0
3115713	NEWPORT NEWS	VA		04/18/2018		493,496	0	(322)	0	0	(322)	0	13,898	13,576	0	0	0
3115728	BRECKSVILLE	OH		04/18/2018		474,646	0	(84)	0	0	(84)	0	10,829	10,745	0	0	0
3115839	DALLAS	TX		04/18/2018		228,808	0	(173)	0	0	(173)	0	35,795	35,623	0	0	0
3115833	SCOTTSDALE	AZ		04/18/2018		422,531	0	(180)	0	0	(180)	0	11,472	11,292	0	0	0
3116067	TRACY	CA		04/18/2018		475,363	0	(155)	0	0	(155)	0	8,972	8,817	0	0	0
3116301	LAYTON	UT		04/18/2018		914,255	0	(285)	0	0	(285)	0	21,819	21,534	0	0	0
3118234	KATY	TX		07/06/2018		839,595	0	(193)	0	0	(193)	0	17,184	16,991	0	0	0
3118421	LOS ANGELES	CA		07/16/2018		824,117	0	(314)	0	0	(314)	0	16,146	15,832	0	0	0
3119035	JERICHO	NY		07/31/2018		956,898	0	(427)	0	0	(427)	0	18,138	17,711	0	0	0
3118601	MINNEAPOLIS	MN		07/31/2018		533,078	0	(145)	0	0	(145)	0	9,424	9,279	0	0	0
3118500	EXCELSIOR	MN		08/01/2018		578,330	0	(192)	0	0	(192)	0	16,695	16,504	0	0	0
3118573	EL DORADO HILLS	CA		08/03/2018		531,611	0	40	0	0	40	0	12,886	12,927	0	0	0
3118360	CARTHAGE	NC		08/15/2018		606,976	0	257	0	0	257	0	68,763	69,020	0	0	0
3121174	HOWARD BEACH	NY		08/26/2019		540,846	0	(122)	0	0	(122)	0	11,187	11,065	0	0	0
6121405	BERMUDA DUNES	CA		11/18/2020		304,498	0	(187)	0	0	(187)	0	6,236	6,050	0	0	0
3121126	OLD BETHPAGE	NY		08/27/2019		569,750	0	(571)	0	0	(571)	0	38,019	37,448	0	0	0
6122024	SACRAMENTO	CA		09/09/2019		196,318	0	(255)	0	0	(255)	0	11,573	11,318	0	0	0
3121297	FLOWER MOUND	TX		09/10/2019		553,025	0	(41)	0	0	(41)	0	35,312	35,271	0	0	0
3121365	CARMEL	NY		09/12/2019		516,764	0	(247)	0	0	(247)	0	17,681	17,434	0	0	0
3121883	CHANDLER	AZ		10/09/2019		586,946	0	(435)	0	0	(435)	0	25,473	25,038	0	0	0
3121848	EARLYSVILLE	VA		10/10/2019		926,841	0	(274)	0	0	(274)	0	39,479	39,206	0	0	0
3120863	BROOKLYN	NY		10/11/2019		636,054	0	(420)	0	0	(420)	0	39,533	39,113	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3122087	GALVESTON	TX		10/21/2019		625,990	0	(552)	0	0	(552)	0	38,715	38,162	0	0	0
3121739	ROSLYN HEIGHTS	NY		10/24/2019		534,903	0	(115)	0	0	(115)	0	10,903	10,788	0	0	0
3122197	MILL VALLEY	CA		10/30/2019		490,732	0	(738)	0	0	(738)	0	197,434	196,695	0	0	0
6122971	ROUND LAKE	IL		11/18/2020		296,310	0	(113)	0	0	(113)	0	7,299	7,186	0	0	0
3121952	PENN VALLEY	PA		11/07/2019		593,085	0	(312)	0	0	(312)	0	37,569	37,257	0	0	0
3122043	TULSA	OK		11/07/2019		901,453	0	(689)	0	0	(689)	0	56,195	55,506	0	0	0
3122300	GLENMOORE	PA		11/12/2019		774,605	0	(219)	0	0	(219)	0	53,187	52,968	0	0	0
3122756	FRANKLIN	TN		11/12/2019		813,494	0	(602)	0	0	(602)	0	167,466	166,864	0	0	0
6122967	SPOKANE	WA		11/18/2020		211,294	0	(57)	0	0	(57)	0	4,455	4,397	0	0	0
3122343	SANTA CRUZ	CA		12/23/2022		0	0	156	0	0	156	0	816	973	0	0	0
6123130	NORRIDGE	IL		11/18/2020		459,351	0	(268)	0	0	(268)	0	8,622	8,354	0	0	0
6123124	TARRYTOWN	NY		11/18/2020		191,553	0	(165)	0	0	(165)	0	9,864	9,699	0	0	0
6123337	MARLBORO	NJ		11/18/2020		390,977	0	(192)	0	0	(192)	0	7,913	7,721	0	0	0
6123123	SPRING VALLEY	NY		11/18/2020		314,669	0	(53)	0	0	(53)	0	6,306	6,252	0	0	0
6123338	MELROSE PARK	IL		11/18/2020		252,593	0	(153)	0	0	(153)	0	4,998	4,845	0	0	0
6123419	WOODBRIDGE	VA		11/18/2020		207,241	0	(99)	0	0	(99)	0	4,278	4,179	0	0	0
6123336	PALM HARBOR	FL		11/18/2020		308,643	0	(246)	0	0	(246)	0	9,678	9,432	0	0	0
3122590	OAKLAND	CA		12/13/2019		544,080	0	(101)	0	0	(101)	0	15,427	15,326	0	0	0
6123668	MANASSAS	VA		08/10/2021		213,375	0	(124)	0	0	(124)	0	4,429	4,305	0	0	0
6123335	WELLINGTON	FL		08/10/2021		273,298	0	(150)	0	0	(150)	0	5,516	5,366	0	0	0
3123312	SEATTLE	WA		01/23/2020		590,030	0	51	0	0	51	0	12,332	12,384	0	0	0
3123209	TURNER	OR		12/23/2022		0	0	148	0	0	148	0	952	1,100	0	0	0
3122135	OLD WESTBURY	NY		08/10/2021		1,259,482	0	(167)	0	0	(167)	0	26,232	26,065	0	0	0
3123926	SOQUEL	CA		01/26/2022		0	0	(259)	0	0	(259)	0	9,754	9,495	0	0	0
3124202	BOULDER CREEK	CA		08/10/2021		611,617	0	(480)	0	0	(480)	0	15,881	15,401	0	0	0
3123562	HOUSTON	TX		01/26/2022		0	0	(216)	0	0	(216)	0	15,510	15,294	0	0	0
3124036	TREASURE ISLAND	FL		03/05/2020		1,330,889	0	(712)	0	0	(712)	0	80,373	79,661	0	0	0
3123956	RENO	NV		08/10/2021		342,521	0	(2,810)	0	0	(2,810)	0	60,796	57,986	0	0	0
3123221	CHARLOTTE	NC		12/23/2022		0	0	799	0	0	799	0	4,256	5,055	0	0	0
3123727	WOODLAND HILLS AREA	CA		01/26/2022		0	0	(214)	0	0	(214)	0	14,297	14,083	0	0	0
3124371	HAPPY VALLEY	OR		08/10/2021		874,844	0	(450)	0	0	(450)	0	17,448	16,998	0	0	0
3124416	SEATTLE	WA		05/08/2020		729,114	0	(228)	0	0	(228)	0	50,097	49,869	0	0	0
3124619	HOUSTON	TX		05/19/2020		595,301	0	(374)	0	0	(374)	0	36,898	36,524	0	0	0
3124653	NEVADA	TX		06/08/2020		566,411	0	(819)	0	0	(819)	0	119,411	118,593	0	0	0
3124610	SYKESVILLE	MD		06/16/2020		715,431	0	(673)	0	0	(673)	0	44,745	44,072	0	0	0
3126197	PHOENIX	AZ		12/14/2020		933,654	0	(203)	0	0	(203)	0	21,017	20,814	0	0	0
6126506	CATHEDRAL CITY	CA		08/10/2021		225,067	0	(255)	0	0	(255)	0	5,232	4,977	0	0	0
6126508	VICTORVILLE	CA		08/10/2021		195,618	0	(180)	0	0	(180)	0	4,130	3,950	0	0	0
3126520	MORAGA	CA		01/26/2021		814,329	0	(520)	0	0	(520)	0	22,554	22,034	0	0	0
6126563	WOODSTOCK	GA		08/10/2021		180,471	0	(242)	0	0	(242)	0	4,234	3,992	0	0	0
6126470	PLAYA VISTA	CA		08/10/2021		677,860	0	(466)	0	0	(466)	0	16,192	15,726	0	0	0
6126561	DOWNERS GROVE	IL		08/10/2021		161,688	0	(201)	0	0	(201)	0	4,745	4,544	0	0	0
6126559	HOUSTON	TX		08/10/2021		523,151	0	(596)	0	0	(596)	0	12,251	11,656	0	0	0
3126200	PHOENIX	AZ		12/14/2020		977,987	0	(391)	0	0	(391)	0	26,092	25,701	0	0	0
6126463	CARLSBAD	CA		08/10/2021		682,575	0	(485)	0	0	(485)	0	16,117	15,632	0	0	0
6126565	SAINT CLOUD	MN		08/10/2021		116,678	0	(302)	0	0	(302)	0	7,161	6,858	0	0	0
6126564	AUSTIN	TX		08/10/2021		121,254	0	(115)	0	0	(115)	0	2,908	2,792	0	0	0
6126567	BRASELTON	GA		11/19/2020		145,977	0	(189)	0	0	(189)	0	3,454	3,265	0	0	0
6126468	LONG BEACH	CA		08/10/2021		622,087	0	(554)	0	0	(554)	0	19,700	19,146	0	0	0
6126465	SAN JOSE	CA		08/10/2021		712,550	0	(505)	0	0	(505)	0	16,756	16,250	0	0	0
6126560	AUSTIN	TX		08/10/2021		406,407	0	(406)	0	0	(406)	0	9,856	9,450	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6126464	SAN JOSE	CA		08/10/2021		708,026	0	(502)	0	0	(502)	0	16,649	16,147	0	0	0
6126504	INDIO	CA		08/10/2021		222,044	0	(229)	0	0	(229)	0	5,200	4,971	0	0	0
3126800	ALAMEDA	CA		12/14/2020		790,682	0	(291)	0	0	(291)	0	17,373	17,081	0	0	0
6126566	CLEARWATER	FL		08/10/2021		218,650	0	(260)	0	0	(260)	0	4,922	4,662	0	0	0
6126505	YUCCA VALLEY	CA		08/10/2021		266,510	0	(551)	0	0	(551)	0	15,467	14,915	0	0	0
3126519	LOS ANGELES	CA		01/26/2021		800,882	0	(684)	0	0	(684)	0	31,601	30,917	0	0	0
3126516	CARLSBAD	CA		01/26/2021		779,371	0	(344)	0	0	(344)	0	15,745	15,401	0	0	0
3126534	CULVER CITY	CA		12/14/2020		970,296	0	(344)	0	0	(344)	0	21,319	20,975	0	0	0
6126557	SCOTTSDALE	AZ		08/10/2021		390,125	0	(431)	0	0	(431)	0	8,793	8,362	0	0	0
3126538	LA CANADA FLINTRIDGE	CA		12/14/2020		1,249,135	0	(773)	0	0	(773)	0	36,589	35,816	0	0	0
6126562	CHANDLER	AZ		08/10/2021		176,434	0	(282)	0	0	(282)	0	4,853	4,571	0	0	0
3126547	CULVER CITY	CA		12/14/2020		1,246,744	0	(551)	0	0	(551)	0	27,558	27,007	0	0	0
3126263	LOS ALTOS	CA		12/14/2020		942,389	0	(433)	0	0	(433)	0	24,152	23,719	0	0	0
3126408	NOLENSVILLE	TN		12/14/2020		685,723	0	(172)	0	0	(172)	0	15,371	15,198	0	0	0
6126556	MESA	AZ		08/10/2021		375,995	0	(468)	0	0	(468)	0	9,121	8,653	0	0	0
6126503	PALM DESERT	CA		08/10/2021		254,888	0	(285)	0	0	(285)	0	5,740	5,455	0	0	0
3126230	ALBUQUERQUE	NM		12/14/2020		1,017,015	0	(1,120)	0	0	(1,120)	0	58,455	57,335	0	0	0
3126370	ALEXANDRIA	VA		12/14/2020		992,867	0	(318)	0	0	(318)	0	22,255	21,937	0	0	0
6126462	EL SEGUNDO	CA		08/10/2021		661,343	0	(437)	0	0	(437)	0	15,551	15,114	0	0	0
3126281	GLENDORA	CA		12/14/2020		890,082	0	(238)	0	0	(238)	0	19,951	19,713	0	0	0
3126237	REDMOND	WA		12/14/2020		1,098,983	0	(273)	0	0	(273)	0	23,666	23,394	0	0	0
3126347	LOS ANGELES	CA		12/14/2020		966,550	0	(412)	0	0	(412)	0	21,237	20,825	0	0	0
3126929	LONG BEACH	CA		12/14/2020		858,203	0	(415)	0	0	(415)	0	19,237	18,822	0	0	0
6126467	SAN JOSE	CA		08/10/2021		722,530	0	(443)	0	0	(443)	0	16,920	16,478	0	0	0
6126461	SIMI VALLEY	CA		08/10/2021		689,220	0	(548)	0	0	(548)	0	19,196	18,648	0	0	0
3129219	SPRING	TX		07/30/2021		695,860	0	(254)	0	0	(254)	0	14,663	14,409	0	0	0
3126601	PHOENIX	AZ		12/14/2020		930,610	0	(438)	0	0	(438)	0	20,656	20,218	0	0	0
3126248	PHOENIX	AZ		12/14/2020		976,102	0	(435)	0	0	(435)	0	20,600	20,165	0	0	0
3126930	SANTA CLARA	CA		01/26/2021		971,435	0	(473)	0	0	(473)	0	19,625	19,152	0	0	0
3126801	SAN DIEGO	CA		01/26/2021		1,299,458	0	(1,374)	0	0	(1,374)	0	80,437	79,063	0	0	0
6126558	PHOENIX	AZ		08/10/2021		322,922	0	(489)	0	0	(489)	0	9,427	8,938	0	0	0
3126513	SAN DIEGO	CA		01/26/2021		899,029	0	(321)	0	0	(321)	0	20,152	19,832	0	0	0
3126396	SEVERNA PARK	MD		01/26/2021		682,188	0	(322)	0	0	(322)	0	15,190	14,869	0	0	0
3126280	BRENTWOOD	TN		01/26/2021		833,586	0	(244)	0	0	(244)	0	18,315	18,071	0	0	0
3126319	PACIFIC PALISADES	CA		01/26/2021		1,178,948	0	(391)	0	0	(391)	0	26,585	26,194	0	0	0
3127024	STUDIO CITY	CA		01/26/2021		842,879	0	(741)	0	0	(741)	0	37,469	36,728	0	0	0
3127114	RIVERSIDE	CA		01/26/2021		658,141	0	(318)	0	0	(318)	0	14,752	14,435	0	0	0
6126469	FREMONT	CA		08/10/2021		641,963	0	(417)	0	0	(417)	0	16,163	15,745	0	0	0
3126258	LAKE OSWEGO	OR		01/26/2021		786,922	0	(197)	0	0	(197)	0	17,365	17,167	0	0	0
3126711	TAMPA	FL		01/26/2021		617,804	0	(236)	0	0	(236)	0	13,574	13,338	0	0	0
3126698	ANNAPOLIS	MD		01/26/2021		644,937	0	(382)	0	0	(382)	0	15,836	15,454	0	0	0
3126366	WALNUT CREEK	CA		01/26/2021		932,118	0	(272)	0	0	(272)	0	20,894	20,621	0	0	0
3126476	ALAMO	CA		01/26/2021		921,515	0	(391)	0	0	(391)	0	20,247	19,857	0	0	0
3126428	FELTON	CA		01/26/2021		1,348,293	0	(470)	0	0	(470)	0	26,766	26,296	0	0	0
3127110	REDWOOD CITY	CA		01/26/2021		915,318	0	(422)	0	0	(422)	0	20,517	20,095	0	0	0
3126181	ALAMO	CA		01/26/2021		950,073	0	(352)	0	0	(352)	0	20,549	20,198	0	0	0
3126413	BOULDER	CO		01/26/2021		864,572	0	(246)	0	0	(246)	0	19,029	18,782	0	0	0
3126255	COTATI	CA		01/26/2021		844,916	0	(102)	0	0	(102)	0	19,392	19,290	0	0	0
3127212	FREMONT	CA		01/26/2021		953,926	0	(349)	0	0	(349)	0	21,833	21,485	0	0	0
3126660	SANTA MONICA	CA		01/26/2021		938,398	0	(260)	0	0	(260)	0	21,858	21,598	0	0	0
3126626	TEMECULA	CA		01/26/2021		653,170	0	(266)	0	0	(266)	0	14,173	13,907	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3126632	SOUTH PASADENA	CA		01/26/2021		809,165	0	(317)	0	0	(317)	0	17,374	17,056	0	0	0
3126375	VIENNA	VA		02/24/2021		1,142,691	0	(430)	0	0	(430)	0	25,614	25,184	0	0	0
3126602	LOS ANGELES	CA		02/24/2021		785,867	0	(316)	0	0	(316)	0	18,051	17,736	0	0	0
3126409	REXBURG	ID		02/24/2021		672,730	0	(394)	0	0	(394)	0	19,083	18,689	0	0	0
3126665	LAFAYETTE	CA		02/24/2021		925,549	0	(442)	0	0	(442)	0	20,249	19,807	0	0	0
3126348	SEAL BEACH	CA		02/24/2021		1,201,403	0	(335)	0	0	(335)	0	26,816	26,481	0	0	0
3126675	LOS ANGELES	CA		02/24/2021		965,351	0	(403)	0	0	(403)	0	21,639	21,236	0	0	0
3126791	PORTLAND	OR		02/24/2021		974,186	0	(297)	0	0	(297)	0	21,745	21,447	0	0	0
3126335	SAN FRANCISCO	CA		02/24/2021		928,433	0	(355)	0	0	(355)	0	20,312	19,957	0	0	0
3126573	WASHINGTON	DC		02/24/2021		1,284,786	0	(380)	0	0	(380)	0	28,677	28,297	0	0	0
3126599	BLUE BELL	PA		02/24/2021		690,603	0	(263)	0	0	(263)	0	13,892	13,629	0	0	0
3126785	MORAGA	CA		02/24/2021		607,256	0	(220)	0	0	(220)	0	13,342	13,123	0	0	0
3127059	SAN DIEGO	CA		02/24/2021		1,048,601	0	(426)	0	0	(426)	0	23,406	22,979	0	0	0
3127483	CHINO	CA		02/24/2021		648,633	0	(302)	0	0	(302)	0	15,069	14,767	0	0	0
3126774	HANOVER	MN		02/24/2021		722,525	0	(274)	0	0	(274)	0	13,401	13,127	0	0	0
3127525	CLAREMONT	CA		02/24/2021		975,886	0	(567)	0	0	(567)	0	21,350	20,783	0	0	0
3126689	REDWOOD CITY	CA		02/24/2021		1,067,663	0	(463)	0	0	(463)	0	22,892	22,428	0	0	0
3126321	CLAYTON	CA		02/24/2021		968,026	0	(541)	0	0	(541)	0	78,567	78,026	0	0	0
3127508	RANCHO PALOS VERDES	CA		02/09/2021		864,540	0	(476)	0	0	(476)	0	19,297	18,821	0	0	0
3126984	LORTON	VA		02/24/2021		658,730	0	(297)	0	0	(297)	0	16,282	15,985	0	0	0
3127499	FREMONT	CA		02/10/2021		846,755	0	(423)	0	0	(423)	0	19,281	18,858	0	0	0
3126707	SAN JOSE	CA		02/10/2021		836,995	0	(205)	0	0	(205)	0	15,867	15,662	0	0	0
3126226	OAKTON	VA		02/24/2021		783,611	0	(212)	0	0	(212)	0	17,722	17,511	0	0	0
3126654	MERION STATION	PA		02/24/2021		579,771	0	(160)	0	0	(160)	0	12,941	12,781	0	0	0
3126541	SAN MATEO	CA		02/24/2021		1,050,567	0	(105)	0	0	(105)	0	24,141	24,036	0	0	0
3126733	RIVA	MD		02/24/2021		806,722	0	(355)	0	0	(355)	0	24,440	24,085	0	0	0
3127250	PARADISE VALLEY	AZ		02/24/2021		1,091,278	0	(545)	0	0	(545)	0	34,065	33,520	0	0	0
3126696	MEDIA	PA		02/24/2021		730,822	0	(197)	0	0	(197)	0	16,244	16,047	0	0	0
3126439	OKLAHOMA CITY	OK		02/24/2021		979,757	0	(208)	0	0	(208)	0	21,869	21,660	0	0	0
3126817	WASHINGTON	DC		02/24/2021		911,996	0	(381)	0	0	(381)	0	19,952	19,571	0	0	0
3126354	CALABASAS	CA		02/24/2021		918,781	0	(331)	0	0	(331)	0	22,526	22,195	0	0	0
3127223	DAVIDSONVILLE	MD		02/24/2021		686,762	0	(338)	0	0	(338)	0	15,329	14,991	0	0	0
3127413	PHOENIX	AZ		02/17/2021		956,253	0	(148)	0	0	(148)	0	20,920	20,773	0	0	0
3126974	SCOTTSDALE	AZ		02/24/2021		670,752	0	(210)	0	0	(210)	0	15,273	15,064	0	0	0
3126795	MISSOULA	MT		02/24/2021		786,366	0	(433)	0	0	(433)	0	25,132	24,699	0	0	0
3127016	SAN CLEMENTE	CA		02/24/2021		1,464,924	0	(57)	0	0	(57)	0	32,172	32,116	0	0	0
3126204	BERWYN	PA		02/24/2021		497,398	0	(245)	0	0	(245)	0	33,239	32,994	0	0	0
3126259	LA JOLLA	CA		02/24/2021		1,249,450	0	(385)	0	0	(385)	0	26,789	26,405	0	0	0
3126647	COLUMBINE VALLEY	CO		02/24/2021		758,056	0	(194)	0	0	(194)	0	17,269	17,075	0	0	0
3127510	SANTA CLARA	CA		02/23/2021		852,849	0	(428)	0	0	(428)	0	19,420	18,992	0	0	0
3127419	ARLINGTON	VA		02/23/2021		843,150	0	(488)	0	0	(488)	0	18,742	18,253	0	0	0
3126485	BETHESDA	MD		03/17/2021		1,496,777	0	(599)	0	0	(599)	0	34,429	33,830	0	0	0
3126457	PORTLAND	OR		03/17/2021		851,931	0	(168)	0	0	(168)	0	23,560	23,392	0	0	0
3126874	EDINA	MN		03/17/2021		665,531	0	(192)	0	0	(192)	0	14,855	14,663	0	0	0
3127670	GILBERT	AZ		03/17/2021		1,228,182	0	(488)	0	0	(488)	0	27,298	26,811	0	0	0
3129220	CHARLOTTESVILLE	VA		09/16/2021		707,860	0	(146)	0	0	(146)	0	15,536	15,390	0	0	0
3126308	SAN JUAN CAPISTRANO	CA		03/17/2021		1,008,201	0	(331)	0	0	(331)	0	21,183	20,853	0	0	0
3127053	YORBA LINDA	CA		03/17/2021		930,613	0	(468)	0	0	(468)	0	22,558	22,090	0	0	0
3126517	SAN MATEO	CA		03/17/2021		1,114,423	0	(389)	0	0	(389)	0	24,381	23,992	0	0	0
3126371	PHILADELPHIA	PA		03/17/2021		527,817	0	(66)	0	0	(66)	0	11,597	11,531	0	0	0
3126603	VISTA	CA		03/17/2021		783,146	0	(281)	0	0	(281)	0	19,526	19,245	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3127406	PONTE VEDRA BEACH	FL		02/26/2021		763,323	0	(372)	0	0	(372)	0	17,038	16,666	0	0	0
3127074	LITTLETON	CO		03/17/2021		729,345	0	(366)	0	0	(366)	0	17,188	16,823	0	0	0
3126721	RANCHO CUCAMONGA	CA		03/17/2021		710,771	0	(282)	0	0	(282)	0	15,550	15,268	0	0	0
3127015	PHOENIX	AZ		03/17/2021		559,795	0	(140)	0	0	(140)	0	12,459	12,319	0	0	0
3126305	ROSWELL	GA		03/17/2021		645,687	0	5	0	0	5	0	17,009	17,013	0	0	0
3126926	SANTA CRUZ	CA		03/17/2021		847,481	0	(340)	0	0	(340)	0	17,393	17,052	0	0	0
3127329	FALLS CHURCH	VA		03/17/2021		879,786	0	(342)	0	0	(342)	0	19,555	19,213	0	0	0
3126973	WAXHAW	NC		03/17/2021		544,464	0	(110)	0	0	(110)	0	12,586	12,476	0	0	0
3126682	MOUNT AIRY	MD		03/17/2021		585,166	0	(230)	0	0	(230)	0	14,107	13,877	0	0	0
3127461	SNOQUALMIE	WA		03/17/2021		834,064	0	(308)	0	0	(308)	0	17,524	17,216	0	0	0
3127564	IRVINE	CA		03/01/2021		836,209	0	(402)	0	0	(402)	0	18,665	18,263	0	0	0
3127365	SCOTTSDALE	AZ		03/02/2021		740,606	0	(360)	0	0	(360)	0	16,461	16,102	0	0	0
3127612	MOUNTAIN VIEW	CA		03/17/2021		876,035	0	(442)	0	0	(442)	0	19,658	19,216	0	0	0
3126877	LA MESA	CA		03/17/2021		1,130,813	0	(315)	0	0	(315)	0	25,642	25,327	0	0	0
3126828	BAINBRIDGE ISLAND	WA		03/17/2021		1,008,337	0	(359)	0	0	(359)	0	22,507	22,148	0	0	0
3127327	ARLINGTON	VA		03/17/2021		968,166	0	(450)	0	0	(450)	0	21,519	21,069	0	0	0
3126753	BRECKENRIDGE	CO		03/17/2021		1,106,952	0	(330)	0	0	(330)	0	24,813	24,482	0	0	0
3127588	DENVER	CO		03/17/2021		1,288,744	0	(731)	0	0	(731)	0	42,110	41,379	0	0	0
3126787	SUGAR LAND	TX		03/17/2021		665,031	0	(142)	0	0	(142)	0	15,391	15,249	0	0	0
3126819	SEA ISLE CITY	NJ		03/03/2021		619,799	0	(8)	0	0	(8)	0	12,502	12,494	0	0	0
3126873	RANCHO PALOS VERDES	CA		03/17/2021		972,947	0	(1,094)	0	0	(1,094)	0	64,426	63,333	0	0	0
3127014	LAS VEGAS	NV		03/17/2021		685,611	0	(177)	0	0	(177)	0	17,579	17,403	0	0	0
3127625	SAN DIEGO	CA		03/17/2021		952,488	0	(263)	0	0	(263)	0	23,516	23,253	0	0	0
3127535	KEY LARGO	FL		03/04/2021		687,933	0	(295)	0	0	(295)	0	15,355	15,060	0	0	0
3126479	ENCINITAS	CA		03/17/2021		1,262,190	0	(103)	0	0	(103)	0	27,614	27,511	0	0	0
3126692	ANNAPOLIS	MD		03/17/2021		848,702	0	(332)	0	0	(332)	0	23,816	23,484	0	0	0
3126720	PINECREST	FL		03/17/2021		741,887	0	(403)	0	0	(403)	0	25,769	25,366	0	0	0
3126671	PORTLAND	OR		03/17/2021		871,751	0	(301)	0	0	(301)	0	20,089	19,788	0	0	0
3127388	WASHINGTON	DC		03/17/2021		855,113	0	(448)	0	0	(448)	0	19,006	18,558	0	0	0
3127247	LOTHIAN	MD		03/17/2021		604,915	0	(195)	0	0	(195)	0	14,877	14,683	0	0	0
3127517	JUPITER	FL		03/05/2021		847,314	0	(354)	0	0	(354)	0	18,913	18,559	0	0	0
3127514	SAN DIEGO	CA		03/05/2021		976,149	0	(479)	0	0	(479)	0	21,264	20,785	0	0	0
3127395	LADERA RANCH	CA		03/05/2021		963,477	0	(709)	0	0	(709)	0	35,180	34,471	0	0	0
3127362	AUSTIN	TX		03/05/2021		898,382	0	(372)	0	0	(372)	0	20,457	20,085	0	0	0
3127424	LAS VEGAS	NV		03/08/2021		850,605	0	(283)	0	0	(283)	0	18,906	18,623	0	0	0
3126609	WOODLAND HILLS	CA		03/08/2021		1,160,538	0	(363)	0	0	(363)	0	34,703	34,339	0	0	0
3128225	CUPERTINO	CA		03/17/2021		830,522	0	(277)	0	0	(277)	0	18,911	18,634	0	0	0
3127341	LOS ANGELES	CA		03/17/2021		1,134,424	0	(543)	0	0	(543)	0	25,214	24,671	0	0	0
3126816	BETHESDA	MD		03/17/2021		977,899	0	(400)	0	0	(400)	0	21,543	21,143	0	0	0
3127604	ENCINITAS	CA		03/17/2021		834,412	0	(308)	0	0	(308)	0	20,668	20,360	0	0	0
3126205	NEWTOWN SQUARE	PA		03/17/2021		561,244	0	(165)	0	0	(165)	0	15,333	15,168	0	0	0
3126568	NASHVILLE	TN		03/17/2021		927,413	0	(274)	0	0	(274)	0	20,203	19,929	0	0	0
3127566	IRVINE	CA		03/17/2021		899,004	0	(424)	0	0	(424)	0	24,432	24,008	0	0	0
3127392	WESTLAKE VILLAGE	CA		03/17/2021		919,210	0	(475)	0	0	(475)	0	27,288	26,813	0	0	0
3127512	BRENTWOOD	TN		03/10/2021		765,662	0	(249)	0	0	(249)	0	17,809	17,560	0	0	0
3127366	ST PETERSBURG	FL		03/17/2021		656,341	0	(235)	0	0	(235)	0	16,203	15,969	0	0	0
3127554	HALF MOON BAY	CA		03/17/2021		1,230,262	0	(599)	0	0	(599)	0	27,345	26,745	0	0	0
3127073	BROOKHAVEN	GA		03/17/2021		674,171	0	(217)	0	0	(217)	0	18,002	17,785	0	0	0
3127134	SANTA BARBARA	CA		03/17/2021		1,206,895	0	(355)	0	0	(355)	0	27,368	27,012	0	0	0
3127373	MORRISON	CO		03/17/2021		794,911	0	(270)	0	0	(270)	0	22,874	22,604	0	0	0
3126592	ATLANTA	GA		03/17/2021		1,055,810	0	(351)	0	0	(351)	0	23,198	22,847	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3127067	KENSINGTON	MD		03/17/2021		914,695	0	(308)	0	0	(308)	0	20,850	20,542	0	0	0
3126361	SEATTLE	WA		03/17/2021		648,574	0	(279)	0	0	(279)	0	37,064	36,785	0	0	0
3127063	MOUNT PLEASANT	SC		03/17/2021		678,264	0	(317)	0	0	(317)	0	15,075	14,759	0	0	0
3126962	ATLANTA	GA		03/17/2021		705,669	0	(220)	0	0	(220)	0	13,150	12,930	0	0	0
3126633	SEATTLE	WA		03/17/2021		1,076,021	0	(337)	0	0	(337)	0	23,916	23,579	0	0	0
3127217	GILBERT	AZ		03/17/2021		907,408	0	(290)	0	0	(290)	0	20,169	19,879	0	0	0
3127590	LOS ANGELES	CA		03/17/2021		1,136,257	0	(584)	0	0	(584)	0	25,255	24,671	0	0	0
3127522	SANTA BARBARA	CA		03/12/2021		1,001,429	0	(443)	0	0	(443)	0	22,708	22,266	0	0	0
3126377	SEATTLE	WA		03/17/2021		1,042,631	0	(162)	0	0	(162)	0	23,174	23,012	0	0	0
3127493	BOCA RATON	FL		03/17/2021		805,288	0	(374)	0	0	(374)	0	18,261	17,886	0	0	0
3127218	LAS VEGAS	NV		03/17/2021		649,054	0	(297)	0	0	(297)	0	27,364	27,067	0	0	0
3127429	OAKLAND	CA		03/17/2021		860,906	0	(396)	0	0	(396)	0	19,522	19,126	0	0	0
3127702	LOS ANGELES	CA		03/17/2021		1,018,727	0	(500)	0	0	(500)	0	22,643	22,143	0	0	0
3127501	MOUNTAIN VIEW	CA		03/16/2021		1,360,904	0	(717)	0	0	(717)	0	29,773	29,056	0	0	0
3127347	NASHVILLE	TN		03/16/2021		611,830	0	(274)	0	0	(274)	0	13,932	13,658	0	0	0
3127557	YORBA LINDA	CA		03/16/2021		955,399	0	(221)	0	0	(221)	0	21,235	21,014	0	0	0
3127505	SANTA BARBARA	CA		03/16/2021		685,477	0	(370)	0	0	(370)	0	18,349	17,979	0	0	0
3127581	SAN JOSE	CA		03/16/2021		970,267	0	(306)	0	0	(306)	0	20,229	19,923	0	0	0
3127781	KNOXVILLE	TN		03/23/2021		583,531	0	(173)	0	0	(173)	0	11,875	11,702	0	0	0
3126835	CHATHAM	NJ		03/23/2021		917,930	0	(318)	0	0	(318)	0	20,405	20,088	0	0	0
3126908	ODENTON	MD		03/23/2021		560,898	0	(237)	0	0	(237)	0	11,826	11,589	0	0	0
3126954	MOUNT PLEASANT	SC		03/23/2021		735,293	0	(358)	0	0	(358)	0	18,405	18,047	0	0	0
3127222	BRENTWOOD	TN		03/23/2021		1,352,364	0	(861)	0	0	(861)	0	53,858	52,997	0	0	0
3127749	HOUSTON	TX		03/23/2021		852,925	0	(321)	0	0	(321)	0	18,580	18,259	0	0	0
3127086	BETHESDA	MD		03/23/2021		899,021	0	(347)	0	0	(347)	0	20,386	20,039	0	0	0
3127443	CAVE CREEK	AZ		03/18/2021		655,142	0	(235)	0	0	(235)	0	14,513	14,278	0	0	0
3127342	LOS ANGELES	CA		03/18/2021		932,236	0	(461)	0	0	(461)	0	24,086	23,625	0	0	0
3127381	SAN FRANCISCO	CA		03/18/2021		927,956	0	(667)	0	0	(667)	0	26,874	26,206	0	0	0
3127364	CALABASAS	CA		03/23/2021		1,497,282	0	(554)	0	0	(554)	0	33,952	33,399	0	0	0
3126759	MIAMI	FL		03/23/2021		671,860	0	(134)	0	0	(134)	0	14,996	14,862	0	0	0
3127220	MOUNT PLEASANT	SC		03/23/2021		830,014	0	(325)	0	0	(325)	0	18,526	18,202	0	0	0
3127599	OAKLAND	CA		03/19/2021		1,195,899	0	(399)	0	0	(399)	0	27,118	26,719	0	0	0
3127109	DALLAS	TX		03/23/2021		620,336	0	(242)	0	0	(242)	0	13,513	13,272	0	0	0
3126961	CHEVY CHASE	MD		03/23/2021		1,004,170	0	(200)	0	0	(200)	0	22,414	22,213	0	0	0
3127232	HIDEOUT	UT		03/23/2021		1,075,150	0	(367)	0	0	(367)	0	26,347	25,980	0	0	0
3127216	SAN FRANCISCO	CA		03/22/2021		924,626	0	(266)	0	0	(266)	0	20,316	20,050	0	0	0
3127399	EVANSTON	IL		03/22/2021		691,888	0	(275)	0	0	(275)	0	16,279	16,004	0	0	0
3127500	HAYWARD	CA		03/22/2021		998,044	0	(442)	0	0	(442)	0	21,741	21,299	0	0	0
3127537	THE WOODLANDS	TX		03/22/2021		738,180	0	(278)	0	0	(278)	0	18,285	18,006	0	0	0
3127703	CHANDLER	AZ		03/23/2021		684,039	0	(362)	0	0	(362)	0	18,993	18,631	0	0	0
3127474	BETHESDA	MD		03/23/2021		1,099,947	0	(469)	0	0	(469)	0	25,444	24,975	0	0	0
3127686	PROSPER	TX		03/23/2021		692,642	0	(375)	0	0	(375)	0	17,946	17,571	0	0	0
3127528	LAFAYETTE	CA		03/23/2021		676,445	0	(309)	0	0	(309)	0	15,035	14,726	0	0	0
3127343	WASHINGTON	DC		03/23/2021		766,906	0	(376)	0	0	(376)	0	17,046	16,669	0	0	0
3127452	BETHESDA	MD		03/24/2021		914,477	0	(475)	0	0	(475)	0	20,737	20,262	0	0	0
3127361	BRENTWOOD	CA		03/24/2021		965,420	0	(392)	0	0	(392)	0	21,458	21,066	0	0	0
3126525	SAN DIEGO	CA		03/25/2021		622,710	0	(97)	0	0	(97)	0	13,841	13,744	0	0	0
3126942	ALAMO	CA		03/25/2021		1,350,672	0	(328)	0	0	(328)	0	30,021	29,693	0	0	0
3127455	CHARLESTON	SC		03/25/2021		664,682	0	(338)	0	0	(338)	0	14,223	13,885	0	0	0
3127478	LOS ANGELES	CA		03/25/2021		569,459	0	(220)	0	0	(220)	0	13,173	12,953	0	0	0
3126523	QUEEN CREEK	AZ		03/25/2021		870,668	0	(196)	0	0	(196)	0	21,126	20,929	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3127534	STUDIO CITY	CA		03/26/2021		980,849	0	(372)	0	0	(372)	0	21,801	21,429	0	0	0
3127432	SAN FRANCISCO	CA		03/26/2021		945,941	0	(459)	0	0	(459)	0	21,025	20,567	0	0	0
3127046	OCEAN CITY	NJ		03/26/2021		688,053	0	(180)	0	0	(180)	0	15,971	15,791	0	0	0
3127533	DUBLIN	CA		03/26/2021		1,404,352	0	(626)	0	0	(626)	0	31,742	31,116	0	0	0
3127328	MILTON	GA		03/26/2021		1,218,606	0	(358)	0	0	(358)	0	27,633	27,275	0	0	0
3126751	MONTEREY	CA		03/26/2021		922,393	0	(3)	0	0	(3)	0	31,307	31,304	0	0	0
3128203	ALAMEDA	CA		03/26/2021		872,133	0	(245)	0	0	(245)	0	19,303	19,058	0	0	0
3127507	JUPITER	FL		03/26/2021		913,024	0	(319)	0	0	(319)	0	20,618	20,299	0	0	0
3127635	CAVE CREEK	AZ		03/29/2021		672,274	0	(336)	0	0	(336)	0	14,704	14,369	0	0	0
3128221	BROOKLYN	NY		03/30/2021		858,573	0	(399)	0	0	(399)	0	18,623	18,224	0	0	0
3127636	POTOMAC	MD		03/30/2021		1,208,801	0	(514)	0	0	(514)	0	27,411	26,897	0	0	0
3127603	HYDE PARK	MA		03/30/2021		775,760	0	(116)	0	0	(116)	0	17,746	17,630	0	0	0
3126398	ATLANTA	GA		03/30/2021		804,584	0	(152)	0	0	(152)	0	16,185	16,032	0	0	0
3127071	SAN FRANCISCO	CA		03/31/2021		991,901	0	(269)	0	0	(269)	0	22,586	22,317	0	0	0
3127358	LOS ANGELES	CA		03/31/2021		1,214,884	0	(412)	0	0	(412)	0	27,549	27,136	0	0	0
3127506	DAVIDSONVILLE	MD		03/31/2021		703,325	0	(363)	0	0	(363)	0	15,949	15,586	0	0	0
3127876	SEATTLE	WA		03/31/2021		961,249	0	(352)	0	0	(352)	0	20,850	20,498	0	0	0
3127556	DRAPER	UT		04/01/2021		743,190	0	(277)	0	0	(277)	0	16,120	15,844	0	0	0
3127356	CANTON	GA		04/01/2021		822,373	0	(275)	0	0	(275)	0	19,327	19,052	0	0	0
3126754	PLEASANTON	CA		04/01/2021		1,354,180	0	(196)	0	0	(196)	0	39,804	39,609	0	0	0
3127630	CORVALLIS	OR		04/02/2021		935,156	0	(242)	0	0	(242)	0	21,206	20,963	0	0	0
3127760	HENDERSON	NV		04/02/2021		596,756	0	(143)	0	0	(143)	0	13,343	13,200	0	0	0
3127530	SAN MARINO	CA		04/02/2021		819,084	0	(668)	0	0	(668)	0	40,244	39,576	0	0	0
3127885	CERRITOS	CA		04/05/2021		994,322	0	(311)	0	0	(311)	0	22,223	21,912	0	0	0
3127595	LATROBE	PA		04/05/2021		634,104	0	(322)	0	0	(322)	0	14,291	13,969	0	0	0
3127407	EL DORADO HILLS	CA		04/05/2021		723,404	0	(372)	0	0	(372)	0	16,605	16,233	0	0	0
3127808	WILMINGTON	NC		04/05/2021		819,631	0	(199)	0	0	(199)	0	18,243	18,044	0	0	0
3127371	ENCINITAS	CA		04/06/2021		922,117	0	(314)	0	0	(314)	0	20,910	20,596	0	0	0
3127583	POTOMAC	MD		04/06/2021		983,778	0	(324)	0	0	(324)	0	22,757	22,432	0	0	0
3127502	VIRGINIA BEACH	VA		04/06/2021		1,165,212	0	(603)	0	0	(603)	0	23,239	22,635	0	0	0
3127645	SEVERNA PARK	MD		04/06/2021		937,613	0	(391)	0	0	(391)	0	21,173	20,782	0	0	0
3127516	ST PETERSBURG	FL		04/06/2021		691,613	0	(262)	0	0	(262)	0	14,074	13,813	0	0	0
3127378	VIENNA	VA		04/06/2021		943,488	0	(711)	0	0	(711)	0	36,613	35,902	0	0	0
3127463	WOODBINE	MD		04/06/2021		616,152	0	(258)	0	0	(258)	0	13,422	13,165	0	0	0
3127425	CHAMPAIGN	IL		04/06/2021		752,984	0	(254)	0	0	(254)	0	17,004	16,750	0	0	0
3127020	MAPLETON	UT		04/06/2021		653,970	0	(355)	0	0	(355)	0	30,629	30,275	0	0	0
3128098	FRANKLIN	TN		04/07/2021		801,604	0	(418)	0	0	(418)	0	17,893	17,475	0	0	0
3127325	PLACERVILLE	CA		04/07/2021		696,788	0	(263)	0	0	(263)	0	15,422	15,159	0	0	0
3127576	BETHESDA	MD		04/07/2021		1,136,667	0	(427)	0	0	(427)	0	26,186	25,759	0	0	0
3127387	PACIFIC PALISADES	CA		04/07/2021		1,320,450	0	(602)	0	0	(602)	0	31,373	30,770	0	0	0
3127774	ISSAQUAH	WA		04/08/2021		1,491,784	0	(365)	0	0	(365)	0	33,688	33,322	0	0	0
3127894	WESTLAKE VILLAGE	CA		04/08/2021		836,358	0	(368)	0	0	(368)	0	20,287	19,919	0	0	0
3128514	LUTHERVILLE TIMONIUM	MD		04/09/2021		686,315	0	(162)	0	0	(162)	0	15,190	15,029	0	0	0
3127330	LOS ANGELES	CA		04/12/2021		769,771	0	(608)	0	0	(608)	0	39,877	39,269	0	0	0
3127491	CHANDLER	AZ		04/12/2021		587,057	0	(328)	0	0	(328)	0	19,438	19,110	0	0	0
3127215	SANTA ANA	CA		04/13/2021		808,163	0	(159)	0	0	(159)	0	18,039	17,880	0	0	0
3127477	CAMP SHERMAN	OR		04/13/2021		1,213,773	0	(619)	0	0	(619)	0	26,865	26,246	0	0	0
3127766	BRENTWOOD	TN		04/13/2021		847,840	0	(74)	0	0	(74)	0	18,803	18,729	0	0	0
3127990	WEST FRIENDSHIP	MD		04/13/2021		750,761	0	(303)	0	0	(303)	0	16,617	16,314	0	0	0
3127438	GARDNERVILLE	NV		04/13/2021		666,508	0	(279)	0	0	(279)	0	14,457	14,178	0	0	0
3127475	LAKE OSWEGO	OR		04/13/2021		1,184,810	0	(305)	0	0	(305)	0	34,800	34,494	0	0	0

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3127669	DANVILLE	CA		04/13/2021		913,558	0	(410)	0	0	(410)	0	20,220	19,809	0	0	0
3127779	NEWTOWN	PA		04/13/2021		803,925	0	(304)	0	0	(304)	0	17,793	17,490	0	0	0
3127586	WALNUT CREEK	CA		04/14/2021		821,421	0	(278)	0	0	(278)	0	18,549	18,272	0	0	0
3127739	LONG BEACH	CA		04/14/2021		851,872	0	(268)	0	0	(268)	0	19,484	19,216	0	0	0
3127397	CARLSBAD	CA		04/14/2021		1,268,651	0	(418)	0	0	(418)	0	28,079	27,661	0	0	0
3127252	TAMPA	FL		04/14/2021		759,720	0	(410)	0	0	(410)	0	24,477	24,067	0	0	0
3127624	OAK BROOK	IL		04/14/2021		996,269	0	(297)	0	0	(297)	0	21,703	21,406	0	0	0
3127685	CORONA	CA		04/15/2021		668,377	0	(261)	0	0	(261)	0	14,560	14,299	0	0	0
3127394	SOQUEL	CA		04/15/2021		1,290,414	0	(981)	0	0	(981)	0	53,203	52,223	0	0	0
3126921	SOMERVILLE	MA		04/16/2021		747,239	0	(228)	0	0	(228)	0	17,711	17,483	0	0	0
3127592	WALLINGFORD	PA		04/16/2021		731,984	0	(290)	0	0	(290)	0	20,726	20,436	0	0	0
3127076	GREENSBORO	NC		04/16/2021		742,702	0	(252)	0	0	(252)	0	17,284	17,031	0	0	0
3127553	SAN JOSE	CA		04/19/2021		1,200,910	0	(1,204)	0	0	(1,204)	0	65,592	64,389	0	0	0
3127565	HONOLULU	HI		04/19/2021		939,912	0	(429)	0	0	(429)	0	20,660	20,231	0	0	0
3127131	MINNEAPOLIS	MN		04/19/2021		658,402	0	(185)	0	0	(185)	0	14,992	14,807	0	0	0
3126948	SANTA ANA	CA		04/20/2021		855,823	0	20	0	0	20	0	18,804	18,824	0	0	0
3127345	BLUE BELL	PA		04/20/2021		621,474	0	(248)	0	0	(248)	0	19,103	18,855	0	0	0
3127789	TUCSON	AZ		04/20/2021		1,066,084	0	(239)	0	0	(239)	0	24,679	24,440	0	0	0
3127769	RICHARDSON	TX		04/21/2021		685,371	0	(176)	0	0	(176)	0	14,866	14,691	0	0	0
3128049	MIDLOTHIAN	VA		04/21/2021		620,122	0	(238)	0	0	(238)	0	13,783	13,545	0	0	0
3127829	IDAHO FALLS	ID		04/22/2021		733,505	0	86	0	0	86	0	15,591	15,677	0	0	0
3127753	ANNAPOLIS	MD		04/22/2021		1,095,893	0	(326)	0	0	(326)	0	25,247	24,921	0	0	0
3127930	GULF BREEZE	FL		04/22/2021		732,273	0	(586)	0	0	(586)	0	26,479	25,893	0	0	0
3126483	HADDONFIELD	NJ		04/22/2021		565,817	0	(91)	0	0	(91)	0	12,576	12,485	0	0	0
3126765	ARLINGTON	VA		04/22/2021		1,143,679	0	(373)	0	0	(373)	0	30,600	30,227	0	0	0
3127671	REDWOOD CITY	CA		04/23/2021		1,157,097	0	(540)	0	0	(540)	0	23,077	22,537	0	0	0
3128159	MCLEAN	VA		12/23/2022		0	0	889	0	0	889	0	4,218	5,107	0	0	0
3127773	SEMINOLE	FL		04/26/2021		830,480	0	(303)	0	0	(303)	0	18,381	18,078	0	0	0
3126981	STEVENSVILLE	MD		04/26/2021		652,778	0	(204)	0	0	(204)	0	14,448	14,245	0	0	0
3126982	ISSAQUAH	WA		04/26/2021		800,706	0	(264)	0	0	(264)	0	19,693	19,429	0	0	0
3127728	SANTA FE	NM		04/27/2021		1,200,779	0	(381)	0	0	(381)	0	27,129	26,748	0	0	0
3127706	DALLAS	TX		04/27/2021		1,142,233	0	(488)	0	0	(488)	0	26,315	25,827	0	0	0
3127524	BASS LAKE	CA		04/27/2021		1,073,370	0	(343)	0	0	(343)	0	23,757	23,414	0	0	0
3126627	CORONADO	CA		04/27/2021		1,027,475	0	(173)	0	0	(173)	0	22,934	22,760	0	0	0
3128235	LOS GATOS	CA		04/27/2021		878,183	0	(274)	0	0	(274)	0	21,047	20,773	0	0	0
3128075	MARINA DEL REY	CA		04/27/2021		1,024,985	0	(361)	0	0	(361)	0	22,686	22,325	0	0	0
3127743	POOLESVILLE	MD		04/28/2021		869,258	0	(326)	0	0	(326)	0	19,321	18,994	0	0	0
3127984	BALTIMORE	MD		04/28/2021		702,023	0	(394)	0	0	(394)	0	15,293	14,898	0	0	0
3127847	EVANSTON	IL		04/28/2021		641,272	0	(155)	0	0	(155)	0	14,713	14,558	0	0	0
3127458	WASHINGTON	DC		04/28/2021		852,690	0	(284)	0	0	(284)	0	19,256	18,971	0	0	0
3127129	BERWYN	PA		04/28/2021		785,063	0	(207)	0	0	(207)	0	28,105	27,899	0	0	0
3127377	SCOTTSDALE	AZ		04/29/2021		799,234	0	(229)	0	0	(229)	0	18,184	17,956	0	0	0
3128077	LOS ANGELES	CA		04/29/2021		1,087,264	0	(438)	0	0	(438)	0	23,584	23,146	0	0	0
3127456	AMARILLO	TX		04/29/2021		858,664	0	(328)	0	0	(328)	0	21,412	21,084	0	0	0
3127434	BETHLEHEM	PA		04/30/2021		611,604	0	(145)	0	0	(145)	0	13,537	13,391	0	0	0
3128327	SAN DIEGO	CA		04/30/2021		1,406,361	0	(394)	0	0	(394)	0	32,268	31,874	0	0	0
3128010	SONOMA	CA		05/03/2021		1,441,712	0	(569)	0	0	(569)	0	31,913	31,344	0	0	0
3128121	CARLSBAD	CA		05/03/2021		790,105	0	(348)	0	0	(348)	0	19,415	19,068	0	0	0
3127991	WINNETKA	IL		05/03/2021		912,953	0	(469)	0	0	(469)	0	27,062	26,593	0	0	0
3128523	WASHINGTON	DC		05/03/2021		1,231,184	0	(79)	0	0	(79)	0	27,803	27,724	0	0	0
3127708	ENCINO	CA		05/03/2021		1,269,137	0	(469)	0	0	(469)	0	28,660	28,191	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3127376	HARRISON	TN		05/03/2021		822,809	0	(133)	0	0	(133)	0	18,658	18,525	0	0	0
3127210	SAN DIEGO	CA		05/04/2021		905,205	0	(316)	0	0	(316)	0	20,071	19,755	0	0	0
3127561	EAST GREENWICH	RI		05/04/2021		622,613	0	(176)	0	0	(176)	0	14,060	13,884	0	0	0
3127694	TUCSON	AZ		05/04/2021		620,256	0	(375)	0	0	(375)	0	20,378	20,003	0	0	0
3127922	SOUTHAMPTON	NY		05/05/2021		1,302,690	0	(483)	0	0	(483)	0	29,296	28,813	0	0	0
3127977	EASTON	MD		05/06/2021		721,873	0	(339)	0	0	(339)	0	15,977	15,638	0	0	0
3128088	SCOTTSDALE	AZ		05/06/2021		1,059,402	0	(469)	0	0	(469)	0	30,644	30,175	0	0	0
3127679	SAN DIEGO	CA		05/06/2021		936,047	0	(155)	0	0	(155)	0	21,564	21,409	0	0	0
3127721	DANVILLE	CA		05/07/2021		1,039,753	0	(71)	0	0	(71)	0	24,008	23,937	0	0	0
3127664	WESTLAKE VILLAGE	CA		05/07/2021		809,307	0	(171)	0	0	(171)	0	18,276	18,105	0	0	0
3127642	PAYSON	AZ		05/07/2021		744,421	0	(130)	0	0	(130)	0	17,282	17,153	0	0	0
3128257	HOCKESSIN	DE		05/07/2021		640,350	0	(215)	0	0	(215)	0	13,611	13,395	0	0	0
3127333	WADMALAW ISLAND	SC		05/10/2021		879,721	0	(225)	0	0	(225)	0	19,389	19,165	0	0	0
3127923	CORONADO	CA		05/10/2021		838,939	0	(363)	0	0	(363)	0	19,654	19,291	0	0	0
3127480	POMPANO BEACH	FL		05/10/2021		985,588	0	(321)	0	0	(321)	0	22,799	22,478	0	0	0
3127863	LUCAS	TX		05/11/2021		618,548	0	(161)	0	0	(161)	0	14,090	13,929	0	0	0
3128066	BALTIMORE	MD		05/11/2021		1,459,710	0	(308)	0	0	(308)	0	32,963	32,656	0	0	0
3128697	SAN DIEGO	CA		05/11/2021		937,950	0	(320)	0	0	(320)	0	22,030	21,710	0	0	0
3127518	STUART	FL		05/11/2021		1,063,395	0	(438)	0	0	(438)	0	23,536	23,099	0	0	0
3127764	ISLE OF PALMS	SC		05/12/2021		751,260	0	(2,036)	0	0	(2,036)	0	142,725	140,688	0	0	0
3128054	SULLIVANS ISLAND	SC		05/13/2021		1,405,955	0	(452)	0	0	(452)	0	32,258	31,806	0	0	0
3128025	ORONO	MN		05/13/2021		1,005,328	0	(351)	0	0	(351)	0	22,797	22,446	0	0	0
3127985	WEST NEWTON	MA		05/13/2021		799,294	0	(354)	0	0	(354)	0	17,691	17,337	0	0	0
3128214	AMMON	ID		05/13/2021		942,432	0	(28)	0	0	(28)	0	19,567	19,539	0	0	0
3128003	KIRKLAND	WA		05/14/2021		1,172,517	0	(465)	0	0	(465)	0	25,994	25,529	0	0	0
3127983	POTOMAC	MD		05/14/2021		1,320,877	0	(270)	0	0	(270)	0	30,430	30,160	0	0	0
3127909	SANTA BARBARA	CA		05/17/2021		741,263	0	(438)	0	0	(438)	0	19,895	19,456	0	0	0
3128084	WINCHESTER	MA		05/17/2021		1,108,073	0	(431)	0	0	(431)	0	24,926	24,495	0	0	0
3126298	GARDEN CITY	NY		05/17/2021		956,332	0	(307)	0	0	(307)	0	20,505	20,198	0	0	0
3127572	LEXINGTON	MA		05/17/2021		933,978	0	(351)	0	0	(351)	0	20,672	20,321	0	0	0
3128482	BELLINGHAM	WA		05/17/2021		749,508	0	(46)	0	0	(46)	0	16,996	16,950	0	0	0
3127022	BETHESDA	MD		05/17/2021		1,390,167	0	(292)	0	0	(292)	0	31,393	31,101	0	0	0
3127910	FAIRFAX	VA		05/17/2021		1,159,739	0	(417)	0	0	(417)	0	28,983	28,566	0	0	0
3126729	LAKE BLUFF	IL		05/17/2021		669,914	0	(55)	0	0	(55)	0	17,499	17,444	0	0	0
3127884	MOUND	MN		05/17/2021		905,601	0	(460)	0	0	(460)	0	26,836	26,377	0	0	0
3128495	YORBA LINDA	CA		05/17/2021		953,878	0	(469)	0	0	(469)	0	17,827	17,358	0	0	0
3128265	RENO	NV		05/17/2021		683,409	0	(320)	0	0	(320)	0	21,886	21,566	0	0	0
3127907	SAN JOSE	CA		05/17/2021		844,650	0	(302)	0	0	(302)	0	19,074	18,772	0	0	0
3128306	HINSDALE	IL		05/18/2021		865,966	0	(435)	0	0	(435)	0	19,167	18,731	0	0	0
3128046	LAFAYETTE	CA		05/18/2021		1,263,164	0	(723)	0	0	(723)	0	29,745	29,022	0	0	0
3128427	LOS ANGELES	CA		05/18/2021		1,391,633	0	(282)	0	0	(282)	0	31,930	31,648	0	0	0
3128200	DENNIS	MA		05/19/2021		1,190,281	0	(264)	0	0	(264)	0	25,212	24,948	0	0	0
3127393	CHARLESTON	SC		05/20/2021		771,963	0	24	0	0	24	0	17,158	17,182	0	0	0
3128552	PHOENIX	AZ		05/20/2021		845,236	0	(101)	0	0	(101)	0	19,045	18,944	0	0	0
3127677	ORLANDO	FL		05/20/2021		916,698	0	(284)	0	0	(284)	0	20,289	20,006	0	0	0
3128270	MOUNT PLEASANT	SC		05/20/2021		835,105	0	(235)	0	0	(235)	0	21,092	20,858	0	0	0
3127398	VIENNA	VA		05/20/2021		936,522	0	(274)	0	0	(274)	0	21,149	20,874	0	0	0
3128192	FRANKLIN	TN		05/21/2021		968,152	0	(384)	0	0	(384)	0	23,831	23,447	0	0	0
3127085	REDWOOD CITY	CA		05/21/2021		912,541	0	59	0	0	59	0	20,693	20,752	0	0	0
3126196	DELRAY BEACH	FL		05/21/2021		1,152,130	0	(219)	0	0	(219)	0	68,525	68,306	0	0	0
3128145	SALINAS	CA		05/24/2021		801,974	0	(350)	0	0	(350)	0	24,133	23,783	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3128178	CARLSBAD	CA		05/24/2021		903,878	0	(317)	0	0	(317)	0	18,767	18,450	0	0	0
3127464	AUSTIN	TX		05/24/2021		555,361	0	(194)	0	0	(194)	0	17,847	17,652	0	0	0
3127667	MISSOURI CITY	TX		05/25/2021		1,137,467	0	(1,739)	0	0	(1,739)	0	129,620	127,882	0	0	0
3128135	ALLEN	TX		05/25/2021		772,278	0	(348)	0	0	(348)	0	18,737	18,389	0	0	0
3128047	ARLINGTON	VA		05/25/2021		663,654	0	(242)	0	0	(242)	0	14,930	14,688	0	0	0
3127571	LOS GATOS	CA		05/25/2021		1,420,405	0	(342)	0	0	(342)	0	32,076	31,734	0	0	0
3126368	PHILADELPHIA	PA		05/25/2021		587,171	0	(155)	0	0	(155)	0	14,037	13,881	0	0	0
3128061	SEDONA	AZ		05/25/2021		1,073,611	0	(393)	0	0	(393)	0	23,863	23,470	0	0	0
3128220	PARKLAND	FL		05/26/2021		652,329	0	(183)	0	0	(183)	0	14,967	14,784	0	0	0
3127651	BETHESDA	MD		05/26/2021		1,157,044	0	(279)	0	0	(279)	0	26,875	26,595	0	0	0
3127701	AUSTIN	TX		05/27/2021		737,343	0	(263)	0	0	(263)	0	16,582	16,320	0	0	0
3127834	CALABASAS	CA		05/28/2021		889,754	0	(278)	0	0	(278)	0	20,010	19,731	0	0	0
3127411	OCEANSIDE	CA		05/28/2021		1,353,499	0	(498)	0	0	(498)	0	29,832	29,334	0	0	0
3128109	LOS GATOS	CA		05/28/2021		1,014,461	0	(308)	0	0	(308)	0	23,276	22,968	0	0	0
3127825	HOUSTON	TX		05/28/2021		843,169	0	(194)	0	0	(194)	0	22,545	22,351	0	0	0
3128639	SAN RAFAEL	CA		06/01/2021		1,135,238	0	(4,726)	0	0	(4,726)	0	325,879	321,153	0	0	0
3128496	HENDERSON	NV		06/02/2021		580,111	0	(94)	0	0	(94)	0	12,403	12,309	0	0	0
3128470	GREENWICH	CT		06/02/2021		688,242	0	(255)	0	0	(255)	0	15,334	15,079	0	0	0
3128372	WESTLAKE VILLAGE	CA		06/02/2021		998,421	0	(398)	0	0	(398)	0	21,564	21,166	0	0	0
3127526	PORTLAND	OR		06/02/2021		595,064	0	(184)	0	0	(184)	0	13,382	13,199	0	0	0
3127952	CHEVY CHASE	MD		06/02/2021		1,168,636	0	(436)	0	0	(436)	0	27,760	27,325	0	0	0
3128118	WAYZATA	MN		06/03/2021		1,272,680	0	(473)	0	0	(473)	0	28,621	28,148	0	0	0
3128286	ANNAPOLIS	MD		06/04/2021		669,735	0	(230)	0	0	(230)	0	14,823	14,593	0	0	0
3128430	ARNOLD	MD		06/04/2021		755,352	0	(296)	0	0	(296)	0	16,078	15,783	0	0	0
3128023	HOUSTON	TX		06/04/2021		1,310,460	0	(479)	0	0	(479)	0	29,143	28,664	0	0	0
3127552	GOLETA	CA		06/04/2021		992,305	0	(522)	0	0	(522)	0	32,870	32,348	0	0	0
3127938	RANCHO PALOS VERDES	CA		06/07/2021		1,131,466	0	(414)	0	0	(414)	0	29,922	29,508	0	0	0
3128519	KIRKLAND	WA		06/07/2021		1,081,910	0	(182)	0	0	(182)	0	32,694	32,512	0	0	0
3127349	SANTA FE	NM		06/07/2021		605,943	0	(298)	0	0	(298)	0	12,824	12,526	0	0	0
3127986	ALEXANDRIA	VA		06/07/2021		949,143	0	(321)	0	0	(321)	0	21,866	21,545	0	0	0
3127915	SAN FRANCISCO	CA		06/07/2021		878,726	0	(330)	0	0	(330)	0	19,459	19,129	0	0	0
3129169	MYRTLE BEACH	SC		08/10/2021		177,570	0	(136)	0	0	(136)	0	4,077	3,940	0	0	0
3128962	COLUMBIA	MD		08/10/2021		413,681	0	0	0	0	0	0	9,683	9,683	0	0	0
3127575	ARLINGTON	VA		06/08/2021		629,300	0	(219)	0	0	(219)	0	14,152	13,933	0	0	0
3127579	HOUSTON	TX		06/08/2021		728,978	0	(229)	0	0	(229)	0	16,462	16,233	0	0	0
3128516	NEW ORLEANS	LA		06/08/2021		644,375	0	(241)	0	0	(241)	0	12,557	12,317	0	0	0
3127794	ALAMO	CA		06/08/2021		1,293,461	0	(367)	0	0	(367)	0	28,749	28,383	0	0	0
3128149	OCEAN CITY	MD		06/09/2021		624,941	0	(179)	0	0	(179)	0	14,398	14,219	0	0	0
3128887	WESTLAKE VILLAGE	CA		06/09/2021		689,954	0	(3,572)	0	0	(3,572)	0	253,115	249,543	0	0	0
3128535	SANTA MONICA	CA		06/09/2021		1,097,566	0	(51)	0	0	(51)	0	24,683	24,632	0	0	0
3127775	SPRING BRANCH	TX		06/09/2021		624,376	0	(118)	0	0	(118)	0	13,829	13,711	0	0	0
7135627	INDEPENDENCE	MO		11/22/2022		0	0	0	0	0	0	0	103	103	0	0	0
3128419	VISTA	CA		06/10/2021		902,939	0	(324)	0	0	(324)	0	19,901	19,577	0	0	0
3128863	SOUTHLAKE	TX		06/10/2021		708,712	0	(347)	0	0	(347)	0	14,630	14,283	0	0	0
3128328	GLENELG	MD		06/10/2021		819,878	0	(619)	0	0	(619)	0	30,742	30,123	0	0	0
3127961	CORONA	CA		06/10/2021		1,205,746	0	(452)	0	0	(452)	0	27,116	26,663	0	0	0
3128024	VIENNA	VA		06/10/2021		1,188,882	0	(438)	0	0	(438)	0	26,314	25,875	0	0	0
3128960	ESTERO	FL		06/11/2021		359,412	0	(209)	0	0	(209)	0	7,964	7,755	0	0	0
3127865	NOVATO	CA		06/11/2021		927,643	0	(347)	0	0	(347)	0	20,446	20,099	0	0	0
3128336	LEWISVILLE	TX		06/14/2021		728,393	0	(275)	0	0	(275)	0	16,781	16,505	0	0	0
3128460	WILMINGTON	DE		06/14/2021		633,176	0	(268)	0	0	(268)	0	13,676	13,408	0	0	0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3128623	POTOMAC	MD		06/14/2021		909,624	0	(186)	0	0	(186)	0	19,563	19,376	0	0	0
3128393	SAMMAMISH	WA		06/14/2021		1,025,774	0	(358)	0	0	(358)	0	22,608	22,250	0	0	0
3128348	DALLAS	TX		06/14/2021		990,183	0	(317)	0	0	(317)	0	21,897	21,580	0	0	0
3128298	PARADISE VALLEY	AZ		06/14/2021		1,417,955	0	(369)	0	0	(369)	0	31,888	31,520	0	0	0
3127746	PHOENIX	AZ		06/14/2021		661,385	0	(93)	0	0	(93)	0	14,874	14,781	0	0	0
3127993	BETHESDA	MD		06/14/2021		995,967	0	(246)	0	0	(246)	0	22,852	22,606	0	0	0
3128616	STATELINE	NV		06/15/2021		1,147,476	0	(427)	0	0	(427)	0	23,688	23,260	0	0	0
3127623	BETHESDA	MD		06/15/2021		1,167,811	0	(414)	0	0	(414)	0	25,739	25,325	0	0	0
3128163	ELLICOTT CITY	MD		06/15/2021		624,629	0	(239)	0	0	(239)	0	13,767	13,528	0	0	0
3127712	FORT LAUDERDALE	FL		06/15/2021		1,486,840	0	(726)	0	0	(726)	0	42,333	41,607	0	0	0
3128004	SAN DIEGO	CA		06/15/2021		1,111,181	0	(482)	0	0	(482)	0	38,909	38,427	0	0	0
3128350	CAMARILLO	CA		06/15/2021		1,194,415	0	(364)	0	0	(364)	0	27,405	27,041	0	0	0
3127372	SANTA BARBARA	CA		06/16/2021		706,168	0	(124)	0	0	(124)	0	14,023	13,899	0	0	0
3128824	WHITTIER	CA		06/16/2021		1,124,417	0	(359)	0	0	(359)	0	23,212	22,852	0	0	0
3128308	JUPITER	FL		06/16/2021		815,345	0	(285)	0	0	(285)	0	19,184	18,899	0	0	0
3127075	SEVERNA PARK	MD		06/16/2021		1,100,867	0	(135)	0	0	(135)	0	24,762	24,627	0	0	0
3128117	AURORA	CO		06/17/2021		638,597	0	(269)	0	0	(269)	0	13,870	13,601	0	0	0
3128583	LAKEWAY	TX		06/17/2021		683,096	0	(68)	0	0	(68)	0	15,673	15,605	0	0	0
3128789	SACRAMENTO	CA		06/18/2021		788,010	0	3	0	0	3	0	13,832	13,835	0	0	0
3128373	PEORIA	AZ		06/18/2021		1,087,495	0	(363)	0	0	(363)	0	24,356	23,993	0	0	0
3127837	TUCSON	AZ		06/18/2021		643,271	0	(147)	0	0	(147)	0	16,392	16,245	0	0	0
3128215	MOUNT KISCO	NY		06/18/2021		901,715	0	(192)	0	0	(192)	0	21,233	21,041	0	0	0
3128457	WESTLAKE VILLAGE	CA		06/18/2021		1,213,045	0	(510)	0	0	(510)	0	37,968	37,459	0	0	0
3128449	COLUMBIA	SC		06/18/2021		696,962	0	(183)	0	0	(183)	0	15,146	14,963	0	0	0
3127416	SAN ANSELMO	CA		06/18/2021		977,337	0	(247)	0	0	(247)	0	21,541	21,294	0	0	0
3127647	ARLINGTON	VA		06/18/2021		1,078,677	0	(388)	0	0	(388)	0	24,861	24,474	0	0	0
3128147	SAN MARCOS	CA		01/26/2022		0	0	(338)	0	0	(338)	0	17,548	17,210	0	0	0
3128756	LOS ANGELES	CA		06/21/2021		1,143,924	0	(225)	0	0	(225)	0	25,212	24,988	0	0	0
3127513	ARLINGTON	VA		06/21/2021		825,227	0	(262)	0	0	(262)	0	18,934	18,672	0	0	0
3128122	PHOENIX	AZ		06/21/2021		1,013,590	0	(2,662)	0	0	(2,662)	0	171,610	168,949	0	0	0
3128418	EXCELSIOR	MN		06/21/2021		785,536	0	(281)	0	0	(281)	0	17,319	17,038	0	0	0
3129040	CANYON LAKE	TX		06/22/2021		228,906	0	(54)	0	0	(54)	0	5,652	5,598	0	0	0
3128424	LAS VEGAS	NV		06/22/2021		890,740	0	(263)	0	0	(263)	0	19,632	19,369	0	0	0
3128961	ATLANTIC BEACH	FL		06/23/2021		284,078	0	(155)	0	0	(155)	0	6,220	6,065	0	0	0
3128995	JACKSONVILLE	FL		06/23/2021		258,080	0	46	0	0	46	0	6,041	6,086	0	0	0
3128711	SAN JOSE	CA		06/23/2021		1,024,241	0	(66)	0	0	(66)	0	22,480	22,414	0	0	0
3127752	GREAT FALLS	VA		06/23/2021		1,144,064	0	(250)	0	0	(250)	0	31,630	31,380	0	0	0
3128176	SEVERNA PARK	MD		06/23/2021		669,148	0	(256)	0	0	(256)	0	14,758	14,502	0	0	0
3128974	ELLICOTT CITY	MD		06/23/2021		618,696	0	(140)	0	0	(140)	0	13,579	13,439	0	0	0
3128059	CANTON	GA		06/23/2021		863,703	0	(380)	0	0	(380)	0	18,655	18,275	0	0	0
3128973	CHANTILLY	VA		06/24/2021		837,450	0	(172)	0	0	(172)	0	18,380	18,208	0	0	0
3127956	LOS ANGELES	CA		06/24/2021		938,311	0	(387)	0	0	(387)	0	20,768	20,381	0	0	0
3128906	WINCHESTER	MA		06/24/2021		1,421,376	0	(242)	0	0	(242)	0	31,196	30,954	0	0	0
3128907	HINSDALE	IL		06/24/2021		932,726	0	(381)	0	0	(381)	0	19,255	18,874	0	0	0
3128351	SAN DIEGO	CA		06/25/2021		843,672	0	(413)	0	0	(413)	0	18,782	18,369	0	0	0
3129068	POULSBO	WA		06/25/2021		732,939	0	(237)	0	0	(237)	0	15,568	15,332	0	0	0
3129173	LAS VEGAS	NV		06/25/2021		482,159	0	(173)	0	0	(173)	0	11,629	11,457	0	0	0
3127459	PHILADELPHIA	PA		06/25/2021		597,485	0	(179)	0	0	(179)	0	15,432	15,253	0	0	0
3127415	NEVADA CITY	CA		06/25/2021		656,807	0	(181)	0	0	(181)	0	14,832	14,651	0	0	0
3128508	CHESTER SPRINGS	PA		06/25/2021		943,381	0	(141)	0	0	(141)	0	22,453	22,313	0	0	0
3128959	HILTON HEAD ISLAND	SC		06/25/2021		451,747	0	105	0	0	105	0	14,378	14,484	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3126738	CHEVY CHASE	MD		06/28/2021		1,057,788	0	(362)	0	0	(362)	0	24,285	23,922	0	0	0
3127925	SANTA MONICA	CA		06/29/2021		910,767	0	(124)	0	0	(124)	0	20,653	20,529	0	0	0
3128426	COCKEYSVILLE	MD		06/29/2021		821,440	0	(244)	0	0	(244)	0	18,105	17,861	0	0	0
3128076	PARADISE VLY	AZ		06/29/2021		746,962	0	(265)	0	0	(265)	0	16,133	15,868	0	0	0
3127899	MCLEAN	VA		06/29/2021		1,025,889	0	(366)	0	0	(366)	0	21,178	20,812	0	0	0
3128329	SEATTLE	WA		06/29/2021		683,946	0	(221)	0	0	(221)	0	15,381	15,160	0	0	0
3126786	PHILADELPHIA	PA		06/29/2021		659,193	0	145	0	0	145	0	15,071	15,216	0	0	0
3128255	POWAY	CA		06/29/2021		1,053,419	0	(325)	0	0	(325)	0	23,788	23,463	0	0	0
3128365	BELLAIRE	TX		06/29/2021		571,377	0	(251)	0	0	(251)	0	12,593	12,342	0	0	0
3128595	LA JOLLA	CA		06/30/2021		1,390,620	0	(556)	0	0	(556)	0	68,180	67,624	0	0	0
3128144	KITTY HAWK	NC		06/30/2021		681,079	0	(1,867)	0	0	(1,867)	0	118,854	116,988	0	0	0
3128816	GRANITE BAY	CA		06/30/2021		686,067	0	(263)	0	0	(263)	0	13,936	13,673	0	0	0
3129861	LONG GROVE	IL		06/30/2021		809,172	0	(263)	0	0	(263)	0	16,986	16,724	0	0	0
3127853	SANDY SPRINGS	GA		06/30/2021		867,163	0	(123)	0	0	(123)	0	20,209	20,087	0	0	0
3129441	MARTINEZ	CA		06/30/2021		963,500	0	(136)	0	0	(136)	0	19,498	19,361	0	0	0
3128715	SARATOGA	CA		07/01/2021		852,957	0	(221)	0	0	(221)	0	18,799	18,578	0	0	0
3128422	WEST PALM BCH	FL		07/01/2021		734,228	0	(256)	0	0	(256)	0	16,183	15,927	0	0	0
3129060	SEA ISLE CITY	NJ		07/01/2021		446,185	0	(263)	0	0	(263)	0	17,955	17,693	0	0	0
3127767	RICHMOND	VA		07/01/2021		797,955	0	(43)	0	0	(43)	0	18,308	18,266	0	0	0
3127574	GLEN ECHO	MD		07/01/2021		714,009	0	(232)	0	0	(232)	0	16,057	15,825	0	0	0
3127897	GREAT FALLS	VA		07/01/2021		875,461	0	(29)	0	0	(29)	0	20,005	19,976	0	0	0
3128547	NASHVILLE	TN		07/02/2021		981,745	0	(311)	0	0	(311)	0	21,985	21,674	0	0	0
3128646	BETHANY BEACH	DE		07/02/2021		1,163,509	0	(314)	0	0	(314)	0	25,023	24,709	0	0	0
3128894	PLANO	TX		07/02/2021		712,776	0	(313)	0	0	(313)	0	17,891	17,578	0	0	0
3127449	NAPERVILLE	IL		07/02/2021		589,237	0	(342)	0	0	(342)	0	33,642	33,301	0	0	0
3128765	FRANKLIN	TN		07/02/2021		615,136	0	(238)	0	0	(238)	0	13,066	12,828	0	0	0
3128095	MILLCREEK	UT		07/07/2021		653,933	0	(176)	0	0	(176)	0	14,353	14,177	0	0	0
3128839	ARCADIA	CA		07/07/2021		1,014,844	0	(514)	0	0	(514)	0	20,101	19,587	0	0	0
3128152	PORTLAND	OR		07/07/2021		733,131	0	(307)	0	0	(307)	0	18,551	18,244	0	0	0
3128334	CHARLOTTE	NC		07/07/2021		1,499,656	0	(484)	0	0	(484)	0	34,065	33,580	0	0	0
3128106	PHOENIX	MD		08/10/2021		660,527	0	(92)	0	0	(92)	0	14,620	14,528	0	0	0
3128258	ANNAPOLIS	MD		01/26/2022		0	0	(178)	0	0	(178)	0	13,799	13,620	0	0	0
3128229	NAPERVILLE	IL		07/09/2021		1,111,876	0	(200)	0	0	(200)	0	27,573	27,374	0	0	0
3128473	SAN MATEO	CA		07/09/2021		1,227,747	0	(418)	0	0	(418)	0	25,871	25,453	0	0	0
3129120	SAN JOSE	CA		07/09/2021		1,149,786	0	(210)	0	0	(210)	0	25,751	25,541	0	0	0
3128735	SAN CLEMENTE	CA		07/09/2021		1,059,680	0	(281)	0	0	(281)	0	23,258	22,977	0	0	0
3128560	SEATTLE	WA		07/09/2021		812,390	0	(305)	0	0	(305)	0	17,905	17,600	0	0	0
3128086	BURBANK	CA		07/12/2021		1,069,906	0	(233)	0	0	(233)	0	30,478	30,245	0	0	0
3128288	LEANDER	TX		07/12/2021		707,373	0	(318)	0	0	(318)	0	20,931	20,613	0	0	0
3129269	ARNOLD	MD		07/12/2021		647,946	0	(175)	0	0	(175)	0	14,692	14,518	0	0	0
3128588	GILBERT	AZ		07/13/2021		807,764	0	(149)	0	0	(149)	0	17,729	17,580	0	0	0
3129709	NAPLES	FL		07/13/2021		883,493	0	(481)	0	0	(481)	0	18,617	18,136	0	0	0
3129916	DURHAM	NC		07/13/2021		228,539	0	(109)	0	0	(109)	0	4,636	4,526	0	0	0
3128883	EAGLEVILLE	PA		07/13/2021		787,904	0	(11)	0	0	(11)	0	18,004	17,994	0	0	0
3129175	CHARLOTTE	NC		07/13/2021		233,296	0	(15)	0	0	(15)	0	4,884	4,869	0	0	0
3127826	VIENNA	VA		07/14/2021		1,062,038	0	(375)	0	0	(375)	0	23,408	23,032	0	0	0
3128964	NORTH CALDWELL	NJ		07/14/2021		925,465	0	(188)	0	0	(188)	0	20,312	20,124	0	0	0
3128809	SEVERNA PARK	MD		07/14/2021		1,003,129	0	(411)	0	0	(411)	0	30,638	30,227	0	0	0
3129077	PAPILLION	NE		07/14/2021		176,226	0	(144)	0	0	(144)	0	9,906	9,762	0	0	0
3129271	SANTA BARBARA	CA		07/14/2021		751,457	0	(254)	0	0	(254)	0	15,871	15,617	0	0	0
3128385	WASHINGTON	DC		07/15/2021		1,299,483	0	(493)	0	0	(493)	0	30,556	30,063	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3128455	KIRKLAND	WA		07/15/2021		1,449,630	0	(307)	0	0	(307)	0	32,600	32,293	0	0	0
3128386	HUNTINGTON BEACH	CA		07/15/2021		861,119	0	(360)	0	0	(360)	0	21,517	21,157	0	0	0
3128277	CAVE CREEK	AZ		07/15/2021		670,002	0	(79)	0	0	(79)	0	15,310	15,231	0	0	0
3128853	WALNUT CREEK	CA		07/15/2021		756,652	0	(286)	0	0	(286)	0	15,944	15,658	0	0	0
3129182	SAN DIEGO	CA		07/16/2021		762,865	0	(217)	0	0	(217)	0	16,406	16,190	0	0	0
3129171	MILLVILLE	DE		07/16/2021		408,268	0	(302)	0	0	(302)	0	7,719	7,417	0	0	0
3129209	HUNTINGTON BEACH	CA		07/16/2021		1,123,026	0	(323)	0	0	(323)	0	27,048	26,725	0	0	0
3129268	WOODBINE	MD		07/16/2021		574,959	0	(133)	0	0	(133)	0	12,619	12,486	0	0	0
3129087	SEATTLE	WA		07/16/2021		292,969	0	(318)	0	0	(318)	0	17,785	17,467	0	0	0
3128752	SEATTLE	WA		07/16/2021		837,351	0	(1,591)	0	0	(1,591)	0	121,381	119,790	0	0	0
3128551	CORAL GABLES	FL		07/16/2021		698,486	0	(157)	0	0	(157)	0	15,330	15,174	0	0	0
3128387	GRANITE BAY	CA		07/16/2021		689,285	0	(172)	0	0	(172)	0	15,815	15,643	0	0	0
3128300	MOUNT PLEASANT	SC		07/19/2021		622,883	0	(240)	0	0	(240)	0	13,950	13,710	0	0	0
3129093	MEMPHIS	TN		07/19/2021		90,475	0	(71)	0	0	(71)	0	5,931	5,860	0	0	0
3128138	TRUCKEE	CA		07/20/2021		865,540	0	(357)	0	0	(357)	0	34,782	34,425	0	0	0
3128731	DEL MAR	CA		07/20/2021		1,028,415	0	(126)	0	0	(126)	0	23,778	23,652	0	0	0
3128997	PEORIA	AZ		07/20/2021		282,857	0	27	0	0	27	0	6,904	6,931	0	0	0
3128840	DANVILLE	CA		07/20/2021		1,380,198	0	(406)	0	0	(406)	0	29,683	29,277	0	0	0
3128069	VIENNA	VA		07/20/2021		1,111,385	0	(346)	0	0	(346)	0	24,495	24,150	0	0	0
3129096	OLYMPIA	WA		07/20/2021		78,125	0	(97)	0	0	(97)	0	6,119	6,021	0	0	0
3125758	ROSLYN	NY		07/20/2021		950,384	0	(20)	0	0	(20)	0	20,556	20,536	0	0	0
3128603	NEW ORLEANS	LA		07/20/2021		1,504,497	0	(487)	0	0	(487)	0	32,356	31,869	0	0	0
3128137	LOOMIS	CA		07/20/2021		1,355,055	0	(768)	0	0	(768)	0	56,032	55,264	0	0	0
3128826	SAN CARLOS	CA		07/20/2021		1,507,901	0	(522)	0	0	(522)	0	31,128	30,606	0	0	0
3129842	MYRTLE BEACH	SC		07/20/2021		360,048	0	(252)	0	0	(252)	0	7,433	7,181	0	0	0
3129915	ANNAPOLIS	MD		07/21/2021		1,143,805	0	(505)	0	0	(505)	0	29,183	28,677	0	0	0
3129133	SEATTLE	WA		07/21/2021		931,597	0	(432)	0	0	(432)	0	18,452	18,020	0	0	0
3128429	YARMOUTH	ME		07/21/2021		634,168	0	(152)	0	0	(152)	0	13,510	13,358	0	0	0
3129210	SAN JOSE	CA		07/21/2021		888,538	0	(387)	0	0	(387)	0	18,342	17,956	0	0	0
3128550	FORT WORTH	TX		07/21/2021		695,514	0	(131)	0	0	(131)	0	15,577	15,446	0	0	0
3128780	MURRIETA	CA		07/21/2021		625,773	0	(139)	0	0	(139)	0	18,745	18,606	0	0	0
3128774	SAN CLEMENTE	CA		07/22/2021		1,460,489	0	(69)	0	0	(69)	0	31,866	31,798	0	0	0
3129205	SHORELINE	WA		07/22/2021		1,091,581	0	(421)	0	0	(421)	0	26,918	26,497	0	0	0
3128892	HOUSTON	TX		07/22/2021		664,871	0	(253)	0	0	(253)	0	16,029	15,776	0	0	0
3127335	MOUNT PLEASANT	SC		07/22/2021		587,320	0	(213)	0	0	(213)	0	13,110	12,897	0	0	0
3128861	WEST COVINA	CA		07/22/2021		961,335	0	(447)	0	0	(447)	0	19,440	18,992	0	0	0
3129841	HILLIARD	OH		07/22/2021		262,409	0	(98)	0	0	(98)	0	5,489	5,391	0	0	0
3129149	NEW BRAUNFELS	TX		07/22/2021		208,786	0	(74)	0	0	(74)	0	3,537	3,463	0	0	0
3129800	LOS ANGELES	CA		07/22/2021		953,284	0	(499)	0	0	(499)	0	19,679	19,180	0	0	0
3129394	NASHVILLE	TN		12/23/2022		0	0	289	0	0	289	0	994	1,284	0	0	0
3129130	SEATTLE	WA		07/23/2021		1,009,001	0	(398)	0	0	(398)	0	19,985	19,587	0	0	0
3129887	XENIA	OH		07/23/2021		768,953	0	(405)	0	0	(405)	0	17,821	17,416	0	0	0
3129065	HOUSTON	TX		07/23/2021		876,801	0	(410)	0	0	(410)	0	29,997	29,587	0	0	0
3128388	SULLIVANS ISLAND	SC		07/23/2021		852,356	0	(282)	0	0	(282)	0	18,707	18,425	0	0	0
3128965	RIVERHEAD	NY		07/23/2021		402,593	0	(291)	0	0	(291)	0	8,975	8,684	0	0	0
3127539	PHOENIX	AZ		07/23/2021		947,623	0	(837)	0	0	(837)	0	67,876	67,039	0	0	0
3129052	HONOLULU	HI		07/23/2021		1,086,052	0	68	0	0	68	0	24,724	24,792	0	0	0
3128301	SONOMA	CA		07/23/2021		1,313,222	0	(426)	0	0	(426)	0	28,822	28,396	0	0	0
3129082	SACRAMENTO	CA		07/23/2021		171,890	0	(8)	0	0	(8)	0	14,616	14,608	0	0	0
3128823	VESTAVIA	AL		07/23/2021		1,042,485	0	(368)	0	0	(368)	0	25,853	25,485	0	0	0
3128602	ORANGE	CA		07/26/2021		1,167,338	0	(284)	0	0	(284)	0	25,728	25,444	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3128854	HOLLY SPRINGS	NC		07/26/2021		597,951	0	(68)	0	0	(68)	0	9,965	9,897	0	0	0
3129249	HIGHLAND	MD		07/26/2021		602,705	0	(164)	0	0	(164)	0	15,706	15,542	0	0	0
3128307	KENNEWICK	WA		07/26/2021		827,416	0	(318)	0	0	(318)	0	18,905	18,587	0	0	0
3129033	MARIETTA	GA		07/26/2021		973,002	0	(143)	0	0	(143)	0	21,242	21,099	0	0	0
3129589	SAN FRANCISCO	CA		07/26/2021		911,857	0	(164)	0	0	(164)	0	20,837	20,673	0	0	0
3129369	OCEAN VIEW	DE		07/26/2021		445,941	0	(410)	0	0	(410)	0	10,039	9,629	0	0	0
3128182	COLLIERVILLE	TN		07/26/2021		589,155	0	(202)	0	0	(202)	0	12,468	12,267	0	0	0
3129340	BETHANY BEACH	DE		07/26/2021		1,035,626	0	(338)	0	0	(338)	0	22,730	22,392	0	0	0
3129375	WASHINGTON	DC		07/27/2021		881,040	0	(218)	0	0	(218)	0	18,868	18,650	0	0	0
3128797	PASADENA	CA		07/27/2021		905,181	0	(225)	0	0	(225)	0	18,604	18,379	0	0	0
3128895	WASHOUGAL	WA		07/27/2021		730,302	0	(274)	0	0	(274)	0	14,926	14,652	0	0	0
3129352	WALNUT CREEK	CA		07/27/2021		820,400	0	(181)	0	0	(181)	0	18,424	18,242	0	0	0
3128598	FRANKLIN	TN		07/27/2021		842,093	0	(190)	0	0	(190)	0	19,243	19,053	0	0	0
3128985	SAN DIEGO	CA		07/27/2021		784,497	0	(313)	0	0	(313)	0	16,124	15,811	0	0	0
3129074	BELLINGHAM	WA		07/27/2021		931,212	0	(81)	0	0	(81)	0	33,566	33,485	0	0	0
3128905	OXFORD	MS		07/27/2021		657,166	0	(348)	0	0	(348)	0	12,484	12,135	0	0	0
3128916	HERMOSA BEACH	CA		07/27/2021		1,372,291	0	(434)	0	0	(434)	0	30,246	29,812	0	0	0
3128245	NEWPORT COAST	CA		07/27/2021		1,476,198	0	(383)	0	0	(383)	0	43,627	43,244	0	0	0
3129858	EL GRANADA	CA		07/27/2021		875,507	0	(392)	0	0	(392)	0	17,994	17,602	0	0	0
3129761	MILLSBORO	DE		07/27/2021		226,343	0	(212)	0	0	(212)	0	4,581	4,369	0	0	0
3128900	RANCHO CUCAMONGA	CA		07/27/2021		624,654	0	(325)	0	0	(325)	0	16,008	15,683	0	0	0
3128605	WASHINGTON	DC		07/28/2021		1,007,240	0	(237)	0	0	(237)	0	22,635	22,398	0	0	0
3128679	WELLINGTON	FL		07/28/2021		701,697	0	(439)	0	0	(439)	0	23,181	22,742	0	0	0
3129704	SEVERNA PARK	MD		07/28/2021		1,193,184	0	(198)	0	0	(198)	0	27,265	27,068	0	0	0
3128707	AUSTIN	TX		07/28/2021		705,529	0	(282)	0	0	(282)	0	14,564	14,283	0	0	0
3128872	DUBLIN	CA		07/28/2021		701,307	0	(355)	0	0	(355)	0	25,454	25,100	0	0	0
3130121	CHICAGO	IL		07/28/2021		1,329,738	0	(31)	0	0	(31)	0	30,263	30,232	0	0	0
3128728	TEXAS CITY	TX		07/28/2021		747,042	0	(139)	0	0	(139)	0	16,396	16,257	0	0	0
3129023	YORK	ME		07/28/2021		225,343	0	(119)	0	0	(119)	0	9,400	9,281	0	0	0
3128761	PORTLAND	OR		07/29/2021		872,678	0	(472)	0	0	(472)	0	26,654	26,182	0	0	0
3129706	BRADENTON	FL		07/29/2021		892,922	0	(477)	0	0	(477)	0	18,433	17,956	0	0	0
3129771	BERLIN	MD		07/29/2021		308,051	0	(283)	0	0	(283)	0	6,257	5,974	0	0	0
3128133	LAKE OSWEGO	OR		07/29/2021		848,086	0	(246)	0	0	(246)	0	18,894	18,647	0	0	0
3129575	DALLAS	TX		07/29/2021		1,045,126	0	(337)	0	0	(337)	0	20,161	19,824	0	0	0
3129468	MILFORD	DE		07/29/2021		453,002	0	(460)	0	0	(460)	0	9,947	9,486	0	0	0
3128621	DELRAY BEACH	FL		07/30/2021		1,094,923	0	(252)	0	0	(252)	0	23,931	23,679	0	0	0
3129391	OAKLAND	CA		07/30/2021		949,874	0	(208)	0	0	(208)	0	20,342	20,134	0	0	0
3128909	LOUISVILLE	KY		07/30/2021		657,304	0	(184)	0	0	(184)	0	13,791	13,607	0	0	0
3128510	SCOTTSDALE	AZ		07/30/2021		1,235,377	0	(620)	0	0	(620)	0	77,474	76,855	0	0	0
3129814	SAN JOSE	CA		07/30/2021		1,147,755	0	(217)	0	0	(217)	0	25,085	24,868	0	0	0
3129325	DIAMOND BAR	CA		07/30/2021		1,200,280	0	(492)	0	0	(492)	0	25,183	24,691	0	0	0
3129045	COEUR D ALENE	ID		07/30/2021		622,439	0	(255)	0	0	(255)	0	17,821	17,566	0	0	0
3128313	RIDGEWOOD	NJ		07/30/2021		846,610	0	(200)	0	0	(200)	0	18,898	18,698	0	0	0
3129816	CELINA	TX		08/02/2021		583,233	0	(112)	0	0	(112)	0	12,806	12,695	0	0	0
3129660	FAYETTEVILLE	AR		08/02/2021		244,340	0	(197)	0	0	(197)	0	4,523	4,326	0	0	0
3128303	ARLINGTON	VA		08/02/2021		1,284,887	0	(402)	0	0	(402)	0	29,005	28,603	0	0	0
3129275	SAMMAMISH	WA		08/02/2021		819,202	0	(392)	0	0	(392)	0	21,911	21,519	0	0	0
3128996	COROLLA	NC		08/02/2021		278,489	0	(126)	0	0	(126)	0	6,263	6,137	0	0	0
3128904	SANTA BARBARA	CA		08/02/2021		1,346,254	0	(349)	0	0	(349)	0	29,547	29,198	0	0	0
3129820	REDMOND	WA		08/02/2021		1,181,152	0	(336)	0	0	(336)	0	25,294	24,959	0	0	0
3128821	EUNTERSVILLE	NC		08/02/2021		565,709	0	(79)	0	0	(79)	0	11,056	10,977	0	0	0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3128179	ATLANTA	GA		08/02/2021		702,296	0	(211)	0	0	(211)	0	29,277	29,066	0	0	0
3128987	FRANKLIN	TN		08/02/2021		1,218,023	0	(447)	0	0	(447)	0	25,555	25,108	0	0	0
3129708	ARGYLE	TX		08/02/2021		774,038	0	(219)	0	0	(219)	0	18,426	18,207	0	0	0
3129767	LEWES	DE		08/02/2021		472,184	0	(473)	0	0	(473)	0	9,548	9,075	0	0	0
3128575	LAS VEGAS	NV		08/02/2021		670,376	0	(227)	0	0	(227)	0	14,126	13,899	0	0	0
3129376	CHEVY CHASE	MD		08/02/2021		1,136,612	0	(321)	0	0	(321)	0	23,847	23,526	0	0	0
3129744	SELBYVILLE	DE		08/03/2021		421,612	0	(292)	0	0	(292)	0	8,884	8,592	0	0	0
3128871	SAMMAMISH	WA		08/03/2021		1,193,037	0	(173)	0	0	(173)	0	26,185	26,012	0	0	0
3129062	ROUND ROCK	TX		08/03/2021		337,148	0	(135)	0	0	(135)	0	7,582	7,447	0	0	0
3129025	WALNUT CREEK	CA		08/03/2021		931,593	0	(447)	0	0	(447)	0	21,907	21,459	0	0	0
3129121	LOS ANGELES	CA		08/03/2021		1,134,883	0	(260)	0	0	(260)	0	24,804	24,544	0	0	0
3128751	MOORPARK	CA		08/03/2021		940,207	0	(228)	0	0	(228)	0	17,850	17,622	0	0	0
3128867	BATTLE GROUND	WA		08/03/2021		911,345	0	(445)	0	0	(445)	0	19,600	19,155	0	0	0
3129598	RENTON	WA		08/04/2021		1,090,795	0	(481)	0	0	(481)	0	22,518	22,036	0	0	0
3129546	SHERMAN OAKS	CA		08/04/2021		1,512,291	0	(613)	0	0	(613)	0	31,219	30,606	0	0	0
3129110	SARASOTA	FL		08/04/2021		706,722	0	(112)	0	0	(112)	0	15,511	15,399	0	0	0
3129168	DOBBS FERRY	NY		08/04/2021		840,565	0	(219)	0	0	(219)	0	20,115	19,896	0	0	0
3128963	ALAMO	CA		08/04/2021		1,194,590	0	(255)	0	0	(255)	0	25,691	25,436	0	0	0
3129888	CHICAGO	IL		08/04/2021		965,693	0	170	0	0	170	0	21,978	22,147	0	0	0
3129765	BERLIN	MD		08/04/2021		413,112	0	(538)	0	0	(538)	0	11,342	10,804	0	0	0
3129762	MILLSBORO	DE		08/04/2021		282,508	0	(242)	0	0	(242)	0	5,713	5,471	0	0	0
3129276	SAN LEANDRO	CA		08/05/2021		962,325	0	(419)	0	0	(419)	0	24,289	23,869	0	0	0
3129467	OCEAN VIEW	DE		08/05/2021		285,503	0	(266)	0	0	(266)	0	5,924	5,658	0	0	0
3128611	SEATTLE	WA		08/05/2021		1,189,531	0	(626)	0	0	(626)	0	35,500	34,874	0	0	0
3129633	DENVER	CO		08/05/2021		890,582	0	(164)	0	0	(164)	0	19,465	19,300	0	0	0
3129080	SACRAMENTO	CA		08/05/2021		202,569	0	17	0	0	17	0	14,697	14,713	0	0	0
3128992	TUCSON	AZ		08/05/2021		280,948	0	(157)	0	0	(157)	0	6,318	6,162	0	0	0
3129481	FRANKLIN	TN		08/05/2021		1,347,316	0	(470)	0	0	(470)	0	29,447	28,977	0	0	0
3129691	FRESNO	CA		08/05/2021		643,509	0	(22)	0	0	(22)	0	14,359	14,338	0	0	0
3128988	PASADENA	CA		08/05/2021		840,623	0	(214)	0	0	(214)	0	17,353	17,139	0	0	0
3130006	LA JOLLA	CA		08/05/2021		1,106,488	0	(266)	0	0	(266)	0	24,082	23,817	0	0	0
3129266	PLEASANTON	CA		08/05/2021		983,057	0	(361)	0	0	(361)	0	28,017	27,656	0	0	0
3129327	NEEDHAM	MA		08/05/2021		1,200,536	0	(289)	0	0	(289)	0	26,239	25,950	0	0	0
3129587	DAVIDSONVILLE	MD		08/06/2021		845,259	0	(170)	0	0	(170)	0	18,552	18,382	0	0	0
3129482	PEORIA	AZ		08/06/2021		756,713	0	(293)	0	0	(293)	0	15,594	15,301	0	0	0
3130073	RIDGEWOOD	NJ		08/06/2021		991,063	0	(255)	0	0	(255)	0	24,155	23,900	0	0	0
3128433	ATLANTA	GA		08/06/2021		781,842	0	(103)	0	0	(103)	0	17,866	17,763	0	0	0
3129682	DANVILLE	CA		08/09/2021		1,107,922	0	(476)	0	0	(476)	0	24,393	23,917	0	0	0
3129114	AUSTIN	TX		08/09/2021		990,774	0	(305)	0	0	(305)	0	20,877	20,572	0	0	0
3129170	WARRENTON	VA		08/09/2021		317,685	0	(240)	0	0	(240)	0	5,909	5,669	0	0	0
3130813	MARTINEZ	CA		08/09/2021		1,094,966	0	(231)	0	0	(231)	0	23,732	23,502	0	0	0
3129921	ENCINO	CA		08/09/2021		1,124,844	0	(361)	0	0	(361)	0	23,600	23,239	0	0	0
3128594	DANA POINT	CA		08/09/2021		1,166,126	0	(188)	0	0	(188)	0	25,023	24,835	0	0	0
3127504	GILBERT	AZ		08/09/2021		677,985	0	(19)	0	0	(19)	0	29,861	29,842	0	0	0
3129160	LAS VEGAS	NV		08/10/2021		782,291	0	183	0	0	183	0	18,285	18,467	0	0	0
3129507	NASHVILLE	TN		08/10/2021		1,291,837	0	(506)	0	0	(506)	0	26,621	26,115	0	0	0
3129764	WINTER GARDEN	FL		08/10/2021		225,002	0	(152)	0	0	(152)	0	5,682	5,530	0	0	0
3130323	FUQUAY-VARINA	NC		08/10/2021		222,368	0	(195)	0	0	(195)	0	13,679	13,484	0	0	0
3128140	CLOVIS	NM		08/10/2021		643,384	0	(101)	0	0	(101)	0	14,182	14,081	0	0	0
3128998	BETHESDA	MD		08/10/2021		1,337,673	0	110	0	0	110	0	30,567	30,677	0	0	0
3130328	LITCHFIELD PARK	AZ		08/10/2021		345,431	0	(128)	0	0	(128)	0	8,720	8,591	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3129772	WINTER GARDEN	FL		08/10/2021		497,233	0	(448)	0	0	(448)	0	9,804	9,356	0	0	0
3130332	PHOENIX	AZ		08/10/2021		540,928	0	(414)	0	0	(414)	0	17,143	16,728	0	0	0
3129878	SANTA BARBARA	CA		08/10/2021		1,407,419	0	(391)	0	0	(391)	0	30,890	30,499	0	0	0
3129448	LAGUNA BEACH	CA		08/10/2021		1,281,286	0	(324)	0	0	(324)	0	28,004	27,680	0	0	0
3129625	ROSENBERG	TX		08/10/2021		198,303	0	(150)	0	0	(150)	0	4,058	3,908	0	0	0
3129365	SEATTLE	WA		08/10/2021		999,832	0	(218)	0	0	(218)	0	21,411	21,193	0	0	0
3129251	ROCKVILLE	MD		08/11/2021		968,516	0	(285)	0	0	(285)	0	19,631	19,346	0	0	0
3128919	PONTE VEDRA BEACH	FL		08/11/2021		693,080	0	(258)	0	0	(258)	0	19,557	19,299	0	0	0
3129447	SANTA BARBARA	CA		08/11/2021		947,323	0	(393)	0	0	(393)	0	19,470	19,077	0	0	0
3129817	PORTLAND	OR		08/11/2021		737,657	0	(327)	0	0	(327)	0	15,161	14,834	0	0	0
3129215	SAN DIEGO	CA		08/11/2021		929,279	0	(282)	0	0	(282)	0	19,268	18,986	0	0	0
3129172	MCLEAN	VA		08/11/2021		963,875	0	(403)	0	0	(403)	0	22,799	22,395	0	0	0
3129200	COSTA MESA	CA		08/11/2021		886,502	0	(303)	0	0	(303)	0	17,847	17,544	0	0	0
3129295	WILMINGTON	NC		08/12/2021		280,605	0	(388)	0	0	(388)	0	8,033	7,645	0	0	0
3128434	SAN JUAN CAPISTRANO	CA		08/12/2021		889,064	0	(87)	0	0	(87)	0	19,911	19,825	0	0	0
3129862	YORBA LINDA	CA		08/12/2021		1,059,663	0	(188)	0	0	(188)	0	32,586	32,399	0	0	0
3128111	THOUSAND OAKS	CA		08/12/2021		1,073,409	0	24	0	0	24	0	26,644	26,668	0	0	0
3129059	ATLANTA	GA		08/12/2021		629,784	0	(104)	0	0	(104)	0	14,458	14,354	0	0	0
3126600	WESTPORT	CT		08/12/2021		1,089,144	0	22	0	0	22	0	24,208	24,230	0	0	0
3128529	GREAT FALLS	VA		08/12/2021		1,499,692	0	(340)	0	0	(340)	0	32,777	32,437	0	0	0
3129097	LAKE ARROWHEAD	CA		08/12/2021		427,281	0	(66)	0	0	(66)	0	25,105	25,038	0	0	0
3129203	SANDY SPRINGS	GA		08/12/2021		647,097	0	(181)	0	0	(181)	0	13,576	13,395	0	0	0
3130345	GOODYEAR	AZ		08/13/2021		329,692	0	(313)	0	0	(313)	0	8,810	8,497	0	0	0
3129876	WESTON	CT		08/13/2021		606,564	0	(166)	0	0	(166)	0	13,628	13,461	0	0	0
3128940	BLOUNTVILLE	TN		08/13/2021		105,990	0	(23)	0	0	(23)	0	(1,927)	(1,950)	0	0	0
3129363	SAN FRANCISCO	CA		08/13/2021		890,427	0	(117)	0	0	(117)	0	19,380	19,263	0	0	0
3129653	PORTLAND	OR		08/13/2021		677,646	0	(106)	0	0	(106)	0	14,811	14,705	0	0	0
3129928	FOLSOM	CA		08/13/2021		990,753	0	(84)	0	0	(84)	0	21,727	21,643	0	0	0
3129123	PARK CITY	UT		08/13/2021		1,004,352	0	(493)	0	0	(493)	0	36,532	36,040	0	0	0
3129493	NEW BRAUNFELS	TX		08/16/2021		183,777	0	(54)	0	0	(54)	0	2,539	2,485	0	0	0
3128624	LAS VEGAS	NV		08/16/2021		574,539	0	(257)	0	0	(257)	0	15,941	15,684	0	0	0
3129039	ROUND ROCK	TX		08/16/2021		142,727	0	(127)	0	0	(127)	0	8,165	8,039	0	0	0
3130344	PORT ST LUCIE	FL		08/16/2021		265,114	0	(434)	0	0	(434)	0	12,817	12,383	0	0	0
3129847	KISSIMMEE	FL		08/16/2021		253,734	0	(253)	0	0	(253)	0	5,665	5,412	0	0	0
3130325	NAPLES	FL		08/16/2021		401,407	0	(665)	0	0	(665)	0	23,584	22,920	0	0	0
3129392	LOS ANGELES	CA		08/16/2021		982,499	0	(365)	0	0	(365)	0	20,613	20,249	0	0	0
3129487	OAKLAND	CA		08/16/2021		899,275	0	(274)	0	0	(274)	0	17,724	17,450	0	0	0
3130003	ANNAPOLIS	MD		08/16/2021		1,114,769	0	(153)	0	0	(153)	0	24,864	24,710	0	0	0
3130185	NEWTON	MA		12/23/2022		0	0	474	0	0	474	0	1,627	2,101	0	0	0
3129733	SELBYVILLE	DE		08/17/2021		396,935	0	(363)	0	0	(363)	0	7,956	7,592	0	0	0
3129495	ALMA	CO		08/17/2021		436,963	0	(280)	0	0	(280)	0	8,797	8,517	0	0	0
3130330	WESTBOROUGH	MA		08/17/2021		295,337	0	(113)	0	0	(113)	0	6,250	6,138	0	0	0
3129058	LEAVENWORTH	WA		08/17/2021		1,446,064	0	(453)	0	0	(453)	0	29,242	28,789	0	0	0
3129951	ARLINGTON	VA		08/17/2021		1,479,874	0	81	0	0	81	0	33,680	33,761	0	0	0
3129408	JOHNS CREEK	GA		08/17/2021		959,107	0	(116)	0	0	(116)	0	20,962	20,846	0	0	0
3129643	BEVERLY HILLS	CA		08/17/2021		983,902	0	(291)	0	0	(291)	0	19,373	19,082	0	0	0
3128926	PORTLAND	OR		08/17/2021		676,292	0	(30)	0	0	(30)	0	15,391	15,361	0	0	0
3128864	MOUNT PLEASANT	SC		08/17/2021		849,310	0	(182)	0	0	(182)	0	18,563	18,381	0	0	0
3130262	THOUSAND OAKS	CA		08/17/2021		1,515,552	0	(768)	0	0	(768)	0	37,070	36,302	0	0	0
3129616	MILLERSVILLE	MD		08/17/2021		457,436	0	(443)	0	0	(443)	0	9,060	8,617	0	0	0
3129932	SANTA ANA	CA		08/17/2021		1,173,320	0	(189)	0	0	(189)	0	25,537	25,348	0	0	0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3128922	LOS ANGELES	CA		08/17/2021		1,176,231	0	(8)	0	0	(8)	0	26,769	26,761	0	0	0
3129673	CEDAR BLUFF	AL		08/17/2021		149,934	0	(139)	0	0	(139)	0	3,233	3,094	0	0	0
3129344	CORNELIUS	NC		08/17/2021		1,147,240	0	(154)	0	0	(154)	0	24,568	24,415	0	0	0
3130338	VENICE	FL		08/17/2021		481,839	0	(315)	0	0	(315)	0	10,295	9,980	0	0	0
3129217	SHORELINE	WA		08/17/2021		812,587	0	18	0	0	18	0	18,578	18,596	0	0	0
3129459	HOMOSASSA	FL		12/23/2022		0	0	259	0	0	259	0	842	1,101	0	0	0
3129827	CORTE MADERA	CA		08/18/2021		1,270,493	0	(149)	0	0	(149)	0	27,532	27,383	0	0	0
3130331	SARASOTA	FL		08/18/2021		474,773	0	(439)	0	0	(439)	0	13,532	13,093	0	0	0
3130341	NAPLES	FL		08/18/2021		560,803	0	(3,248)	0	0	(3,248)	0	96,315	93,067	0	0	0
3129370	SELBYVILLE	DE		08/18/2021		374,591	0	(2,878)	0	0	(2,878)	0	76,874	73,996	0	0	0
3129423	OLD HICKORY	TN		08/18/2021		242,278	0	(205)	0	0	(205)	0	4,602	4,398	0	0	0
3130352	EL DORADO HILLS	CA		12/23/2022		0	0	494	0	0	494	0	1,791	2,286	0	0	0
3129576	EL DORADO HILLS	CA		08/19/2021		1,443,746	0	(345)	0	0	(345)	0	30,787	30,442	0	0	0
3128949	LAKE GEORGE	NY		08/19/2021		479,026	0	(9)	0	0	(9)	0	11,167	11,158	0	0	0
3129477	SUNSET BEACH	NC		08/19/2021		363,235	0	(791)	0	0	(791)	0	19,008	18,217	0	0	0
3128669	LAUDERDALE BY THE SEA	FL		08/19/2021		1,255,480	0	(164)	0	0	(164)	0	27,774	27,610	0	0	0
3130249	VIENNA	VA		08/19/2021		1,286,557	0	(380)	0	0	(380)	0	27,885	27,505	0	0	0
3129746	SAN RAMON	CA		08/19/2021		958,893	0	(302)	0	0	(302)	0	24,066	23,764	0	0	0
3129088	QUEEN CREEK	AZ		12/23/2022		0	0	197	0	0	197	0	900	1,096	0	0	0
3130131	LAKE OSWEGO	OR		08/20/2021		683,184	0	(194)	0	0	(194)	0	18,775	18,582	0	0	0
3129561	SPOKANE	WA		08/20/2021		989,623	0	(15)	0	0	(15)	0	22,522	22,507	0	0	0
3129527	HOUSTON	TX		08/20/2021		760,890	0	(277)	0	0	(277)	0	16,124	15,847	0	0	0
3129650	TOMBALL	TX		08/20/2021		189,490	0	(135)	0	0	(135)	0	3,976	3,841	0	0	0
3128543	CAREFREE	AZ		08/20/2021		1,190,168	0	(115)	0	0	(115)	0	26,390	26,276	0	0	0
3129259	ROCHESTER	MI		08/20/2021		831,275	0	(86)	0	0	(86)	0	24,592	24,506	0	0	0
3129943	SEATTLE	WA		08/20/2021		999,629	0	(223)	0	0	(223)	0	21,848	21,625	0	0	0
3129419	SCOTTSDALE	AZ		08/20/2021		365,260	0	(347)	0	0	(347)	0	6,622	6,275	0	0	0
3129578	LEWES	DE		08/20/2021		349,784	0	(297)	0	0	(297)	0	7,221	6,924	0	0	0
3130224	MARTINEZ	CA		08/20/2021		997,497	0	(194)	0	0	(194)	0	22,701	22,507	0	0	0
3128858	PRINCETON	NJ		08/23/2021		799,064	0	(133)	0	0	(133)	0	17,391	17,258	0	0	0
3129959	CRESTWOOD	KY		08/23/2021		706,915	0	(297)	0	0	(297)	0	17,161	16,864	0	0	0
3130337	SAINT CLOUD	FL		08/23/2021		439,043	0	(275)	0	0	(275)	0	9,063	8,788	0	0	0
3130167	PALO ALTO	CA		08/23/2021		1,467,892	0	(209)	0	0	(209)	0	32,471	32,262	0	0	0
3130739	BUDA	TX		08/23/2021		201,159	0	(284)	0	0	(284)	0	11,646	11,362	0	0	0
3128792	SANTA BARBARA	CA		08/23/2021		1,136,596	0	(233)	0	0	(233)	0	24,340	24,107	0	0	0
3130335	MYRTLE BEACH	SC		08/23/2021		480,017	0	(580)	0	0	(580)	0	16,882	16,302	0	0	0
3129727	ROBBINSVILLE	NC		08/23/2021		208,950	0	(1,415)	0	0	(1,415)	0	31,945	30,530	0	0	0
3131024	SAN JOSE	CA		08/23/2021		1,077,008	0	(248)	0	0	(248)	0	21,462	21,213	0	0	0
3129877	INDIO	CA		08/23/2021		316,936	0	(116)	0	0	(116)	0	6,650	6,534	0	0	0
3131100	ST PETERSBURG	FL		08/23/2021		1,482,053	0	(312)	0	0	(312)	0	34,773	34,461	0	0	0
3129349	WASHINGTON	DC		08/23/2021		924,824	0	(242)	0	0	(242)	0	22,510	22,268	0	0	0
3130397	SAN DIEGO	CA		08/24/2021		821,632	0	(253)	0	0	(253)	0	16,813	16,560	0	0	0
3129185	FRANKTOWN	CO		08/24/2021		863,431	0	(256)	0	0	(256)	0	28,524	28,268	0	0	0
3130755	RANCHO MIRAGE	CA		08/24/2021		245,800	0	(395)	0	0	(395)	0	10,390	9,995	0	0	0
3128808	FALLS CHURCH	VA		08/24/2021		1,113,142	0	(322)	0	0	(322)	0	24,072	23,750	0	0	0
3128663	NAPLES	FL		08/24/2021		656,937	0	(63)	0	0	(63)	0	17,504	17,441	0	0	0
3129362	PHOENIX	AZ		08/24/2021		587,500	0	(26)	0	0	(26)	0	12,787	12,761	0	0	0
3129315	ALAMEDA	CA		12/23/2022		0	0	265	0	0	265	0	863	1,128	0	0	0
3130741	DURHAM	NC		08/25/2021		208,509	0	(328)	0	0	(328)	0	10,656	10,329	0	0	0
3130119	WALNUT CREEK	CA		08/25/2021		844,339	0	(246)	0	0	(246)	0	18,454	18,208	0	0	0
3129428	MAGNOLIA	TX		08/25/2021		215,239	0	(174)	0	0	(174)	0	4,004	3,830	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3129303	WINTER GARDEN	FL		08/25/2021		553,459	0	(534)	0	0	(534)	0	10,736	10,202	0	0	0
3129000	LAS VEGAS	NV		08/25/2021		388,095	0	12	0	0	12	0	8,598	8,609	0	0	0
3129041	ROUND ROCK	TX		08/25/2021		156,673	0	(86)	0	0	(86)	0	8,963	8,877	0	0	0
3129388	SAN ANTONIO	TX		08/25/2021		1,448,740	0	(71)	0	0	(71)	0	31,808	31,737	0	0	0
3129614	OCEAN VIEW	DE		08/25/2021		168,336	0	(122)	0	0	(122)	0	3,549	3,427	0	0	0
3129603	KINGSLAND	TX		08/25/2021		566,674	0	(502)	0	0	(502)	0	11,530	11,029	0	0	0
3130742	BRENTWOOD	CA		08/25/2021		520,931	0	(242)	0	0	(242)	0	11,386	11,144	0	0	0
3128670	LAS VEGAS	NV		12/23/2022		0	0	402	0	0	402	0	1,108	1,510	0	0	0
3128908	GOLETA	CA		08/26/2021		641,174	0	(1)	0	0	(1)	0	16,467	16,466	0	0	0
3129931	YUCAIPA	CA		08/26/2021		625,581	0	(53)	0	0	(53)	0	13,682	13,629	0	0	0
3129839	POINT PLEASANT	NJ		08/26/2021		974,401	0	(428)	0	0	(428)	0	19,616	19,189	0	0	0
3129003	COOPER CITY	FL		08/26/2021		798,634	0	(97)	0	0	(97)	0	32,624	32,527	0	0	0
3128642	SOLANA BEACH	CA		08/26/2021		1,011,320	0	82	0	0	82	0	22,108	22,190	0	0	0
3129853	HILTON HEAD ISLAND	SC		08/26/2021		448,201	0	(356)	0	0	(356)	0	9,172	8,816	0	0	0
3130120	CORTE MADERA	CA		08/26/2021		1,215,634	0	(199)	0	0	(199)	0	26,348	26,149	0	0	0
3129620	ROSENBERG	TX		08/26/2021		210,963	0	(173)	0	0	(173)	0	4,666	4,494	0	0	0
3130339	FUQUAY VARINA	NC		08/26/2021		241,618	0	(96)	0	0	(96)	0	4,988	4,892	0	0	0
3128604	CAMARILLO	CA		08/26/2021		1,228,419	0	152	0	0	152	0	37,986	38,138	0	0	0
3129911	FREMONT	CA		08/26/2021		1,011,874	0	(188)	0	0	(188)	0	22,116	21,928	0	0	0
3130608	SEA GIRT	NJ		08/26/2021		1,297,108	0	(161)	0	0	(161)	0	29,509	29,348	0	0	0
3127405	GARDEN CITY	NY		08/26/2021		767,325	0	(190)	0	0	(190)	0	17,256	17,066	0	0	0
3128803	HOLLY SPRINGS	NC		08/27/2021		803,676	0	184	0	0	184	0	18,290	18,474	0	0	0
3129521	TRACY	CA		08/27/2021		731,191	0	(136)	0	0	(136)	0	17,519	17,382	0	0	0
3129728	LEWES	DE		08/27/2021		303,124	0	(243)	0	0	(243)	0	6,281	6,039	0	0	0
3129726	GLENDALE	AZ		08/27/2021		299,916	0	(178)	0	0	(178)	0	5,190	5,012	0	0	0
3128760	SNOHOMISH COUNTY	WA		08/27/2021		1,081,496	0	145	0	0	145	0	24,613	24,758	0	0	0
3129954	WESTFIELD	IN		08/27/2021		609,023	0	(169)	0	0	(169)	0	12,517	12,348	0	0	0
3130343	REDMOND	WA		08/27/2021		403,974	0	(178)	0	0	(178)	0	8,339	8,162	0	0	0
3130390	VERO BEACH	FL		08/30/2021		1,156,313	0	(304)	0	0	(304)	0	24,657	24,354	0	0	0
3130156	SUDBURY	MA		08/30/2021		804,813	0	(281)	0	0	(281)	0	17,235	16,954	0	0	0
3129719	ATLANTA	GA		08/30/2021		847,143	0	(177)	0	0	(177)	0	18,515	18,338	0	0	0
3130756	RALEIGH	NC		08/30/2021		243,503	0	(319)	0	0	(319)	0	13,860	13,541	0	0	0
3129560	NASHVILLE	TN		08/30/2021		502,282	0	(470)	0	0	(470)	0	9,743	9,273	0	0	0
3129838	SAN JOSE	CA		08/31/2021		1,386,851	0	(453)	0	0	(453)	0	29,699	29,247	0	0	0
3130754	FRISCO	TX		08/31/2021		144,382	0	(2,635)	0	0	(2,635)	0	84,836	82,201	0	0	0
3129502	LITHIA	FL		08/31/2021		170,998	0	(341)	0	0	(341)	0	7,682	7,340	0	0	0
3129513	LOS ANGELES	CA		08/31/2021		1,290,945	0	(645)	0	0	(645)	0	32,124	31,479	0	0	0
3129524	SAGUACHE	CO		08/31/2021		273,874	0	(208)	0	0	(208)	0	5,070	4,862	0	0	0
3129797	ROSELAND	VA		08/31/2021		406,577	0	(376)	0	0	(376)	0	8,149	7,773	0	0	0
3129026	MOUNT PLEASANT	SC		08/31/2021		700,328	0	(156)	0	0	(156)	0	14,693	14,537	0	0	0
3130301	AUSTIN	TX		08/31/2021		584,565	0	57	0	0	57	0	13,304	13,360	0	0	0
3129345	CROWLEY	TX		08/31/2021		253,651	0	(767)	0	0	(767)	0	16,877	16,111	0	0	0
3129972	ALAMEDA	CA		08/31/2021		1,035,742	0	(513)	0	0	(513)	0	20,759	20,246	0	0	0
3128954	ESTES PARK	CO		08/31/2021		480,469	0	(192)	0	0	(192)	0	10,124	9,932	0	0	0
3129256	ATLANTA	GA		08/31/2021		846,239	0	(144)	0	0	(144)	0	26,571	26,428	0	0	0
3130321	KANEOHE	HI		08/31/2021		1,084,210	0	(288)	0	0	(288)	0	23,430	23,142	0	0	0
3130735	WINCHESTER	CA		08/31/2021		384,472	0	(240)	0	0	(240)	0	7,740	7,500	0	0	0
3130746	BUDA	TX		08/31/2021		172,888	0	(115)	0	0	(115)	0	3,627	3,512	0	0	0
3131359	SARATOGA	CA		08/31/2021		1,858,621	0	(430)	0	0	(430)	0	40,946	40,516	0	0	0
3129353	ENGLEWOOD	FL		09/01/2021		297,519	0	(271)	0	0	(271)	0	5,688	5,417	0	0	0
3130240	FALLS CHURCH	VA		09/01/2021		1,221,850	0	(189)	0	0	(189)	0	30,371	30,182	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3129604	CEDAR CREEK	TX		09/01/2021		874,771	0	(1,294)	0	0	(1,294)	0	122,680	121,386	0	0	0
3130513	MILTON	GA		09/01/2021		1,049,926	0	(76)	0	0	(76)	0	23,321	23,245	0	0	0
3129857	LUCAS	TX		09/01/2021		689,606	0	(188)	0	0	(188)	0	16,267	16,079	0	0	0
3130153	TIBURON	CA		09/01/2021		1,010,645	0	(214)	0	0	(214)	0	22,579	22,364	0	0	0
3130750	MYRTLE BEACH	SC		09/01/2021		204,419	0	(3,900)	0	0	(3,900)	0	104,498	100,598	0	0	0
3130340	HOSCHTON	GA		09/01/2021		349,456	0	(252)	0	0	(252)	0	7,362	7,110	0	0	0
3130753	NAPLES	FL		09/01/2021		232,824	0	(185)	0	0	(185)	0	4,687	4,502	0	0	0
3131487	SANTA CLARA	CA		09/02/2021		1,021,396	0	(256)	0	0	(256)	0	22,965	22,709	0	0	0
3129707	SUITLAND	MD		09/02/2021		212,093	0	(295)	0	0	(295)	0	10,003	9,709	0	0	0
3130195	MOUNT JULIET	TN		09/02/2021		153,507	0	(52)	0	0	(52)	0	2,964	2,912	0	0	0
3129037	HUTTO	TX		09/02/2021		139,643	0	(119)	0	0	(119)	0	7,989	7,870	0	0	0
3129776	SELBYVILLE	DE		09/02/2021		380,252	0	(341)	0	0	(341)	0	7,497	7,157	0	0	0
3130748	CONWAY	SC		09/02/2021		144,530	0	(64)	0	0	(64)	0	3,172	3,108	0	0	0
3129639	DALLAS	TX		09/02/2021		783,559	0	(241)	0	0	(241)	0	16,440	16,199	0	0	0
3131556	AZLE	TX		09/02/2021		985,718	0	(829)	0	0	(829)	0	39,131	38,302	0	0	0
3129279	CHARLESTON	SC		09/02/2021		1,498,459	0	(384)	0	0	(384)	0	34,606	34,223	0	0	0
3131303	BUCKEYE	AZ		09/02/2021		737,932	0	(363)	0	0	(363)	0	14,724	14,361	0	0	0
3131376	FREMONT	CA		09/02/2021		964,862	0	(283)	0	0	(283)	0	24,989	24,706	0	0	0
3129646	FALLS CHURCH	VA		09/02/2021		1,232,534	0	(405)	0	0	(405)	0	25,332	24,927	0	0	0
3128432	ANNAPOLIS	MD		09/02/2021		1,257,738	0	7	0	0	7	0	28,912	28,919	0	0	0
3130154	GREENWICH	CT		09/02/2021		880,360	0	(284)	0	0	(284)	0	19,161	18,877	0	0	0
3131564	SAN FRANCISCO	CA		12/23/2022		0	0	805	0	0	805	0	2,474	3,279	0	0	0
3129747	AUSTIN	TX		09/03/2021		1,252,888	0	(364)	0	0	(364)	0	33,136	32,773	0	0	0
3130521	LARKSPUR	CA		09/03/2021		1,496,032	0	(278)	0	0	(278)	0	33,377	33,100	0	0	0
3129880	DENVER	CO		09/03/2021		967,024	0	(387)	0	0	(387)	0	19,788	19,401	0	0	0
3129711	SANTA CLARA	CA		09/03/2021		1,170,697	0	(125)	0	0	(125)	0	26,535	26,411	0	0	0
3129496	MIAMI	FL		09/03/2021		578,148	0	(316)	0	0	(316)	0	16,211	15,895	0	0	0
3130659	EL DORADO HILLS	CA		09/03/2021		1,377,379	0	(437)	0	0	(437)	0	28,774	28,337	0	0	0
3130329	GLENDALE	AZ		09/03/2021		368,745	0	(234)	0	0	(234)	0	7,153	6,919	0	0	0
3129399	GLENDALE	CA		09/03/2021		885,974	0	(24)	0	0	(24)	0	20,163	20,139	0	0	0
3129456	PRIOR LAKE	MN		09/03/2021		1,087,051	0	32	0	0	32	0	42,673	42,705	0	0	0
3129826	BELLAIRE	TX		09/03/2021		961,392	0	(93)	0	0	(93)	0	21,880	21,787	0	0	0
3130155	CHEVY CHASE	MD		09/03/2021		1,087,865	0	(378)	0	0	(378)	0	23,677	23,299	0	0	0
3129248	ESTERO	FL		09/07/2021		314,789	0	(223)	0	0	(223)	0	5,855	5,632	0	0	0
3130110	LOS GATOS	CA		09/07/2021		1,446,662	0	(260)	0	0	(260)	0	32,234	31,973	0	0	0
3128610	CHARLESTON	SC		09/08/2021		622,303	0	27	0	0	27	0	15,236	15,262	0	0	0
3129009	OAK ISLAND	NC		09/08/2021		268,695	0	(16)	0	0	(16)	0	6,165	6,149	0	0	0
3130523	POTOMAC	MD		09/08/2021		1,010,781	0	(412)	0	0	(412)	0	21,554	21,142	0	0	0
3130953	FORT MYERS	FL		09/08/2021		1,040,037	0	(332)	0	0	(332)	0	24,140	23,807	0	0	0
3129512	BOULDER	CO		09/08/2021		1,206,618	0	(394)	0	0	(394)	0	25,316	24,921	0	0	0
3130037	WILMINGTON	NC		09/08/2021		708,467	0	(304)	0	0	(304)	0	14,497	14,193	0	0	0
3129274	PORTLAND	OR		09/08/2021		769,273	0	(264)	0	0	(264)	0	15,811	15,547	0	0	0
3129494	THOUSAND OAKS	CA		09/08/2021		740,605	0	(149)	0	0	(149)	0	15,793	15,644	0	0	0
3129444	ALEXANDRIA	VA		09/08/2021		1,094,512	0	(553)	0	0	(553)	0	24,214	23,660	0	0	0
3129301	DALLAS	TX		09/08/2021		792,504	0	(74)	0	0	(74)	0	17,680	17,606	0	0	0
3130752	BUCKEYE	AZ		09/08/2021		194,939	0	(137)	0	0	(137)	0	4,042	3,905	0	0	0
3131149	LAFAYETTE	CA		09/08/2021		1,191,025	0	(372)	0	0	(372)	0	25,707	25,335	0	0	0
3129454	SEATTLE	WA		09/08/2021		907,831	0	(418)	0	0	(418)	0	17,449	17,031	0	0	0
3130757	SARASOTA	FL		09/08/2021		267,446	0	(266)	0	0	(266)	0	7,285	7,019	0	0	0
3129061	CARY	NC		09/08/2021		586,619	0	(25)	0	0	(25)	0	12,875	12,850	0	0	0
3130292	SOUTHLAKE	TX		09/09/2021		801,772	0	(949)	0	0	(949)	0	50,569	49,620	0	0	0

SCHEDULE B - PART 3

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3130326	GLENDALE	AZ		09/09/2021		360,397	0	(228)	0	0	(228)	0	6,991	6,764	0	0	0
3129492	VIENNA	VA		09/09/2021		1,487,234	0	(77)	0	0	(77)	0	33,198	33,121	0	0	0
3128165	CHARLOTTESVILLE	VA		09/09/2021		749,849	0	(105)	0	0	(105)	0	19,540	19,435	0	0	0
3130033	HADDONFIELD	NJ		09/09/2021		787,068	0	(34)	0	0	(34)	0	17,411	17,376	0	0	0
3129695	STEPHENVILLE	TX		09/09/2021		146,400	0	(109)	0	0	(109)	0	2,586	2,477	0	0	0
3129610	HOUSTON	TX		09/09/2021		1,330,924	0	31	0	0	31	0	30,861	30,891	0	0	0
3129721	SAN JOSE	CA		09/09/2021		1,141,595	0	(200)	0	0	(200)	0	36,834	36,634	0	0	0
3130327	GLENDALE	AZ		09/09/2021		364,239	0	(230)	0	0	(230)	0	7,066	6,836	0	0	0
3129450	DALLAS	TX		09/09/2021		1,282,465	0	(320)	0	0	(320)	0	26,730	26,410	0	0	0
3129107	MIDLOTHIAN	VA		09/09/2021		734,879	0	(279)	0	0	(279)	0	17,529	17,250	0	0	0
3129819	OLD GREENWICH	CT		09/10/2021		1,500,392	0	(296)	0	0	(296)	0	32,656	32,360	0	0	0
3129618	CASA GRANDE	AZ		09/10/2021		222,798	0	(63)	0	0	(63)	0	4,322	4,259	0	0	0
3130710	NAPA	CA		09/10/2021		885,664	0	(265)	0	0	(265)	0	18,123	17,859	0	0	0
3129451	MECHANICSVILLE	VA		09/10/2021		965,612	0	79	0	0	79	0	21,976	22,054	0	0	0
3130740	ESTERO	FL		09/10/2021		365,681	0	(88)	0	0	(88)	0	7,992	7,904	0	0	0
3129902	BROOKLINE	MA		09/10/2021		955,762	0	(55)	0	0	(55)	0	21,752	21,697	0	0	0
3131160	PLEASANT HILL	CA		09/10/2021		944,910	0	(358)	0	0	(358)	0	20,064	19,706	0	0	0
3129801	HOUSTON	TX		09/10/2021		240,285	0	(288)	0	0	(288)	0	8,102	7,814	0	0	0
3129652	SELBYVILLE	DE		09/10/2021		379,102	0	(322)	0	0	(322)	0	7,826	7,504	0	0	0
3129655	NAPLES	FL		09/10/2021		590,275	0	(243)	0	0	(243)	0	18,086	17,843	0	0	0
3129483	VALLEJO	CA		09/10/2021		639,954	0	(136)	0	0	(136)	0	13,460	13,324	0	0	0
3128009	HUNTSVILLE	AL		09/13/2021		1,155,314	0	301	0	0	301	0	37,018	37,319	0	0	0
3130053	ALTADENA	CA		09/13/2021		981,813	0	(235)	0	0	(235)	0	21,066	20,831	0	0	0
3129717	LITTLE RIVER	SC		09/13/2021		135,165	0	(111)	0	0	(111)	0	2,721	2,610	0	0	0
3129297	SAN RAMON	CA		09/13/2021		857,117	0	(15)	0	0	(15)	0	19,507	19,491	0	0	0
3131424	AUSTIN	TX		09/13/2021		1,379,778	0	(663)	0	0	(663)	0	29,260	28,597	0	0	0
3130275	MATTHEWS	NC		09/13/2021		778,175	0	(159)	0	0	(159)	0	28,538	28,379	0	0	0
3129710	HALF MOON BAY	CA		09/13/2021		747,908	0	(158)	0	0	(158)	0	16,415	16,257	0	0	0
3131356	LOS ALTOS	CA		09/13/2021		1,434,367	0	(367)	0	0	(367)	0	31,600	31,233	0	0	0
3129532	OAKLAND	CA		09/14/2021		1,280,403	0	(155)	0	0	(155)	0	27,868	27,713	0	0	0
3131848	MANHATTAN BEACH	CA		09/14/2021		1,460,030	0	(692)	0	0	(692)	0	31,134	30,442	0	0	0
3130436	CREVE COEUR	MO		09/14/2021		688,487	0	(185)	0	0	(185)	0	16,477	16,292	0	0	0
3130142	WEST CHESTER	PA		09/14/2021		741,396	0	(326)	0	0	(326)	0	15,604	15,278	0	0	0
3128785	ANNAPOLIS	MD		09/14/2021		795,448	0	(187)	0	0	(187)	0	15,684	15,497	0	0	0
3130066	SAN RAFAEL	CA		09/14/2021		1,204,685	0	(367)	0	0	(367)	0	25,804	25,437	0	0	0
3128936	TOOL	TX		09/14/2021		540,499	0	(8)	0	0	(8)	0	12,401	12,394	0	0	0
3129712	TIMNATH	CO		09/14/2021		657,837	0	(124)	0	0	(124)	0	14,028	13,904	0	0	0
3130483	CHARLOTTE	NC		09/14/2021		1,292,526	0	(47)	0	0	(47)	0	29,179	29,132	0	0	0
3131279	FREMONT	CA		09/14/2021		1,074,720	0	(315)	0	0	(315)	0	23,197	22,882	0	0	0
3130922	COLLEGE GROVE	TN		09/14/2021		774,987	0	(212)	0	0	(212)	0	16,120	15,908	0	0	0
3130849	SUNNYVALE	CA		09/15/2021		1,286,210	0	(597)	0	0	(597)	0	26,448	25,851	0	0	0
3129980	SEVERNA PARK	MD		09/15/2021		624,272	0	(89)	0	0	(89)	0	13,617	13,527	0	0	0
3130847	HUNTSVILLE	AL		09/15/2021		939,071	0	(350)	0	0	(350)	0	19,132	18,782	0	0	0
3129313	INGLEWOOD	CA		09/15/2021		818,057	0	(84)	0	0	(84)	0	17,880	17,795	0	0	0
3128927	PINECREST	FL		09/15/2021		966,734	0	(158)	0	0	(158)	0	20,703	20,545	0	0	0
3129570	CHARLESTON	SC		09/15/2021		1,088,944	0	(337)	0	0	(337)	0	23,701	23,364	0	0	0
3129802	BOCA RATON	FL		09/15/2021		1,364,813	0	(203)	0	0	(203)	0	29,829	29,626	0	0	0
3128920	ANNANDALE	VA		09/15/2021		205,243	0	(3)	0	0	(3)	0	4,433	4,430	0	0	0
3129638	HALESITE	NY		09/15/2021		1,152,348	0	180	0	0	180	0	25,009	25,188	0	0	0
3130520	HINSDALE	IL		09/15/2021		990,104	0	(229)	0	0	(229)	0	20,684	20,455	0	0	0
3130613	BOULDER	CO		09/15/2021		771,238	0	(114)	0	0	(114)	0	16,716	16,602	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3130882	MCLEAN	VA		09/15/2021		1,410,056	0	(399)	0	0	(399)	0	28,854	28,455	0	0	0
3129083	AUSTIN	TX		09/15/2021		103,340	0	(190)	0	0	(190)	0	12,044	11,854	0	0	0
3130366	LEHI	UT		01/26/2022		0	0	(190)	0	0	(190)	0	13,661	13,471	0	0	0
3130584	SALT LAKE CITY	UT		09/16/2021		931,854	0	(387)	0	0	(387)	0	18,676	18,290	0	0	0
3129540	PHILADELPHIA	PA		09/16/2021		755,052	0	(250)	0	0	(250)	0	18,673	18,422	0	0	0
3130189	PASADENA	CA		09/16/2021		1,420,455	0	(414)	0	0	(414)	0	29,674	29,260	0	0	0
3130309	NAPLES	FL		09/16/2021		682,658	0	(102)	0	0	(102)	0	14,928	14,826	0	0	0
3130293	AURORA	CO		09/16/2021		182,045	0	(66)	0	0	(66)	0	3,217	3,152	0	0	0
3130858	SEAL BEACH	CA		09/16/2021		1,083,911	0	(443)	0	0	(443)	0	21,179	20,736	0	0	0
3130486	BEND	OR		09/16/2021		549,472	0	(357)	0	0	(357)	0	11,195	10,838	0	0	0
3129753	EL DORADO HILLS	CA		09/16/2021		596,085	0	(62)	0	0	(62)	0	13,566	13,504	0	0	0
3131094	CLARENDON HILLS	IL		09/16/2021		644,062	0	(48)	0	0	(48)	0	17,092	17,044	0	0	0
3130357	MOUNT PLEASANT	SC		09/16/2021		757,865	0	(261)	0	0	(261)	0	15,440	15,179	0	0	0
3130609	ATLANTA	GA		12/23/2022		0	0	481	0	0	481	0	1,400	1,881	0	0	0
3131710	SUNNYVALE	CA		09/17/2021		1,127,157	0	(513)	0	0	(513)	0	23,445	22,933	0	0	0
3130650	SEATTLE	WA		09/17/2021		1,249,434	0	(403)	0	0	(403)	0	25,567	25,164	0	0	0
3130732	BUDA	TX		09/17/2021		201,836	0	(55)	0	0	(55)	0	4,253	4,198	0	0	0
3129683	CUSTER	WA		09/17/2021		996,753	0	(238)	0	0	(238)	0	20,822	20,584	0	0	0
3128681	ARLINGTON	VA		09/17/2021		1,229,678	0	(337)	0	0	(337)	0	27,102	26,766	0	0	0
3131474	MT PLEASANT	SC		09/17/2021		991,896	0	(366)	0	0	(366)	0	21,188	20,822	0	0	0
3130763	HONOLULU	HI		09/20/2021		1,094,046	0	(210)	0	0	(210)	0	28,649	28,438	0	0	0
3131639	SAN DIEGO	CA		09/20/2021		1,336,581	0	(543)	0	0	(543)	0	28,969	28,426	0	0	0
3130688	PLEASANTON	CA		09/20/2021		916,565	0	(21)	0	0	(21)	0	20,726	20,705	0	0	0
3130134	WOODINVILLE	WA		09/20/2021		1,515,572	0	(590)	0	0	(590)	0	31,661	31,071	0	0	0
3130194	ALAMEDA	CA		09/20/2021		899,056	0	(347)	0	0	(347)	0	17,274	16,926	0	0	0
3129063	GREAT FALLS	VA		09/20/2021		1,290,699	0	(454)	0	0	(454)	0	33,141	32,687	0	0	0
3129662	SELBYVILLE	DE		09/20/2021		304,834	0	(170)	0	0	(170)	0	6,528	6,358	0	0	0
3130969	PROSPER	TX		09/20/2021		735,947	0	(146)	0	0	(146)	0	15,951	15,805	0	0	0
3130522	SAMMAMISH	WA		09/20/2021		992,001	0	(411)	0	0	(411)	0	20,299	19,888	0	0	0
3131885	CARLSBAD	CA		09/20/2021		1,051,934	0	(366)	0	0	(366)	0	22,242	21,876	0	0	0
3131454	BOCA RATON	FL		09/21/2021		1,040,275	0	(390)	0	0	(390)	0	22,453	22,063	0	0	0
3131329	SAN MARCOS	CA		09/21/2021		1,058,452	0	(289)	0	0	(289)	0	21,004	20,715	0	0	0
3131604	DENVER	CO		09/21/2021		1,367,592	0	(679)	0	0	(679)	0	28,446	27,767	0	0	0
3130618	MOUNT PLEASANT	SC		09/21/2021		682,849	0	(194)	0	0	(194)	0	14,974	14,780	0	0	0
3129731	NASHVILLE	TN		09/21/2021		368,954	0	(295)	0	0	(295)	0	7,124	6,829	0	0	0
3130848	LAFAYETTE	CA		09/21/2021		882,422	0	(404)	0	0	(404)	0	23,411	23,007	0	0	0
3129055	BONITA SPRINGS	FL		09/21/2021		703,500	0	(365)	0	0	(365)	0	14,350	13,984	0	0	0
3130987	KIRKLAND	WA		09/21/2021		941,000	0	(247)	0	0	(247)	0	20,066	19,819	0	0	0
3130806	LOS ANGELES	CA		09/21/2021		974,553	0	(519)	0	0	(519)	0	25,044	24,525	0	0	0
3131982	LEANDER	TX		09/21/2021		894,604	0	(362)	0	0	(362)	0	19,628	19,266	0	0	0
3130082	BOTHELL	WA		09/21/2021		1,242,120	0	(456)	0	0	(456)	0	27,894	27,438	0	0	0
3130744	FORT MYERS	FL		09/22/2021		561,984	0	(394)	0	0	(394)	0	11,550	11,156	0	0	0
3130595	ST AUGUSTINE	FL		09/22/2021		1,004,968	0	(260)	0	0	(260)	0	21,782	21,522	0	0	0
3130046	OAKTON	VA		09/22/2021		886,531	0	(293)	0	0	(293)	0	18,581	18,289	0	0	0
3130942	ATLANTA	GA		09/22/2021		225,152	0	(116)	0	0	(116)	0	4,564	4,448	0	0	0
3130434	VIENNA	VA		09/22/2021		1,385,064	0	30	0	0	30	0	34,782	34,812	0	0	0
3131158	BLUFFTON	SC		09/22/2021		639,419	0	(291)	0	0	(291)	0	14,665	14,374	0	0	0
3131374	BEDFORD	NH		09/22/2021		614,457	0	(1,468)	0	0	(1,468)	0	69,200	67,732	0	0	0
3129637	SELBYVILLE	DE		09/22/2021		418,133	0	(279)	0	0	(279)	0	8,594	8,314	0	0	0
3130516	SOLVANG	CA		09/22/2021		799,673	0	(312)	0	0	(312)	0	16,634	16,322	0	0	0
3130912	PARKLAND	FL		09/22/2021		1,140,593	0	(328)	0	0	(328)	0	23,340	23,012	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3131142	UPLAND	CA		09/22/2021		688,257	0	(299)	0	0	(299)	0	15,230	14,931	0	0	0
3128439	SARASOTA	FL		09/22/2021		1,156,347	0	(87)	0	0	(87)	0	24,869	24,781	0	0	0
3130669	SEATTLE	WA		09/22/2021		780,679	0	2,409	0	0	2,409	0	(170,574)	(168,165)	0	0	0
3131678	CHARLOTTE	NC		09/22/2021		1,525,141	0	(1,063)	0	0	(1,063)	0	40,155	39,093	0	0	0
3131635	SAN RAMON	CA		09/22/2021		1,242,123	0	(364)	0	0	(364)	0	27,928	27,563	0	0	0
3129799	SANTA BARBARA	CA		09/23/2021		872,359	0	(215)	0	0	(215)	0	16,756	16,541	0	0	0
3130519	SPRING	TX		09/23/2021		1,009,620	0	(49)	0	0	(49)	0	22,884	22,835	0	0	0
3131438	TRUCKEE	CA		09/23/2021		1,013,087	0	(376)	0	0	(376)	0	20,982	20,606	0	0	0
3131104	MEQUON	WI		09/23/2021		751,721	0	(618)	0	0	(618)	0	37,739	37,120	0	0	0
3130245	DUBLIN	CA		09/23/2021		944,255	0	(181)	0	0	(181)	0	20,551	20,370	0	0	0
3131097	REDWOOD CITY	CA		09/23/2021		1,057,398	0	(353)	0	0	(353)	0	22,453	22,100	0	0	0
3131444	CAVE CREEK	AZ		09/23/2021		740,537	0	(405)	0	0	(405)	0	21,234	20,829	0	0	0
3131240	WALNUT CREEK	CA		09/23/2021		861,278	0	(254)	0	0	(254)	0	18,590	18,335	0	0	0
3130418	LAKEWAY	TX		09/23/2021		625,226	0	(158)	0	0	(158)	0	13,173	13,016	0	0	0
3130971	GLENDORA	CA		09/23/2021		964,947	0	(582)	0	0	(582)	0	30,093	29,511	0	0	0
3130961	GEORGETOWN	TX		09/23/2021		174,827	0	(256)	0	0	(256)	0	9,286	9,030	0	0	0
3129680	CORAL GABLES	FL		09/23/2021		951,751	0	(476)	0	0	(476)	0	32,109	31,633	0	0	0
3131880	SIMI VALLEY	CA		09/23/2021		785,942	0	(396)	0	0	(396)	0	16,278	15,881	0	0	0
3131155	HOMEWOOD	AL		09/23/2021		810,210	0	(311)	0	0	(311)	0	17,487	17,176	0	0	0
3131895	LA HABRA HEIGHTS	CA		09/24/2021		1,423,570	0	(720)	0	0	(720)	0	30,848	30,128	0	0	0
3131080	BLUFFTON	SC		09/24/2021		285,843	0	(94)	0	0	(94)	0	5,355	5,260	0	0	0
3129602	NASHVILLE	TN		09/24/2021		677,816	0	(163)	0	0	(163)	0	13,513	13,350	0	0	0
3129089	PORTSMOUTH	VA		09/24/2021		90,535	0	60	0	0	60	0	6,237	6,297	0	0	0
3129713	WATERTOWN	MA		09/24/2021		866,280	0	(299)	0	0	(299)	0	18,204	17,905	0	0	0
3129452	DALLAS	TX		09/27/2021		829,297	0	(203)	0	0	(203)	0	17,399	17,196	0	0	0
3130736	VERO BEACH	FL		09/27/2021		374,601	0	(193)	0	0	(193)	0	7,541	7,348	0	0	0
3130598	TRACY	CA		09/27/2021		668,060	0	8	0	0	8	0	14,900	14,908	0	0	0
3131283	SANTA BARBARA	CA		09/27/2021		1,786,254	0	(1,496)	0	0	(1,496)	0	58,348	56,853	0	0	0
3130481	PASADENA	CA		09/27/2021		1,093,602	0	(111)	0	0	(111)	0	24,291	24,181	0	0	0
3130580	CHARLESTON	SC		09/27/2021		1,000,191	0	(163)	0	0	(163)	0	22,125	21,962	0	0	0
3130098	BIRMINGHAM	AL		09/27/2021		755,114	0	(296)	0	0	(296)	0	15,452	15,155	0	0	0
3131203	HOUSTON	TX		09/27/2021		1,286,013	0	(94)	0	0	(94)	0	29,149	29,055	0	0	0
3131744	SUNNYVALE	CA		09/27/2021		1,360,385	0	(656)	0	0	(656)	0	34,730	34,074	0	0	0
3128967	KEY BISCAYNE	FL		09/27/2021		722,596	0	(110)	0	0	(110)	0	19,920	19,811	0	0	0
3131186	ALEXANDRIA	VA		12/23/2022		0	0	373	0	0	373	0	1,293	1,666	0	0	0
3131763	CARLSBAD	CA		12/23/2022		0	0	710	0	0	710	0	1,958	2,667	0	0	0
3129693	SEATTLE	WA		09/28/2021		1,085,829	0	(428)	0	0	(428)	0	21,860	21,431	0	0	0
3131429	FREMONT	CA		09/28/2021		1,402,230	0	(215)	0	0	(215)	0	30,892	30,677	0	0	0
3130384	MARY ESTHER	FL		09/28/2021		946,697	0	(354)	0	0	(354)	0	19,288	18,934	0	0	0
3131445	SANTA CLARITA	CA		09/28/2021		973,422	0	(292)	0	0	(292)	0	21,010	20,719	0	0	0
3131620	DAVIDSONVILLE	MD		09/28/2021		977,758	0	(3,667)	0	0	(3,667)	0	157,856	154,189	0	0	0
3129617	SPARKS	NV		09/28/2021		602,016	0	(197)	0	0	(197)	0	12,752	12,556	0	0	0
3130808	SAINT CLOUD	FL		09/28/2021		292,176	0	(143)	0	0	(143)	0	5,830	5,687	0	0	0
3130334	LAS VEGAS	NV		09/28/2021		402,001	0	48	0	0	48	0	23,006	23,054	0	0	0
3129912	LEANDER	TX		09/28/2021		651,526	0	(41)	0	0	(41)	0	18,497	18,456	0	0	0
3131446	LOS GATOS	CA		09/28/2021		1,328,987	0	(198)	0	0	(198)	0	29,881	29,683	0	0	0
3130480	LA CANADA	CA		09/28/2021		1,103,142	0	(375)	0	0	(375)	0	23,524	23,149	0	0	0
3130899	CAROLINA SHORES	NC		09/28/2021		203,968	0	(105)	0	0	(105)	0	4,070	3,965	0	0	0
3130625	NOLENSVILLE	TN		09/28/2021		770,617	0	(336)	0	0	(336)	0	15,445	15,109	0	0	0
3131343	MONTE SERENO	CA		09/28/2021		1,794,909	0	(610)	0	0	(610)	0	38,741	38,131	0	0	0
3131106	CARY	NC		09/28/2021		561,510	0	(93)	0	0	(93)	0	11,148	11,055	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3130860	ANGEL FIRE	NM		09/28/2021		412,505	0	(308)	0	0	(308)	0	8,097	7,789	0	0	0
3131134	MILTON	MA		01/26/2022		0	0	(324)	0	0	(324)	0	13,480	13,156	0	0	0
3131578	PROSPER	TX		09/29/2021		1,245,894	0	(710)	0	0	(710)	0	25,915	25,205	0	0	0
3130915	DENVER	CO		09/29/2021		316,631	0	7	0	0	7	0	6,215	6,222	0	0	0
3130711	RANCHO CUCAMONGA	CA		09/29/2021		668,952	0	57	0	0	57	0	14,294	14,351	0	0	0
3131066	OJAI	CA		09/29/2021		896,842	0	(194)	0	0	(194)	0	19,839	19,645	0	0	0
3132017	RANCHO SANTA FE	CA		09/29/2021		983,415	0	(341)	0	0	(341)	0	21,754	21,413	0	0	0
3130244	COLUMBINE VALLEY	CO		09/29/2021		936,232	0	(270)	0	0	(270)	0	22,102	21,831	0	0	0
3130385	LOS GATOS	CA		09/29/2021		1,099,488	0	(424)	0	0	(424)	0	24,915	24,492	0	0	0
3132172	SAN DIEGO	CA		09/29/2021		950,293	0	(532)	0	0	(532)	0	18,877	18,345	0	0	0
3131691	JUPITER	FL		09/29/2021		1,164,735	0	(260)	0	0	(260)	0	25,660	25,400	0	0	0
3129381	DENVER	CO		09/29/2021		1,199,321	0	(189)	0	0	(189)	0	24,542	24,353	0	0	0
3130515	FAYETTEVILLE	GA		09/29/2021		860,568	0	(718)	0	0	(718)	0	30,746	30,028	0	0	0
3129854	PORTLAND	OR		09/30/2021		756,826	0	(251)	0	0	(251)	0	14,855	14,605	0	0	0
3130897	SAINT SIMONS ISLAND	GA		09/30/2021		1,270,064	0	(152)	0	0	(152)	0	27,527	27,375	0	0	0
3129986	MOUNTAIN LAKES	NJ		09/30/2021		867,896	0	(172)	0	0	(172)	0	21,050	20,877	0	0	0
3131737	PLANO	TX		09/30/2021		752,053	0	(407)	0	0	(407)	0	17,684	17,277	0	0	0
3131383	TEMECULA	CA		09/30/2021		957,481	0	(110)	0	0	(110)	0	20,945	20,835	0	0	0
3131545	DEL MAR	CA		09/30/2021		1,129,394	0	(521)	0	0	(521)	0	24,479	23,958	0	0	0
3129979	KENNETT SQ	PA		09/30/2021		770,697	0	(64)	0	0	(64)	0	16,844	16,781	0	0	0
3131211	DENVER	CO		09/30/2021		646,370	0	(226)	0	0	(226)	0	13,667	13,441	0	0	0
3129558	WOODBINE	MD		09/30/2021		697,712	0	(87)	0	0	(87)	0	15,636	15,549	0	0	0
3131089	BOCA RATON	FL		09/30/2021		304,176	0	(112)	0	0	(112)	0	6,170	6,058	0	0	0
3130966	PASADENA	TX		09/30/2021		178,606	0	(17)	0	0	(17)	0	9,844	9,827	0	0	0
3131910	CHARLOTTE	NC		09/30/2021		668,701	0	(361)	0	0	(361)	0	21,130	20,770	0	0	0
3131516	CONCORD	CA		10/01/2021		864,461	0	(305)	0	0	(305)	0	18,356	18,051	0	0	0
3131872	KIRKLAND	WA		10/01/2021		823,325	0	(380)	0	0	(380)	0	17,771	17,391	0	0	0
3130666	ORLANDO	FL		10/01/2021		406,153	0	(1,020)	0	0	(1,020)	0	28,981	27,961	0	0	0
3131040	SOUTH MIAMI	FL		10/01/2021		1,486,299	0	(646)	0	0	(646)	0	30,783	30,137	0	0	0
3131857	SACRAMENTO	CA		10/01/2021		743,630	0	(351)	0	0	(351)	0	15,528	15,176	0	0	0
3131741	BELLEVUE	WA		10/01/2021		1,190,348	0	(379)	0	0	(379)	0	26,224	25,845	0	0	0
3131698	LAGUNA NIGUEL	CA		10/01/2021		1,017,697	0	(677)	0	0	(677)	0	24,681	24,004	0	0	0
3128990	SUPPLY	NC		10/01/2021		260,083	0	(62)	0	0	(62)	0	5,708	5,647	0	0	0
3131143	DRAPER	UT		10/01/2021		1,068,877	0	(306)	0	0	(306)	0	23,548	23,242	0	0	0
3130908	BANNER ELK	NC		10/01/2021		194,726	0	(159)	0	0	(159)	0	10,515	10,356	0	0	0
3131358	DENVER	CO		10/01/2021		686,601	0	(256)	0	0	(256)	0	14,518	14,262	0	0	0
3130802	NEWBERG	OR		10/01/2021		680,857	0	(298)	0	0	(298)	0	14,146	13,848	0	0	0
3130879	TROY	OH		10/01/2021		999,074	0	(302)	0	0	(302)	0	22,083	21,781	0	0	0
3130998	PLEASANTON	CA		10/01/2021		1,502,856	0	(280)	0	0	(280)	0	31,911	31,631	0	0	0
3131436	LOUISBURG	NC		10/01/2021		102,581	0	23	0	0	23	0	2,110	2,133	0	0	0
3130514	SANTA ANA	CA		10/01/2021		996,575	0	(172)	0	0	(172)	0	20,729	20,557	0	0	0
3131596	NEW ORLEANS	LA		10/01/2021		991,199	0	(537)	0	0	(537)	0	28,082	27,545	0	0	0
3132197	AUSTIN	TX		10/04/2021		801,320	0	(337)	0	0	(337)	0	16,872	16,534	0	0	0
3131773	VENICE	FL		10/04/2021		220,177	0	(675)	0	0	(675)	0	21,691	21,016	0	0	0
3131230	CLARKESVILLE	GA		10/04/2021		205,656	0	(84)	0	0	(84)	0	3,840	3,757	0	0	0
3130707	YAKIMA	WA		10/04/2021		621,461	0	(153)	0	0	(153)	0	13,718	13,564	0	0	0
3129404	DELRAY BEACH	FL		10/04/2021		751,836	0	(198)	0	0	(198)	0	15,774	15,576	0	0	0
3132152	LOS ANGELES	CA		10/04/2021		786,413	0	(121)	0	0	(121)	0	18,360	18,240	0	0	0
3129384	BETHESDA	MD		10/04/2021		1,162,500	0	(245)	0	0	(245)	0	24,789	24,544	0	0	0
3131574	QUEENSTOWN	MD		12/23/2022		0	0	532	0	0	532	0	1,548	2,080	0	0	0
3131692	JUPITER	FL		12/23/2022		0	0	981	0	0	981	0	4,019	5,000	0	0	0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3131207	GREAT FALLS	VA		12/23/2022		0	0	624	0	0	624	0	1,917	2,541	0	0	0
3131496	SPRING HILL	TN		12/23/2022		0	0	285	0	0	285	0	980	1,265	0	0	0
3131162	AMARILLO	TX		10/05/2021		1,385,554	0	(512)	0	0	(512)	0	28,131	27,620	0	0	0
3132288	PALM BEACH GARDENS	FL		10/05/2021		700,474	0	(225)	0	0	(225)	0	15,119	14,894	0	0	0
3130620	INCLINE VILLAGE	NV		10/05/2021		768,416	0	(406)	0	0	(406)	0	18,699	18,293	0	0	0
3131781	FT MYERS	FL		10/05/2021		562,497	0	(389)	0	0	(389)	0	11,510	11,121	0	0	0
3131942	RALEIGH	NC		10/05/2021		916,476	0	(404)	0	0	(404)	0	21,187	20,783	0	0	0
3128944	LAKE HAVASU CITY	AZ		10/05/2021		233,675	0	(35)	0	0	(35)	0	5,129	5,094	0	0	0
3130900	WILDWOOD	MO		10/05/2021		704,713	0	(294)	0	0	(294)	0	15,396	15,101	0	0	0
3131163	CHARLOTTE	NC		10/05/2021		1,152,392	0	(196)	0	0	(196)	0	25,910	25,714	0	0	0
3130632	GRANBY	CO		10/05/2021		497,743	0	(12,371)	0	0	(12,371)	0	337,825	325,455	0	0	0
3132106	MOUNTAIN BROOK	AL		10/05/2021		741,019	0	(329)	0	0	(329)	0	16,150	15,821	0	0	0
3130734	PORTLAND	OR		12/23/2022		0	0	350	0	0	350	0	1,267	1,617	0	0	0
3131716	JASPER	GA		10/06/2021		265,161	0	(188)	0	0	(188)	0	4,840	4,652	0	0	0
3130097	REDMOND	WA		10/06/2021		1,233,413	0	(295)	0	0	(295)	0	26,190	25,896	0	0	0
3131505	COMMERCE	GA		10/06/2021		125,682	0	(506)	0	0	(506)	0	15,483	14,976	0	0	0
3131626	SAN RAMON	CA		10/06/2021		979,684	0	(333)	0	0	(333)	0	25,277	24,944	0	0	0
3130440	SEATTLE	WA		10/06/2021		1,406,127	0	(140)	0	0	(140)	0	30,476	30,337	0	0	0
3131009	DOWNERS GROVE	IL		10/06/2021		668,848	0	(222)	0	0	(222)	0	14,033	13,811	0	0	0
3132079	SAN DIEGO	CA		10/06/2021		1,797,456	0	(690)	0	0	(690)	0	34,080	33,390	0	0	0
3130791	HUNTINGTON BEACH	CA		10/06/2021		1,324,075	0	(42)	0	0	(42)	0	29,891	29,849	0	0	0
3132011	WEATHERFORD	TX		10/06/2021		308,511	0	(192)	0	0	(192)	0	5,929	5,737	0	0	0
3130007	FRISCO	TX		10/06/2021		700,267	0	(221)	0	0	(221)	0	15,404	15,183	0	0	0
3131381	AUSTIN	TX		10/07/2021		925,126	0	(134)	0	0	(134)	0	20,381	20,247	0	0	0
3131105	SUNNYVALE	CA		10/07/2021		1,080,708	0	(326)	0	0	(326)	0	24,681	24,355	0	0	0
3128477	LOS ANGELES	CA		10/07/2021		799,713	0	38	0	0	38	0	17,479	17,516	0	0	0
3131172	MARTINEZ	CA		10/07/2021		645,212	0	(260)	0	0	(260)	0	13,421	13,160	0	0	0
3131521	CARMEL	CA		10/07/2021		1,507,802	0	(361)	0	0	(361)	0	33,901	33,540	0	0	0
3131431	MARIETTA	GA		10/07/2021		170,886	0	(53)	0	0	(53)	0	3,119	3,066	0	0	0
3131745	GARDEN CITY	UT		10/07/2021		774,574	0	(408)	0	0	(408)	0	17,476	17,068	0	0	0
3131988	CONROE	TX		10/07/2021		750,620	0	(284)	0	0	(284)	0	16,134	15,850	0	0	0
3131783	LAS VEGAS	NV		10/07/2021		537,528	0	(364)	0	0	(364)	0	11,702	11,338	0	0	0
3132221	DALLAS	TX		10/07/2021		882,472	0	(315)	0	0	(315)	0	19,047	18,733	0	0	0
3131882	DEL MAR	CA		10/07/2021		1,805,336	0	(347)	0	0	(347)	0	41,175	40,827	0	0	0
3131647	NEWPORT BEACH	CA		10/08/2021		1,675,755	0	(489)	0	0	(489)	0	36,918	36,428	0	0	0
3131542	CUMMING	GA		10/08/2021		647,436	0	(169)	0	0	(169)	0	13,916	13,747	0	0	0
3131799	RANCHO PALOS VERDES	CA		10/08/2021		1,524,228	0	(891)	0	0	(891)	0	45,967	45,076	0	0	0
3130856	TRACY	CA		10/08/2021		1,000,981	0	(1,008)	0	0	(1,008)	0	54,077	53,070	0	0	0
3131977	NEWBERRY	FL		10/08/2021		937,099	0	(427)	0	0	(427)	0	19,731	19,304	0	0	0
3131797	SAVANNAH	GA		10/08/2021		183,922	0	(107)	0	0	(107)	0	6,463	6,356	0	0	0
3131681	CORAL GABLES	FL		12/23/2022		0	0	333	0	0	333	0	1,024	1,358	0	0	0
3131948	AUSTIN	TX		10/12/2021		836,737	0	(315)	0	0	(315)	0	17,985	17,670	0	0	0
3129973	SARASOTA	FL		10/12/2021		605,591	0	(128)	0	0	(128)	0	12,393	12,265	0	0	0
3131554	SACRAMENTO	CA		10/12/2021		795,059	0	(452)	0	0	(452)	0	18,266	17,814	0	0	0
3132064	METAIRIE	LA		10/12/2021		589,204	0	(271)	0	0	(271)	0	14,078	13,808	0	0	0
3131836	DANA POINT	CA		10/12/2021		972,586	0	(420)	0	0	(420)	0	20,478	20,058	0	0	0
3131400	SAN CARLOS	CA		10/12/2021		1,793,804	0	(771)	0	0	(771)	0	34,893	34,121	0	0	0
3132084	PHOENIX	AZ		10/12/2021		598,527	0	(129)	0	0	(129)	0	13,132	13,003	0	0	0
3131385	AUSTIN	TX		10/12/2021		722,955	0	(301)	0	0	(301)	0	14,298	13,996	0	0	0
3131776	ALPHARETTA	GA		10/12/2021		548,306	0	(743)	0	0	(743)	0	31,844	31,101	0	0	0
3131390	STANWOOD	WA		10/12/2021		975,134	0	(403)	0	0	(403)	0	19,780	19,377	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3131706	DENVER	CO		10/12/2021		275,242	0	(166)	0	0	(166)	0	5,583	5,417	0	0	0
3131557	HENRICO	VA		10/12/2021		667,306	0	(123)	0	0	(123)	0	15,004	14,881	0	0	0
3132502	LAS VEGAS	NV		10/12/2021		713,988	0	(320)	0	0	(320)	0	18,947	18,627	0	0	0
3129735	OAK RIDGE	NC		10/12/2021		702,214	0	(297)	0	0	(297)	0	14,496	14,200	0	0	0
3128947	EMERALD ISLE	NC		01/26/2022		0	0	(189)	0	0	(189)	0	8,734	8,545	0	0	0
3130777	KIRKLAND	WA		10/13/2021		1,098,893	0	(64)	0	0	(64)	0	24,807	24,744	0	0	0
3131223	HARLEYSVILLE	PA		10/13/2021		880,544	0	(121)	0	0	(121)	0	19,798	19,677	0	0	0
3131671	BETHESDA	MD		10/13/2021		896,236	0	(343)	0	0	(343)	0	19,344	19,001	0	0	0
3131879	NORTH HOLLYWOOD	CA		10/13/2021		1,004,240	0	(297)	0	0	(297)	0	21,585	21,288	0	0	0
3131756	ISSAQUAH	WA		10/13/2021		1,133,335	0	(470)	0	0	(470)	0	23,581	23,111	0	0	0
3129323	ALEXANDRIA	VA		10/14/2021		1,484,670	0	37	0	0	37	0	32,987	33,023	0	0	0
3132148	HINSDALE	IL		10/14/2021		946,268	0	(151)	0	0	(151)	0	84,681	84,530	0	0	0
3131193	BREA	CA		10/14/2021		922,309	0	(431)	0	0	(431)	0	18,322	17,891	0	0	0
3131346	PLAYA DEL REY	CA		10/14/2021		1,602,673	0	(682)	0	0	(682)	0	77,832	77,150	0	0	0
3132049	WAYNE	PA		12/23/2022		0	0	312	0	0	312	0	907	1,219	0	0	0
3128953	DENTON	TX		01/26/2022		0	0	33	0	0	33	0	3,952	3,985	0	0	0
3129086	UNIVERSITY PLACE	WA		01/26/2022		0	0	48	0	0	48	0	15,267	15,315	0	0	0
3132123	ARCADIA	CA		12/23/2022		0	0	416	0	0	416	0	1,428	1,844	0	0	0
3131779	NAPLES	FL		10/15/2021		495,325	0	(283)	0	0	(283)	0	9,388	9,105	0	0	0
3132416	MONROVIA	CA		10/15/2021		1,054,638	0	(398)	0	0	(398)	0	20,841	20,444	0	0	0
3131810	SAN DIEGO	CA		10/15/2021		822,520	0	(299)	0	0	(299)	0	18,225	17,927	0	0	0
3131854	BOERNE	TX		10/15/2021		762,027	0	(362)	0	0	(362)	0	17,279	16,917	0	0	0
3130504	SAN MARCOS	CA		10/15/2021		813,645	0	(86)	0	0	(86)	0	17,999	17,912	0	0	0
3132389	AUSTIN	TX		10/15/2021		614,678	0	(194)	0	0	(194)	0	13,486	13,292	0	0	0
3131483	GIG HARBOR	WA		12/23/2022		0	0	379	0	0	379	0	1,165	1,545	0	0	0
3129978	BEND	OR		10/18/2021		801,094	0	(207)	0	0	(207)	0	19,767	19,560	0	0	0
3131161	NEW ORLEANS	LA		10/18/2021		747,514	0	(245)	0	0	(245)	0	14,915	14,670	0	0	0
3131802	HOUSTON	TX		10/18/2021		955,729	0	(413)	0	0	(413)	0	19,387	18,973	0	0	0
3131675	CUMMING	GA		10/18/2021		871,714	0	(297)	0	0	(297)	0	18,815	18,518	0	0	0
3131662	EATONTON	GA		10/18/2021		410,009	0	(227)	0	0	(227)	0	8,187	7,960	0	0	0
3130712	SAN DIEGO	CA		10/18/2021		612,600	0	45	0	0	45	0	13,885	13,931	0	0	0
3129017	FRISCO	CO		01/26/2022		0	0	324	0	0	324	0	14,540	14,864	0	0	0
3130842	BRENTWOOD	TN		12/23/2022		0	0	260	0	0	260	0	893	1,153	0	0	0
3131714	TERRELL	NC		12/23/2022		0	0	388	0	0	388	0	1,130	1,517	0	0	0
3131813	PALMETTO	GA		10/19/2021		92,761	0	(19)	0	0	(19)	0	1,685	1,666	0	0	0
3132423	HAPPY VALLEY	OR		10/19/2021		818,705	0	(478)	0	0	(478)	0	18,334	17,857	0	0	0
3131311	MOUNT PLEASANT	SC		10/19/2021		929,477	0	(273)	0	0	(273)	0	19,978	19,705	0	0	0
3132369	RENO	NV		10/19/2021		707,664	0	(3,075)	0	0	(3,075)	0	147,926	144,851	0	0	0
3132020	SONOMA	CA		10/19/2021		1,424,688	0	(675)	0	0	(675)	0	30,124	29,449	0	0	0
3132569	COSTA MESA	CA		10/19/2021		1,420,259	0	(445)	0	0	(445)	0	31,161	30,716	0	0	0
3131180	SANTA BARBARA	CA		10/19/2021		988,017	0	(21)	0	0	(21)	0	22,125	22,104	0	0	0
3131325	SOUTHLAKE	TX		10/19/2021		691,897	0	(249)	0	0	(249)	0	14,568	14,319	0	0	0
3132315	MARTINEZ	CA		10/19/2021		826,618	0	(162)	0	0	(162)	0	18,511	18,348	0	0	0
3131623	HENRICO	VA		10/19/2021		679,962	0	(341)	0	0	(341)	0	14,151	13,811	0	0	0
3131464	BELVEDERE	CA		10/19/2021		1,308,729	0	(294)	0	0	(294)	0	28,714	28,420	0	0	0
3130845	DAVIE	FL		10/19/2021		739,859	0	(276)	0	0	(276)	0	14,828	14,552	0	0	0
3131144	LOOMIS	CA		10/19/2021		767,383	0	(134)	0	0	(134)	0	16,775	16,642	0	0	0
3131569	TAMPA	FL		10/19/2021		685,055	0	(338)	0	0	(338)	0	20,386	20,048	0	0	0
3131341	DANVILLE	CA		10/20/2021		1,206,697	0	(546)	0	0	(546)	0	25,515	24,969	0	0	0
3131606	DANVILLE	CA		10/20/2021		1,353,435	0	(521)	0	0	(521)	0	29,817	29,296	0	0	0
3132300	WAXHAW	NC		10/20/2021		813,283	0	(338)	0	0	(338)	0	17,124	16,786	0	0	0

SCHEDULE B - PART 3

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3132104	LEHI	UT		10/20/2021		701,422	0	(186)	0	0	(186)	0	15,077	14,890	0	0	0
3132013	FAIRHOPE	AL		10/20/2021		995,881	0	(1,056)	0	0	(1,056)	0	42,593	41,537	0	0	0
3130857	CHINO HILLS	CA		10/20/2021		648,254	0	(162)	0	0	(162)	0	10,560	10,398	0	0	0
3131884	REDMOND	WA		10/20/2021		1,091,488	0	(444)	0	0	(444)	0	23,461	23,017	0	0	0
3131775	FUQUAY-VARINA	NC		10/20/2021		429,040	0	(234)	0	0	(234)	0	8,780	8,545	0	0	0
3129284	SAMMAMISH	WA		10/21/2021		883,766	0	(139)	0	0	(139)	0	25,244	25,105	0	0	0
3131263	EL DORADO HILLS	CA		10/21/2021		850,228	0	(340)	0	0	(340)	0	18,054	17,714	0	0	0
3131153	CASTRO VALLEY	CA		10/21/2021		737,650	0	(316)	0	0	(316)	0	17,564	17,248	0	0	0
3131608	SEATTLE	WA		10/21/2021		893,491	0	(370)	0	0	(370)	0	17,014	16,644	0	0	0
3131566	AMBLER	PA		10/21/2021		608,089	0	(241)	0	0	(241)	0	13,070	12,830	0	0	0
3129974	BELLEVUE	WA		10/21/2021		1,027,317	0	(187)	0	0	(187)	0	23,373	23,186	0	0	0
3131917	PLEASANTON	CA		10/21/2021		1,061,361	0	(296)	0	0	(296)	0	23,767	23,472	0	0	0
3130221	HOLLIS	NY		10/21/2021		805,103	0	(286)	0	0	(286)	0	21,654	21,368	0	0	0
3132412	SAN ANSELMO	CA		10/22/2021		1,787,210	0	(616)	0	0	(616)	0	38,415	37,799	0	0	0
3132065	NEWPORT BEACH	CA		10/22/2021		1,979,423	0	(451)	0	0	(451)	0	40,257	39,806	0	0	0
3131401	PARKLAND	FL		10/22/2021		768,844	0	(229)	0	0	(229)	0	18,085	17,855	0	0	0
3132041	ELKTON	MD		10/22/2021		879,567	0	(460)	0	0	(460)	0	17,109	16,649	0	0	0
3131749	ROBBINSVILLE	NC		01/26/2022		0	0	(149)	0	0	(149)	0	5,578	5,429	0	0	0
3131567	SAN DIEGO	CA		10/25/2021		1,319,080	0	(413)	0	0	(413)	0	35,498	35,072	0	0	0
3132426	BENBROOK	TX		10/25/2021		596,124	0	(239)	0	0	(239)	0	12,540	12,302	0	0	0
3132025	FAIRBURN	GA		10/25/2021		223,858	0	(15)	0	0	(15)	0	5,857	5,842	0	0	0
3131628	ATLANTA	GA		10/25/2021		704,062	0	(148)	0	0	(148)	0	15,766	15,618	0	0	0
3131091	SAMMAMISH	WA		12/23/2022		0	0	535	0	0	535	0	1,644	2,179	0	0	0
3130776	HASLET	TX		01/26/2022		0	0	(134)	0	0	(134)	0	6,142	6,008	0	0	0
3131943	DALLAS	TX		10/26/2021		585,341	0	(191)	0	0	(191)	0	14,579	14,388	0	0	0
3132316	SHERRILLS FORD	NC		10/26/2021		1,005,738	0	(348)	0	0	(348)	0	23,005	22,657	0	0	0
3132206	CHARLESTON	SC		10/26/2021		594,141	0	(250)	0	0	(250)	0	12,254	12,004	0	0	0
3131736	DANVILLE	CA		10/26/2021		977,607	0	(123)	0	0	(123)	0	20,127	20,003	0	0	0
3132603	LAGUNA BEACH	CA		10/26/2021		1,510,483	0	(362)	0	0	(362)	0	33,689	33,327	0	0	0
3131925	SAMMAMISH	WA		10/26/2021		1,047,819	0	(502)	0	0	(502)	0	24,424	23,921	0	0	0
3132490	CLIFTON	VA		10/26/2021		891,243	0	(287)	0	0	(287)	0	19,157	18,870	0	0	0
3131731	VIRGINIA BEACH	VA		10/26/2021		1,137,664	0	(279)	0	0	(279)	0	24,961	24,682	0	0	0
3129010	WESLEY CHAPEL	FL		01/26/2022		0	0	18	0	0	18	0	4,972	4,991	0	0	0
3131056	DEDHAM	MA		01/26/2022		0	0	(199)	0	0	(199)	0	12,536	12,337	0	0	0
3132365	SAN RAMON	CA		10/27/2021		856,507	0	(215)	0	0	(215)	0	19,180	18,965	0	0	0
3131889	STAFFORD	VA		10/27/2021		329,667	0	(80)	0	0	(80)	0	6,941	6,861	0	0	0
3132038	CLEVELAND	TN		10/27/2021		182,499	0	(23)	0	0	(23)	0	3,952	3,929	0	0	0
3131065	EDEN PRAIRIE	MN		10/27/2021		865,239	0	(33)	0	0	(33)	0	18,598	18,565	0	0	0
3131478	SAN JOSE	CA		10/27/2021		1,188,824	0	(281)	0	0	(281)	0	31,690	31,409	0	0	0
3132614	LAS VEGAS	NV		10/27/2021		1,003,538	0	(182)	0	0	(182)	0	22,575	22,393	0	0	0
3132735	KAYSVILLE	UT		10/27/2021		1,104,801	0	(524)	0	0	(524)	0	20,426	19,901	0	0	0
3131061	NORTH KINGSTOWN	RI		10/27/2021		656,321	0	(181)	0	0	(181)	0	13,652	13,470	0	0	0
3132232	LOTHIAN	MD		10/27/2021		757,135	0	(66)	0	0	(66)	0	19,159	19,093	0	0	0
3131195	AUSTIN	TX		10/28/2021		855,697	0	(278)	0	0	(278)	0	18,247	17,969	0	0	0
3131481	KIHEI	HI		10/28/2021		1,499,147	0	(672)	0	0	(672)	0	31,698	31,027	0	0	0
3132634	ARROYO GRANDE	CA		10/28/2021		826,310	0	(209)	0	0	(209)	0	18,505	18,296	0	0	0
3131095	EUGENE	OR		10/28/2021		733,336	0	(294)	0	0	(294)	0	16,654	16,360	0	0	0
3131479	FOSTER CITY	CA		10/28/2021		1,340,969	0	(299)	0	0	(299)	0	30,150	29,851	0	0	0
3130582	BALDWIN	MD		10/28/2021		1,128,973	0	(40)	0	0	(40)	0	36,126	36,086	0	0	0
3132077	MILWAUKIE	OR		10/28/2021		648,383	0	(300)	0	0	(300)	0	13,710	13,410	0	0	0
3131506	WESTLAKE VILLAGE	CA		10/28/2021		1,313,081	0	(411)	0	0	(411)	0	30,612	30,201	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3129047	GEORGETOWN	TX		01/26/2022		0	0	99	0	0	99	0	5,617	5,716	0	0	0
3132230	LOUISVILLE	TN		10/29/2021		1,208,407	0	(279)	0	0	(279)	0	26,513	26,234	0	0	0
3132448	SANTA BARBARA	CA		10/29/2021		1,141,229	0	(335)	0	0	(335)	0	25,039	24,704	0	0	0
3132453	FALLBROOK	CA		10/29/2021		690,277	0	(218)	0	0	(218)	0	14,595	14,377	0	0	0
3132101	MAPLEWOOD	NJ		10/29/2021		927,038	0	(235)	0	0	(235)	0	18,320	18,085	0	0	0
3132378	LAS VEGAS	NV		10/29/2021		703,323	0	(73)	0	0	(73)	0	15,750	15,676	0	0	0
3131536	CORAL GABLES	FL		10/29/2021		1,233,695	0	(419)	0	0	(419)	0	30,573	30,155	0	0	0
3131460	MINERAL BLUFF	GA		01/26/2022		0	0	(67)	0	0	(67)	0	3,185	3,118	0	0	0
3132567	WINDSOR	CO		11/01/2021		840,262	0	22	0	0	22	0	48,228	48,251	0	0	0
3132035	COLORADO SPRINGS	CO		11/01/2021		1,243,112	0	(525)	0	0	(525)	0	26,720	26,195	0	0	0
3132326	SELAH	WA		11/01/2021		759,688	0	(460)	0	0	(460)	0	28,788	28,329	0	0	0
3132400	CAMPBELL	CA		11/01/2021		1,242,183	0	(364)	0	0	(364)	0	27,254	26,890	0	0	0
3132270	SAVANNAH	GA		01/26/2022		0	0	(77)	0	0	(77)	0	4,502	4,425	0	0	0
3132759	SAN LUIS OBISPO	CA		11/02/2021		956,640	0	(403)	0	0	(403)	0	20,503	20,100	0	0	0
3132472	BEDFORD	NH		11/02/2021		722,753	0	(117)	0	0	(117)	0	15,858	15,740	0	0	0
3132313	HENDERSON	NV		11/02/2021		682,139	0	(403)	0	0	(403)	0	37,172	36,769	0	0	0
3131036	SANTA BARBARA	CA		11/02/2021		674,531	0	(84)	0	0	(84)	0	14,499	14,415	0	0	0
3132357	SEATTLE	WA		11/02/2021		823,181	0	(296)	0	0	(296)	0	16,267	15,972	0	0	0
3132560	OLYMPIA	WA		11/02/2021		692,885	0	(292)	0	0	(292)	0	14,418	14,126	0	0	0
3132529	MOORPARK	CA		11/02/2021		1,469,917	0	(679)	0	0	(679)	0	30,819	30,140	0	0	0
3132507	BUMET	TX		11/02/2021		637,588	0	(253)	0	0	(253)	0	13,704	13,451	0	0	0
3132272	FAYETTEVILLE	NC		11/02/2021		90,944	0	(21)	0	0	(21)	0	1,791	1,769	0	0	0
3131064	ALLEN	TX		11/02/2021		757,719	0	(302)	0	0	(302)	0	14,491	14,189	0	0	0
3132372	ARROYO GRANDE	CA		11/02/2021		788,012	0	(404)	0	0	(404)	0	16,251	15,846	0	0	0
3130759	HAYWARD	CA		11/02/2021		1,130,747	0	(370)	0	0	(370)	0	23,037	22,668	0	0	0
3132404	PORTSMOUTH	NH		11/02/2021		1,016,333	0	(164)	0	0	(164)	0	22,299	22,135	0	0	0
3132585	CORAL SPRINGS	FL		11/02/2021		632,438	0	(223)	0	0	(223)	0	13,316	13,093	0	0	0
3132047	SANFORD	NC		11/02/2021		128,377	0	(24)	0	0	(24)	0	2,434	2,410	0	0	0
3132651	DUNWOODY	GA		11/02/2021		736,698	0	(313)	0	0	(313)	0	15,446	15,133	0	0	0
3132813	REDWOOD CITY	CA		11/03/2021		1,190,660	0	(330)	0	0	(330)	0	26,556	26,225	0	0	0
3132259	PHOENIX	AZ		11/03/2021		612,721	0	(2,184)	0	0	(2,184)	0	118,013	115,829	0	0	0
3132853	SAN DIEGO	CA		11/03/2021		1,095,609	0	(86)	0	0	(86)	0	69,802	69,716	0	0	0
3131759	DERWOOD	MD		11/03/2021		1,548,952	0	(935)	0	0	(935)	0	45,700	44,765	0	0	0
3129236	RANCHO SANTA MARGARIT	CA		11/03/2021		853,330	0	(38)	0	0	(38)	0	17,538	17,500	0	0	0
3132464	RENO	NV		11/03/2021		627,878	0	(310)	0	0	(310)	0	13,986	13,676	0	0	0
3132678	LA MESA	CA		11/03/2021		808,624	0	(246)	0	0	(246)	0	17,381	17,135	0	0	0
3132289	VIRGINIA BEACH	VA		11/03/2021		694,900	0	(273)	0	0	(273)	0	25,747	25,474	0	0	0
3132548	SIMI VALLEY	CA		11/03/2021		791,520	0	(151)	0	0	(151)	0	18,596	18,445	0	0	0
3132755	MOUNT VERNON	WA		11/03/2021		998,822	0	(451)	0	0	(451)	0	18,938	18,487	0	0	0
3132856	KIHEI	HI		11/03/2021		1,505,220	0	(440)	0	0	(440)	0	33,025	32,585	0	0	0
3132205	ARNOLD	MD		11/03/2021		603,723	0	(136)	0	0	(136)	0	11,447	11,311	0	0	0
3131156	SAN DIEGO	CA		11/03/2021		824,939	0	20	0	0	20	0	18,623	18,643	0	0	0
3131766	RENO	NV		11/03/2021		661,617	0	(192)	0	0	(192)	0	14,221	14,029	0	0	0
3132385	INDIAN ROCKS BEACH	FL		11/03/2021		870,351	0	(347)	0	0	(347)	0	18,405	18,059	0	0	0
3132965	CANYON LAKE	TX		11/03/2021		908,776	0	(347)	0	0	(347)	0	17,884	17,537	0	0	0
3132210	BRUSH PRAIRIE	WA		11/03/2021		1,079,629	0	(412)	0	0	(412)	0	24,235	23,823	0	0	0
3130893	EXCELSIOR	MN		11/03/2021		1,484,746	0	(56)	0	0	(56)	0	32,047	31,990	0	0	0
3130785	MARIETTA	GA		12/23/2022		0	0	342	0	0	342	0	1,304	1,645	0	0	0
3132536	RANCHO PALOS VERDES	CA		11/04/2021		958,412	0	(715)	0	0	(715)	0	29,620	28,906	0	0	0
3132626	NORCO	CA		11/04/2021		648,083	0	(167)	0	0	(167)	0	14,172	14,005	0	0	0
3131641	PLEASANTON	CA		11/04/2021		1,090,516	0	(509)	0	0	(509)	0	23,059	22,550	0	0	0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3132795	LOS ANGELES	CA		11/04/2021		913,204	0	(280)	0	0	(280)	0	19,954	19,674	0	0	0
3132352	VALLEY CENTER	CA		11/04/2021		742,154	0	(149)	0	0	(149)	0	15,279	15,131	0	0	0
3133154	UNION CITY	CA		11/04/2021		1,036,922	0	(8)	0	0	(8)	0	23,348	23,340	0	0	0
3130616	AURORA	CO		11/04/2021		668,143	0	(26)	0	0	(26)	0	14,780	14,754	0	0	0
3132422	ADKINS	TX		11/04/2021		1,179,595	0	(632)	0	0	(632)	0	29,706	29,074	0	0	0
3132418	BEND	OR		11/04/2021		924,560	0	(622)	0	0	(622)	0	51,667	51,044	0	0	0
3132539	DANVILLE	CA		11/04/2021		996,659	0	(157)	0	0	(157)	0	23,532	23,375	0	0	0
3131887	OCEAN CITY	NJ		12/23/2022		0	0	155	0	0	155	0	1,458	1,613	0	0	0
3131755	SEATTLE	WA		12/23/2022		0	0	320	0	0	320	0	1,099	1,419	0	0	0
3132821	BATON ROUGE	LA		11/05/2021		1,480,006	0	(1,097)	0	0	(1,097)	0	82,444	81,347	0	0	0
3130132	MOUNT PLEASANT	SC		11/05/2021		666,745	0	(99)	0	0	(99)	0	15,109	15,010	0	0	0
3131955	CLAYTON	GA		11/05/2021		229,784	0	(428)	0	0	(428)	0	14,479	14,052	0	0	0
3131132	WINTER GARDEN	FL		12/23/2022		0	0	416	0	0	416	0	1,431	1,847	0	0	0
3132217	AUSTIN	TX		11/08/2021		914,945	0	(373)	0	0	(373)	0	17,499	17,127	0	0	0
3130597	ENCINO	CA		11/08/2021		1,392,031	0	284	0	0	284	0	31,425	31,709	0	0	0
3132897	SEATTLE	WA		11/08/2021		1,633,852	0	(802)	0	0	(802)	0	35,798	34,996	0	0	0
3131811	SAN FRANCISCO	CA		11/08/2021		1,298,777	0	(228)	0	0	(228)	0	28,496	28,267	0	0	0
3131860	TEMECULA	CA		12/23/2022		0	0	360	0	0	360	0	1,169	1,528	0	0	0
3132180	MOUNT PLEASANT	SC		12/23/2022		0	0	153	0	0	153	0	1,465	1,618	0	0	0
3128885	MILTON	GA		11/09/2021		937,553	0	448	0	0	448	0	32,784	33,232	0	0	0
3131218	SAN DIEGO	CA		11/09/2021		1,140,041	0	(45)	0	0	(45)	0	32,396	32,351	0	0	0
3132891	DALLAS	TX		11/09/2021		715,751	0	(355)	0	0	(355)	0	15,007	14,651	0	0	0
3132911	LAGUNA NIGUEL	CA		11/09/2021		1,008,366	0	(247)	0	0	(247)	0	20,676	20,430	0	0	0
3132807	SAN MATEO	CA		11/09/2021		1,002,247	0	(314)	0	0	(314)	0	22,354	22,040	0	0	0
3132581	CHARLOTTE	NC		11/09/2021		1,146,570	0	(418)	0	0	(418)	0	24,543	24,124	0	0	0
3131103	SAN DIEGO	CA		11/09/2021		871,114	0	(70)	0	0	(70)	0	19,090	19,021	0	0	0
3131804	RANCHO MIRAGE	CA		11/10/2021		716,448	0	(281)	0	0	(281)	0	14,775	14,494	0	0	0
3132267	NEW ORLEANS	LA		11/10/2021		574,577	0	(180)	0	0	(180)	0	12,098	11,918	0	0	0
3128601	KERENS	TX		11/10/2021		991,903	0	(43)	0	0	(43)	0	20,811	20,768	0	0	0
3132607	APPLEGATE	CA		11/10/2021		678,984	0	(296)	0	0	(296)	0	21,446	21,151	0	0	0
3132283	SAN FRANCISCO	CA		11/10/2021		1,007,036	0	(291)	0	0	(291)	0	21,645	21,355	0	0	0
3131905	FRANKLIN	TN		11/10/2021		757,238	0	(2,283)	0	0	(2,283)	0	101,935	99,651	0	0	0
3131687	BUCKLEY	WA		11/10/2021		869,121	0	(287)	0	0	(287)	0	18,377	18,090	0	0	0
3130704	ORANGE BEACH	AL		11/10/2021		973,160	0	(136)	0	0	(136)	0	21,005	20,869	0	0	0
3132762	RANCHO PALOS VERDES	CA		11/08/2021		992,113	0	(347)	0	0	(347)	0	21,679	21,332	0	0	0
3132802	CAMBRIDGE	MA		11/12/2021		1,061,581	0	(316)	0	0	(316)	0	23,196	22,880	0	0	0
3132322	MORGANTON	GA		11/12/2021		563,814	0	(399)	0	0	(399)	0	12,952	12,553	0	0	0
3131581	OXFORD	MS		11/12/2021		1,247,424	0	(376)	0	0	(376)	0	39,537	39,161	0	0	0
3132524	OXFORD	MS		11/12/2021		868,798	0	(215)	0	0	(215)	0	18,215	18,000	0	0	0
3132592	MILL VALLEY	CA		11/12/2021		937,558	0	(194)	0	0	(194)	0	19,224	19,030	0	0	0
3131471	PINE KNOLL SHORES	NC		11/12/2021		234,185	0	(84)	0	0	(84)	0	4,368	4,284	0	0	0
3132285	NEW ORLEANS	LA		11/15/2021		636,455	0	(195)	0	0	(195)	0	13,069	12,874	0	0	0
3133008	FAIRFIELD	CA		11/15/2021		640,566	0	(617)	0	0	(617)	0	22,735	22,118	0	0	0
3132541	TEMPLETON	CA		11/15/2021		1,091,630	0	(332)	0	0	(332)	0	23,366	23,034	0	0	0
3132388	HOUSTON	TX		11/15/2021		876,844	0	(357)	0	0	(357)	0	18,160	17,804	0	0	0
3132443	FRANKLIN	TN		11/15/2021		611,971	0	(377)	0	0	(377)	0	22,946	22,569	0	0	0
3132393	UNION CITY	CA		11/15/2021		969,281	0	89	0	0	89	0	27,398	27,487	0	0	0
3132253	TRUCKEE	CA		11/15/2021		753,243	0	(372)	0	0	(372)	0	15,600	15,228	0	0	0
3132712	MIAMI BEACH	FL		11/15/2021		874,226	0	(290)	0	0	(290)	0	19,103	18,813	0	0	0
3132279	LOS GATOS	CA		11/15/2021		943,627	0	(424)	0	0	(424)	0	19,784	19,360	0	0	0
3132278	SAN JOSE	CA		11/16/2021		1,336,672	0	(394)	0	0	(394)	0	28,731	28,337	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3132685	ARDEN	NC		11/16/2021		183,698	0	9	0	0	9	0	3,468	3,477	0	0	0
3130673	LARGO	FL		11/16/2021		673,392	0	65	0	0	65	0	15,140	15,205	0	0	0
3132473	SEVIERVILLE	TN		11/16/2021		564,506	0	(331)	0	0	(331)	0	10,882	10,551	0	0	0
3132958	RENO	NV		11/16/2021		1,010,168	0	(270)	0	0	(270)	0	22,865	22,596	0	0	0
3132658	EDGEWATER	MD		11/16/2021		639,491	0	(629)	0	0	(629)	0	22,612	21,983	0	0	0
3132974	SAN DIEGO	CA		11/16/2021		706,346	0	(59)	0	0	(59)	0	15,754	15,695	0	0	0
3133037	CHINO HILLS	CA		11/16/2021		751,460	0	(665)	0	0	(665)	0	30,030	29,365	0	0	0
3132767	CEDAR GROVE	NJ		11/16/2021		691,494	0	(306)	0	0	(306)	0	14,802	14,496	0	0	0
3132675	WESTON	MA		11/17/2021		1,190,153	0	(434)	0	0	(434)	0	25,581	25,147	0	0	0
3133100	KNOXVILLE	TN		11/18/2021		1,286,621	0	(318)	0	0	(318)	0	27,540	27,222	0	0	0
3132838	LOS ANGELES	CA		11/18/2021		1,449,145	0	(1,198)	0	0	(1,198)	0	55,046	53,848	0	0	0
3132402	BOGART	GA		11/18/2021		178,834	0	(14)	0	0	(14)	0	4,112	4,098	0	0	0
3131141	PALMETTO	FL		11/18/2021		1,027,404	0	(322)	0	0	(322)	0	24,234	23,912	0	0	0
3132786	PORT ORCHARD	WA		11/18/2021		608,332	0	(217)	0	0	(217)	0	14,066	13,849	0	0	0
3130694	RANCHO MIRAGE	CA		11/19/2021		939,426	0	14	0	0	14	0	20,408	20,422	0	0	0
3131580	PALMETTO BAY	FL		11/19/2021		807,223	0	261	0	0	261	0	38,154	38,416	0	0	0
3132597	BEND	OR		11/19/2021		839,693	0	(62)	0	0	(62)	0	18,804	18,741	0	0	0
3132674	SAN FRANCISCO	CA		11/19/2021		973,468	0	(311)	0	0	(311)	0	21,831	21,520	0	0	0
3131292	ORLANDO	FL		11/19/2021		801,247	0	(218)	0	0	(218)	0	18,881	18,662	0	0	0
3132804	OAKTON	VA		11/19/2021		989,010	0	(357)	0	0	(357)	0	22,366	22,009	0	0	0
3133165	COOPER CITY	FL		11/19/2021		843,426	0	(256)	0	0	(256)	0	17,683	17,427	0	0	0
3131828	SAN FRANCISCO	CA		11/19/2021		937,128	0	(238)	0	0	(238)	0	18,519	18,281	0	0	0
3132812	BOERNE	TX		11/19/2021		764,270	0	(379)	0	0	(379)	0	16,024	15,645	0	0	0
3132783	LAS VEGAS	NV		11/19/2021		785,748	0	(32)	0	0	(32)	0	17,525	17,493	0	0	0
3132679	NEWPORT BEACH	CA		11/19/2021		1,504,903	0	(180)	0	0	(180)	0	35,396	35,216	0	0	0
3132438	PICKENS	SC		11/22/2021		61,312	0	(16)	0	0	(16)	0	1,109	1,092	0	0	0
3132637	COLORADO SPRINGS	CO		11/22/2021		1,018,374	0	(233)	0	0	(233)	0	21,262	21,028	0	0	0
3131983	DALLAS	TX		11/22/2021		1,039,770	0	(147)	0	0	(147)	0	27,252	27,104	0	0	0
3131583	SAN DIEGO	CA		11/22/2021		890,513	0	(261)	0	0	(261)	0	17,166	16,905	0	0	0
3132076	ORLANDO	FL		11/22/2021		665,124	0	(309)	0	0	(309)	0	13,160	12,850	0	0	0
3132922	SCOTTSDALE	AZ		11/22/2021		679,078	0	(332)	0	0	(332)	0	15,916	15,584	0	0	0
3132815	FALLSTON	MD		11/22/2021		830,235	0	(185)	0	0	(185)	0	16,679	16,494	0	0	0
3130903	S GLASTONBURY	CT		11/22/2021		740,500	0	(81)	0	0	(81)	0	15,403	15,321	0	0	0
3132874	PACIFIC GROVE	CA		11/22/2021		983,808	0	(735)	0	0	(735)	0	32,175	31,441	0	0	0
3131411	JACKSONVILLE	FL		11/22/2021		753,439	0	(250)	0	0	(250)	0	27,577	27,327	0	0	0
3132499	SOUTH LYON	MI		11/22/2021		601,343	0	(212)	0	0	(212)	0	12,348	12,136	0	0	0
3132087	BANNER ELK	NC		01/26/2022		0	0	(200)	0	0	(200)	0	7,586	7,386	0	0	0
3132892	SAN ANTONIO	TX		11/23/2021		675,051	0	(334)	0	0	(334)	0	13,984	13,650	0	0	0
3132950	SEATTLE	WA		11/23/2021		1,524,670	0	(606)	0	0	(606)	0	32,636	32,030	0	0	0
3132715	CEDAR BLUFF	AL		11/23/2021		377,837	0	(327)	0	0	(327)	0	11,868	11,542	0	0	0
3132480	RINCON	GA		11/23/2021		176,655	0	1	0	0	1	0	3,506	3,507	0	0	0
3132002	NEWPORT BEACH	CA		11/23/2021		1,255,409	0	(246)	0	0	(246)	0	28,113	27,867	0	0	0
3132098	WINTER PARK	CO		11/23/2021		984,225	0	(333)	0	0	(333)	0	20,635	20,302	0	0	0
3132647	HIAWASSEE	GA		11/23/2021		361,103	0	(219)	0	0	(219)	0	7,552	7,334	0	0	0
3132414	LIVERMORE	CA		11/23/2021		1,034,705	0	(340)	0	0	(340)	0	20,362	20,022	0	0	0
3132881	NASHVILLE	TN		11/24/2021		762,996	0	(321)	0	0	(321)	0	16,332	16,011	0	0	0
3132599	GREER	SC		11/24/2021		201,852	0	(11)	0	0	(11)	0	5,529	5,518	0	0	0
3132457	MURPHY	NC		11/24/2021		190,343	0	(121)	0	0	(121)	0	3,734	3,614	0	0	0
3131407	AUBURNDALE	FL		11/24/2021		1,107,072	0	(149)	0	0	(149)	0	23,796	23,646	0	0	0
3132078	ALABASTAR	AL		11/24/2021		135,263	0	(24)	0	0	(24)	0	2,541	2,517	0	0	0
3132538	BREA	CA		11/24/2021		1,154,196	0	(347)	0	0	(347)	0	24,706	24,359	0	0	0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3132546	SEATTLE	WA		11/24/2021		1,080,494	0	(498)	0	0	(498)	0	22,750	22,252	0	0	0
3131425	PLEASANTON	CA		11/24/2021		840,523	0	(166)	0	0	(166)	0	17,772	17,606	0	0	0
3132654	BELLEVUE	WA		11/24/2021		967,813	0	(48)	0	0	(48)	0	19,046	18,998	0	0	0
3131342	HILLSBOROUGH	CA		11/24/2021		1,393,895	0	(259)	0	0	(259)	0	33,169	32,911	0	0	0
3133115	ALLEN	TX		11/29/2021		622,232	0	(217)	0	0	(217)	0	11,944	11,727	0	0	0
3131912	ST SIMONS ISLAND	GA		11/29/2021		259,956	0	(801)	0	0	(801)	0	33,233	32,431	0	0	0
3133074	AUSTIN	TX		11/29/2021		977,960	0	(418)	0	0	(418)	0	20,081	19,663	0	0	0
3131452	LAKE ELSINORE	CA		11/29/2021		846,843	0	(213)	0	0	(213)	0	17,180	16,967	0	0	0
3132638	DALLAS	TX		11/30/2021		863,046	0	(304)	0	0	(304)	0	18,095	17,791	0	0	0
3132790	EAST WENATCHEE	WA		11/30/2021		874,212	0	(310)	0	0	(310)	0	18,474	18,165	0	0	0
3133086	FAIRVIEW	TX		11/30/2021		997,379	0	(420)	0	0	(420)	0	20,823	20,403	0	0	0
3132661	MONUMENT	CO		11/30/2021		919,847	0	(400)	0	0	(400)	0	33,271	32,872	0	0	0
3132763	CARDIFF BY THE SEA	CA		11/30/2021		900,415	0	(172)	0	0	(172)	0	20,163	19,991	0	0	0
3133341	LAND O LAKES	FL		11/30/2021		579,733	0	(54)	0	0	(54)	0	13,967	13,913	0	0	0
3133033	SEATTLE	WA		11/30/2021		967,232	0	(519)	0	0	(519)	0	21,099	20,580	0	0	0
3126830	MADISON	NJ		11/30/2021		884,304	0	(33)	0	0	(33)	0	19,346	19,313	0	0	0
3132549	FRANKLIN	TN		11/30/2021		635,125	0	(281)	0	0	(281)	0	14,525	14,245	0	0	0
3132909	CHAMBLEE	GA		11/30/2021		704,538	0	(290)	0	0	(290)	0	16,289	16,000	0	0	0
3133524	MIDLOTHIAN	VA		12/01/2021		684,673	0	(33)	0	0	(33)	0	26,668	26,635	0	0	0
3132578	CLEVELAND	TN		12/01/2021		184,361	0	(100)	0	0	(100)	0	3,646	3,546	0	0	0
3133013	MORGAN HILL	CA		12/01/2021		1,130,136	0	123	0	0	123	0	23,974	24,097	0	0	0
3133212	SAN CARLOS	CA		12/01/2021		925,548	0	(48)	0	0	(48)	0	20,224	20,176	0	0	0
3133294	ASTORIA	NY		12/01/2021		915,526	0	(49)	0	0	(49)	0	20,419	20,370	0	0	0
3132855	LA CANADA FLINTRIDGE	CA		12/01/2021		1,272,063	0	(370)	0	0	(370)	0	27,229	26,859	0	0	0
3132789	ISSAQUAH	WA		12/01/2021		1,491,601	0	(772)	0	0	(772)	0	54,730	53,958	0	0	0
3132840	FENWICK ISLAND	DE		12/01/2021		1,528,800	0	(197)	0	0	(197)	0	33,406	33,208	0	0	0
3132994	FRANKLIN	TN		12/02/2021		759,428	0	(236)	0	0	(236)	0	16,738	16,502	0	0	0
3132737	WESTHAMPTON BEACH	NY		12/02/2021		1,144,712	0	(618)	0	0	(618)	0	23,505	22,888	0	0	0
3129885	AUSTIN	TX		12/02/2021		729,000	0	181	0	0	181	0	20,305	20,486	0	0	0
3132508	BRUNSWICK	GA		12/02/2021		132,902	0	(37)	0	0	(37)	0	2,621	2,585	0	0	0
3132775	POWDER SPRINGS	GA		12/02/2021		672,098	0	(277)	0	0	(277)	0	14,091	13,814	0	0	0
3131451	WEST UNIVERSITY PLACE	TX		12/03/2021		952,478	0	15	0	0	15	0	20,304	20,319	0	0	0
3132604	NASHVILLE	TN		12/03/2021		1,296,581	0	(531)	0	0	(531)	0	27,757	27,226	0	0	0
3132887	CHESTNUT HILL	MA		12/03/2021		1,190,660	0	(354)	0	0	(354)	0	27,711	27,357	0	0	0
3132519	MINNEAPOLIS	MN		12/03/2021		822,133	0	(370)	0	0	(370)	0	28,570	28,200	0	0	0
3130047	SANTA ROSA	CA		12/03/2021		1,025,014	0	(341)	0	0	(341)	0	20,484	20,143	0	0	0
3132083	OAK PARK	CA		12/03/2021		835,516	0	(42)	0	0	(42)	0	17,884	17,842	0	0	0
3132888	AUSTIN	TX		12/03/2021		756,335	0	(192)	0	0	(192)	0	16,459	16,267	0	0	0
3132191	ROSWELL	GA		01/26/2022		0	0	(40)	0	0	(40)	0	5,446	5,406	0	0	0
3131677	BAY HEAD	NJ		12/06/2021		695,466	0	(170)	0	0	(170)	0	14,949	14,779	0	0	0
3132944	RENTON	WA		12/06/2021		921,192	0	(316)	0	0	(316)	0	19,718	19,402	0	0	0
3132451	TAMPA	FL		12/06/2021		1,159,849	0	(103)	0	0	(103)	0	25,240	25,137	0	0	0
3133143	AUSTIN	TX		12/06/2021		871,345	0	(317)	0	0	(317)	0	19,266	18,949	0	0	0
3132466	BELMONT	NC		12/06/2021		813,429	0	(131)	0	0	(131)	0	19,597	19,466	0	0	0
3132387	ALAMEDA	CA		12/07/2021		1,473,462	0	(382)	0	0	(382)	0	32,863	32,481	0	0	0
3133069	ANTIOCH	CA		12/07/2021		622,998	0	(147)	0	0	(147)	0	12,591	12,444	0	0	0
3133514	FREMONT	CA		12/07/2021		1,130,825	0	(301)	0	0	(301)	0	26,645	26,343	0	0	0
3131037	NORTH SALT LAKE	UT		12/07/2021		780,843	0	(221)	0	0	(221)	0	16,854	16,633	0	0	0
3132769	BOSTON	MA		01/26/2022		0	0	(123)	0	0	(123)	0	8,497	8,373	0	0	0
3131507	POMPANO BEACH	FL		12/08/2021		870,543	0	(157)	0	0	(157)	0	22,304	22,147	0	0	0
3131785	LOS ANGELES	CA		12/08/2021		947,489	0	(140)	0	0	(140)	0	22,547	22,407	0	0	0

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3132898	NOVATO	CA		12/09/2021		1,287,340	0	(571)	0	0	(571)	0	26,877	26,306	0	0	0
3132652	PARIS	TN		12/09/2021		70,240	0	17	0	0	17	0	1,326	1,343	0	0	0
3128615	RICHMOND	TX		12/09/2021		781,033	0	(123)	0	0	(123)	0	16,783	16,660	0	0	0
3132871	LAFAYETTE	CA		12/09/2021		1,000,060	0	(324)	0	0	(324)	0	21,852	21,528	0	0	0
3131890	LOOMIS	CA		12/10/2021		721,521	0	(154)	0	0	(154)	0	15,740	15,586	0	0	0
3133400	LOS ANGELES	CA		12/10/2021		668,510	0	(235)	0	0	(235)	0	14,250	14,016	0	0	0
3133307	FREMONT	CA		12/10/2021		1,072,643	0	(384)	0	0	(384)	0	20,164	19,780	0	0	0
3133193	CHARLOTTE	NC		12/10/2021		1,124,239	0	(321)	0	0	(321)	0	24,454	24,133	0	0	0
3132816	NEWPORT BEACH	CA		12/10/2021		1,246,979	0	(253)	0	0	(253)	0	38,410	38,157	0	0	0
3133108	LINN CREEK	MO		12/10/2021		704,932	0	(175)	0	0	(175)	0	13,531	13,356	0	0	0
3132996	PLANTATION	FL		12/10/2021		1,091,757	0	(132)	0	0	(132)	0	27,340	27,209	0	0	0
3133029	SEATTLE	WA		12/10/2021		1,434,018	0	(1,709)	0	0	(1,709)	0	128,866	127,157	0	0	0
3132662	SANTA BARBARA	CA		12/10/2021		861,875	0	(391)	0	0	(391)	0	18,865	18,474	0	0	0
3133246	SAN FRANCISCO	CA		12/10/2021		804,931	0	(146)	0	0	(146)	0	23,854	23,708	0	0	0
3132517	MORGANTON	GA		12/10/2021		363,834	0	(173)	0	0	(173)	0	7,045	6,872	0	0	0
3132118	VIRGINIA BEACH	VA		12/13/2021		727,176	0	(265)	0	0	(265)	0	14,320	14,056	0	0	0
3132271	ROSWELL	GA		12/13/2021		252,634	0	(59)	0	0	(59)	0	4,384	4,325	0	0	0
3132227	DUNWOODY	GA		12/13/2021		258,700	0	(343)	0	0	(343)	0	14,422	14,079	0	0	0
3133119	VIENNA	VA		12/13/2021		913,523	0	(296)	0	0	(296)	0	17,903	17,607	0	0	0
3132198	MORGAN HILL	CA		12/13/2021		948,992	0	(197)	0	0	(197)	0	18,370	18,174	0	0	0
3132558	ORLANDO	FL		12/14/2021		704,316	0	(83)	0	0	(83)	0	14,207	14,124	0	0	0
3133075	KENMORE	WA		12/14/2021		1,058,218	0	(451)	0	0	(451)	0	19,893	19,441	0	0	0
3133260	AUSTIN	TX		12/14/2021		756,749	0	(216)	0	0	(216)	0	14,228	14,012	0	0	0
3133489	BOISE	ID		12/14/2021		738,032	0	(354)	0	0	(354)	0	13,586	13,232	0	0	0
3132973	SEATTLE	WA		12/14/2021		1,809,490	0	(320)	0	0	(320)	0	36,351	36,030	0	0	0
3131946	PORTLAND	OR		12/15/2021		1,012,333	0	(374)	0	0	(374)	0	19,680	19,306	0	0	0
3132559	TACOMA	WA		12/15/2021		1,154,021	0	(378)	0	0	(378)	0	24,298	23,920	0	0	0
3133351	DANVILLE	CA		12/15/2021		904,418	0	46	0	0	46	0	18,545	18,591	0	0	0
3132274	ALTADENA	CA		12/16/2021		860,681	0	(195)	0	0	(195)	0	16,661	16,465	0	0	0
3133315	AUBURN	CA		12/16/2021		1,062,186	0	(420)	0	0	(420)	0	18,743	18,322	0	0	0
3131914	BAKERSFIELD	CA		12/16/2021		1,789,492	0	354	0	0	354	0	45,702	46,057	0	0	0
3133079	KENSINGTON	MD		12/16/2021		1,243,564	0	(116)	0	0	(116)	0	24,880	24,764	0	0	0
3132303	CLAYTON	NC		12/16/2021		441,790	0	(68)	0	0	(68)	0	8,679	8,612	0	0	0
3132904	SALINAS	CA		12/16/2021		906,659	0	(213)	0	0	(213)	0	17,858	17,645	0	0	0
3131758	SAN FRANCISCO	CA		12/16/2021		1,480,441	0	(119)	0	0	(119)	0	31,845	31,726	0	0	0
3132542	DURHAM	NC		12/16/2021		282,753	0	(60)	0	0	(60)	0	4,701	4,641	0	0	0
3133002	REDWOOD CITY	CA		12/16/2021		1,026,661	0	(177)	0	0	(177)	0	20,120	19,943	0	0	0
3132371	WASHINGTON	DC		12/16/2021		933,521	0	(173)	0	0	(173)	0	18,371	18,198	0	0	0
3133213	TRACY	CA		12/16/2021		884,466	0	(191)	0	0	(191)	0	17,723	17,532	0	0	0
3133623	LONG BEACH	IN		12/17/2021		1,230,176	0	(392)	0	0	(392)	0	24,016	23,624	0	0	0
3133167	SAN MATEO	CA		12/17/2021		1,216,182	0	(342)	0	0	(342)	0	22,862	22,520	0	0	0
3133054	BELLEVUE	WA		12/17/2021		948,094	0	(292)	0	0	(292)	0	18,199	17,907	0	0	0
3133170	CASTLE ROCK	CO		12/17/2021		1,208,085	0	(378)	0	0	(378)	0	25,222	24,845	0	0	0
3132951	WAKE FOREST	NC		12/17/2021		616,608	0	(236)	0	0	(236)	0	11,408	11,172	0	0	0
3132635	MOUNT PLEASANT	SC		12/17/2021		1,109,337	0	(267)	0	0	(267)	0	22,285	22,019	0	0	0
3129895	NORTH KINGSTOWN	RI		12/23/2022		0	0	235	0	0	235	0	813	1,048	0	0	0
3133392	MATTHEWS	NC		12/20/2021		567,772	0	44	0	0	44	0	11,595	11,639	0	0	0
3133058	BOCA RATON	FL		12/20/2021		577,721	0	(97)	0	0	(97)	0	11,798	11,701	0	0	0
3133132	JACKSONS' GAP	US		12/20/2021		656,247	0	(302)	0	0	(302)	0	24,138	23,836	0	0	0
3132801	SEATTLE	WA		12/20/2021		1,406,103	0	(580)	0	0	(580)	0	26,546	25,965	0	0	0
3132471	BELLEVUE	WA		12/20/2021		1,111,330	0	(88)	0	0	(88)	0	22,325	22,237	0	0	0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3128311	MARTIN CITY	MT		12/21/2021		602,073	0	148	0	0	148	0	13,297	13,444	0	0	0
3133464	PRAIRIEVILLE	LA		12/21/2021		636,717	0	(133)	0	0	(133)	0	13,448	13,314	0	0	0
3132970	CASTLE ROCK	WA		12/21/2021		550,499	0	11	0	0	11	0	12,328	12,338	0	0	0
3133624	HINSDALE	IL		12/21/2021		970,871	0	(223)	0	0	(223)	0	19,367	19,144	0	0	0
3132707	MONTCLAIR	NJ		12/22/2021		792,299	0	(196)	0	0	(196)	0	15,592	15,396	0	0	0
3133176	JOHNS ISLAND	SC		12/22/2021		658,768	0	(310)	0	0	(310)	0	17,537	17,226	0	0	0
3133475	KNOXVILLE	TN		12/22/2021		609,924	0	(201)	0	0	(201)	0	11,227	11,027	0	0	0
3133082	BELLEVUE	WA		12/22/2021		988,813	0	(161)	0	0	(161)	0	20,671	20,509	0	0	0
3133476	PENHOOK	VA		12/23/2021		852,829	0	(280)	0	0	(280)	0	16,714	16,433	0	0	0
3132115	OCEAN CITY	NJ		12/23/2021		1,302,737	0	(140)	0	0	(140)	0	31,749	31,609	0	0	0
3133424	SACHSE	TX		12/23/2021		699,030	0	(2,108)	0	0	(2,108)	0	179,330	177,222	0	0	0
3133120	SOUTH JORDAN	US		12/23/2021		717,233	0	(51)	0	0	(51)	0	14,859	14,808	0	0	0
3133338	SAN MATEO	CA		12/23/2021		1,003,430	0	(190)	0	0	(190)	0	19,665	19,475	0	0	0
3130948	MAPLEWOOD	NJ		12/27/2021		758,189	0	49	0	0	49	0	15,420	15,469	0	0	0
3132504	LOS ANGELES	CA		12/27/2021		891,944	0	(345)	0	0	(345)	0	18,701	18,356	0	0	0
3131980	GLENDORA	CA		12/27/2021		909,491	0	(234)	0	0	(234)	0	17,649	17,415	0	0	0
3133379	GRAND JUNCTION	CO		12/27/2021		691,725	0	(300)	0	0	(300)	0	13,980	13,680	0	0	0
3132619	MIRAMAR BEACH	FL		12/28/2021		989,039	0	(309)	0	0	(309)	0	19,383	19,074	0	0	0
3132722	SANTA FE	NM		12/28/2021		711,385	0	(113)	0	0	(113)	0	14,233	14,120	0	0	0
3131489	DEXTER	MI		12/28/2021		983,888	0	312	0	0	312	0	34,411	34,723	0	0	0
3132718	JOHNS ISLAND	SC		12/29/2021		698,264	0	(190)	0	0	(190)	0	13,685	13,494	0	0	0
3133416	GLEN ALLEN	VA		12/29/2021		789,149	0	(171)	0	0	(171)	0	15,789	15,617	0	0	0
3133479	AUSTIN	TX		12/29/2021		941,979	0	(325)	0	0	(325)	0	18,005	17,681	0	0	0
3132698	CAMAS	WA		12/29/2021		626,111	0	(184)	0	0	(184)	0	13,568	13,384	0	0	0
3133425	ESTERO	FL		01/03/2022		0	0	(259)	0	0	(259)	0	14,903	14,644	0	0	0
3133061	MARIETTA	GA		01/03/2022		0	0	(221)	0	0	(221)	0	10,832	10,612	0	0	0
3133228	INLET BEACH	FL		01/03/2022		0	0	(331)	0	0	(331)	0	15,388	15,057	0	0	0
3132733	MANHATTAN BEACH	CA		01/03/2022		0	0	(224)	0	0	(224)	0	24,084	23,860	0	0	0
3133127	SAN FRANCISCO	US		01/03/2022		0	0	(112)	0	0	(112)	0	29,282	29,170	0	0	0
3133226	FRANKLIN	TN		01/03/2022		0	0	(91)	0	0	(91)	0	13,806	13,716	0	0	0
3133662	FREMONT	CA		01/03/2022		0	0	(137)	0	0	(137)	0	22,301	22,163	0	0	0
3132939	GOLDEN	CO		01/03/2022		0	0	10	0	0	10	0	21,818	21,827	0	0	0
3132778	CHICAGO	IL		01/03/2022		0	0	(238)	0	0	(238)	0	25,963	25,724	0	0	0
3133594	OAKLAND	CA		01/03/2022		0	0	685	0	0	685	0	50,961	51,647	0	0	0
3132605	CORPUS CHRISTI	TX		01/04/2022		0	0	96	0	0	96	0	27,340	27,436	0	0	0
3133290	BAKERSFIELD	CA		01/04/2022		0	0	(61)	0	0	(61)	0	42,866	42,805	0	0	0
3133109	NASHVILLE	TN		01/04/2022		0	0	(141)	0	0	(141)	0	11,074	10,933	0	0	0
3132477	PALM SPRINGS	CA		01/04/2022		0	0	(64)	0	0	(64)	0	19,855	19,791	0	0	0
3133506	SAN FRANCISCO	CA		01/04/2022		0	0	(221)	0	0	(221)	0	33,787	33,566	0	0	0
3133364	SEATTLE	WA		01/04/2022		0	0	(318)	0	0	(318)	0	24,207	23,888	0	0	0
3133196	SIMPSONVILLE	SC		01/05/2022		0	0	(17)	0	0	(17)	0	11,945	11,929	0	0	0
3133036	BURR RIDGE	IL		01/05/2022		0	0	(33)	0	0	(33)	0	28,201	28,168	0	0	0
3132304	NASHVILLE	TN		01/05/2022		0	0	(130)	0	0	(130)	0	17,131	17,001	0	0	0
3133096	MOUNT PLEASANT	SC		01/05/2022		0	0	(324)	0	0	(324)	0	22,497	22,173	0	0	0
3131164	NEW ORLEANS	LA		12/23/2022		0	0	566	0	0	566	0	2,339	2,905	0	0	0
3133183	KENNEBUNK	ME		01/06/2022		0	0	(241)	0	0	(241)	0	19,511	19,270	0	0	0
3133467	SAN BRUNO	CA		01/06/2022		0	0	(165)	0	0	(165)	0	29,113	28,948	0	0	0
3131611	TORRANCE	CA		01/07/2022		0	0	(247)	0	0	(247)	0	22,193	21,946	0	0	0
3132989	FRIENDSWOOD	TX		01/07/2022		0	0	148	0	0	148	0	17,964	18,112	0	0	0
3130560	ESTERO	FL		01/07/2022		0	0	(30)	0	0	(30)	0	15,522	15,492	0	0	0
3133658	HAYWARD	CA		01/26/2022		0	0	114	0	0	114	0	23,243	23,357	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3133732	NEW ORLEANS	LA		01/10/2022		0	0	(404)	0	0	(404)	0	17,724	17,320	0	0	0
3133298	NORTH POTOMAC	MD		01/11/2022		0	0	(302)	0	0	(302)	0	19,811	19,509	0	0	0
3133567	BELLINGHAM	WA		01/11/2022		0	0	(201)	0	0	(201)	0	12,989	12,788	0	0	0
3132756	BRADENTON	FL		01/11/2022		0	0	(154)	0	0	(154)	0	16,138	15,984	0	0	0
3132574	EPWORTH	GA		01/13/2022		0	0	(29)	0	0	(29)	0	3,245	3,216	0	0	0
3132934	BENICIA	CA		01/13/2022		0	0	(114)	0	0	(114)	0	11,260	11,147	0	0	0
3132147	WESTMINSTER	CO		01/13/2022		0	0	444	0	0	444	0	85,294	85,738	0	0	0
3133093	LAKE SAINT LOUIS	MO		01/13/2022		0	0	(155)	0	0	(155)	0	14,509	14,354	0	0	0
3133628	BENICIA	CA		01/14/2022		0	0	(254)	0	0	(254)	0	12,182	11,928	0	0	0
3133202	RIDGEFIELD	CT		01/14/2022		0	0	(590)	0	0	(590)	0	41,208	40,618	0	0	0
3132845	NEW ORLEANS	LA		01/18/2022		0	0	(5)	0	0	(5)	0	16,832	16,828	0	0	0
3133527	LAS VEGAS	NV		01/19/2022		0	0	(133)	0	0	(133)	0	12,204	12,071	0	0	0
3133282	BATON ROUGE	LA		01/19/2022		0	0	83	0	0	83	0	19,899	19,982	0	0	0
3133692	ISSAQUAH	WA		01/19/2022		0	0	(440)	0	0	(440)	0	23,439	23,000	0	0	0
3132779	BREVARD	NC		01/19/2022		0	0	(5)	0	0	(5)	0	2,382	2,377	0	0	0
3133758	TWISP	WA		01/26/2022		0	0	261	0	0	261	0	13,272	13,533	0	0	0
3133510	JUPITER	FL		01/20/2022		0	0	(103)	0	0	(103)	0	14,248	14,145	0	0	0
3132782	CULLOWHEE	NC		01/20/2022		0	0	(26)	0	0	(26)	0	5,930	5,904	0	0	0
3133621	PARKER	CO		01/20/2022		0	0	(83)	0	0	(83)	0	11,753	11,671	0	0	0
3133610	BEVERLY HILLS	CA		01/20/2022		0	0	(484)	0	0	(484)	0	20,413	19,929	0	0	0
3132830	SAMMAMISH	WA		01/20/2022		0	0	(172)	0	0	(172)	0	21,657	21,485	0	0	0
3133565	WINDERMERE	FL		01/21/2022		0	0	(344)	0	0	(344)	0	14,750	14,406	0	0	0
3133316	LOS ANGELES	CA		01/21/2022		0	0	(117)	0	0	(117)	0	19,333	19,216	0	0	0
3133550	WALNUT CREEK	CA		01/24/2022		0	0	(133)	0	0	(133)	0	24,105	23,973	0	0	0
3133663	MONROE	WA		01/25/2022		0	0	(244)	0	0	(244)	0	15,237	14,993	0	0	0
3133274	CLAREMONT	CA		01/25/2022		0	0	(81)	0	0	(81)	0	17,797	17,716	0	0	0
3133701	PARKER	CO		01/26/2022		0	0	(228)	0	0	(228)	0	13,007	12,779	0	0	0
3131255	MANALAPAN	NJ		01/27/2022		0	0	(108)	0	0	(108)	0	12,519	12,411	0	0	0
3132657	LAKE OSWEGO	OR		01/27/2022		0	0	(78)	0	0	(78)	0	10,595	10,517	0	0	0
3133366	NEW ORLEANS	LA		01/28/2022		0	0	(174)	0	0	(174)	0	31,266	31,091	0	0	0
3133650	CHARLESTON	SC		01/28/2022		0	0	(198)	0	0	(198)	0	9,854	9,656	0	0	0
3133388	LATHROP	CA		01/31/2022		0	0	(63)	0	0	(63)	0	10,011	9,949	0	0	0
3132202	TOPSAIL BEACH	NC		01/31/2022		0	0	(7)	0	0	(7)	0	5,669	5,662	0	0	0
3132343	PARK CITY	UT		02/04/2022		0	0	(184)	0	0	(184)	0	35,067	34,883	0	0	0
3133601	TRUCKEE	CA		02/04/2022		0	0	(141)	0	0	(141)	0	12,183	12,042	0	0	0
3133590	PEACHTREE CORNERS	GA		02/04/2022		0	0	(308)	0	0	(308)	0	22,367	22,059	0	0	0
3133409	REDMOND	WA		02/07/2022		0	0	(126)	0	0	(126)	0	16,960	16,834	0	0	0
3132872	ATLANTA	GA		02/11/2022		0	0	(36)	0	0	(36)	0	12,378	12,342	0	0	0
3131847	EDGEWATER	MD		02/11/2022		0	0	(221)	0	0	(221)	0	16,657	16,436	0	0	0
3133646	ATLANTA	GA		02/11/2022		0	0	82	0	0	82	0	11,971	12,053	0	0	0
3133711	EDINA	MN		02/15/2022		0	0	(92)	0	0	(92)	0	18,889	18,797	0	0	0
3132247	ISLAMORADA	FL		02/15/2022		0	0	(137)	0	0	(137)	0	12,399	12,262	0	0	0
3133553	COLTON AREA	CA		02/15/2022		0	0	(392)	0	0	(392)	0	18,550	18,158	0	0	0
3133694	BARTONVILLE	TX		02/15/2022		0	0	(363)	0	0	(363)	0	16,738	16,374	0	0	0
3133790	PILOT HILL	CA		02/16/2022		0	0	(149)	0	0	(149)	0	13,385	13,237	0	0	0
3133452	GUNTER	TX		02/16/2022		0	0	(271)	0	0	(271)	0	13,371	13,100	0	0	0
3133560	SCOTTSDALE	AZ		02/16/2022		0	0	(441)	0	0	(441)	0	22,524	22,084	0	0	0
3133144	ELLICOTT CITY	MD		02/17/2022		0	0	(141)	0	0	(141)	0	13,744	13,603	0	0	0
3130358	COLLEYVILLE	TX		02/17/2022		0	0	(113)	0	0	(113)	0	20,066	19,953	0	0	0
3133794	SAN RAMON	CA		02/17/2022		0	0	(328)	0	0	(328)	0	15,491	15,163	0	0	0
3133717	SIGNAL MOUNTAIN	TN		02/18/2022		0	0	55	0	0	55	0	14,943	14,998	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3133626	MC LEAN	VA		02/22/2022		0	0	(279)	0	0	(279)	0	40,698	40,419	0	0	0
3133593	MORRISVILLE	PA		02/22/2022		0	0	(151)	0	0	(151)	0	12,207	12,057	0	0	0
3133777	BOUNTIFUL	UT		02/23/2022		0	0	(294)	0	0	(294)	0	39,752	39,458	0	0	0
3133271	ALEXANDER CITY	AL		02/23/2022		0	0	(283)	0	0	(283)	0	20,804	20,521	0	0	0
3133449	LADERA RANCH	CA		02/24/2022		0	0	(498)	0	0	(498)	0	22,381	21,883	0	0	0
3129007	MARGATE CITY	NJ		02/24/2022		0	0	0	0	0	0	0	16,546	16,546	0	0	0
3131225	ELK RIDGE	UT		02/25/2022		0	0	(48)	0	0	(48)	0	10,443	10,395	0	0	0
3133720	LAS VEGAS	NV		03/01/2022		0	0	202	0	0	202	0	17,894	18,096	0	0	0
3133916	SEATTLE	WA		03/02/2022		0	0	(331)	0	0	(331)	0	15,900	15,569	0	0	0
3134047	COTO DE CAZA	CA		03/03/2022		0	0	(272)	0	0	(272)	0	17,500	17,228	0	0	0
3133956	SAN JOSE	CA		03/03/2022		0	0	(286)	0	0	(286)	0	36,203	35,917	0	0	0
3133901	SACRAMENTO	CA		03/03/2022		0	0	(267)	0	0	(267)	0	10,756	10,489	0	0	0
3133969	SNOHOMISH	WA		03/03/2022		0	0	(288)	0	0	(288)	0	15,524	15,236	0	0	0
3133679	EAST HANOVER	NJ		03/04/2022		0	0	(170)	0	0	(170)	0	19,381	19,212	0	0	0
3133795	LAS VEGAS	NV		03/07/2022		0	0	(194)	0	0	(194)	0	9,797	9,603	0	0	0
3133851	BEND	OR		03/07/2022		0	0	(322)	0	0	(322)	0	17,257	16,935	0	0	0
3133818	DALLAS	TX		03/07/2022		0	0	(530)	0	0	(530)	0	38,570	38,040	0	0	0
3133866	CHEVY CHASE	MD		03/09/2022		0	0	(132)	0	0	(132)	0	29,028	28,896	0	0	0
3133778	PALM BEACH GARDENS	FL		03/09/2022		0	0	(87)	0	0	(87)	0	10,276	10,189	0	0	0
3133903	PORTLAND	OR		03/08/2022		0	0	(121)	0	0	(121)	0	13,076	12,955	0	0	0
3134093	BRENTWOOD	CA		03/09/2022		0	0	69	0	0	69	0	10,532	10,601	0	0	0
3134066	NEW ORLEANS	LA		03/10/2022		0	0	31	0	0	31	0	12,698	12,729	0	0	0
3133934	FALLS CHURCH	VA		03/10/2022		0	0	(313)	0	0	(313)	0	22,331	22,018	0	0	0
3133760	FT MYERS	FL		03/10/2022		0	0	(188)	0	0	(188)	0	11,029	10,840	0	0	0
3133893	SAN PEDRO	CA		03/10/2022		0	0	(59)	0	0	(59)	0	19,939	19,880	0	0	0
3133819	SAN FRANCISCO	CA		03/14/2022		0	0	(170)	0	0	(170)	0	18,315	18,145	0	0	0
3133824	HOUSTON	TX		03/14/2022		0	0	(112)	0	0	(112)	0	14,406	14,294	0	0	0
3131823	DALLAS	TX		03/15/2022		0	0	242	0	0	242	0	16,202	16,444	0	0	0
3133846	HEATH	TX		03/15/2022		0	0	(162)	0	0	(162)	0	17,516	17,355	0	0	0
3133862	THE WOODLANDS	TX		03/16/2022		0	0	(39)	0	0	(39)	0	17,524	17,485	0	0	0
3134029	MISSION VIEJO	CA		03/16/2022		0	0	(65)	0	0	(65)	0	11,676	11,610	0	0	0
3133982	KAPAA	HI		03/17/2022		0	0	41	0	0	41	0	13,394	13,435	0	0	0
3134038	SAN FRANCISCO	CA		03/17/2022		0	0	(288)	0	0	(288)	0	30,839	30,551	0	0	0
3133566	INLET BEACH	FL		03/17/2022		0	0	(119)	0	0	(119)	0	10,558	10,439	0	0	0
3133999	VESTAVIA	AL		03/22/2022		0	0	(139)	0	0	(139)	0	8,480	8,341	0	0	0
3132406	MIAMI	FL		03/22/2022		0	0	92	0	0	92	0	12,045	12,137	0	0	0
3134037	MOUNT PLEASANT	SC		03/22/2022		0	0	(188)	0	0	(188)	0	14,750	14,561	0	0	0
3133235	PROVO	UT		03/23/2022		0	0	(87)	0	0	(87)	0	9,754	9,667	0	0	0
3133966	SAN RAMON	CA		03/24/2022		0	0	(19)	0	0	(19)	0	17,308	17,289	0	0	0
3133799	WASHINGTON	DC		03/24/2022		0	0	(93)	0	0	(93)	0	14,567	14,474	0	0	0
3134065	VACAVILLE	CA		03/24/2022		0	0	(175)	0	0	(175)	0	9,555	9,380	0	0	0
3133902	SANTA BARBARA	CA		03/24/2022		0	0	142	0	0	142	0	28,189	28,332	0	0	0
3133654	FORSYTH	GA		03/24/2022		0	0	315	0	0	315	0	23,732	24,048	0	0	0
3132727	SHORT HILLS	NJ		03/24/2022		0	0	21	0	0	21	0	15,943	15,964	0	0	0
3133914	DAYTON	OH		03/24/2022		0	0	(660)	0	0	(660)	0	65,898	65,238	0	0	0
3133848	KATY	TX		03/25/2022		0	0	(192)	0	0	(192)	0	27,147	26,956	0	0	0
3134114	SEATTLE	WA		03/25/2022		0	0	(291)	0	0	(291)	0	13,525	13,234	0	0	0
3134000	ARLINGTON	VA		03/29/2022		0	0	(115)	0	0	(115)	0	9,019	8,904	0	0	0
3133842	SOUTHBURY	CT		03/29/2022		0	0	(104)	0	0	(104)	0	11,906	11,802	0	0	0
3133935	DALLAS	TX		03/29/2022		0	0	(389)	0	0	(389)	0	26,255	25,866	0	0	0
3133729	SANTA BARBARA	CA		03/29/2022		0	0	(50)	0	0	(50)	0	15,437	15,386	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3134060	BOULDER	CO		03/29/2022		0	0	(228)	0	0	(228)	0	16,113	15,886	0	0	0
3134103	CASPER	WY		03/30/2022		0	0	(61)	0	0	(61)	0	25,415	25,354	0	0	0
3134012	BOCA RATON	FL		03/30/2022		0	0	12	0	0	12	0	12,669	12,681	0	0	0
3134311	MIRAMAR BEACH	FL		03/31/2022		0	0	(10,212)	0	0	(10,212)	0	382,811	372,598	0	0	0
3133989	CHARLOTTE	NC		03/31/2022		0	0	(74)	0	0	(74)	0	17,045	16,971	0	0	0
3133939	SOUTH LAKE TAHOE	CA		03/31/2022		0	0	(349)	0	0	(349)	0	24,905	24,556	0	0	0
3134153	PARADISE VALLEY	AZ		04/01/2022		0	0	(251)	0	0	(251)	0	14,981	14,731	0	0	0
3132916	CARMEL	IN		04/04/2022		0	0	(80)	0	0	(80)	0	17,264	17,184	0	0	0
3133917	FREMONT	CA		04/04/2022		0	0	(151)	0	0	(151)	0	28,319	28,168	0	0	0
3133886	PORTLAND	OR		04/05/2022		0	0	(315)	0	0	(315)	0	15,122	14,807	0	0	0
3134296	WATSONVILLE	CA		04/05/2022		0	0	(159)	0	0	(159)	0	9,027	8,868	0	0	0
3133688	SANTA CLARITA	CA		04/05/2022		0	0	(264)	0	0	(264)	0	13,185	12,921	0	0	0
3134041	NORTHRIDGE	CA		04/06/2022		0	0	245	0	0	245	0	14,122	14,367	0	0	0
3133953	NASHVILLE	TN		04/06/2022		0	0	(62)	0	0	(62)	0	16,646	16,584	0	0	0
3134243	CLAYTON	CA		04/06/2022		0	0	(109)	0	0	(109)	0	11,255	11,145	0	0	0
3134320	MORGAN HILL	CA		04/06/2022		0	0	113	0	0	113	0	10,647	10,760	0	0	0
3133884	CASPER	WY		04/07/2022		0	0	(444)	0	0	(444)	0	53,403	52,958	0	0	0
3133979	POOLESVILLE	MD		04/07/2022		0	0	62	0	0	62	0	10,325	10,387	0	0	0
3134236	SANTA BARBARA	CA		04/07/2022		0	0	(313)	0	0	(313)	0	21,276	20,963	0	0	0
3134267	CARLSBAD	CA		04/11/2022		0	0	(261)	0	0	(261)	0	33,562	33,301	0	0	0
3133954	SAN LORENZO	CA		04/11/2022		0	0	139	0	0	139	0	11,289	11,427	0	0	0
3133984	ALEXANDRIA	VA		04/11/2022		0	0	(22)	0	0	(22)	0	17,391	17,369	0	0	0
3133988	TALLAHASSEE	FL		04/12/2022		0	0	(447)	0	0	(447)	0	35,759	35,312	0	0	0
3134242	SEATTLE	WA		04/12/2022		0	0	(269)	0	0	(269)	0	9,906	9,637	0	0	0
3134297	SCOTTSDALE	AZ		04/12/2022		0	0	(393)	0	0	(393)	0	13,784	13,391	0	0	0
3134255	KENMORE	WA		04/12/2022		0	0	(261)	0	0	(261)	0	14,803	14,542	0	0	0
3134166	ARCADIA	CA		04/12/2022		0	0	(237)	0	0	(237)	0	15,252	15,015	0	0	0
3134237	MANDEVILLE	LA		04/13/2022		0	0	(273)	0	0	(273)	0	14,157	13,883	0	0	0
3130152	SANTA BARBARA	CA		04/13/2022		0	0	(39)	0	0	(39)	0	18,647	18,608	0	0	0
3134044	CHARLOTTE	NC		04/13/2022		0	0	164	0	0	164	0	22,962	23,126	0	0	0
3134073	SCOTTSDALE	AZ		04/13/2022		0	0	(925)	0	0	(925)	0	48,728	47,803	0	0	0
3134108	DANVILLE	VA		04/13/2022		0	0	27	0	0	27	0	1,711	1,737	0	0	0
3133965	CARPINTERIA	CA		04/13/2022		0	0	(71)	0	0	(71)	0	10,652	10,582	0	0	0
3133925	NEW ORLEANS	LA		04/13/2022		0	0	(10)	0	0	(10)	0	10,763	10,753	0	0	0
3134124	LAS VEGAS	NV		04/14/2022		0	0	(352)	0	0	(352)	0	14,167	13,815	0	0	0
3134168	PALM CITY	FL		04/14/2022		0	0	7	0	0	7	0	1,397	1,404	0	0	0
3133938	IRVINE	CA		04/14/2022		0	0	(121)	0	0	(121)	0	11,385	11,264	0	0	0
3134336	PLEASANT HILL	CA		04/18/2022		0	0	(115)	0	0	(115)	0	11,279	11,163	0	0	0
3134157	SPRING HILL	TN		04/18/2022		0	0	(186)	0	0	(186)	0	12,578	12,392	0	0	0
3133888	PELHAM	AL		04/18/2022		0	0	199	0	0	199	0	44,295	44,495	0	0	0
3134338	SUNRIVER	OR		04/18/2022		0	0	(159)	0	0	(159)	0	8,519	8,361	0	0	0
3134140	SAMMAMISH	WA		04/19/2022		0	0	(182)	0	0	(182)	0	9,667	9,485	0	0	0
3134113	SANTA TERESA	NM		04/19/2022		0	0	(221)	0	0	(221)	0	11,265	11,044	0	0	0
3134273	WASHINGTON	DC		04/19/2022		0	0	(48)	0	0	(48)	0	8,887	8,840	0	0	0
3134216	CHESAPEAKE	VA		04/19/2022		0	0	(542)	0	0	(542)	0	26,049	25,507	0	0	0
3134023	GILBERT	AZ		04/19/2022		0	0	(94)	0	0	(94)	0	11,725	11,631	0	0	0
3134254	SEATTLE	WA		04/19/2022		0	0	(376)	0	0	(376)	0	22,767	22,391	0	0	0
3134374	LAKE HAVASU	AZ		04/20/2022		0	0	82	0	0	82	0	4,996	5,079	0	0	0
3134008	SEATTLE	WA		04/20/2022		0	0	(56)	0	0	(56)	0	20,759	20,703	0	0	0
3134136	BAINBRIDGE ISLAND	WA		04/20/2022		0	0	(57)	0	0	(57)	0	10,778	10,720	0	0	0
3134202	BUCKEYE	AZ		04/20/2022		0	0	1,194	0	0	1,194	0	145,378	146,572	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3134054	PALM HARBOR	FL		04/20/2022		0	0	22	0	0	22	0	20,599	20,622	0	0	0
3134134	POOLESVILLE	MD		04/21/2022		0	0	(94)	0	0	(94)	0	7,163	7,069	0	0	0
3134225	LOS ALTOS	CA		04/21/2022		0	0	(149)	0	0	(149)	0	7,148	7,000	0	0	0
3133820	SAN FRANCISCO	CA		04/22/2022		0	0	70	0	0	70	0	28,050	28,120	0	0	0
3134150	MINOT	ME		04/22/2022		0	0	191	0	0	191	0	3,492	3,682	0	0	0
3134258	SEATTLE	WA		04/22/2022		0	0	(227)	0	0	(227)	0	12,882	12,655	0	0	0
3134208	SAINT AUGUSTA	MN		04/22/2022		0	0	(191)	0	0	(191)	0	9,194	9,003	0	0	0
3133978	BERKELEY	CA		04/25/2022		0	0	170	0	0	170	0	15,503	15,673	0	0	0
3134129	IVINS	UT		04/25/2022		0	0	213	0	0	213	0	4,244	4,456	0	0	0
3133859	BOTHELL	WA		04/25/2022		0	0	73	0	0	73	0	15,767	15,840	0	0	0
3134312	SAINT SIMONS ISLAND	GA		04/25/2022		0	0	(509)	0	0	(509)	0	30,692	30,183	0	0	0
3133942	BEND	OR		04/26/2022		0	0	(143)	0	0	(143)	0	13,627	13,485	0	0	0
3134349	NAPLES	FL		04/26/2022		0	0	(150)	0	0	(150)	0	7,519	7,369	0	0	0
3134247	SANTA MONICA	CA		04/26/2022		0	0	(19)	0	0	(19)	0	13,728	13,709	0	0	0
3133826	LITHIA	FL		04/27/2022		0	0	(21)	0	0	(21)	0	11,172	11,151	0	0	0
3134172	DALLAS	TX		04/28/2022		0	0	(149)	0	0	(149)	0	6,605	6,456	0	0	0
3134238	LOS ANGELES	CA		04/28/2022		0	0	(32)	0	0	(32)	0	13,996	13,963	0	0	0
3134347	ANAHEIM	CA		04/29/2022		0	0	(109)	0	0	(109)	0	7,212	7,104	0	0	0
3134372	LAKE HAVASU CITY	AZ		05/04/2022		0	0	196	0	0	196	0	5,740	5,936	0	0	0
3134257	LOS ANGELES	CA		05/04/2022		0	0	(191)	0	0	(191)	0	15,296	15,105	0	0	0
3134335	LOS ANGELES	CA		05/05/2022		0	0	(84)	0	0	(84)	0	10,948	10,864	0	0	0
3134280	SPRING	TX		05/05/2022		0	0	(185)	0	0	(185)	0	7,625	7,440	0	0	0
3134282	ROCKVILLE	MD		05/06/2022		0	0	(147)	0	0	(147)	0	8,053	7,905	0	0	0
3134081	PALM BEACH GARDENS	FL		05/09/2022		0	0	(1,824)	0	0	(1,824)	0	314,596	312,772	0	0	0
3134328	TUSTIN	CA		05/10/2022		0	0	(258)	0	0	(258)	0	12,324	12,066	0	0	0
3134122	WYOMISSING	PA		05/10/2022		0	0	(143)	0	0	(143)	0	11,805	11,662	0	0	0
3133882	SEAL BEACH	CA		05/10/2022		0	0	(139)	0	0	(139)	0	49,884	49,746	0	0	0
3134099	PACKWOOD	WA		05/11/2022		0	0	219	0	0	219	0	5,396	5,614	0	0	0
3134010	LANTANA	TX		05/11/2022		0	0	67	0	0	67	0	7,083	7,150	0	0	0
3133457	LIVERMORE	CA		05/11/2022		0	0	(28)	0	0	(28)	0	7,591	7,563	0	0	0
3133910	CASTLE ROCK	CO		05/11/2022		0	0	(115)	0	0	(115)	0	26,023	25,908	0	0	0
3134329	FOLLY BEACH	SC		05/11/2022		0	0	(178)	0	0	(178)	0	13,178	13,000	0	0	0
3134367	DELTA	CO		05/11/2022		0	0	171	0	0	171	0	5,597	5,768	0	0	0
3134127	CHARLOTTE	NC		05/12/2022		0	0	(219)	0	0	(219)	0	10,742	10,523	0	0	0
3134203	CANTON	GA		05/12/2022		0	0	(150)	0	0	(150)	0	8,165	8,015	0	0	0
3134380	LAKE MARY	FL		05/13/2022		0	0	5	0	0	5	0	6,695	6,701	0	0	0
3134302	MIDDLETOWN	NJ		05/17/2022		0	0	(93)	0	0	(93)	0	7,792	7,698	0	0	0
3134178	YUMA	AZ		05/18/2022		0	0	100	0	0	100	0	2,150	2,250	0	0	0
3134090	ORLANDO	FL		05/18/2022		0	0	19	0	0	19	0	7,688	7,707	0	0	0
3134392	LAKE HAVASU CITY	AZ		05/19/2022		0	0	(19)	0	0	(19)	0	1,692	1,673	0	0	0
3134100	MARINA	CA		05/19/2022		0	0	5	0	0	5	0	9,595	9,600	0	0	0
3133865	NASHVILLE	TN		05/20/2022		0	0	(43)	0	0	(43)	0	9,201	9,158	0	0	0
3134390	ATLANTIC BEACH	NC		05/20/2022		0	0	(14)	0	0	(14)	0	3,115	3,101	0	0	0
3133913	DALLAS	TX		05/25/2022		0	0	(118)	0	0	(118)	0	30,134	30,016	0	0	0
3134095	LIMERICK	ME		05/31/2022		0	0	39	0	0	39	0	2,090	2,129	0	0	0
3134388	LAS VEGAS	NV		06/02/2022		0	0	2,102	0	0	2,102	0	577,580	579,682	0	0	0
3133927	LAS VEGAS	NV		06/03/2022		0	0	(18)	0	0	(18)	0	7,062	7,044	0	0	0
3134391	RALEIGH	NC		06/06/2022		0	0	(11)	0	0	(11)	0	2,310	2,300	0	0	0
3134412	HUNTINGTON BEACH	CA		06/06/2022		0	0	205	0	0	205	0	11,079	11,283	0	0	0
3134300	MANALAPAN	NJ		06/09/2022		0	0	(208)	0	0	(208)	0	10,878	10,671	0	0	0
3134180	STRATTON	VT		06/13/2022		0	0	229	0	0	229	0	3,170	3,399	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3133987	PEMBROKE	MA		06/13/2022		0	0	(18)	0	0	(18)	0	7,654	7,636	0	0	0
3134404	PARKLAND	FL		06/13/2022		0	0	5	0	0	5	0	4,923	4,928	0	0	0
3134393	WALLA WALLA	WA		06/14/2022		0	0	41	0	0	41	0	2,665	2,706	0	0	0
3134395	NORTH PORT	FL		06/17/2022		0	0	23	0	0	23	0	3,667	3,690	0	0	0
3134403	FREEPORT	ME		06/17/2022		0	0	(11)	0	0	(11)	0	1,054	1,042	0	0	0
3134401	MONTROSE	CO		06/17/2022		0	0	10	0	0	10	0	1,722	1,732	0	0	0
3134346	SAINT AUGUSTINE	FL		06/23/2022		0	0	(115)	0	0	(115)	0	7,974	7,859	0	0	0
3134402	WENATCHEE	WA		06/27/2022		0	0	(16)	0	0	(16)	0	2,962	2,946	0	0	0
3133948	INLET BEACH	FL		07/07/2022		0	0	149	0	0	149	0	5,578	5,727	0	0	0
3134407	GREENSBORO	NC		07/07/2022		0	0	(248)	0	0	(248)	0	8,784	8,536	0	0	0
3134408	GREAT BARRINGTON	MA		07/11/2022		0	0	(3)	0	0	(3)	0	1,970	1,968	0	0	0
3134068	SPRING LAKE	NJ		07/11/2022		0	0	23	0	0	23	0	8,247	8,271	0	0	0
3134181	SARASOTA	FL		07/19/2022		0	0	(119)	0	0	(119)	0	8,236	8,117	0	0	0
3134245	ROANOKE	VA		07/22/2022		0	0	(17)	0	0	(17)	0	4,753	4,736	0	0	0
3134416	LOS ANGELES	CA		08/18/2022		0	0	172	0	0	172	0	4,984	5,156	0	0	0
3134420	RICHMOND	TX		08/19/2022		0	0	(71)	0	0	(71)	0	4,359	4,288	0	0	0
3134414	HENDERSON	NV		09/13/2022		0	0	34	0	0	34	0	2,597	2,630	0	0	0
7134472	KANSAS CITY	MO		09/13/2022		0	0	6	0	0	6	0	320	326	0	0	0
7134494	JACKSONVILLE	FL		09/13/2022		0	0	(4)	0	0	(4)	0	222	218	0	0	0
7134471	DALLAS	TX		09/13/2022		0	0	(4)	0	0	(4)	0	478	473	0	0	0
7134493	JACKSONVILLE	FL		09/13/2022		0	0	(5)	0	0	(5)	0	300	295	0	0	0
7134489	HAMILTON	OH		09/13/2022		0	0	(2)	0	0	(2)	0	132	130	0	0	0
7134467	GASTONIA	NC		09/13/2022		0	0	(2)	0	0	(2)	0	353	351	0	0	0
7134500	BALTIMORE	MD		09/13/2022		0	0	(1)	0	0	(1)	0	306	305	0	0	0
7134469	PHILADELPHIA	PA		09/13/2022		0	0	3	0	0	3	0	473	476	0	0	0
7134502	MANCHESTER	CT		09/13/2022		0	0	(5)	0	0	(5)	0	286	281	0	0	0
7134496	NEW BRITAIN	CT		09/13/2022		0	0	(2)	0	0	(2)	0	390	389	0	0	0
7134474	SYRACUSE	NY		09/13/2022		0	0	3	0	0	3	0	274	277	0	0	0
7134501	PHILADELPHIA	PA		09/13/2022		0	0	(2)	0	0	(2)	0	261	259	0	0	0
7134468	SYRACUSE	NY		09/13/2022		0	0	(7)	0	0	(7)	0	260	253	0	0	0
7134495	FAYETTEVILLE	NC		09/13/2022		0	0	(1)	0	0	(1)	0	353	352	0	0	0
7134473	PHILADELPHIA	PA		09/13/2022		0	0	(6)	0	0	(6)	0	242	236	0	0	0
7134486	READING	PA		09/13/2022		0	0	0	0	0	0	0	63	62	0	0	0
7134464	TULSA	OK		09/13/2022		0	0	4	0	0	4	0	331	335	0	0	0
7134491	INDIANAPOLIS	IN		09/13/2022		0	0	(56)	0	0	(56)	0	3,632	3,576	0	0	0
7134490	COLUMBIA	SC		09/13/2022		0	0	(7)	0	0	(7)	0	486	478	0	0	0
7134459	PHILADELPHIA	PA		09/13/2022		0	0	(16)	0	0	(16)	0	982	966	0	0	0
7134466	SUMTER	SC		09/13/2022		0	0	(2)	0	0	(2)	0	215	212	0	0	0
7134488	MAPLE HEIGHTS	OH		09/13/2022		0	0	(2)	0	0	(2)	0	146	144	0	0	0
7134465	WEST PITTSTON	PA		09/13/2022		0	0	(4)	0	0	(4)	0	334	329	0	0	0
7134487	READING	PA		09/13/2022		0	0	0	0	0	0	0	61	61	0	0	0
7134470	KANSAS CITY	MO		09/13/2022		0	0	(4)	0	0	(4)	0	371	367	0	0	0
7134492	MONROE	NJ		09/13/2022		0	0	3	0	0	3	0	289	293	0	0	0
7134461	HOUSTON	TX		09/13/2022		0	0	13	0	0	13	0	481	494	0	0	0
7134483	MIAMI	FL		09/13/2022		0	0	(4)	0	0	(4)	0	911	906	0	0	0
7134460	DETROIT	MI		09/13/2022		0	0	(4)	0	0	(4)	0	241	238	0	0	0
7134482	ORANGE	TX		09/13/2022		0	0	(1)	0	0	(1)	0	803	801	0	0	0
7134478	CHARLOTTE	NC		09/13/2022		0	0	3	0	0	3	0	1,011	1,014	0	0	0
7134458	ST LOUIS	MO		09/13/2022		0	0	(3)	0	0	(3)	0	214	211	0	0	0
7134485	READING	PA		09/13/2022		0	0	0	0	0	0	0	62	61	0	0	0
7134463	WEST COLUMBIA	SC		09/13/2022		0	0	6	0	0	6	0	241	246	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7134457	NEWARK	TX		09/13/2022		0	0	(7)	0	0	(7)	0	309	301	0	0	0
7134479	ALLENTOWN	PA		09/13/2022		0	0	(4)	0	0	(4)	0	206	202	0	0	0
7134484	SAINT LOUIS	MO		09/13/2022		0	0	6	0	0	6	0	275	282	0	0	0
7134462	HOUSTON	TX		09/13/2022		0	0	11	0	0	11	0	400	411	0	0	0
7134497	WOONSOCKET	RI		09/13/2022		0	0	(17)	0	0	(17)	0	684	667	0	0	0
7134475	MECHANICSBURG	PA		09/13/2022		0	0	(5)	0	0	(5)	0	470	465	0	0	0
7134480	MARIETTA	GA		09/13/2022		0	0	5	0	0	5	0	415	420	0	0	0
7134477	KINGSFORD HEIGHTS	IN		09/13/2022		0	0	9	0	0	9	0	300	310	0	0	0
7134499	PHILADELPHIA	PA		09/13/2022		0	0	(8)	0	0	(8)	0	304	296	0	0	0
7134476	TAMPA	FL		09/13/2022		0	0	3	0	0	3	0	678	682	0	0	0
7134498	DAYTON	OH		09/13/2022		0	0	(8)	0	0	(8)	0	350	342	0	0	0
7134481	NEW LONDON	CT		09/13/2022		0	0	(11)	0	0	(11)	0	534	523	0	0	0
3134435	WASHINGTON	DC		09/23/2022		0	0	(21)	0	0	(21)	0	2,537	2,516	0	0	0
3134431	VENTURA	CA		10/03/2022		0	0	(36)	0	0	(36)	0	1,646	1,611	0	0	0
3134430	HELOTES	TX		10/06/2022		0	0	(44)	0	0	(44)	0	1,986	1,942	0	0	0
7134764	ATLANTIC CITY	NJ		10/07/2022		0	0	(2)	0	0	(2)	0	118	116	0	0	0
7134790	WINDSOR	PA		10/07/2022		0	0	1	0	0	1	0	162	163	0	0	0
7134759	KANSAS CITY	MO		10/07/2022		0	0	(2)	0	0	(2)	0	184	182	0	0	0
7134738	PAWTUCKET	RI		10/07/2022		0	0	(10)	0	0	(10)	0	341	331	0	0	0
7134787	FOREST PARK	GA		10/07/2022		0	0	10	0	0	10	0	342	351	0	0	0
7134743	DETROIT	MI		10/07/2022		0	0	(3)	0	0	(3)	0	116	114	0	0	0
7134771	CHESTER	PA		10/07/2022		0	0	3	0	0	3	0	132	134	0	0	0
7134766	CAHOKIA HEIGHTS	IL		10/07/2022		0	0	2	0	0	2	0	319	321	0	0	0
7134734	UMATILLA	FL		10/07/2022		0	0	(10)	0	0	(10)	0	413	403	0	0	0
7134778	FORT WORTH	TX		10/07/2022		0	0	(15)	0	0	(15)	0	772	757	0	0	0
7134757	DETROIT	MI		10/07/2022		0	0	(3)	0	0	(3)	0	160	157	0	0	0
7134783	FOLSOM	PA		10/07/2022		0	0	0	0	0	0	0	342	341	0	0	0
7134762	MILWAUKEE	WI		10/07/2022		0	0	(2)	0	0	(2)	0	124	121	0	0	0
7134741	EAST CHICAGO	IN		10/07/2022		0	0	5	0	0	5	0	252	257	0	0	0
7134785	ATLANTA	GA		10/07/2022		0	0	6	0	0	6	0	341	347	0	0	0
7134736	WEST SPRINGFIELD	MA		10/07/2022		0	0	(4)	0	0	(4)	0	349	345	0	0	0
7134775	STARKVILLE	MS		10/07/2022		0	0	(1)	0	0	(1)	0	211	209	0	0	0
7134749	FAIRBURN	GA		10/07/2022		0	0	6	0	0	6	0	475	481	0	0	0
7134780	PHILADELPHIA	PA		10/07/2022		0	0	16	0	0	16	0	400	416	0	0	0
7134754	HAMILTON	OH		10/07/2022		0	0	(6)	0	0	(6)	0	199	193	0	0	0
7134782	CHICAGO	IL		10/07/2022		0	0	(3)	0	0	(3)	0	228	225	0	0	0
7134777	PANAMA CITY	FL		10/07/2022		0	0	3	0	0	3	0	333	335	0	0	0
7134733	LAKEWOOD	NJ		10/07/2022		0	0	(1)	0	0	(1)	0	1,095	1,094	0	0	0
7134745	VINELAND	NJ		10/07/2022		0	0	(6)	0	0	(6)	0	468	461	0	0	0
7134789	CHICAGO	IL		10/07/2022		0	0	(3)	0	0	(3)	0	201	198	0	0	0
7134768	CINCINNATI	OH		10/07/2022		0	0	(3)	0	0	(3)	0	156	154	0	0	0
7134750	MERIDEN	CT		10/07/2022		0	0	(9)	0	0	(9)	0	334	324	0	0	0
7134773	INDIANAPOLIS	IN		10/07/2022		0	0	(1)	0	0	(1)	0	191	190	0	0	0
7134752	MERIDEN	CT		10/07/2022		0	0	(9)	0	0	(9)	0	343	333	0	0	0
7134747	BALTIMORE	MD		10/07/2022		0	0	(6)	0	0	(6)	0	250	245	0	0	0
7134786	SANFORD	FL		10/07/2022		0	0	(2)	0	0	(2)	0	264	261	0	0	0
7134742	OBERLIN	OH		10/07/2022		0	0	(2)	0	0	(2)	0	131	129	0	0	0
7134737	LANCASTER	PA		10/07/2022		0	0	7	0	0	7	0	506	513	0	0	0
7134791	COLUMBUS	OH		10/07/2022		0	0	9	0	0	9	0	444	453	0	0	0
7134770	ESSEX	MD		10/07/2022		0	0	(1)	0	0	(1)	0	191	190	0	0	0
7134739	BALTIMORE	MD		10/07/2022		0	0	(4)	0	0	(4)	0	199	196	0	0	0

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7134765	BELLEVILLE	IL		10/07/2022		0	0	1	0	0	1	0	338	339	0	0	0
7134788	BELMONT	NC		10/07/2022		0	0	5	0	0	5	0	271	276	0	0	0
7134744	BROOKLYN	NY		10/07/2022		0	0	13	0	0	13	0	1,538	1,551	0	0	0
7134756	HUNTSVILLE	AL		10/07/2022		0	0	(4)	0	0	(4)	0	173	169	0	0	0
7134735	PARAMUS	NJ		10/07/2022		0	0	(1)	0	0	(1)	0	266	265	0	0	0
7134779	KNOXVILLE	TN		10/07/2022		0	0	(1)	0	0	(1)	0	415	414	0	0	0
7134761	PANAMA CITY	FL		10/07/2022		0	0	12	0	0	12	0	424	436	0	0	0
7134740	ROANOKE RAPIDS	NC		10/07/2022		0	0	2	0	0	2	0	163	165	0	0	0
7134784	LEHIGH ACRES	FL		10/07/2022		0	0	(2)	0	0	(2)	0	387	385	0	0	0
7134763	BALTIMORE	MD		10/07/2022		0	0	(8)	0	0	(8)	0	396	388	0	0	0
7134758	KANSAS CITY	MO		10/07/2022		0	0	(2)	0	0	(2)	0	192	190	0	0	0
7134753	FAYETTEVILLE	NC		10/07/2022		0	0	(2)	0	0	(2)	0	116	114	0	0	0
7134748	SOUTH FULTON	GA		10/07/2022		0	0	11	0	0	11	0	482	493	0	0	0
7134781	JACKSON	MS		10/07/2022		0	0	2	0	0	2	0	314	316	0	0	0
7134776	WINSTON-SALEM	NC		10/07/2022		0	0	1	0	0	1	0	153	153	0	0	0
7134732	MEMPHIS	TN		10/07/2022		0	0	(3)	0	0	(3)	0	216	213	0	0	0
7134760	PANAMA CITY BEACH	FL		10/07/2022		0	0	2	0	0	2	0	270	272	0	0	0
7134755	AMBRIDGE	PA		10/07/2022		0	0	8	0	0	8	0	477	485	0	0	0
7134767	PHILADELPHIA	PA		10/07/2022		0	0	8	0	0	8	0	197	205	0	0	0
7134746	KANSAS CITY	MO		10/07/2022		0	0	(1)	0	0	(1)	0	179	178	0	0	0
7134772	UPPER DARBY	PA		10/07/2022		0	0	0	0	0	0	0	179	179	0	0	0
7134751	MERIDEN	CT		10/07/2022		0	0	(11)	0	0	(11)	0	344	333	0	0	0
7134774	GRAND JUNCTION	CO		10/07/2022		0	0	(3)	0	0	(3)	0	361	358	0	0	0
7134769	ESSEX	MD		10/07/2022		0	0	(1)	0	0	(1)	0	185	184	0	0	0
3134625	SAN LUIS OBISPO	CA		10/07/2022		0	0	(5)	0	0	(5)	0	1,129	1,124	0	0	0
3134423	LAS VEGAS	NV		10/07/2022		0	0	(40)	0	0	(40)	0	3,269	3,230	0	0	0
3134434	CHATTAHOOCHEE HILLS	GA		10/11/2022		0	0	24	0	0	24	0	2,453	2,477	0	0	0
3134439	BEND	OR		10/12/2022		0	0	(33)	0	0	(33)	0	2,738	2,705	0	0	0
3134445	LONG BEACH	CA		10/12/2022		0	0	(82)	0	0	(82)	0	2,886	2,804	0	0	0
3134513	MISSION VIEJO	CA		10/13/2022		0	0	(13)	0	0	(13)	0	2,158	2,145	0	0	0
3134450	THOUSAND OAKS	CA		10/14/2022		0	0	(12)	0	0	(12)	0	935	923	0	0	0
3134454	LOS ANGELES	CA		10/17/2022		0	0	(39)	0	0	(39)	0	2,438	2,399	0	0	0
3134508	CHINO	CA		10/18/2022		0	0	7	0	0	7	0	768	774	0	0	0
7134858	DETROIT	MI		10/18/2022		0	0	(4)	0	0	(4)	0	157	153	0	0	0
7134885	OXON HILL	MD		10/18/2022		0	0	4	0	0	4	0	250	254	0	0	0
7134863	KENOSHA	WI		10/18/2022		0	0	0	0	0	0	0	149	148	0	0	0
7134859	SNELLVILLE	GA		10/18/2022		0	0	5	0	0	5	0	198	203	0	0	0
7134864	PHILADELPHIA	PA		10/18/2022		0	0	(1)	0	0	(1)	0	142	141	0	0	0
7134865	BRACKENRIDGE	PA		10/18/2022		0	0	5	0	0	5	0	167	172	0	0	0
7134870	PARKERSBURG	WV		10/18/2022		0	0	(3)	0	0	(3)	0	281	278	0	0	0
7134877	ALBANY	GA		10/18/2022		0	0	(1)	0	0	(1)	0	89	88	0	0	0
7134855	KANSAS CITY	MO		10/18/2022		0	0	2	0	0	2	0	210	212	0	0	0
7134882	BALTIMORE	MD		10/18/2022		0	0	(1)	0	0	(1)	0	150	149	0	0	0
7134860	SCHENECTADY	NY		10/18/2022		0	0	(8)	0	0	(8)	0	350	342	0	0	0
7134878	NEWARK	NJ		10/18/2022		0	0	0	0	0	0	0	330	330	0	0	0
7134856	LAUREL	MD		10/18/2022		0	0	8	0	0	8	0	463	471	0	0	0
7134883	ATLANTIC CITY	NJ		10/18/2022		0	0	(1)	0	0	(1)	0	267	267	0	0	0
7134861	BRIDGEPORT	CT		10/18/2022		0	0	(5)	0	0	(5)	0	229	224	0	0	0
7134879	KANSAS CITY	MO		10/18/2022		0	0	(2)	0	0	(2)	0	252	250	0	0	0
7134857	SYRACUSE	NY		10/18/2022		0	0	(4)	0	0	(4)	0	179	176	0	0	0
7134862	KANSAS CITY	MO		10/18/2022		0	0	0	0	0	0	0	143	143	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7134884	CINCINNATI	OH		10/18/2022		0	0	(3)	0	0	(3)	0	210	207	0	0	0
7134869	NORWICH	CT		10/18/2022		0	0	(2)	0	0	(2)	0	144	142	0	0	0
7134874	HENRICO	VA		10/18/2022		0	0	(3)	0	0	(3)	0	223	219	0	0	0
7134853	BREWSTER	NY		10/18/2022		0	0	0	0	0	0	0	172	171	0	0	0
7134875	HENRICO	VA		10/18/2022		0	0	(3)	0	0	(3)	0	191	188	0	0	0
7134880	SOUTH EUCLID	OH		10/18/2022		0	0	0	0	0	0	0	73	73	0	0	0
7134876	WATERBURY	CT		10/18/2022		0	0	4	0	0	4	0	225	228	0	0	0
7134866	VINELAND	NJ		10/18/2022		0	0	(2)	0	0	(2)	0	160	158	0	0	0
7134871	EAST ORANGE	NJ		10/18/2022		0	0	1	0	0	1	0	629	629	0	0	0
7134867	PITTSBURGH	PA		10/18/2022		0	0	(4)	0	0	(4)	0	221	217	0	0	0
7134872	VIRGINIA BEACH	VA		10/18/2022		0	0	(7)	0	0	(7)	0	394	387	0	0	0
7134868	NORWICH	CT		10/18/2022		0	0	(3)	0	0	(3)	0	180	178	0	0	0
7134873	BALTIMORE	MD		10/18/2022		0	0	(3)	0	0	(3)	0	408	405	0	0	0
7134854	GRIFFIN	GA		10/18/2022		0	0	4	0	0	4	0	192	196	0	0	0
3134624	FOUNTAIN HILLS	AZ		10/19/2022		0	0	1	0	0	1	0	659	660	0	0	0
3134621	AVENEL	NJ		10/19/2022		0	0	0	0	0	0	0	392	392	0	0	0
3134731	SANTA CRUZ	CA		10/19/2022		0	0	91	0	0	91	0	1,380	1,471	0	0	0
3134443	CIMARRON	CO		10/20/2022		0	0	0	0	0	0	0	507	507	0	0	0
3134446	ST GEORGE	UT		10/20/2022		0	0	(2)	0	0	(2)	0	253	251	0	0	0
3134436	TAMPA	FL		10/20/2022		0	0	(8)	0	0	(8)	0	1,484	1,476	0	0	0
7135107	TOLEDO	OH		10/24/2022		0	0	(2)	0	0	(2)	0	84	82	0	0	0
7135129	EVERETT	MA		10/24/2022		0	0	8	0	0	8	0	500	507	0	0	0
7135112	PHILADELPHIA	PA		10/24/2022		0	0	(1)	0	0	(1)	0	101	100	0	0	0
7135134	SPRINGFIELD	MA		10/24/2022		0	0	6	0	0	6	0	263	269	0	0	0
7135128	ST LOUIS	MO		10/24/2022		0	0	(1)	0	0	(1)	0	83	82	0	0	0
7135106	BALTIMORE	MD		10/24/2022		0	0	0	0	0	0	0	99	98	0	0	0
7135133	UPPER DARBY	PA		10/24/2022		0	0	0	0	0	0	0	109	108	0	0	0
7135111	PHILADELPHIA	PA		10/24/2022		0	0	(1)	0	0	(1)	0	82	81	0	0	0
7135099	BALTIMORE	MD		10/24/2022		0	0	(1)	0	0	(1)	0	59	58	0	0	0
7135132	PHILADELPHIA	PA		10/24/2022		0	0	0	0	0	0	0	174	173	0	0	0
7135131	KALAMAZOO	MI		10/24/2022		0	0	3	0	0	3	0	103	106	0	0	0
7135098	CLEVELAND	OH		10/24/2022		0	0	7	0	0	7	0	2,185	2,191	0	0	0
7135105	PITTSBURGH	PA		10/24/2022		0	0	0	0	0	0	0	101	100	0	0	0
7135127	PHILADELPHIA	PA		10/24/2022		0	0	1	0	0	1	0	390	391	0	0	0
7135126	BALTIMORE	MD		10/24/2022		0	0	1	0	0	1	0	97	98	0	0	0
7135104	TRENTON	NJ		10/24/2022		0	0	(1)	0	0	(1)	0	76	76	0	0	0
7135103	FLOSSMOOR	IL		10/24/2022		0	0	4	0	0	4	0	133	137	0	0	0
7135125	PHILADELPHIA	PA		10/24/2022		0	0	0	0	0	0	0	130	130	0	0	0
7135097	ROCKY MOUNT	NC		10/24/2022		0	0	1	0	0	1	0	90	91	0	0	0
7135130	ELYRIA	OH		10/24/2022		0	0	(1)	0	0	(1)	0	64	63	0	0	0
7135124	ST LOUIS	MO		10/24/2022		0	0	2	0	0	2	0	172	174	0	0	0
7135102	JACKSONVILLE	FL		10/24/2022		0	0	(4)	0	0	(4)	0	168	165	0	0	0
7135095	RICHMOND	VA		10/24/2022		0	0	5	0	0	5	0	190	194	0	0	0
7135119	PHILADELPHIA	PA		10/24/2022		0	0	4	0	0	4	0	159	163	0	0	0
7135094	PHILADELPHIA	PA		10/24/2022		0	0	0	0	0	0	0	123	123	0	0	0
7135101	RICHMOND	VA		10/24/2022		0	0	(4)	0	0	(4)	0	163	159	0	0	0
7135123	EAST CHICAGO	IN		10/24/2022		0	0	(2)	0	0	(2)	0	154	152	0	0	0
7135117	PHILADELPHIA	PA		10/24/2022		0	0	(1)	0	0	(1)	0	92	92	0	0	0
7135122	EASTON	MA		10/24/2022		0	0	(7)	0	0	(7)	0	354	346	0	0	0
7135089	KANSAS CITY	KS		10/24/2022		0	0	(2)	0	0	(2)	0	120	117	0	0	0
7135100	BALTIMORE	MD		10/24/2022		0	0	0	0	0	0	0	91	91	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7135121	LITTLE ROCK	AR		10/24/2022		0	0	1	0	0	1	0	95	96	0	0	0
7135093	PHILADELPHIA	PA		10/24/2022		0	0	(1)	0	0	(1)	0	109	108	0	0	0
7135120	FAYETTEVILLE	NC		10/24/2022		0	0	(1)	0	0	(1)	0	81	80	0	0	0
7135087	DALLAS	TX		10/24/2022		0	0	(2)	0	0	(2)	0	170	168	0	0	0
7135116	PHILADELPHIA	PA		10/24/2022		0	0	0	0	0	0	0	140	140	0	0	0
7135092	DAYTON	OH		10/24/2022		0	0	3	0	0	3	0	113	117	0	0	0
7135091	DAYTON	OH		10/24/2022		0	0	3	0	0	3	0	113	117	0	0	0
7135115	PHILADELPHIA	PA		10/24/2022		0	0	(1)	0	0	(1)	0	122	121	0	0	0
7135114	PHILADELPHIA	PA		10/24/2022		0	0	(1)	0	0	(1)	0	107	106	0	0	0
7135090	CHICAGO	IL		10/24/2022		0	0	(2)	0	0	(2)	0	101	99	0	0	0
7135135	PHILADELPHIA	PA		10/24/2022		0	0	0	0	0	0	0	72	72	0	0	0
7135113	PHILADELPHIA	PA		10/24/2022		0	0	(1)	0	0	(1)	0	97	96	0	0	0
7135109	BETHLEHEM	PA		10/24/2022		0	0	(1)	0	0	(1)	0	121	120	0	0	0
7135108	ABILENE	TX		10/24/2022		0	0	2	0	0	2	0	82	84	0	0	0
3134452	FAIR HAVEN	NJ		10/25/2022		0	0	(20)	0	0	(20)	0	1,619	1,598	0	0	0
7135110	COCOA BEACH	FL		10/24/2022		0	0	0	0	0	0	0	288	289	0	0	0
3134507	LOS GATOS	CA		10/26/2022		0	0	(28)	0	0	(28)	0	1,556	1,528	0	0	0
3134574	ENCINO	CA		10/26/2022		0	0	(2)	0	0	(2)	0	158	156	0	0	0
7134607	CROMWELL	CT		10/26/2022		0	0	1	0	0	1	0	240	241	0	0	0
7134643	HARTFORD	CT		10/26/2022		0	0	1	0	0	1	0	309	310	0	0	0
7134913	JOLIET	IL		10/26/2022		0	0	5	0	0	5	0	261	266	0	0	0
7134638	COCONUT CREEK	FL		10/26/2022		0	0	3	0	0	3	0	190	192	0	0	0
7134941	WAUWATOSA	WI		10/26/2022		0	0	1	0	0	1	0	487	487	0	0	0
7134717	JOLIET	IL		10/26/2022		0	0	6	0	0	6	0	243	249	0	0	0
7134671	PHILADELPHIA	PA		10/26/2022		0	0	(1)	0	0	(1)	0	199	198	0	0	0
7134959	LUBBOCK	TX		10/26/2022		0	0	(1)	0	0	(1)	0	202	200	0	0	0
7134964	INDIANAPOLIS	IN		10/26/2022		0	0	(2)	0	0	(2)	0	259	257	0	0	0
7135006	CHARLOTTE	NC		10/26/2022		0	0	(12)	0	0	(12)	0	332	320	0	0	0
7134927	BALTIMORE	MD		10/26/2022		0	0	1	0	0	1	0	213	215	0	0	0
7134657	YOUNGSTOWN	OH		10/26/2022		0	0	(2)	0	0	(2)	0	123	121	0	0	0
7134713	AUGUSTA	GA		10/26/2022		0	0	(2)	0	0	(2)	0	145	142	0	0	0
7134955	AURORA	IL		10/26/2022		0	0	(2)	0	0	(2)	0	283	282	0	0	0
7134690	TRENTON	NJ		10/26/2022		0	0	(1)	0	0	(1)	0	220	220	0	0	0
7134960	TEMPLE	TX		10/26/2022		0	0	(2)	0	0	(2)	0	247	246	0	0	0
7134908	PHILADELPHIA	PA		10/26/2022		0	0	4	0	0	4	0	160	163	0	0	0
7134698	CHICAGO	IL		10/26/2022		0	0	(1)	0	0	(1)	0	65	65	0	0	0
7134968	ROCHESTER	NY		10/26/2022		0	0	(2)	0	0	(2)	0	257	255	0	0	0
7135002	CALUMET CITY	IL		10/26/2022		0	0	(5)	0	0	(5)	0	149	143	0	0	0
7134680	CHICAGO	IL		10/26/2022		0	0	(1)	0	0	(1)	0	347	346	0	0	0
7134973	CALUMET CITY	IL		10/26/2022		0	0	(3)	0	0	(3)	0	244	241	0	0	0
7134628	MIDVALE	UT		10/26/2022		0	0	77	0	0	77	0	1,321	1,398	0	0	0
7134903	DALLAS	TX		10/26/2022		0	0	51	0	0	51	0	1,740	1,792	0	0	0
7134661	PHILADELPHIA	PA		10/26/2022		0	0	4	0	0	4	0	341	344	0	0	0
7134931	MIDLAND	TX		10/26/2022		0	0	1	0	0	1	0	236	237	0	0	0
7134656	BLUE ISLAND	IL		10/26/2022		0	0	2	0	0	2	0	220	222	0	0	0
7134987	GAINESVILLE	FL		10/26/2022		0	0	(3)	0	0	(3)	0	157	154	0	0	0
7134992	CORAL SPRINGS	FL		10/26/2022		0	0	(5)	0	0	(5)	0	198	194	0	0	0
7134945	BILLINGS	MT		10/26/2022		0	0	0	0	0	0	0	746	745	0	0	0
7134675	ANDERSON	IN		10/26/2022		0	0	(1)	0	0	(1)	0	119	118	0	0	0
7134716	NOBLE	OK		10/26/2022		0	0	(3)	0	0	(3)	0	155	152	0	0	0
7134670	OKLAHOMA CITY	OK		10/26/2022		0	0	1	0	0	1	0	322	323	0	0	0

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7134958	MOUNT VERNON	OH		10/26/2022		0	0	(1)	0	0	(1)	0	219	218	0	0	0
7134963	TULSA	OK		10/26/2022		0	0	(2)	0	0	(2)	0	285	283	0	0	0
7134721	WILMINGTON	DE		10/26/2022		0	0	(7)	0	0	(7)	0	200	193	0	0	0
7134688	AKRON	OH		10/26/2022		0	0	0	0	0	0	0	63	63	0	0	0
7134991	CORAL SPRINGS	FL		10/26/2022		0	0	(5)	0	0	(5)	0	201	197	0	0	0
7134949	HOUMA	LA		10/26/2022		0	0	0	0	0	0	0	187	186	0	0	0
7134712	CINCINNATI	OH		10/26/2022		0	0	(7)	0	0	(7)	0	381	374	0	0	0
7134679	PORT ORANGE	FL		10/26/2022		0	0	(2)	0	0	(2)	0	299	297	0	0	0
7134707	APPLETON	WI		10/26/2022		0	0	(3)	0	0	(3)	0	245	242	0	0	0
7134954	BALTIMORE	MD		10/26/2022		0	0	(1)	0	0	(1)	0	225	224	0	0	0
7135003	SANFORD	NC		10/26/2022		0	0	(4)	0	0	(4)	0	124	120	0	0	0
7134907	FORT WORTH	TX		10/26/2022		0	0	9	0	0	9	0	355	364	0	0	0
7134912	MACON	GA		10/26/2022		0	0	4	0	0	4	0	180	184	0	0	0
7134637	SPOKANE VALLEY	WA		10/26/2022		0	0	(4)	0	0	(4)	0	260	257	0	0	0
7134902	BALTIMORE	MD		10/26/2022		0	0	7	0	0	7	0	224	231	0	0	0
7134627	SAINT LOUIS	MO		10/26/2022		0	0	(2)	0	0	(2)	0	149	147	0	0	0
7134930	GLEN ELLYN	IL		10/26/2022		0	0	1	0	0	1	0	179	180	0	0	0
7134660	CLEVELAND	OH		10/26/2022		0	0	0	0	0	0	0	176	175	0	0	0
7134948	LEXINGTON PARK	MD		10/26/2022		0	0	(2)	0	0	(2)	0	699	698	0	0	0
7134711	WESTMINSTER	MD		10/26/2022		0	0	(3)	0	0	(3)	0	443	441	0	0	0
7134916	SPRING VALLEY	NY		10/26/2022		0	0	16	0	0	16	0	854	870	0	0	0
7134646	PHILADELPHIA	PA		10/26/2022		0	0	6	0	0	6	0	568	574	0	0	0
7134702	WILMINGTON	DE		10/26/2022		0	0	(3)	0	0	(3)	0	162	158	0	0	0
7134674	MACON	GA		10/26/2022		0	0	7	0	0	7	0	246	253	0	0	0
7134967	CHATTANOOGA	TN		10/26/2022		0	0	(2)	0	0	(2)	0	254	252	0	0	0
7134730	CINCINNATI	OH		10/26/2022		0	0	0	0	0	0	0	225	225	0	0	0
7134972	WAIANAE	HI		10/26/2022		0	0	(4)	0	0	(4)	0	369	365	0	0	0
7134957	PENNSAUKEN	NJ		10/26/2022		0	0	(2)	0	0	(2)	0	301	299	0	0	0
7134720	NEW CASTLE	DE		10/26/2022		0	0	8	0	0	8	0	321	329	0	0	0
7134715	KANSAS CITY	MO		10/26/2022		0	0	1	0	0	1	0	219	220	0	0	0
7134692	KILLEEN	TX		10/26/2022		0	0	2	0	0	2	0	178	180	0	0	0
7134990	CALUMET CITY	IL		10/26/2022		0	0	(5)	0	0	(5)	0	243	238	0	0	0
7134976	CALUMET CITY	IL		10/26/2022		0	0	(3)	0	0	(3)	0	198	195	0	0	0
7134981	GLENWOOD	IL		10/26/2022		0	0	(3)	0	0	(3)	0	215	212	0	0	0
7134906	INDIANAPOLIS	IN		10/26/2022		0	0	4	0	0	4	0	168	173	0	0	0
7134911	DOLTON	IL		10/26/2022		0	0	4	0	0	4	0	200	204	0	0	0
7134999	INDIANAPOLIS	IN		10/26/2022		0	0	(5)	0	0	(5)	0	135	130	0	0	0
7134929	CHICAGO	IL		10/26/2022		0	0	1	0	0	1	0	181	183	0	0	0
7134641	RIVER OAKS	TX		10/26/2022		0	0	(5)	0	0	(5)	0	135	130	0	0	0
7134934	FAIRBURN	GA		10/26/2022		0	0	1	0	0	1	0	275	275	0	0	0
7134659	PHILADELPHIA	PA		10/26/2022		0	0	2	0	0	2	0	309	310	0	0	0
7134924	ALBUQUERQUE	NM		10/26/2022		0	0	1	0	0	1	0	140	141	0	0	0
7134896	JOLIET	IL		10/26/2022		0	0	16	0	0	16	0	467	484	0	0	0
7134947	ST PETERSBURG	FL		10/26/2022		0	0	(1)	0	0	(1)	0	669	668	0	0	0
7135000	KANSAS CITY	MO		10/26/2022		0	0	(3)	0	0	(3)	0	94	91	0	0	0
7134952	MORRISVILLE	PA		10/26/2022		0	0	(1)	0	0	(1)	0	290	289	0	0	0
7134682	SOUTH CHESTERFIELD	VA		10/26/2022		0	0	(11)	0	0	(11)	0	322	311	0	0	0
7134728	DUNDALK	MD		10/26/2022		0	0	0	0	0	0	0	235	235	0	0	0
7134710	CALUMET CITY	IL		10/26/2022		0	0	(7)	0	0	(7)	0	194	187	0	0	0
7134677	TEMPE	AZ		10/26/2022		0	0	(13)	0	0	(13)	0	714	701	0	0	0
7134975	AUGUSTA	GA		10/26/2022		0	0	(2)	0	0	(2)	0	144	142	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7134980	INDIANAPOLIS	IN		10/26/2022		0	0	(2)	0	0	(2)	0	133	131	0	0	0
7134938	MIDLAND	TX		10/26/2022		0	0	1	0	0	1	0	287	288	0	0	0
7134943	ROCHESTER	NY		10/26/2022		0	0	0	0	0	0	0	198	198	0	0	0
7134719	AURORA	IL		10/26/2022		0	0	(2)	0	0	(2)	0	233	230	0	0	0
7134673	REDFORD	MI		10/26/2022		0	0	5	0	0	5	0	181	186	0	0	0
7134966	CALUMET CITY	IL		10/26/2022		0	0	(1)	0	0	(1)	0	122	121	0	0	0
7134971	RAYTOWN	MO		10/26/2022		0	0	(3)	0	0	(3)	0	261	258	0	0	0
7134989	ELYRIA	OH		10/26/2022		0	0	(3)	0	0	(3)	0	137	135	0	0	0
7134901	SUFFIELD	CT		10/26/2022		0	0	8	0	0	8	0	245	252	0	0	0
7134631	INDIANAPOLIS	IN		10/26/2022		0	0	3	0	0	3	0	267	270	0	0	0
7134979	INDIANAPOLIS	IN		10/26/2022		0	0	(2)	0	0	(2)	0	151	149	0	0	0
7134984	PETERSBURG	VA		10/26/2022		0	0	(4)	0	0	(4)	0	215	211	0	0	0
7134691	LOUISVILLE	KY		10/26/2022		0	0	17	0	0	17	0	549	566	0	0	0
7134909	MACON	GA		10/26/2022		0	0	4	0	0	4	0	166	170	0	0	0
7134914	BALTIMORE	MD		10/26/2022		0	0	5	0	0	5	0	255	260	0	0	0
7134937	LAKE HAVASU CITY	AZ		10/26/2022		0	0	1	0	0	1	0	383	384	0	0	0
7134672	REDFORD	MI		10/26/2022		0	0	3	0	0	3	0	91	94	0	0	0
7134667	LOUISVILLE	KY		10/26/2022		0	0	4	0	0	4	0	147	151	0	0	0
7134700	GLENWOOD	IL		10/26/2022		0	0	8	0	0	8	0	253	261	0	0	0
7134905	CHESAPEAKE	VA		10/26/2022		0	0	8	0	0	8	0	296	304	0	0	0
7134998	PETERSBURG	VA		10/26/2022		0	0	(4)	0	0	(4)	0	119	115	0	0	0
7135005	INDIANAPOLIS	IN		10/26/2022		0	0	(2)	0	0	(2)	0	52	50	0	0	0
7134928	CHICAGO	IL		10/26/2022		0	0	1	0	0	1	0	180	181	0	0	0
7134933	TUCSON	AZ		10/26/2022		0	0	1	0	0	1	0	454	455	0	0	0
7134709	CHICAGO	IL		10/26/2022		0	0	(8)	0	0	(8)	0	242	235	0	0	0
7134956	BLUE ISLAND	IL		10/26/2022		0	0	(1)	0	0	(1)	0	129	129	0	0	0
7134686	EPPING	NH		10/26/2022		0	0	2	0	0	2	0	519	521	0	0	0
7134961	UPPER DARBY	PA		10/26/2022		0	0	(1)	0	0	(1)	0	123	122	0	0	0
7134676	KANSAS CITY	MO		10/26/2022		0	0	(3)	0	0	(3)	0	124	121	0	0	0
7134951	PHILOMATH	OR		10/26/2022		0	0	(1)	0	0	(1)	0	412	411	0	0	0
7135001	PROCTORVILLE	OH		10/26/2022		0	0	(6)	0	0	(6)	0	174	168	0	0	0
7134974	PARK FOREST	IL		10/26/2022		0	0	(1)	0	0	(1)	0	93	92	0	0	0
7134904	BAKERSFIELD	CA		10/26/2022		0	0	8	0	0	8	0	261	268	0	0	0
7134699	MIDLAND	TX		10/26/2022		0	0	0	0	0	0	0	260	260	0	0	0
7134723	INDEPENDENCE	MO		10/26/2022		0	0	(5)	0	0	(5)	0	171	166	0	0	0
7134965	ST PETERSBURG	FL		10/26/2022		0	0	(9)	0	0	(9)	0	1,264	1,255	0	0	0
7134718	WILMINGTON	DE		10/26/2022		0	0	(6)	0	0	(6)	0	168	162	0	0	0
7134970	CONCORD	NC		10/26/2022		0	0	(3)	0	0	(3)	0	241	238	0	0	0
7134695	BLANCHARD	OK		10/26/2022		0	0	1	0	0	1	0	100	100	0	0	0
7134900	CHARLOTTE	NC		10/26/2022		0	0	31	0	0	31	0	1,005	1,036	0	0	0
7134988	COLUMBUS	OH		10/26/2022		0	0	(4)	0	0	(4)	0	176	172	0	0	0
7134993	TRENTON	NJ		10/26/2022		0	0	(6)	0	0	(6)	0	238	233	0	0	0
7134918	SOUTH DAYTONA	FL		10/26/2022		0	0	2	0	0	2	0	131	133	0	0	0
7134653	CLEVELAND	OH		10/26/2022		0	0	(3)	0	0	(3)	0	153	150	0	0	0
7135397	KANSAS CITY	MO		10/28/2022		0	0	0	0	0	0	0	122	122	0	0	0
7135376	KANSAS CITY	MO		10/28/2022		0	0	1	0	0	1	0	90	91	0	0	0
7135404	WONDER LAKE	IL		10/28/2022		0	0	0	0	0	0	0	190	190	0	0	0
7135369	TAMPA	FL		10/28/2022		0	0	2	0	0	2	0	145	147	0	0	0
7135402	COLUMBUS	OH		10/28/2022		0	0	0	0	0	0	0	108	108	0	0	0
7135395	ORLANDO	FL		10/28/2022		0	0	0	0	0	0	0	146	147	0	0	0
7135372	MIAMI	FL		10/28/2022		0	0	4	0	0	4	0	285	289	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7135367	PHILADELPHIA	PA		10/28/2022		0	0	3	0	0	3	0	133	136	0	0	0
7135400	PHILADELPHIA	PA		10/28/2022		0	0	0	0	0	0	0	80	80	0	0	0
7135423	WINSLOW	ME		10/28/2022		0	0	(2)	0	0	(2)	0	94	92	0	0	0
7135418	CLEVELAND	OH		10/28/2022		0	0	(1)	0	0	(1)	0	67	66	0	0	0
7135416	GRIFFIN	GA		10/28/2022		0	0	(1)	0	0	(1)	0	69	69	0	0	0
7135370	LONG POND	PA		10/28/2022		0	0	3	0	0	3	0	179	181	0	0	0
7135393	SANFORD	FL		10/28/2022		0	0	0	0	0	0	0	144	144	0	0	0
7135421	SYRACUSE	NY		10/28/2022		0	0	(1)	0	0	(1)	0	69	67	0	0	0
7135388	FORT WASHINGTON	MD		10/28/2022		0	0	0	0	0	0	0	148	148	0	0	0
7135386	AKRON	OH		10/28/2022		0	0	0	0	0	0	0	60	60	0	0	0
7135365	LIBERTY	MO		10/28/2022		0	0	3	0	0	3	0	107	110	0	0	0
7135391	ORLANDO	FL		10/28/2022		0	0	0	0	0	0	0	143	143	0	0	0
7135358	PRINCETON	TX		10/28/2022		0	0	21	0	0	21	0	496	517	0	0	0
7135384	SOUTH ELGIN	IL		10/28/2022		0	0	2	0	0	2	0	269	271	0	0	0
7135409	SAN DIEGO	CA		10/28/2022		0	0	(1)	0	0	(1)	0	271	270	0	0	0
7135361	WORCESTER	MA		10/28/2022		0	0	12	0	0	12	0	368	380	0	0	0
7135379	KANSAS CITY	MO		10/28/2022		0	0	1	0	0	1	0	188	190	0	0	0
7135407	PHILADELPHIA	PA		10/28/2022		0	0	0	0	0	0	0	120	120	0	0	0
7135405	COLUMBUS	OH		10/28/2022		0	0	0	0	0	0	0	135	134	0	0	0
7135382	NEW HAVEN	CT		10/28/2022		0	0	1	0	0	1	0	107	108	0	0	0
7135410	ROCKFORD	IL		10/28/2022		0	0	0	0	0	0	0	102	102	0	0	0
7135377	READING	PA		10/28/2022		0	0	1	0	0	1	0	86	87	0	0	0
7135375	CLEVELAND	OH		10/28/2022		0	0	1	0	0	1	0	82	82	0	0	0
7135403	PUTNAM	CT		10/28/2022		0	0	0	0	0	0	0	143	143	0	0	0
7135398	FAYETTEVILLE	NC		10/28/2022		0	0	0	0	0	0	0	65	65	0	0	0
7135380	BROWNS MILLS	NJ		10/28/2022		0	0	1	0	0	1	0	144	145	0	0	0
7135424	CLEVELAND	OH		10/28/2022		0	0	(2)	0	0	(2)	0	88	86	0	0	0
7135419	TAMPA	FL		10/28/2022		0	0	(3)	0	0	(3)	0	228	225	0	0	0
7135396	PHILADELPHIA	PA		10/28/2022		0	0	0	0	0	0	0	78	79	0	0	0
7135394	ORLANDO	FL		10/28/2022		0	0	0	0	0	0	0	144	145	0	0	0
7135389	PHILADELPHIA	PA		10/28/2022		0	0	1	0	0	1	0	182	182	0	0	0
7135422	PINEHURST	NC		10/28/2022		0	0	(3)	0	0	(3)	0	163	159	0	0	0
7135401	COLUMBUS	OH		10/28/2022		0	0	0	0	0	0	0	102	102	0	0	0
7135368	COLUMBUS	OH		10/28/2022		0	0	2	0	0	2	0	104	105	0	0	0
7135392	SANFORD	FL		10/28/2022		0	0	0	0	0	0	0	129	129	0	0	0
7135371	SENECA	SC		10/28/2022		0	0	2	0	0	2	0	109	111	0	0	0
7135366	PHILADELPHIA	PA		10/28/2022		0	0	5	0	0	5	0	196	201	0	0	0
7135364	MILWAUKEE	WI		10/28/2022		0	0	2	0	0	2	0	67	69	0	0	0
7135359	COLUMBUS	OH		10/28/2022		0	0	8	0	0	8	0	228	235	0	0	0
7135387	WINCHESTER	CT		10/28/2022		0	0	0	0	0	0	0	113	114	0	0	0
7135420	BALTIMORE	MD		10/28/2022		0	0	(4)	0	0	(4)	0	330	326	0	0	0
7135415	PENNSVILLE TOWNSHIP	NJ		10/28/2022		0	0	0	0	0	0	0	73	72	0	0	0
7135413	LORAIN	OH		10/28/2022		0	0	0	0	0	0	0	65	64	0	0	0
7135408	MEMPHIS	TN		10/28/2022		0	0	0	0	0	0	0	61	60	0	0	0
7135362	CRYSTAL BEACH	TX		10/28/2022		0	0	13	0	0	13	0	418	431	0	0	0
7135390	KANSAS CITY	KS		10/28/2022		0	0	0	0	0	0	0	104	105	0	0	0
7135385	BALTIMORE	MD		10/28/2022		0	0	1	0	0	1	0	142	143	0	0	0
7135383	FRANKLIN	VA		10/28/2022		0	0	1	0	0	1	0	98	98	0	0	0
7135378	VIRGINIA BEACH	VA		10/28/2022		0	0	1	0	0	1	0	167	168	0	0	0
7135411	GULFPORT	MS		10/28/2022		0	0	(1)	0	0	(1)	0	208	207	0	0	0
7135357	PRINCETON	TX		10/28/2022		0	0	21	0	0	21	0	500	522	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7135381	ORLANDO	FL		10/28/2022		0	0	1	0	0	1	0	166	168	0	0	0
7135360	COLUMBUS	OH		10/28/2022		0	0	8	0	0	8	0	228	235	0	0	0
7135406	CICERO	IN		10/28/2022		0	0	0	0	0	0	0	106	106	0	0	0
7135399	ROCK HILL	SC		10/28/2022		0	0	0	0	0	0	0	105	105	0	0	0
3134521	ORLANDO	FL		10/28/2022		0	0	2	0	0	2	0	806	808	0	0	0
7135353	FORT PIERCE	FL		11/01/2022		0	0	(1)	0	0	(1)	0	126	125	0	0	0
7135348	JACKSONVILLE	FL		11/01/2022		0	0	(2)	0	0	(2)	0	65	64	0	0	0
7135304	WEST ALLIS	WI		11/01/2022		0	0	(4)	0	0	(4)	0	184	180	0	0	0
7135299	BEECH CREEK	PA		11/01/2022		0	0	(4)	0	0	(4)	0	214	210	0	0	0
7135332	DALLAS	TX		11/01/2022		0	0	(3)	0	0	(3)	0	207	204	0	0	0
7135327	LOGANSPORT	IN		11/01/2022		0	0	(2)	0	0	(2)	0	58	56	0	0	0
7135325	CHICAGO	IL		11/01/2022		0	0	(2)	0	0	(2)	0	183	181	0	0	0
7135330	PHILADELPHIA	PA		11/01/2022		0	0	2	0	0	2	0	146	148	0	0	0
7135297	HAZELTON	PA		11/01/2022		0	0	(12)	0	0	(12)	0	436	424	0	0	0
7135295	ORLANDO	FL		11/01/2022		0	0	(2)	0	0	(2)	0	106	104	0	0	0
7135302	CALUMET CITY	IL		11/01/2022		0	0	(1)	0	0	(1)	0	124	122	0	0	0
7135346	PHILADELPHIA	PA		11/01/2022		0	0	(2)	0	0	(2)	0	173	171	0	0	0
7135339	OOLTEWAH	TN		11/01/2022		0	0	(3)	0	0	(3)	0	212	209	0	0	0
7135293	DAYTON	OH		11/01/2022		0	0	(2)	0	0	(2)	0	73	71	0	0	0
7135318	DAYTON	OH		11/01/2022		0	0	(2)	0	0	(2)	0	232	230	0	0	0
7135344	JACKSONVILLE	FL		11/01/2022		0	0	0	0	0	0	0	88	88	0	0	0
7135300	HARRISBURG	PA		11/01/2022		0	0	(1)	0	0	(1)	0	161	161	0	0	0
7135342	NEWPORT NEWS	VA		11/01/2022		0	0	(2)	0	0	(2)	0	94	92	0	0	0
7135337	GAINESVILLE	FL		11/01/2022		0	0	(1)	0	0	(1)	0	109	108	0	0	0
7135321	NEWARK	NJ		11/01/2022		0	0	(2)	0	0	(2)	0	106	104	0	0	0
7135314	ATCHISON	KS		11/01/2022		0	0	(8)	0	0	(8)	0	200	192	0	0	0
7135309	BALTIMORE	MD		11/01/2022		0	0	(4)	0	0	(4)	0	315	310	0	0	0
7135340	LAKE JACKSON	TX		11/01/2022		0	0	(12)	0	0	(12)	0	651	639	0	0	0
7135291	ANDERSON	SC		11/01/2022		0	0	(3)	0	0	(3)	0	175	172	0	0	0
7135312	UPPER DARBY	PA		11/01/2022		0	0	(3)	0	0	(3)	0	334	331	0	0	0
7135335	BRICK	NJ		11/01/2022		0	0	0	0	0	0	0	170	169	0	0	0
7135328	WATERFORD	CT		11/01/2022		0	0	(4)	0	0	(4)	0	329	325	0	0	0
7135307	WASHINGTON	MO		11/01/2022		0	0	(9)	0	0	(9)	0	249	239	0	0	0
7135333	JACKSONVILLE	FL		11/01/2022		0	0	(1)	0	0	(1)	0	99	98	0	0	0
7135298	HAZELTON	PA		11/01/2022		0	0	(2)	0	0	(2)	0	181	179	0	0	0
7135331	MOUNT HOLLY	NJ		11/01/2022		0	0	0	0	0	0	0	79	79	0	0	0
7135326	CHICAGO	IL		11/01/2022		0	0	(2)	0	0	(2)	0	294	291	0	0	0
7135354	PHILADELPHIA	PA		11/01/2022		0	0	0	0	0	0	0	150	150	0	0	0
7135310	BALTIMORE	MD		11/01/2022		0	0	(4)	0	0	(4)	0	283	279	0	0	0
7135349	JACKSONVILLE	FL		11/01/2022		0	0	(2)	0	0	(2)	0	67	66	0	0	0
7135305	LUBBOCK	TX		11/01/2022		0	0	(6)	0	0	(6)	0	164	158	0	0	0
7135347	LONG BRANCH	NJ		11/01/2022		0	0	(9)	0	0	(9)	0	486	477	0	0	0
7135303	KANSAS CITY	MO		11/01/2022		0	0	(10)	0	0	(10)	0	265	255	0	0	0
7135296	MAGEE	MS		11/01/2022		0	0	(13)	0	0	(13)	0	340	327	0	0	0
7135352	FORT PIERCE	FL		11/01/2022		0	0	(1)	0	0	(1)	0	145	144	0	0	0
7135350	MIDLAND	MI		11/01/2022		0	0	(1)	0	0	(1)	0	118	116	0	0	0
7135301	DALLAS	TX		11/01/2022		0	0	(2)	0	0	(2)	0	231	229	0	0	0
7135345	INDIANAPOLIS	IN		11/01/2022		0	0	(1)	0	0	(1)	0	170	169	0	0	0
7135324	TOMS RIVER	NJ		11/01/2022		0	0	(7)	0	0	(7)	0	541	534	0	0	0
7135319	WASHINGTON	MO		11/01/2022		0	0	(9)	0	0	(9)	0	234	225	0	0	0
7135317	PHILADELPHIA	PA		11/01/2022		0	0	(1)	0	0	(1)	0	141	140	0	0	0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7135294	PEARLAND	TX		11/01/2022		0	0	(2)	0	0	(2)	0	154	152	0	0	0
7135322	DETROIT	MI		11/01/2022		0	0	(2)	0	0	(2)	0	72	70	0	0	0
7135289	PHILADELPHIA	PA		11/01/2022		0	0	(1)	0	0	(1)	0	268	267	0	0	0
7135320	HOUSTON	TX		11/01/2022		0	0	(1)	0	0	(1)	0	235	234	0	0	0
7135315	EVERGREEN PARK	IL		11/01/2022		0	0	(4)	0	0	(4)	0	154	149	0	0	0
7135343	JACKSONVILLE	FL		11/01/2022		0	0	0	0	0	0	0	92	92	0	0	0
7135338	GREEN COVE SPRINGS	FL		11/01/2022		0	0	(3)	0	0	(3)	0	232	229	0	0	0
7135292	HAZEL CREST	IL		11/01/2022		0	0	(4)	0	0	(4)	0	274	270	0	0	0
7135336	MARKHAM	IL		11/01/2022		0	0	(5)	0	0	(5)	0	304	299	0	0	0
7135290	AURORA	IL		11/01/2022		0	0	(3)	0	0	(3)	0	117	114	0	0	0
7135341	SOUTH CHESTERFIELD	VA		11/01/2022		0	0	(2)	0	0	(2)	0	297	295	0	0	0
7135334	MARKHAM	IL		11/01/2022		0	0	(6)	0	0	(6)	0	318	313	0	0	0
7135313	ATLANTIC CITY	NJ		11/01/2022		0	0	(2)	0	0	(2)	0	113	112	0	0	0
7135308	WASHINGTON	MO		11/01/2022		0	0	(10)	0	0	(10)	0	271	261	0	0	0
7135306	WASHINGTON	MO		11/01/2022		0	0	(10)	0	0	(10)	0	261	251	0	0	0
7135329	PHILADELPHIA	PA		11/01/2022		0	0	5	0	0	5	0	644	649	0	0	0
7135311	BALTIMORE	MD		11/01/2022		0	0	(11)	0	0	(11)	0	728	717	0	0	0
7135452	CINCINNATI	OH		11/02/2022		0	0	(5)	0	0	(5)	0	161	156	0	0	0
7135446	PHILADELPHIA	PA		11/02/2022		0	0	2	0	0	2	0	227	230	0	0	0
7135451	HENRICO	VA		11/02/2022		0	0	(3)	0	0	(3)	0	121	119	0	0	0
7135444	CHESAPEAKE	VA		11/02/2022		0	0	(3)	0	0	(3)	0	151	148	0	0	0
7135445	RIVERDALE	GA		11/02/2022		0	0	(3)	0	0	(3)	0	154	151	0	0	0
7135439	SHELBY	NC		11/02/2022		0	0	(2)	0	0	(2)	0	70	68	0	0	0
7135443	DARBY	PA		11/02/2022		0	0	(2)	0	0	(2)	0	172	171	0	0	0
7135441	BALTIMORE	MD		11/02/2022		0	0	(2)	0	0	(2)	0	124	122	0	0	0
7135458	MIDDLE RIVER	MD		11/02/2022		0	0	(4)	0	0	(4)	0	108	104	0	0	0
7135442	PHILADELPHIA	PA		11/02/2022		0	0	(1)	0	0	(1)	0	88	88	0	0	0
7135459	SAN ANTONIO	TX		11/02/2022		0	0	3	0	0	3	0	117	120	0	0	0
7135462	RENTON	WA		11/02/2022		0	0	(3)	0	0	(3)	0	232	230	0	0	0
7135460	MIDDLE RIVER	MD		11/02/2022		0	0	(2)	0	0	(2)	0	106	105	0	0	0
7135455	DUNDALK	MD		11/02/2022		0	0	(3)	0	0	(3)	0	129	126	0	0	0
7135449	LAS CRUCES	NM		11/02/2022		0	0	(168)	0	0	(168)	0	4,047	3,879	0	0	0
7135239	NEWTOWN	PA		11/03/2022		0	0	(30)	0	0	(30)	0	1,538	1,508	0	0	0
7135203	ORO VALLEY	AZ		11/03/2022		0	0	(6)	0	0	(6)	0	316	309	0	0	0
7135255	AKRON	OH		11/03/2022		0	0	(9)	0	0	(9)	0	781	772	0	0	0
7134608	WESTPORT	CT		11/03/2022		0	0	(2)	0	0	(2)	0	332	330	0	0	0
7135222	SELAH	WA		11/03/2022		0	0	(2)	0	0	(2)	0	325	324	0	0	0
7135246	TEXAS CITY	TX		11/03/2022		0	0	(3)	0	0	(3)	0	237	234	0	0	0
7135243	AURORA	CO		11/03/2022		0	0	(6)	0	0	(6)	0	473	467	0	0	0
7135265	MADISON HEIGHTS	MI		11/03/2022		0	0	(2)	0	0	(2)	0	157	155	0	0	0
7135009	EAST HAMPTON	NY		11/03/2022		0	0	(13)	0	0	(13)	0	1,720	1,707	0	0	0
7135251	MARYSVILLE	WA		11/03/2022		0	0	(3)	0	0	(3)	0	228	225	0	0	0
7135190	PALM CITY	FL		11/04/2022		0	0	(6)	0	0	(6)	0	485	478	0	0	0
7135224	WESTON	FL		11/04/2022		0	0	(310)	0	0	(310)	0	20,907	20,597	0	0	0
3134618	SANTA ROSA BEACH	FL		11/04/2022		0	0	(5)	0	0	(5)	0	674	670	0	0	0
7135086	AVENTURA	FL		11/04/2022		0	0	(1)	0	0	(1)	0	740	739	0	0	0
7135196	HEWLETT	NY		11/04/2022		0	0	(1)	0	0	(1)	0	472	470	0	0	0
7135271	PHILADELPHIA	PA		11/04/2022		0	0	(610)	0	0	(610)	0	47,382	46,772	0	0	0
7134604	CRESTWOOD	KY		11/04/2022		0	0	(5)	0	0	(5)	0	283	279	0	0	0
7135259	SEVEN HILLS	OH		11/04/2022		0	0	3	0	0	3	0	248	252	0	0	0
7135228	CUMBERLAND	IN		11/07/2022		0	0	(2)	0	0	(2)	0	261	259	0	0	0

SCHEDULE B - PART 3

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7135221	STONYBROOK	NY		11/07/2022		0	0	2	0	0	2	0	371	373	0	0	0
7135240	DENTON	TX		11/07/2022		0	0	(14)	0	0	(14)	0	821	807	0	0	0
7135154	PARAMUS	NJ		11/07/2022		0	0	(8)	0	0	(8)	0	671	664	0	0	0
7135197	BUFORD	GA		11/07/2022		0	0	3	0	0	3	0	452	455	0	0	0
7135428	CHARLOTTE	NC		11/07/2022		0	0	3	0	0	3	0	441	444	0	0	0
7135039	LIVERMORE	CA		11/07/2022		0	0	(32)	0	0	(32)	0	968	936	0	0	0
3134517	BOISE	ID		11/07/2022		0	0	13	0	0	13	0	409	422	0	0	0
7135226	ELMWOOD PARK	NJ		11/07/2022		0	0	(2)	0	0	(2)	0	269	267	0	0	0
7135546	BRUNSWICK	GA		11/08/2022		0	0	0	0	0	0	0	70	70	0	0	0
7135502	LITTLE FALLS	NY		11/08/2022		0	0	2	0	0	2	0	98	99	0	0	0
7135551	FRISCO	TX		11/08/2022		0	0	0	0	0	0	0	159	159	0	0	0
7135525	MILLVILLE	NJ		11/08/2022		0	0	(1)	0	0	(1)	0	115	115	0	0	0
7135497	ALLIANCE	OH		11/08/2022		0	0	(1)	0	0	(1)	0	68	68	0	0	0
7135518	PHILADELPHIA	PA		11/08/2022		0	0	5	0	0	5	0	127	131	0	0	0
7135523	RIVERDALE	MD		11/08/2022		0	0	0	0	0	0	0	151	151	0	0	0
7135495	SYRACUSE	NY		11/08/2022		0	0	0	0	0	0	0	99	98	0	0	0
7135521	SAINT LOUIS	MO		11/08/2022		0	0	(2)	0	0	(2)	0	221	219	0	0	0
7135493	PORT HURON	MI		11/08/2022		0	0	0	0	0	0	0	95	95	0	0	0
7135488	COLUMBIA	SC		11/08/2022		0	0	4	0	0	4	0	119	123	0	0	0
7135539	KNOXVILLE	TN		11/08/2022		0	0	1	0	0	1	0	97	98	0	0	0
7135500	ROCHESTER	NY		11/08/2022		0	0	(2)	0	0	(2)	0	71	70	0	0	0
7135544	PHILADELPHIA	PA		11/08/2022		0	0	3	0	0	3	0	163	165	0	0	0
7135537	DECATUR	AL		11/08/2022		0	0	0	0	0	0	0	88	87	0	0	0
7135491	SOMERS	CT		11/08/2022		0	0	(3)	0	0	(3)	0	165	161	0	0	0
7135542	WILLINGBORO	NJ		11/08/2022		0	0	5	0	0	5	0	172	177	0	0	0
7135516	MOUNT CLEMENS	MI		11/08/2022		0	0	(1)	0	0	(1)	0	62	61	0	0	0
7135535	PETERSBURG	VA		11/08/2022		0	0	(1)	0	0	(1)	0	81	80	0	0	0
7135540	KNOXVILLE	TN		11/08/2022		0	0	1	0	0	1	0	97	98	0	0	0
7135514	SOUTH EUCLID	OH		11/08/2022		0	0	(1)	0	0	(1)	0	235	234	0	0	0
7135486	ALLIANCE	OH		11/08/2022		0	0	2	0	0	2	0	71	73	0	0	0
7135507	MOUNT VERNON	NY		11/08/2022		0	0	(1)	0	0	(1)	0	334	333	0	0	0
7135556	COLUMBUS	OH		11/08/2022		0	0	2	0	0	2	0	86	88	0	0	0
7135512	DETROIT	MI		11/08/2022		0	0	(2)	0	0	(2)	0	125	123	0	0	0
7135484	PHILADELPHIA	PA		11/08/2022		0	0	1	0	0	1	0	119	120	0	0	0
7135510	DALLAS	TX		11/08/2022		0	0	2	0	0	2	0	296	298	0	0	0
7135554	HURON	OH		11/08/2022		0	0	3	0	0	3	0	119	122	0	0	0
7135482	PHILADELPHIA	PA		11/08/2022		0	0	4	0	0	4	0	86	89	0	0	0
7135533	NEW HAVEN	CT		11/08/2022		0	0	6	0	0	6	0	155	160	0	0	0
7135526	BRISTOL	CT		11/08/2022		0	0	6	0	0	6	0	171	176	0	0	0
7135480	TRENTON	NJ		11/08/2022		0	0	(1)	0	0	(1)	0	80	79	0	0	0
7135531	VICTORIA	TX		11/08/2022		0	0	0	0	0	0	0	83	83	0	0	0
7135498	JACKSONVILLE	FL		11/08/2022		0	0	7	0	0	7	0	307	314	0	0	0
7135549	CRANSTON	RI		11/08/2022		0	0	(7)	0	0	(7)	0	323	316	0	0	0
7135496	KANSAS CITY	MO		11/08/2022		0	0	1	0	0	1	0	183	184	0	0	0
7135524	HAGERSTOWN	MD		11/08/2022		0	0	(1)	0	0	(1)	0	65	65	0	0	0
7135547	TOPEKA	KS		11/08/2022		0	0	(5)	0	0	(5)	0	150	145	0	0	0
7135552	WESTFIELD	MA		11/08/2022		0	0	3	0	0	3	0	89	92	0	0	0
7135494	OLATHE	KS		11/08/2022		0	0	(1)	0	0	(1)	0	263	262	0	0	0
7135545	PATERSON	NJ		11/08/2022		0	0	(8)	0	0	(8)	0	318	310	0	0	0
7135501	CLEVELAND	TX		11/08/2022		0	0	(1)	0	0	(1)	0	109	108	0	0	0
7135519	GARY	IN		11/08/2022		0	0	(1)	0	0	(1)	0	64	63	0	0	0

SCHEDULE B - PART 3

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7135543	WILLINGBORO	NJ		11/08/2022		0	0	4	0	0	4	0	174	178	0	0	0
7135489	CLEVELAND	OH		11/08/2022		0	0	(2)	0	0	(2)	0	135	133	0	0	0
7135517	PHILADELPHIA	PA		11/08/2022		0	0	5	0	0	5	0	126	130	0	0	0
7135522	BIRMINGHAM	AL		11/08/2022		0	0	(1)	0	0	(1)	0	103	102	0	0	0
7135515	PHILADELPHIA	PA		11/08/2022		0	0	5	0	0	5	0	155	159	0	0	0
7135492	BALTIMORE	MD		11/08/2022		0	0	(1)	0	0	(1)	0	211	211	0	0	0
7135520	NORFOLK	VA		11/08/2022		0	0	(1)	0	0	(1)	0	186	185	0	0	0
7135538	KNOXVILLE	TN		11/08/2022		0	0	1	0	0	1	0	97	98	0	0	0
7135485	RIVERDALE	GA		11/08/2022		0	0	0	0	0	0	0	187	187	0	0	0
7135490	VIRGINIA BEACH	VA		11/08/2022		0	0	7	0	0	7	0	195	202	0	0	0
7135541	PANAMA CITY	FL		11/08/2022		0	0	(2)	0	0	(2)	0	225	224	0	0	0
7135483	PHILADELPHIA	PA		11/08/2022		0	0	1	0	0	1	0	149	150	0	0	0
7135534	BALTIMORE	MD		11/08/2022		0	0	4	0	0	4	0	165	169	0	0	0
7135508	BALTIMORE	MD		11/08/2022		0	0	(1)	0	0	(1)	0	169	168	0	0	0
7135532	WEST HAVEN	CT		11/08/2022		0	0	7	0	0	7	0	206	213	0	0	0
7135499	BARRINGTON	IL		11/08/2022		0	0	1	0	0	1	0	165	166	0	0	0
7135511	BALTIMORE	MD		11/08/2022		0	0	(2)	0	0	(2)	0	116	115	0	0	0
7135504	WILLINGBORO	NJ		11/08/2022		0	0	(2)	0	0	(2)	0	188	187	0	0	0
7135548	TOPEKA	KS		11/08/2022		0	0	(5)	0	0	(5)	0	150	145	0	0	0
7135481	TRENTON	NJ		11/08/2022		0	0	0	0	0	0	0	114	114	0	0	0
7135553	WESTLAND	MI		11/08/2022		0	0	0	0	0	0	0	87	87	0	0	0
7135019	BUCKEYE	AZ		11/08/2022		0	0	(3)	0	0	(3)	0	386	383	0	0	0
7135083	MIDLOTHIAN	TX		11/08/2022		0	0	(1)	0	0	(1)	0	390	389	0	0	0
7135137	GLEN HEAD	NY		11/08/2022		0	0	(53)	0	0	(53)	0	3,232	3,179	0	0	0
7135015	HARTFORD	CT		11/08/2022		0	0	(5)	0	0	(5)	0	280	276	0	0	0
7135188	TREVOR	WI		11/08/2022		0	0	(6)	0	0	(6)	0	571	565	0	0	0
7135229	AMORY	MS		11/08/2022		0	0	(8)	0	0	(8)	0	620	613	0	0	0
7135207	GREENWOOD	IN		11/08/2022		0	0	(4)	0	0	(4)	0	367	363	0	0	0
7135057	WESTCHESTER	IL		11/09/2022		0	0	(11)	0	0	(11)	0	353	342	0	0	0
7135225	JULIAN	CA		11/09/2022		0	0	2	0	0	2	0	383	385	0	0	0
7135214	SCHAUMBURG	IL		11/09/2022		0	0	6	0	0	6	0	306	312	0	0	0
7135048	MILFORD	MA		11/09/2022		0	0	(3)	0	0	(3)	0	273	270	0	0	0
7135018	BAKERSFIELD	CA		11/09/2022		0	0	(7)	0	0	(7)	0	230	223	0	0	0
7135168	SANTA CLARITA	CA		11/09/2022		0	0	(1)	0	0	(1)	0	589	587	0	0	0
7135253	WALKERSVILLE	MD		11/09/2022		0	0	(2)	0	0	(2)	0	402	401	0	0	0
7135036	MOOREVILLE	MS		11/09/2022		0	0	(3)	0	0	(3)	0	110	107	0	0	0
7135278	CIRCLEVILLE	OH		11/09/2022		0	0	1	0	0	1	0	116	117	0	0	0
7135035	RIO VISTA	CA		11/10/2022		0	0	(8)	0	0	(8)	0	522	513	0	0	0
7135244	PLYMOUTH	MA		11/10/2022		0	0	5	0	0	5	0	276	281	0	0	0
7135266	HOLLYWOOD	FL		11/10/2022		0	0	1	0	0	1	0	163	164	0	0	0
7135029	SANTA ROSA BEACH	FL		11/10/2022		0	0	(13)	0	0	(13)	0	785	772	0	0	0
7135232	MENDOTA HEIGHTS	MN		11/10/2022		0	0	4	0	0	4	0	337	341	0	0	0
7135023	ORANGEBURG	NY		11/10/2022		0	0	(5)	0	0	(5)	0	656	651	0	0	0
7135034	MIAMI BEACH	FL		11/10/2022		0	0	(9)	0	0	(9)	0	486	477	0	0	0
7135033	PENSACOLA	FL		11/10/2022		0	0	(6)	0	0	(6)	0	169	163	0	0	0
7135231	NORTH CHARLESTON	SC		11/10/2022		0	0	(4)	0	0	(4)	0	516	512	0	0	0
7135138	AUSTIN	TX		11/10/2022		0	0	(22)	0	0	(22)	0	1,553	1,531	0	0	0
7135049	ENCINO	CA		11/10/2022		0	0	(5)	0	0	(5)	0	810	805	0	0	0
7135429	HOPATCONG	NJ		11/10/2022		0	0	6	0	0	6	0	534	540	0	0	0
7135150	ORANGEVALE	CA		11/10/2022		0	0	1	0	0	1	0	991	992	0	0	0
7135211	PONTE VEDRA	FL		11/14/2022		0	0	(7)	0	0	(7)	0	434	427	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3134850	SALEM	OR		11/14/2022		0	0	(6)	0	0	(6)	0	712	706	0	0	0
7135181	LITCHFILED PARK	AZ		11/14/2022		0	0	47	0	0	47	0	4,420	4,467	0	0	0
7135149	STUDIO CITY	CA		11/14/2022		0	0	18	0	0	18	0	934	952	0	0	0
7135148	DALLAS	TX		11/14/2022		0	0	(15)	0	0	(15)	0	913	898	0	0	0
7135075	LAKE WORTH	FL		11/14/2022		0	0	(1)	0	0	(1)	0	242	242	0	0	0
7135146	ROCKLEDGE	FL		11/14/2022		0	0	(11)	0	0	(11)	0	964	953	0	0	0
7135245	PHILADELPHIA	PA		11/14/2022		0	0	4	0	0	4	0	265	269	0	0	0
7135173	WAKE FOREST	NC		11/14/2022		0	0	14	0	0	14	0	533	548	0	0	0
7135217	DANBURY	CT		11/14/2022		0	0	(2)	0	0	(2)	0	299	297	0	0	0
7135068	MESA	AZ		11/14/2022		0	0	0	0	0	0	0	267	268	0	0	0
7135189	SILVER SPRING	MD		11/14/2022		0	0	(10)	0	0	(10)	0	512	502	0	0	0
7135139	SEASIDE	CA		11/14/2022		0	0	(20)	0	0	(20)	0	1,336	1,315	0	0	0
7135263	BOCA RATON	FL		11/14/2022		0	0	(3)	0	0	(3)	0	389	386	0	0	0
7135215	SHOREHAM	NY		11/14/2022		0	0	(12)	0	0	(12)	0	8,971	8,959	0	0	0
7135257	PAOLI	PA		11/14/2022		0	0	(2)	0	0	(2)	0	212	210	0	0	0
7135213	FAR ROCKAWAY	NY		11/14/2022		0	0	5	0	0	5	0	406	411	0	0	0
7135042	COLUMBIA FALLS	MT		11/14/2022		0	0	(6)	0	0	(6)	0	526	520	0	0	0
7135185	DALLAS	TX		11/14/2022		0	0	(6)	0	0	(6)	0	487	481	0	0	0
7135141	PALOS VERDES ESTATES	CA		11/14/2022		0	0	5	0	0	5	0	2,354	2,359	0	0	0
7135157	MASSAPEQUA PARK	NY		11/14/2022		0	0	8	0	0	8	0	687	695	0	0	0
7135212	CHARLOTTE	NC		11/14/2022		0	0	18	0	0	18	0	634	651	0	0	0
7135827	AKRON	OH		11/15/2022		0	0	3	0	0	3	0	131	135	0	0	0
7135193	EAST NORTHPORT	NY		11/15/2022		0	0	53	0	0	53	0	4,947	5,000	0	0	0
7135828	EDDYSTONE	PA		11/15/2022		0	0	3	0	0	3	0	121	124	0	0	0
7135829	NEWBURGH HEIGHTS	OH		11/15/2022		0	0	2	0	0	2	0	76	77	0	0	0
7135822	SEABROOK	TX		11/15/2022		0	0	7	0	0	7	0	216	222	0	0	0
7135823	WATERBURY	CT		11/15/2022		0	0	7	0	0	7	0	248	255	0	0	0
7135866	BALTIMORE	MD		11/15/2022		0	0	0	0	0	0	0	129	129	0	0	0
7135867	READING	PA		11/15/2022		0	0	0	0	0	0	0	76	76	0	0	0
7135825	ST LOUIS	MO		11/15/2022		0	0	4	0	0	4	0	157	162	0	0	0
7135820	HUNTSVILLE	AL		11/15/2022		0	0	5	0	0	5	0	162	167	0	0	0
7135868	KANSAS CITY	MO		11/15/2022		0	0	0	0	0	0	0	120	120	0	0	0
7135821	WALLINGFORD	CT		11/15/2022		0	0	4	0	0	4	0	140	144	0	0	0
7135869	HEMPSTEAD	NY		11/15/2022		0	0	0	0	0	0	0	310	310	0	0	0
7135819	MCCALLA	AL		11/15/2022		0	0	5	0	0	5	0	145	150	0	0	0
7135815	DICKINSON	TX		11/15/2022		0	0	9	0	0	9	0	232	240	0	0	0
7135862	BALTIMORE	MD		11/15/2022		0	0	0	0	0	0	0	187	187	0	0	0
7135816	WILLINGBORO	NJ		11/15/2022		0	0	6	0	0	6	0	172	177	0	0	0
7135863	CHESTER	PA		11/15/2022		0	0	0	0	0	0	0	56	56	0	0	0
7135817	WILLINGBORO	NJ		11/15/2022		0	0	5	0	0	5	0	163	169	0	0	0
7135864	BALTIMORE	MD		11/15/2022		0	0	0	0	0	0	0	117	117	0	0	0
7135818	CALERA	AL		11/15/2022		0	0	5	0	0	5	0	151	155	0	0	0
7135865	BALTIMORE	MD		11/15/2022		0	0	0	0	0	0	0	240	241	0	0	0
7135811	IRVING	TX		11/15/2022		0	0	7	0	0	7	0	192	199	0	0	0
7135272	ROSLYN	NY		11/15/2022		0	0	3	0	0	3	0	528	531	0	0	0
7135812	IRVING	TX		11/15/2022		0	0	7	0	0	7	0	192	199	0	0	0
7135860	LEHIGH ACRES	FL		11/15/2022		0	0	1	0	0	1	0	206	207	0	0	0
7135813	IRVING	TX		11/15/2022		0	0	7	0	0	7	0	196	203	0	0	0
7135861	BALTIMORE	MD		11/15/2022		0	0	0	0	0	0	0	102	102	0	0	0
7135153	SAN RAFAEL	CA		11/15/2022		0	0	4	0	0	4	0	999	1,003	0	0	0
7135814	IRVING	TX		11/15/2022		0	0	7	0	0	7	0	192	199	0	0	0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7135859	KISSIMMEE	FL		11/15/2022		0	0	1	0	0	1	0	235	236	0	0	0
7135810	IRVING	TX		11/15/2022		0	0	5	0	0	5	0	142	147	0	0	0
7135892	HATTIESBURG	MS		11/15/2022		0	0	(2)	0	0	(2)	0	96	94	0	0	0
7135855	EUCLID	OH		11/15/2022		0	0	0	0	0	0	0	63	64	0	0	0
7135857	PHILADELPHIA	PA		11/15/2022		0	0	1	0	0	1	0	127	128	0	0	0
7135809	IRVING	TX		11/15/2022		0	0	6	0	0	6	0	150	156	0	0	0
7135858	WILLINGBORO	NJ		11/15/2022		0	0	1	0	0	1	0	147	148	0	0	0
7135804	IRVING	TX		11/15/2022		0	0	6	0	0	6	0	181	187	0	0	0
7135851	HENDERSON	CO		11/15/2022		0	0	2	0	0	2	0	269	271	0	0	0
7135805	FORT MYERS	FL		11/15/2022		0	0	14	0	0	14	0	430	444	0	0	0
7135853	BALTIMORE	MD		11/15/2022		0	0	1	0	0	1	0	91	92	0	0	0
7135807	PHILADELPHIA	PA		11/15/2022		0	0	3	0	0	3	0	68	71	0	0	0
7135854	WILLINGBORO	NJ		11/15/2022		0	0	1	0	0	1	0	138	139	0	0	0
7135800	IRVING	TX		11/15/2022		0	0	7	0	0	7	0	198	205	0	0	0
7135888	SYRACUSE	NY		11/15/2022		0	0	(1)	0	0	(1)	0	102	101	0	0	0
7135889	COLUMBUS	OH		11/15/2022		0	0	(2)	0	0	(2)	0	101	100	0	0	0
7135850	BINGHAMTON	NY		11/15/2022		0	0	1	0	0	1	0	94	95	0	0	0
7135801	ORANGE	NJ		11/15/2022		0	0	8	0	0	8	0	226	234	0	0	0
7135802	COLLEGE PARK	GA		11/15/2022		0	0	4	0	0	4	0	131	135	0	0	0
7135803	IRVING	TX		11/15/2022		0	0	5	0	0	5	0	163	168	0	0	0
7135848	CUMBERLAND	MD		11/15/2022		0	0	1	0	0	1	0	74	74	0	0	0
7135884	BALTIMORE	MD		11/15/2022		0	0	(1)	0	0	(1)	0	89	88	0	0	0
7135885	HENRICO	VA		11/15/2022		0	0	(2)	0	0	(2)	0	143	141	0	0	0
7135880	FAYETTEVILLE	NC		11/15/2022		0	0	(1)	0	0	(1)	0	74	74	0	0	0
7135844	JACKSONVILLE	FL		11/15/2022		0	0	1	0	0	1	0	111	112	0	0	0
7135881	LOCKPORT	NY		11/15/2022		0	0	(1)	0	0	(1)	0	80	79	0	0	0
7135845	FORT WALTON BEACH	FL		11/15/2022		0	0	1	0	0	1	0	98	99	0	0	0
7135883	FLORENCE	KY		11/15/2022		0	0	(2)	0	0	(2)	0	150	148	0	0	0
7135877	BALTIMORE	MD		11/15/2022		0	0	(1)	0	0	(1)	0	72	72	0	0	0
7135847	KANSAS CITY	MO		11/15/2022		0	0	2	0	0	2	0	177	179	0	0	0
7135840	KANSAS CITY	MO		11/15/2022		0	0	3	0	0	3	0	200	203	0	0	0
7135841	FOREST PARK	GA		11/15/2022		0	0	1	0	0	1	0	115	117	0	0	0
7135873	YPSILANTI	MI		11/15/2022		0	0	0	0	0	0	0	115	115	0	0	0
7135843	DURANT	OK		11/15/2022		0	0	1	0	0	1	0	100	101	0	0	0
7135876	AUDUBON	NJ		11/15/2022		0	0	(1)	0	0	(1)	0	107	106	0	0	0
7135871	BALTIMORE	MD		11/15/2022		0	0	0	0	0	0	0	99	99	0	0	0
7135837	PHILADELPHIA	PA		11/15/2022		0	0	2	0	0	2	0	133	136	0	0	0
7135838	WILLINGBORO	NJ		11/15/2022		0	0	2	0	0	2	0	139	142	0	0	0
7135839	LEBANON	PA		11/15/2022		0	0	1	0	0	1	0	91	92	0	0	0
7135835	BALTIMORE	MD		11/15/2022		0	0	3	0	0	3	0	150	152	0	0	0
7135796	COLUMBIA	SC		11/15/2022		0	0	5	0	0	5	0	132	137	0	0	0
7135797	COLUMBIA	SC		11/15/2022		0	0	4	0	0	4	0	120	124	0	0	0
7135830	ALBUQUERQUE	NM		11/15/2022		0	0	3	0	0	3	0	119	122	0	0	0
7135831	COCOA	FL		11/15/2022		0	0	4	0	0	4	0	181	186	0	0	0
7135798	COLUMBUS	GA		11/15/2022		0	0	5	0	0	5	0	128	133	0	0	0
7135832	HOUSTON	TX		11/15/2022		0	0	5	0	0	5	0	211	216	0	0	0
7135799	PRATTVILLE	AL		11/15/2022		0	0	9	0	0	9	0	240	248	0	0	0
3134848	FAYETTEVILLE	GA		11/16/2022		0	0	(6)	0	0	(6)	0	243	238	0	0	0
7135279	HIRAM	GA		11/16/2022		0	0	0	0	0	0	0	5	5	0	0	0
7135187	SAVANNAH	TX		11/16/2022		0	0	(5)	0	0	(5)	0	476	471	0	0	0
7135191	LAKEWOOD RANCH	FL		11/17/2022		0	0	(2)	0	0	(2)	0	455	453	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3134622	NEWTON SQUARE	PA		11/17/2022		0	0	(3)	0	0	(3)	0	439	436	0	0	0
7135183	ACWORTH	GA		11/17/2022		0	0	(6)	0	0	(6)	0	461	456	0	0	0
7135062	MARANA	AZ		11/17/2022		0	0	(27)	0	0	(27)	0	1,023	995	0	0	0
7135063	BROOKLYN	NY		11/17/2022		0	0	(16)	0	0	(16)	0	671	654	0	0	0
7135186	FLOWER MOUND	TX		11/17/2022		0	0	(2)	0	0	(2)	0	674	672	0	0	0
7135041	DIX HILLS	NY		11/18/2022		0	0	(9)	0	0	(9)	0	709	701	0	0	0
7136067	LUZERNE	PA		11/18/2022		0	0	0	0	0	0	0	99	99	0	0	0
7136103	MILWAUKEE	WI		11/18/2022		0	0	(1)	0	0	(1)	0	58	57	0	0	0
7136102	VAN BUREN TOWNSHIP	MI		11/18/2022		0	0	(2)	0	0	(2)	0	121	119	0	0	0
7136099	AUSTELL	GA		11/18/2022		0	0	(93)	0	0	(93)	0	6,705	6,611	0	0	0
7136050	COLUMBIA	SC		11/18/2022		0	0	3	0	0	3	0	131	134	0	0	0
7136085	HOMESTEAD	PA		11/18/2022		0	0	(1)	0	0	(1)	0	80	80	0	0	0
7136120	HUNTSVILLE	AL		11/18/2022		0	0	(2)	0	0	(2)	0	64	62	0	0	0
7136087	BOLINGBROOK	IL		11/18/2022		0	0	(2)	0	0	(2)	0	181	180	0	0	0
7135669	DENISON	TX		11/22/2022		0	0	(1)	0	0	(1)	0	81	80	0	0	0
7135785	WARREN	MI		11/22/2022		0	0	(2)	0	0	(2)	0	242	239	0	0	0
7135664	BAY SHORE	NY		11/22/2022		0	0	(3)	0	0	(3)	0	254	250	0	0	0
7135786	WARREN	MI		11/22/2022		0	0	(3)	0	0	(3)	0	286	283	0	0	0
7135787	CENTER LINE	MI		11/22/2022		0	0	(3)	0	0	(3)	0	261	258	0	0	0
7135660	LAKE GENEVA	WI		11/22/2022		0	0	(2)	0	0	(2)	0	167	165	0	0	0
7135781	BESSEMER	AL		11/22/2022		0	0	(3)	0	0	(3)	0	79	76	0	0	0
7135663	INDIANAPOLIS	IN		11/22/2022		0	0	(1)	0	0	(1)	0	61	61	0	0	0
7135784	WARREN	MI		11/22/2022		0	0	(3)	0	0	(3)	0	258	256	0	0	0
7135780	MARKHAM	IL		11/22/2022		0	0	(7)	0	0	(7)	0	212	206	0	0	0
7135658	AURORA	IL		11/22/2022		0	0	(1)	0	0	(1)	0	101	100	0	0	0
7135779	DANIA BEACH	FL		11/22/2022		0	0	(15)	0	0	(15)	0	444	430	0	0	0
7135659	CINCINNATI	OH		11/22/2022		0	0	(1)	0	0	(1)	0	123	122	0	0	0
7135774	CARTERSVILLE	GA		11/22/2022		0	0	(2)	0	0	(2)	0	87	85	0	0	0
7135775	BALTIMORE	MD		11/22/2022		0	0	(5)	0	0	(5)	0	133	128	0	0	0
7135654	BALTIMORE	MD		11/22/2022		0	0	(1)	0	0	(1)	0	136	135	0	0	0
7135655	LEMONT	IL		11/22/2022		0	0	(1)	0	0	(1)	0	141	140	0	0	0
7135776	CHARLOTTE	NC		11/22/2022		0	0	(10)	0	0	(10)	0	255	245	0	0	0
7135656	AURORA	IL		11/22/2022		0	0	(1)	0	0	(1)	0	123	122	0	0	0
7135777	PHILADELPHIA	PA		11/22/2022		0	0	(4)	0	0	(4)	0	430	426	0	0	0
7135650	PHILADELPHIA	PA		11/22/2022		0	0	(1)	0	0	(1)	0	77	76	0	0	0
7135651	TRENTON	NJ		11/22/2022		0	0	(1)	0	0	(1)	0	72	71	0	0	0
7135773	BALTIMORE	MD		11/22/2022		0	0	(2)	0	0	(2)	0	47	46	0	0	0
7135768	BALTIMORE	MD		11/22/2022		0	0	(5)	0	0	(5)	0	154	149	0	0	0
7135648	PITTSBURGH	PA		11/22/2022		0	0	(1)	0	0	(1)	0	77	76	0	0	0
7135769	MARIETTA	GA		11/22/2022		0	0	(4)	0	0	(4)	0	3,070	3,066	0	0	0
7135649	PHILADELPHIA	PA		11/22/2022		0	0	(1)	0	0	(1)	0	79	79	0	0	0
7135642	LANSING	IL		11/22/2022		0	0	0	0	0	0	0	89	89	0	0	0
7135643	ROEBLING	NJ		11/22/2022		0	0	(1)	0	0	(1)	0	102	102	0	0	0
7135764	PHILADELPHIA	PA		11/22/2022		0	0	(1)	0	0	(1)	0	96	95	0	0	0
7135765	AUGUSTA	GA		11/22/2022		0	0	(5)	0	0	(5)	0	185	181	0	0	0
7135766	SUMTER	SC		11/22/2022		0	0	(2)	0	0	(2)	0	91	89	0	0	0
7135645	DETROIT	MI		11/22/2022		0	0	(1)	0	0	(1)	0	74	73	0	0	0
7135760	KANSAS CITY	KS		11/22/2022		0	0	(2)	0	0	(2)	0	106	104	0	0	0
7135761	BALTIMORE	MD		11/22/2022		0	0	(2)	0	0	(2)	0	112	110	0	0	0
7135640	INDIANAPOLIS	IN		11/22/2022		0	0	0	0	0	0	0	59	59	0	0	0
7135639	HISTORIC NEW CASTLE	DE		11/22/2022		0	0	(1)	0	0	(1)	0	130	130	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7135756	BETHANY BEACH	DE		11/22/2022		0	0	4	0	0	4	0	605	609	0	0	0
7135998	CLEVELAND	OH		11/22/2022		0	0	0	0	0	0	0	73	73	0	0	0
7135757	INDIANAPOLIS	IN		11/22/2022		0	0	1	0	0	1	0	174	175	0	0	0
7135999	FAYETTEVILLE	NC		11/22/2022		0	0	0	0	0	0	0	121	121	0	0	0
7135758	SAN ANTONIO	TX		11/22/2022		0	0	(1)	0	0	(1)	0	100	99	0	0	0
7135631	SANDSTON	VA		11/22/2022		0	0	0	0	0	0	0	130	129	0	0	0
7135752	JACKSONVILLE	FL		11/22/2022		0	0	2	0	0	2	0	114	116	0	0	0
7135994	KANSAS CITY	MO		11/22/2022		0	0	1	0	0	1	0	216	217	0	0	0
7135995	DENTON	TX		11/22/2022		0	0	1	0	0	1	0	143	144	0	0	0
7135753	GWYNN OAK	MD		11/22/2022		0	0	2	0	0	2	0	171	174	0	0	0
7135632	BALTIMORE	MD		11/22/2022		0	0	0	0	0	0	0	103	102	0	0	0
7135754	WASHINGTON	DC		11/22/2022		0	0	1	0	0	1	0	141	142	0	0	0
7135997	NEW ORLEANS	LA		11/22/2022		0	0	1	0	0	1	0	222	223	0	0	0
7135992	FAYETTEVILLE	NC		11/22/2022		0	0	1	0	0	1	0	131	132	0	0	0
7135750	COLUMBUS	OH		11/22/2022		0	0	(20)	0	0	(20)	0	514	494	0	0	0
7135993	CAMDEN WYOMING	DE		11/22/2022		0	0	1	0	0	1	0	178	180	0	0	0
7136040	INDIANAPOLIS	IN		11/22/2022		0	0	(1)	0	0	(1)	0	51	50	0	0	0
7135628	BROOKLYN PARK	MD		11/22/2022		0	0	0	0	0	0	0	131	131	0	0	0
7135629	FORT WORTH	TX		11/22/2022		0	0	(1)	0	0	(1)	0	192	192	0	0	0
7135625	BROOKLYN	MD		11/22/2022		0	0	0	0	0	0	0	94	94	0	0	0
7135746	FAIRLAND	IN		11/22/2022		0	0	(2)	0	0	(2)	0	61	59	0	0	0
7135626	COMMERCE	TX		11/22/2022		0	0	0	0	0	0	0	209	209	0	0	0
7135747	CABOT	AR		11/22/2022		0	0	2	0	0	2	0	105	108	0	0	0
7135620	MACON	GA		11/22/2022		0	0	0	0	0	0	0	119	119	0	0	0
7136039	INDIANAPOLIS	IN		11/22/2022		0	0	(2)	0	0	(2)	0	54	52	0	0	0
7135741	COLUMBIA	SC		11/22/2022		0	0	5	0	0	5	0	98	103	0	0	0
7135621	PHILADELPHIA	PA		11/22/2022		0	0	0	0	0	0	0	274	274	0	0	0
7136038	INDIANAPOLIS	IN		11/22/2022		0	0	(1)	0	0	(1)	0	51	50	0	0	0
7135622	OKLAHOMA CITY	OK		11/22/2022		0	0	0	0	0	0	0	140	140	0	0	0
7135743	BALTIMORE	MD		11/22/2022		0	0	(2)	0	0	(2)	0	53	50	0	0	0
7135744	SAINT GERMAIN	WI		11/22/2022		0	0	(2)	0	0	(2)	0	295	292	0	0	0
7136035	BALTIMORE	MD		11/22/2022		0	0	(9)	0	0	(9)	0	322	313	0	0	0
7136034	CALUMET CITY	IL		11/22/2022		0	0	(2)	0	0	(2)	0	83	81	0	0	0
7135980	WOLFFORTH	TX		11/22/2022		0	0	3	0	0	3	0	234	237	0	0	0
7136037	KALAMAZOO	MI		11/22/2022		0	0	(1)	0	0	(1)	0	49	47	0	0	0
7136036	CLEVELAND	OH		11/22/2022		0	0	(2)	0	0	(2)	0	71	69	0	0	0
7135740	DUNDALK	MD		11/22/2022		0	0	12	0	0	12	0	162	173	0	0	0
7136031	CHICAGO	IL		11/22/2022		0	0	(2)	0	0	(2)	0	103	101	0	0	0
7136030	BELLEVILLE	IL		11/22/2022		0	0	(2)	0	0	(2)	0	104	102	0	0	0
7136033	MACON	GA		11/22/2022		0	0	(2)	0	0	(2)	0	66	65	0	0	0
7136032	INDIANAPOLIS	IN		11/22/2022		0	0	(2)	0	0	(2)	0	107	105	0	0	0
7135617	ANTIOCH	TN		11/22/2022		0	0	2	0	0	2	0	381	383	0	0	0
7135739	JAY	NY		11/22/2022		0	0	3	0	0	3	0	203	206	0	0	0
7135619	PHILADELPHIA	PA		11/22/2022		0	0	0	0	0	0	0	91	91	0	0	0
7135734	SAN ANTONIO	TX		11/22/2022		0	0	7	0	0	7	0	144	151	0	0	0
7135977	RAYTOWN	MO		11/22/2022		0	0	6	0	0	6	0	329	335	0	0	0
7135736	PHILADELPHIA	PA		11/22/2022		0	0	22	0	0	22	0	138	160	0	0	0
7135978	FORT WORTH	TX		11/22/2022		0	0	2	0	0	2	0	134	136	0	0	0
7136028	MILLVILLE	NJ		11/22/2022		0	0	(1)	0	0	(1)	0	67	66	0	0	0
7135730	DUNDALK	MD		11/22/2022		0	0	14	0	0	14	0	166	180	0	0	0
7135731	PARKVILLE	MD		11/22/2022		0	0	17	0	0	17	0	201	218	0	0	0

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7135973	BELLEVILLE	IL		11/22/2022		0	0	2	0	0	2	0	82	84	0	0	0
7135732	PARKVILLE	MD		11/22/2022		0	0	14	0	0	14	0	169	183	0	0	0
7135974	BELLEVILLE	IL		11/22/2022		0	0	2	0	0	2	0	76	78	0	0	0
7136029	LIBERTY	NY		11/22/2022		0	0	(2)	0	0	(2)	0	123	121	0	0	0
7135733	REISTERSTOWN	MD		11/22/2022		0	0	18	0	0	18	0	211	229	0	0	0
7136024	ELGIN	IL		11/22/2022		0	0	(1)	0	0	(1)	0	113	111	0	0	0
7136023	MILLVILLE	NJ		11/22/2022		0	0	(1)	0	0	(1)	0	105	103	0	0	0
7135970	FRANKLINTON	NC		11/22/2022		0	0	7	0	0	7	0	173	180	0	0	0
7136026	GLASTONBURY	CT		11/22/2022		0	0	(3)	0	0	(3)	0	183	180	0	0	0
7136025	JAMAICA	NY		11/22/2022		0	0	(6)	0	0	(6)	0	456	450	0	0	0
7135727	LAKE ISABELLA	CA		11/22/2022		0	0	56	0	0	56	0	417	473	0	0	0
7135969	ROYAL OAK	MI		11/22/2022		0	0	12	0	0	12	0	301	313	0	0	0
7135728	JACKSONVILLE	FL		11/22/2022		0	0	33	0	0	33	0	201	234	0	0	0
7135723	BROWNSVILLE	TX		11/22/2022		0	0	18	0	0	18	0	119	136	0	0	0
7135603	RICHMOND	VA		11/22/2022		0	0	1	0	0	1	0	111	112	0	0	0
7135966	ALBUQUERQUE	NM		11/22/2022		0	0	11	0	0	11	0	172	182	0	0	0
7135724	PENSACOLA	FL		11/22/2022		0	0	3	0	0	3	0	104	107	0	0	0
7135604	MONTROSE	MI		11/22/2022		0	0	1	0	0	1	0	99	100	0	0	0
7135967	BRADENTON	FL		11/22/2022		0	0	12	0	0	12	0	282	295	0	0	0
7136017	PHILADELPHIA	PA		11/22/2022		0	0	(1)	0	0	(1)	0	61	60	0	0	0
7135720	ORLANDO	FL		11/22/2022		0	0	2	0	0	2	0	125	127	0	0	0
7136019	CARROLLTON	TX		11/22/2022		0	0	(2)	0	0	(2)	0	168	166	0	0	0
7135721	CORAOPOLIS	PA		11/22/2022		0	0	86	0	0	86	0	388	474	0	0	0
7135722	ARLINGTON	TX		11/22/2022		0	0	41	0	0	41	0	204	245	0	0	0
7135601	EAST CHICAGO	IN		11/22/2022		0	0	4	0	0	4	0	272	276	0	0	0
7136013	DETROIT	MI		11/22/2022		0	0	(1)	0	0	(1)	0	131	130	0	0	0
7136012	INDIANAPOLIS	IN		11/22/2022		0	0	0	0	0	0	0	52	52	0	0	0
7136015	LORAIN	OH		11/22/2022		0	0	(1)	0	0	(1)	0	56	56	0	0	0
7136014	PORTLAND	OR		11/22/2022		0	0	(3)	0	0	(3)	0	349	346	0	0	0
7136011	PLANO	TX		11/22/2022		0	0	(1)	0	0	(1)	0	151	150	0	0	0
7135716	PORTSMOUTH	VA		11/22/2022		0	0	4	0	0	4	0	135	139	0	0	0
7135717	PHILADELPHIA	PA		11/22/2022		0	0	32	0	0	32	0	166	198	0	0	0
7135718	PHILADELPHIA	PA		11/22/2022		0	0	40	0	0	40	0	205	245	0	0	0
7135719	PHILADELPHIA	PA		11/22/2022		0	0	19	0	0	19	0	96	114	0	0	0
7135712	COLUMBIA	SC		11/22/2022		0	0	(3)	0	0	(3)	0	79	77	0	0	0
7136009	WAPPINGERS FALLS	NY		11/22/2022		0	0	(1)	0	0	(1)	0	106	106	0	0	0
7135713	MCALLEN	TX		11/22/2022		0	0	(2)	0	0	(2)	0	54	52	0	0	0
7135714	DOLTON	IL		11/22/2022		0	0	(3)	0	0	(3)	0	87	84	0	0	0
7136006	JACKSON	MS		11/22/2022		0	0	0	0	0	0	0	44	44	0	0	0
7136005	PHILADELPHIA	PA		11/22/2022		0	0	0	0	0	0	0	69	69	0	0	0
7136008	CHICAGO	IL		11/22/2022		0	0	(1)	0	0	(1)	0	238	237	0	0	0
7135710	PORT NORRIS	NJ		11/22/2022		0	0	(2)	0	0	(2)	0	58	56	0	0	0
7136007	COPPERAS COVE	TX		11/22/2022		0	0	0	0	0	0	0	67	67	0	0	0
7135711	TROY	AL		11/22/2022		0	0	(6)	0	0	(6)	0	152	146	0	0	0
7136004	THORNTON	IL		11/22/2022		0	0	0	0	0	0	0	107	106	0	0	0
7136000	HAGERSTOWN	MD		11/22/2022		0	0	0	0	0	0	0	135	135	0	0	0
7135709	MACON	GA		11/22/2022		0	0	(2)	0	0	(2)	0	56	54	0	0	0
7135705	SIERRA VISTA	AZ		11/22/2022		0	0	(2)	0	0	(2)	0	73	71	0	0	0
7135707	BALTIMORE	MD		11/22/2022		0	0	(3)	0	0	(3)	0	73	70	0	0	0
7135708	MACON	GA		11/22/2022		0	0	(2)	0	0	(2)	0	63	61	0	0	0
7135702	SOUTH HILL	VA		11/22/2022		0	0	(2)	0	0	(2)	0	89	87	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7135700	YORK	SC		11/22/2022		0	0	(4)	0	0	(4)	0	183	179	0	0	0
7135598	FORT PIERCE	FL		11/22/2022		0	0	8	0	0	8	0	570	578	0	0	0
7135599	FAYETTEVILLE	NC		11/22/2022		0	0	2	0	0	2	0	139	141	0	0	0
7135594	COLLEGE STATION	TX		11/22/2022		0	0	3	0	0	3	0	179	183	0	0	0
7135596	REDFORD	MI		11/22/2022		0	0	2	0	0	2	0	136	138	0	0	0
7135597	JONESBORO	GA		11/22/2022		0	0	2	0	0	2	0	108	109	0	0	0
7135590	SENECA	SC		11/22/2022		0	0	2	0	0	2	0	92	93	0	0	0
7135591	PEMBROKE PINES	FL		11/22/2022		0	0	3	0	0	3	0	150	153	0	0	0
7135592	KNOXVILLE	TN		11/22/2022		0	0	2	0	0	2	0	107	109	0	0	0
7135593	FORT WORTH	TX		11/22/2022		0	0	3	0	0	3	0	156	158	0	0	0
7135588	PHILADELPHIA	PA		11/22/2022		0	0	1	0	0	1	0	72	74	0	0	0
7135589	SEWELL	NJ		11/22/2022		0	0	2	0	0	2	0	115	118	0	0	0
7135583	DALLAS	TX		11/22/2022		0	0	4	0	0	4	0	139	142	0	0	0
7135584	LAKE CITY	FL		11/22/2022		0	0	2	0	0	2	0	103	105	0	0	0
7135586	CINCINNATI	OH		11/22/2022		0	0	3	0	0	3	0	130	133	0	0	0
7135580	ROSEVILLE	MI		11/22/2022		0	0	3	0	0	3	0	120	123	0	0	0
7135582	NEW BRUNSWICK	NJ		11/22/2022		0	0	7	0	0	7	0	240	247	0	0	0
7135576	CINCINNATI	OH		11/22/2022		0	0	3	0	0	3	0	108	112	0	0	0
7135697	MACON	GA		11/22/2022		0	0	(1)	0	0	(1)	0	63	61	0	0	0
7135577	CARPENTERSVILLE	IL		11/22/2022		0	0	3	0	0	3	0	110	113	0	0	0
7135698	MACON	GA		11/22/2022		0	0	(1)	0	0	(1)	0	63	61	0	0	0
7135699	HENDERSON	NV		11/22/2022		0	0	(18)	0	0	(18)	0	813	794	0	0	0
7135693	OGDENSBURG	NJ		11/22/2022		0	0	(3)	0	0	(3)	0	153	150	0	0	0
7135573	INDIANAPOLIS	IN		11/22/2022		0	0	3	0	0	3	0	70	73	0	0	0
7135694	RICHMOND	VA		11/22/2022		0	0	(2)	0	0	(2)	0	101	99	0	0	0
7135695	AURORA	IL		11/22/2022		0	0	(2)	0	0	(2)	0	115	112	0	0	0
7135574	NORTH MIAMI BEACH	FL		11/22/2022		0	0	10	0	0	10	0	281	291	0	0	0
7135696	AURORA	IL		11/22/2022		0	0	(3)	0	0	(3)	0	121	119	0	0	0
7135690	FLINT	MI		11/22/2022		0	0	(1)	0	0	(1)	0	65	64	0	0	0
7135691	BAY CITY	MI		11/22/2022		0	0	(1)	0	0	(1)	0	60	59	0	0	0
7135570	PALM BAY	FL		11/22/2022		0	0	7	0	0	7	0	183	190	0	0	0
7135571	HOMEWOOD	IL		11/22/2022		0	0	6	0	0	6	0	155	162	0	0	0
7135569	WARREN	MI		11/22/2022		0	0	4	0	0	4	0	97	101	0	0	0
7135565	BAKERSFIELD	CA		11/22/2022		0	0	5	0	0	5	0	119	124	0	0	0
7135687	AURORA	IL		11/22/2022		0	0	(2)	0	0	(2)	0	86	85	0	0	0
7135566	WARREN	MI		11/22/2022		0	0	4	0	0	4	0	83	87	0	0	0
7135567	PHILADELPHIA	PA		11/22/2022		0	0	4	0	0	4	0	91	95	0	0	0
7135688	AURORA	IL		11/22/2022		0	0	(2)	0	0	(2)	0	97	95	0	0	0
7135568	EASTPOINTE	MI		11/22/2022		0	0	4	0	0	4	0	87	90	0	0	0
7135689	AURORA	IL		11/22/2022		0	0	(3)	0	0	(3)	0	124	122	0	0	0
7135682	INDIANAPOLIS	IN		11/22/2022		0	0	(1)	0	0	(1)	0	74	73	0	0	0
7135683	DORCHESTER	MA		11/22/2022		0	0	(17)	0	0	(17)	0	874	856	0	0	0
7135684	BROCKTON	MA		11/22/2022		0	0	(7)	0	0	(7)	0	372	365	0	0	0
7135685	JACKSON	MS		11/22/2022		0	0	(1)	0	0	(1)	0	68	66	0	0	0
7135675	CHICAGO HEIGHTS	IL		11/22/2022		0	0	(1)	0	0	(1)	0	97	96	0	0	0
7135676	MEMPHIS	TN		11/22/2022		0	0	(3)	0	0	(3)	0	200	197	0	0	0
7135677	BELLEVILLE	IL		11/22/2022		0	0	(4)	0	0	(4)	0	222	218	0	0	0
7135674	LANSING	IL		11/22/2022		0	0	(2)	0	0	(2)	0	104	102	0	0	0
7135670	LINDALE	TX		11/22/2022		0	0	(6)	0	0	(6)	0	411	406	0	0	0
3134616	MONROE	NC		11/18/2022		0	0	1	0	0	1	0	368	369	0	0	0
7136016	MARYVILLE	TN		11/22/2022		0	0	(1)	0	0	(1)	0	154	153	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7135778	OSWEGO	NY		11/22/2022		0	0	(8)	0	0	(8)	0	204	196	0	0	0
7136239	COLUMBUS	OH		11/29/2022		0	0	0	0	0	0	0	102	102	0	0	0
3134516	ESTERO	FL		11/29/2022		0	0	2	0	0	2	0	1,047	1,049	0	0	0
7136198	KILLEEN	TX		11/29/2022		0	0	(1)	0	0	(1)	0	65	65	0	0	0
7136467	CLEVELAND	OH		11/29/2022		0	0	(4)	0	0	(4)	0	118	114	0	0	0
7136219	PARK FOREST	IL		11/29/2022		0	0	(2)	0	0	(2)	0	61	59	0	0	0
7136299	GREENVILLE	MI		11/29/2022		0	0	(2)	0	0	(2)	0	90	88	0	0	0
7136295	BALTIMORE	MD		11/29/2022		0	0	(1)	0	0	(1)	0	64	63	0	0	0
7136296	LEES SUMMIT	MO		11/29/2022		0	0	(3)	0	0	(3)	0	161	157	0	0	0
7136446	ELIZABETH	NJ		11/29/2022		0	0	(8)	0	0	(8)	0	365	358	0	0	0
7136206	DAYTON	OH		11/29/2022		0	0	1	0	0	1	0	71	71	0	0	0
7136321	PHILADELPHIA	PA		11/29/2022		0	0	(2)	0	0	(2)	0	259	257	0	0	0
7136320	WASHINGTON	NJ		11/29/2022		0	0	(1)	0	0	(1)	0	172	170	0	0	0
7136202	PHILADELPHIA	PA		11/29/2022		0	0	1	0	0	1	0	99	100	0	0	0
7136443	CHICAGO	IL		11/29/2022		0	0	(67)	0	0	(67)	0	3,492	3,424	0	0	0
7136318	ROCKWALL	TX		11/29/2022		0	0	(1)	0	0	(1)	0	216	216	0	0	0
7136317	AKRON	OH		11/29/2022		0	0	0	0	0	0	0	174	174	0	0	0
7136319	FORT PIERCE	FL		11/29/2022		0	0	(2)	0	0	(2)	0	355	353	0	0	0
7136316	INDIANAPOLIS	IN		11/29/2022		0	0	0	0	0	0	0	52	52	0	0	0
7136315	WOLFFORTH	TX		11/29/2022		0	0	0	0	0	0	0	219	220	0	0	0
7136311	CALUMET PARK	IL		11/29/2022		0	0	(3)	0	0	(3)	0	75	72	0	0	0
7136391	GLEN ALLEN	VA		11/29/2022		0	0	3	0	0	3	0	233	236	0	0	0
7136307	HENRICO	VA		11/29/2022		0	0	(2)	0	0	(2)	0	60	58	0	0	0
7136306	HENRICO	VA		11/29/2022		0	0	(2)	0	0	(2)	0	60	58	0	0	0
7136309	EVANSVILLE	IN		11/29/2022		0	0	(2)	0	0	(2)	0	63	61	0	0	0
7136308	CHICAGO	IL		11/29/2022		0	0	(7)	0	0	(7)	0	194	187	0	0	0
7136303	GLOUCESTER CITY	NJ		11/29/2022		0	0	(4)	0	0	(4)	0	147	143	0	0	0
7136423	BOLINGBROOK	IL		11/29/2022		0	0	(3)	0	0	(3)	0	320	317	0	0	0
7136305	TERRE HAUTE	IN		11/29/2022		0	0	(2)	0	0	(2)	0	54	52	0	0	0
7136301	BROOKLYN	MD		11/29/2022		0	0	(2)	0	0	(2)	0	69	67	0	0	0
7136141	BREAUX BRIDGE	LA		11/29/2022		0	0	0	0	0	0	0	70	70	0	0	0
7136140	BREAUX BRIDGE	LA		11/29/2022		0	0	0	0	0	0	0	71	71	0	0	0
7136417	CHESTERFIELD	VA		11/29/2022		0	0	3	0	0	3	0	173	176	0	0	0
7136138	BREAUX BRIDGE	LA		11/29/2022		0	0	0	0	0	0	0	70	70	0	0	0
7136137	BREAUX BRIDGE	LA		11/29/2022		0	0	0	0	0	0	0	72	72	0	0	0
7136139	BREAUX BRIDGE	LA		11/29/2022		0	0	0	0	0	0	0	73	73	0	0	0
7136134	BREAUX BRIDGE	LA		11/29/2022		0	0	0	0	0	0	0	71	71	0	0	0
7136135	BREAUX BRIDGE	LA		11/29/2022		0	0	0	0	0	0	0	73	73	0	0	0
7136130	BREAUX BRIDGE	LA		11/29/2022		0	0	0	0	0	0	0	73	73	0	0	0
7136131	BREAUX BRIDGE	LA		11/29/2022		0	0	1	0	0	1	0	77	78	0	0	0
7136127	BREAUX BRIDGE	LA		11/29/2022		0	0	0	0	0	0	0	73	73	0	0	0
7136126	BREAUX BRIDGE	LA		11/29/2022		0	0	0	0	0	0	0	72	72	0	0	0
7136129	BREAUX BRIDGE	LA		11/29/2022		0	0	0	0	0	0	0	71	71	0	0	0
7136404	CANTON	OH		11/29/2022		0	0	(1)	0	0	(1)	0	187	186	0	0	0
7136128	BREAUX BRIDGE	LA		11/29/2022		0	0	0	0	0	0	0	71	71	0	0	0
7136123	BREAUX BRIDGE	LA		11/29/2022		0	0	0	0	0	0	0	73	73	0	0	0
7136122	BREAUX BRIDGE	LA		11/29/2022		0	0	0	0	0	0	0	73	73	0	0	0
7136125	BREAUX BRIDGE	LA		11/29/2022		0	0	0	0	0	0	0	73	73	0	0	0
7136124	BREAUX BRIDGE	LA		11/29/2022		0	0	0	0	0	0	0	71	71	0	0	0
7135261	STATESVILLE	NC		12/01/2022		0	0	(38)	0	0	(38)	0	2,831	2,790	0	0	0
7136356	SHIRLEY	NY		12/08/2022		0	0	(6)	0	0	(6)	0	198	191	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7136341	BACLIFF	TX		12/08/2022		0	0	(2)	0	0	(2)	0	78	76	0	0	0
7135078	BROOKFIELD	MO		12/09/2022		0	0	(3)	0	0	(3)	0	91	88	0	0	0
7135079	PITTSBURGH	PA		12/09/2022		0	0	0	0	0	0	0	129	129	0	0	0
7136722	DAYTON	OH		12/09/2022		0	0	(2)	0	0	(2)	0	84	82	0	0	0
7136674	CLEVELAND	OH		12/09/2022		0	0	(1)	0	0	(1)	0	81	80	0	0	0
7136708	DAYTON	OH		12/09/2022		0	0	(2)	0	0	(2)	0	80	79	0	0	0
7136666	BROADVIEW HEIGHTS	OH		12/09/2022		0	0	(6)	0	0	(6)	0	176	170	0	0	0
7136657	CLEVELAND	OH		12/09/2022		0	0	(1)	0	0	(1)	0	90	89	0	0	0
7136732	SCRANTON	PA		12/13/2022		0	0	(3)	0	0	(3)	0	190	187	0	0	0
7136840	DARBY	PA		12/13/2022		0	0	0	0	0	0	0	69	69	0	0	0
7136827	LAKEWOOD	CO		12/13/2022		0	0	(4)	0	0	(4)	0	332	328	0	0	0
7136788	ROME	GA		12/13/2022		0	0	0	0	0	0	0	118	118	0	0	0
7136812	WILLIAMSTON	SC		12/13/2022		0	0	(1)	0	0	(1)	0	106	105	0	0	0
0299999. Mortgages with partial repayments						10,603,454,929	0	(613,758)	4,173,226	0	(4,786,984)	0	378,743,744	378,129,988	0	0	0
0599999 - Totals						13,290,526,023	0	3,318,069	12,891,809	(292,817)	(9,866,557)	12,226,037	1,631,466,149	3,024,295,031	(94,239,481)	0	(94,239,481)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Project Bard BRED Repo Loan (AIG)		Various	GBR			03/30/2021		131,530,545	119,220,709	115,616,214	539,456	43,689			(14,134,250)	5,188,517		
	90 Long Acre		London	GBR			03/28/2022		58,756,603	55,253,693	54,728,593	(474,864)	297,843		(584,708)	(4,028,010)	2,490,396	74,802,091	
	Silver (BREDS)		Various	AUS			06/20/2022		248,033,315	246,689,864	243,642,372	(2,113,500)	68,318			(4,390,942)	6,894,733		
	EDGE		London	GBR			07/26/2022		27,539,797	27,925,616	27,771,799	(240,977)	150,287		(244,817)	232,002	681,155	66,786,042	
	The Spiral		NEW YORK	NY			01/29/2019		137,310,458	137,102,924	137,310,458	(323,245)	1,471,385		(301,369)		5,971,646	72,893,917	
	MS Term Facility		DECATUR	GA			08/23/2019		110,041,375	111,280,908	110,041,375	1,874,263					4,515,297	88,249,305	
	The Wharf Phase II		Washington	DC			12/20/2019		116,915,382	120,126,428	116,915,382	(2,293,017)	326,979				3,771,792	28,950,469	
	1105 West Peachtree		Atlanta	GA			09/03/2020		129,951,196	131,193,779	129,951,196	(400,335)	526,636				6,603,804	28,346,035	
	Marriott Newport Beach		Newport Beach	CA			01/26/2021		39,800,694	39,691,891	39,800,694	(13,816)	182,026				3,167,009		
	The Kent Condominiums		NEW YORK	NY			04/13/2021		44,125,090	44,072,935	44,125,090	13,308	279,106				2,630,900		
	141 Willoughby		BROOKLYN	NY			09/17/2021		55,102,916	54,793,034	55,102,916	(143,481)	582,068		(199,462)		2,276,473	48,293,102	
	MS Ares - North Loop		MINNEAPOLIS	MN			10/04/2021		10,022,433	10,214,982	10,022,433	5,654					383,228		
	MS Ares - 520-524 Broadway		NEW YORK	NY			10/04/2021		17,597,775	17,819,759	17,597,775	9,844					668,523		
	MS Ares - AMP Lofts		Los Angeles	CA			10/04/2021		2,754,686	2,758,413	2,754,686	(2,315)					89,499		
	MS Ares - NFI - Bridgestone		Breinigsville	PA			10/04/2021		2,162,895	2,166,703	2,162,895	503					75,793		
	MS Ares - Southport Business Park		Morrisville	NC			10/04/2021		9,710,382	9,820,984	9,710,382	(33,925)					345,766		
	MS Ares - The Boro		Greensboro	VA			10/04/2021		27,914,277	27,935,741	27,914,277	(6,448)					934,722		
	MS Ares - One South Plaza		Charlotte	NC			10/04/2021		6,773,062	6,817,441	6,773,062	32,037					238,479		
	MS Ares - Hub North		Denver	CO			11/04/2021		2,995,359	3,016,983	2,995,359	6,007					120,833		
	MS Ares - The Margo		Frisco	TX			11/17/2021		9,110,549	9,124,077	9,110,549	(3,633)					296,035		
	MS Ares - LSC 5-Pack Self Storage		NEW YORK	NY			12/10/2021		17,604,518	17,661,760	17,604,518	(59,363)					617,828		
	MS Ares - Hyatt Place&Hampton Inn&Suites		Park City	UT			02/28/2022		4,599,582	4,603,057	4,599,582	(4,098)					168,857		
	Park 303		Glendale	AZ			03/09/2022		22,998,451	23,013,236	22,998,451	(46,993)	148,983				558,608	67,449,518	
	Palomino Business Park		Norco	CA			03/25/2022		50,572,718	50,075,135	50,572,718	(37,169)	187,872				1,687,596	69,297,495	
	St. Regis Condos		Boston	MA			03/25/2022		68,063,627	68,410,337	68,063,627	(304,806)	249,958				3,928,521	7,422,561	
	123 Mission Street		San Francisco	CA			11/16/2022		130,398,771	132,854,448	130,398,771	(2,735,715)					913,999		
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated									1,482,386,456	1,473,644,837	1,458,285,174	(6,756,628)	4,515,150	0	(1,330,356)	(22,321,200)	55,220,009	552,490,535	XXX
	Alphadyne International Partners, LP		New York City	NY	Alphadyne Asset Management LLC		04/30/2019		35,475,243	35,862,852	35,862,852	5,077,725							5.616
	CENTERBRIDGE CREDIT PARTNERS		Los Angeles	CA	Centerbridge Associates, L.P.		10/31/2007			2,000,021	2,000,021	(1,335,090)							0.382
	GRESHAMQUANT - ACAR FUND, L.L.C.		New York City	NY	GRESHAMQUANT		06/30/2020		10,469,359	19,146,455	19,146,455	2,153,342							3.230
	Kirkoswald Global Macro Fund LP		New York City	NY	Kirkoswald Asset Management LLC		11/02/2022		50,000,000	50,365,000	50,365,000	365,000							0.720
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									95,944,602	107,374,328	107,374,328	6,260,977	0	0	0	0	0	0	XXX
	AAS BidCo, LLC		Houston	TX	AAS BidCo, LLC		04/30/2021		588,260	588,260	588,260								8.780
	Advent International GPE X L.P.		Boston	MA	Advent International		05/03/2022		727,759	1,045,785	1,045,785	318,026					(532,241)	34,740,000	0.120
	AEA Investors Fund VII LP		New York	NY	AEA Investors, Inc.		02/26/2019		34,737,969	37,235,543	37,235,543	687,362					(249,141)	8,343,276	1.060
	AIG DECO Fund II, LP		New York	NY	AIG DECO Fund II, LP		09/28/2021		206,296,394	191,270,263	191,270,263	(14,477,993)					129,377	244,120,492	20.088
	AIG LIQUID ALTERNATIVE EQUITY ALPHA FUND, LLC		New York	NY	AIG LIQUID ALTERNATIVE EQUITY ALPHA FUND, LLC		08/10/2021		10,000,000	8,712,881	8,712,881	(472,466)							25.000
	Alpha Wave Special Opportunities, LP (Falcon)		New York	NY	Falcon Edge Management Company, L.P.		04/01/2015		8,179,140	14,476,554	14,476,554	561,453					479,493	98,848	6.468
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.		New York	NY	Carlyle Group		10/15/2020		80,818,681	72,507,332	72,507,332	(9,577,412)					13,245,119	80,108,849	10.588
	ALPINVEST SECONDARIES FUND (ONSHORE) VII, L.P.		Washington, DC	DC	Carlyle Group		03/06/2020		21,999,247	21,503,110	21,503,110	(3,674,436)					6,662,166	29,923,250	2.773
	Altaris Health Partners IV, L.P.				Altaris Capital Partners, LLC		06/15/2018		30,549,832	32,527,337	32,527,337	(3,609,791)					2,518,474	3,859,763	3.821
	Altaris Health Partners V, L.P.		New York	NY	Altaris Capital Partners, LLC		05/05/2020		17,459,425	19,295,812	19,295,812	1,645,654					(155,192)	18,205,240	1.440
	American Capital Equity II, L.P.		Bethesda	MD	American Capital Equity Management		10/23/2007			2,170,762	2,170,762	(494,352)						8,252,789	11.977

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	AMERICAN SECURITIES PARTNERS V, LP		New York	NY	American Securities Capital Partners, L.P.		10/01/2008		28,056	26,237	26,237	(1,819)						3,870,481	0.881
	American Securities Partners VIII, L.P.		New York	NY	American Securities Capital Partners, L.P.		03/14/2018		40,830,965	58,057,180	58,057,180	8,009,669					720,569	7,384,695	0.714
	AP Tundra Holdings LLC		St. Louis	MO	Apollo Global Management		12/29/2020		7,670,256	9,193,228	9,193,228	801,824					247,072		2.211
	Apollo Investment Fund IX, L.P.		Palo Alto	CA	Apollo Global Management		03/14/2019		27,024,649	38,634,675	38,634,675	5,238,325					935,316	15,009,019	0.411
	Aquiline Financial Services Fund IV L.P.		New York City	NY	Aquiline		10/03/2019		12,956,053	15,285,086	15,285,086	1,090,553					(95,778)	1,814,276	0.708
	Atlas Capital Resources III LP		Greenwich	CT	Atlas Holdings LLC		04/03/2019		13,623,937	31,619,342	31,619,342	11,560,079					2,283,766	14,514,190	1.858
	AUDA SECONDARY FUND		New York	NY	Auda Private Equity, LLC		01/18/2007		40,481	40,766	40,766							1,099,993	3.213
	Avillion Financing I, LP		London		Clarus Ventures		06/01/2014			11,088,912	11,088,912	(1,427,000)					1,753,381		6.226
	AXA SECONDARY FUND III		St. Helier		Ardian		11/09/2004		20,513	47,230	47,230	(735)							1.937
	BERTRAM GROWTH CAPITAL I		Woodside	CA	Bertram Capital		01/17/2007		272,529	259,306	259,306	1,227,081		1,481,140				2,171,312	3.430
	Bidmex Holding LLC (aka Mexico NPL)		Mexico City		Bidmex Holding LLC		08/08/2006		362,863	475,326	475,326	55,823							5.110
	Blackstone Capital Partners V, LP		New York	NY	Blackstone Group		01/30/2006		1,182,330	603,270	603,270	(716,798)					644,067	4,892,570	0.480
	Blackstone Capital Partners VIII L.P.		New York	NY	Blackstone Group		04/01/2019		13,371,097	16,351,832	16,351,832	450,330					(319,391)	16,483,594	0.120
	Blackstone Capital Partners IX, L.P.																	25,000,000	0.001
	GTCR Fund XIV/A&B LP																	45,000,000	0.005
	Blackstone Real Estate Partners X L.P.																	50,000,000	0.002
	General Atlantic Partners (2018 Commitment)																	2,297,994	0.000
	General Atlantic Partners (2020 Commitment)																	13,863,278	0.000
	AEA Investors Fund VIII LP																	30,000,000	0.500
	Jade Equity Investors II, L.P																	16,200,000	1.000
	Blackstone Life Sciences V L.P.		Cambridge	MA	Blackstone Group		01/06/2020		2,856,105	3,540,905	3,540,905	37,605					(302,519)	9,251,088	0.270
	Blackstone Property Partners Abacus Co-Investment 2 L.P.		New York	NY	Blackstone Group		08/04/2022		21,437,759	22,169,009	22,169,009	731,250					38,055	3,562,241	3.072
	Carlyle Alternative Opportunities Fund, L.P.		Washington, DC	DC	Carlyle Group		12/14/2018		251,374,782	328,830,576	328,830,576	19,866,426					510,984	25,500,817	63.014
	Carlyle Alternative Opportunities Fund, L.P.		Washington, DC	DC	Carlyle Group		12/14/2018		14,647,907	19,161,345	19,161,345	1,157,641					344,307	1,485,963	3.672
	Carlyle Asia PE Alternative Opportunities Fund, L.P.		Washington, DC	DC	Carlyle Group		12/31/2018		100,621,263	107,209,699	107,209,699	(6,997,856)					1,240,728	37,053,153	81.296
	Carlyle Credit Opportunities Fund II, L.P.		Washington, DC	DC	Carlyle Group		12/31/2020		268,014,651	271,205,137	271,205,137	(3,090,146)					11,663,627	32,388,236	6.770
	Carlyle Credit Opportunities Fund, L.P.		Washington, DC	DC	Carlyle Group		04/26/2019		87,353,918	104,391,380	104,391,380	7,388,750					12,720,255	29,091,969	6.150
	Carlyle ETPE Alternative Opportunities Fund, L.P.		Washington, DC	DC	Carlyle Group		09/30/2019		35,362,783	53,664,233	53,664,233	(3,327,753)					30,372,419	10,438,164	81.300
	Carlyle Europe Partners V, S.C.Sp.		Bitbourg		Carlyle Group		02/21/2019		49,658,644	73,741,922	73,741,922	16,012,346				(4,987,031)	(2,279,677)	49,826,767	1.820
	Carlyle Europe Partners V, S.C.Sp.		Bitbourg		Carlyle Group		02/21/2019		3,249,256	4,827,485	4,827,485	1,048,241				(324,084)	(149,237)	3,261,890	0.120
	Carlyle Global Financial Service Partners, L.P.		Washington, DC	DC	Carlyle Group		12/13/2018			455,175	455,175	(13,736)						6,021,768	6.820
	Carlyle Global Partners II, L.P.		Washington, DC	DC	Carlyle Group		01/25/2019		52,526,870	51,773,886	51,773,886	(2,616,578)					87,265	66,654,589	6.640
	Carlyle International Energy Partners II, S.C.Sp.		Bitbourg		Carlyle Group		12/21/2018		33,822,306	48,706,355	48,706,355	4,880,515					6,019,775	87,591,330	5.350
	Carlyle International Energy Partners II, S.C.Sp.		Bitbourg		Carlyle Group		12/21/2018		2,420,819	3,486,149	3,486,149	349,321					430,862	6,269,318	0.380
	Carlyle Japan International Partners IV, L.P.		Washington, DC	DC	Carlyle Group		02/28/2020		21,267,060	27,283,757	27,283,757	4,849,879				(101,020)	(1,698,255)	15,832,661	1.980
	Carlyle Partners V, L.P. (2018)		Washington, DC	DC	Carlyle Group		12/13/2018		1,773,294	10,147,753	10,147,753	12,779,598					(7,150,234)	5,662,778	1.100
	Carlyle Partners VIII, L.P.		Washington, DC	DC	Carlyle Group		06/19/2022		4,660,815	5,298,013	5,298,013	637,198					(1,197,882)	33,375,004	0.280
	Carlyle Property Investors L.P.		Washington, DC	DC	Carlyle Group		07/01/2019		119,479,000	179,124,022	179,124,022	28,654,218					6,671,474		5.073
	Carlyle Realty Partners VIII		Washington, DC	DC	Carlyle Group		12/13/2018		32,179,630	50,959,107	50,959,107	11,901,099					6,658,341	51,893,497	1.540
	CENTRE CAPITAL INVESTORS III		New York	NY	Centre Partners Management, LLC		11/23/1999		855,880	817,688	817,688	(104,498)						89,791	8.999
	Charlesbank Equity Fund IX, LP		Boston	MA	Charlesbank Capital Partners, LLC		07/13/2018		8,193,909	12,543,025	12,543,025	853,839					277,922	1,284,038	0.501

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Clarus IV - A LP		Cambridge	MA	Blackstone Group		02/23/2018		32,457,402	45,405,658	45,405,658	5,036,160					(254,987)	7,600,005	5.490
	Coatue Private Fund II LP		New York	NY	Coatue Management, LLC		01/01/2015		4,240,921	5,552,181	5,552,181	(4,286,352)					(473,438)	217,989	2.560
	COLLER INTERNATIONAL PARTNERS V-A		St Peter Port		Coller Capital		12/21/2006			53,277	53,277	(469,679)					310,500	150,000	0.283
	Comvest Investment Partners V, L.P.		City of Wilmington	FL	ComVest Investment Partners, LLC		10/09/2015		18,301,428	18,275,965	18,275,965	(1,492,811)					1,097	4,455,458	5.502
	CRESTVIEW PARTNERS II, L.P.		New York	NY	Crestview Capital Funds		11/06/2008		5,848,439	5,465,470	5,465,470	(2,444,433)					1,468,093	1,150,752	0.586
	CRESTVIEW PARTNERS, L.P. (FKA CRESTVIEW CAPITAL PARTNERS)		New York	NY	Crestview Capital Funds		12/04/2006		3,414,572	7,405,039	7,405,039	1,957,253					683,689	724,773	2.419
	CVC Growth Partners Co-Investment, L.P.		St. Heller Jersey		CVC Capital Partners		12/31/2015		423,267	1,152,946	1,152,946	(633,940)					477,167	628,451	1.760
	CVC Growth Partners, L.P.		St. Heller Jersey		CVC Capital Partners		12/31/2015		9,598,775	15,062,128	15,062,128	(1,561,333)					1,353,076	4,086,103	2.730
	ETON PARK FUND		New York	NY	Eton Park Capital Management, LP		11/01/2013		2,406	2,409	2,409	4							0.182
	Falcon Edge Global, LP		New York	NY	Falcon Edge Management Company, L.P.		06/29/2012			6,435,585	6,435,585	(4,219,408)							3.130
	FARALLON CAPITAL PARTNERS LP		San Francisco	CA	Farallon Partners, L.L.C.		01/04/1999			3,904,200	3,904,200	(35,669)					353,367		0.099
	Fortress Bermuda Infrastructure Partners (A) LP		New York	NY	Fortress		05/10/2018		1,467,614	373,674	373,674	(1,168,645)						8,115,656	10.195
	FOUNDRY VENTURE CAPITAL 2007, L.P.		Boulder	CO	Foundry Group		11/14/2007		506,801	806,708	806,708	(15,446)					51,733	75,000	2.160
	GA RV (Class B) Continuation, L.P.		New York	NY	General Atlantic		12/17/2020		20,101,742	16,469,024	16,469,024	(3,589,166)					493,959	1,005,087	15.520
	General Atlantic Partners (Bermuda) IV, L.P. (2018 Commitment)		New York	NY	General Atlantic		09/24/2018		35,372,764	59,251,514	59,251,514	(24,868,052)					1,579,420		0.298
	General Atlantic Partners (Bermuda) IV, L.P. (2020)		Greenwich	CT	General Atlantic		08/17/2020		25,301,484	28,860,758	28,860,758	(3,756,239)					(50,827)		0.081
	General Atlantic Partners 100, L.P. (2018)		New York	NY	General Atlantic		08/02/2018		13,593,584	24,346,270	24,346,270	(15,731,810)					(71,390)		0.243
	General Atlantic Partners 100, L.P.(2020 Commitment)		New York City	NY	General Atlantic		10/17/2020		11,672,812	12,591,024	12,591,024	218,489					(5,552)		0.020
	General Atlantic Partners 92G, L.P.(2018 Commitment)		New York	NY	General Atlantic		11/06/2018			(7)	(7)	(1)							0.001
	General Atlantic Partners AIV-1 A, L.P. (2018 Commitment)		New York	NY	General Atlantic		09/24/2018		10,632,485	17,049,784	17,049,784	(4,280,253)					443,800		0.750
	General Atlantic Partners AIV-1 A, L.P.(2020 Commitment)		Greenwich	CT	General Atlantic		09/17/2020		7,279,243	7,403,030	7,403,030	2,683					(2,870)		0.025
	GREEN EQUITY INVESTORS V LP		Los Angeles	CA	Leonard Green & Partners, L.P.		08/10/2007		317,284	240,632	240,632	562,817		714,082			13,537	614,611	0.262
	GS CAPITAL PARTNERS VI		New York	NY	Goldman Sachs		02/20/2007			311,640	311,640	(342,236)					235,025	318,920	0.191
	GS Mezzanine Partners V, L.P.		New York	NY	Goldman Sachs		12/28/2007			26,048	26,048	(39,776)					33,315	3,756,406	0.452
	GS VINTAGE FUND III		New York	NY	Goldman Sachs		03/27/2006		494,834	166,656	166,656	(377,217)					285,832	539,585	5.221
	GS VINTAGE FUND IV		New York	NY	Goldman Sachs		01/23/2007		1,501,824	1,211,349	1,211,349	(344,580)					400,899	199,125	1.325
	HALIFAX CAPITAL PARTNERS II		Raleigh	NC	Halifax Group, The		01/17/2007			232,945	232,945	(4,113)						2,843,629	4.867
	HARBINGER CAPITAL PARTNERS SPECIAL SITUATIONS FUND		New York	NY	HARBINGER CAPITAL PARTNERS SPECIAL SITUATIONS GP, LLC		12/01/2006		1,053,987	1,053,987	1,053,987	2,052,495		2,090,204					3.812
	Harvest Partners IX, L.P.		New York City	NY	Harvest Partners		10/15/2021		4,258,167	3,747,511	3,747,511	(510,656)					(75,526)	25,688,187	1.790
	Heartwood Partners III, LP (Capital Partners Private Equity Income Fund III LP)		Norwalk	CT	Heartwood Partners (fka Capital Partners, LLC)		09/06/2017		26,955,062	33,402,816	33,402,816	(2,381,483)					6,284,926	7,353,398	6.478
	Hillhouse Fund IV, L.P.		Beijing		Hillhouse Investment Management, Ltd.		07/30/2018		45,083,365	63,965,990	63,965,990	(2,155,995)						15	0.432
	HPS Mezzanine Partners 2019, L.P.		New York City	NY	HPS Investment Partners, LLC		08/28/2019		21,507,087	24,293,858	24,293,858	236,741					838,157	5,988,855	0.984
	ITHAN CREEK PARTNERS		Boston	MA	Wellington Hedge Management		06/02/2008			10,446,831	10,446,831	(40,368,298)							1.745
	King Street Capital, L.P		New York	NY	King Street Capital Management, L.P.		06/01/2010			1,484,148	1,484,148	(700,978)							0.040
	LeapFrog Emerging Consumer Fund III, LP		Edinburgh		LeapFrog Investments		09/26/2017		22,696,757	34,135,783	34,135,783	3,633,890					(537,036)	2,581,979	5.384
	LONGREACH EDITH CO-INVEST		George Town		Longreach Management Corp.		10/16/2007		3,240,953	2,762,512	2,762,512	(257,734)				(327,508)			12.500
	LS Polaris Innovation Fund, L.P.		Boston	MA	LS Polaris		10/30/2017		33,679,285	44,833,942	44,833,942	1,379,094					(604,000)	2,208,000	39.539
	LS POWER EQUITY PARTNERS II		New York	NY	LS Power Equity Partners		02/02/2007		40,838	5,982	5,982	(34,856)						1,414,741	1.172
	LS Power Equity Partners IV, L.P.		New York	NY	LS Power Equity Partners		06/07/2019		28,888,847	64,402,560	64,402,560	10,965,194					(924,707)	17,054,522	4.699
	Lugh Equity Finance LLC		New York	NY	Blackstone Group		07/26/2022		1,583,333	1,583,333	1,583,333								33.333
	Madison Dearborn Capital Partners V, L.P.		Chicago	IL	Madison Dearborn Partners, Inc.		07/31/2006		78,413	487,138	487,138	(33,998)					318,828	306,983	0.315

SCHEDULE BA - PART 1

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

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			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Marlin Equity V LP		Hermosa Beach	CA	Marlin Equity Partners		02/20/2018		15,843,733	27,016,150	27,016,150	3,946,962					(201,465)	1,503,235	1.296
	MIDOCEAN PARTNERS III		New York	NY	MidOcean Partners, L.P.		12/21/2006		1,904,188	7,654	7,654	(3,371,863)					5,204,674	352,056	2.779
	New Holland Tactical Alpha Domestic Fund LP .		New York City	NY	New Holland Capital		07/24/2022		12,500,000	12,796,222	12,796,222	296,222							6.130
	New Leaf Ventures II, L.P.		New York	NY	New Leaf Venture Partners		04/08/2008		2,724,827	1,655,546	1,655,546	(18,161)					367,733		2.111
	New Mountain Partners III, L.P.		New York	NY	New Mountain Capital, LLC		09/25/2007		756,540	756,540	756,540	1,637,072		1,684,023			232,234	787,227	0.304
	NEW VERNON INDIA (CAYMAN) FUND II		Jersey City	NJ	New Vernon Management LLC		01/01/2008		56,597	855,238	855,238	(82,556)							1.620
	NGP Natural Resources XII, L.P.		Irving	TX	NGP		01/16/2019		68,931,521	102,414,582	102,414,582	22,757,520					18,217,032	35,308,522	2.910
	OAK INVESTMENT PARTNERS X		Westport	CT	Oak Investment Partners		01/18/2001		1,512	1,512	1,512	56,117		45,925			9,997		0.309
	Oakley Capital V-B1 SCSp		London		Oakley Capital		03/08/2022		6,542,079	7,991,507	7,991,507	840,853				608,574	(1,866,599)	53,086,095	2.110
	Odyssey Investment Partners Fund VI, LP		New York City	NY	Odyssey Investment Partners		02/12/2020		18,617,360	25,842,019	25,842,019	4,866,149					(590,588)	9,944,513	1.390
	Permira VIII - 1 SCSP		London		Permira		12/04/2021			(63,259)	(63,259)	(56,967)				(6,292)		62,089,000	0.340
	PineBridge Employee Alternative Investment Fund L.P.		New York	NY	PineBridge Investments		08/05/2005		420,368	221,294	221,294	(193,293)						2,896,695	21.606
	Polaris Healthcare Technology Opportunities Fund, L.P.		Boston	MA	Polaris Venture Partners		06/26/2020		7,368,300	8,001,777	8,001,777	(2,233,270)					(106,200)	1,369,800	11.314
	Polaris Partners IX, L.P.		Boston	MA	Polaris Venture Partners		06/18/2019		6,820,000	9,475,112	9,475,112	(2,892,792)					(50,000)	2,900,000	2.465
	Pontifax Late Stage Fund L.P.		Herzliya Pituach		Pontifax Management		12/06/2018		17,285,167	16,993,400	16,993,400	(5,474,000)						5,000,000	100.000
	Pontifax Medison Finance (Cayman) L.P.		Herzliya Pituach		Pontifax Management		04/26/2019		12,348,328	10,967,542	10,967,542	(982,853)					842,800	10,580,000	50.998
	PRESIDIO PARTNERS 2007, L.P. (FKA CMEA VENTURES VII, L.P.(NY))		San Francisco	CA	CMEA Capital		12/28/2007		2,963,822	2,310,206	2,310,206	(55,238)					107,045		2.354
	PROVIDENCE EQUITY PARTNERS IV		Providence	RI	Providence Capital		11/27/2000			26,962	26,962	(7,852)						4,031,782	1.487
	SASOF V LP		Miami	FL	Carlyle Group		05/18/2020		9,808,427	8,317,350	8,317,350	(2,042,322)					(511,397)	6,560,347	3.373
	SAW MILL CAPITAL, L.P.		Briarcliff Manor	NY	Saw Mill Capital, LLC		08/17/2007		515,690	647,715	647,715	7,552						1,309,132	5.656
	SERENGETI OPPORTUNITIES PARTNERS L.P. (FKA SERENGETI PARTNERS)		Los Angeles	CA	Serengeti Associates, LP		08/30/2007			701,454	701,454	(1,485,356)							5.016
	Stage One Venture Capital Fund III, L.P.		Herzliya Pituach		StageOne Ventures		01/12/2018		2,798,008	10,032,221	10,032,221	285,262					(314,190)	4,221,095	13.371
	Starboard Leaders Fund, LP		New York	NY	Starboard Value LP		10/01/2013			144,239	144,239	(2,425,628)					2,255,436		3.558
	STARK INVESTMENTS LP		ST. FRANCIS	WI	Stark Onshore Management, LLC		03/31/2008			391,140	391,140	21,503							6.434
	Sterling Group Partners V, L.P.		Houston	TX	Sterling Group		05/19/2020		5,655,953	7,195,702	7,195,702	564,042					(74,383)	8,920,988	0.750
	SV7 Impact Medicine Fund L.P.		London		SV Health Managers LLP		06/27/2018		4,261,180	3,853,402	3,853,402	(939,192)					(235,618)	4,794,024	3.780
	Synova Fund V LP		London		Synova LLP		07/25/2022		290	479,920	479,920	479,618				12	(481,364)	30,177,198	2.860
	Think Investments Fund, LP		San Francisco	CA	Think Investments LLC		01/02/2014		13,490,923	63,795,778	63,795,778	(7,882,639)							4.430
	Think Investments Fund, LP		San Francisco	CA	Think Investments LLC		01/02/2014			145,809,026	145,809,026	(38,828,939)							10.136
	Thoma Bravo Fund XIII, L.P.		San Francisco	CA	THOMA BRAVO, LLC		02/13/2019		51,282,720	69,966,950	69,966,950	(5,207,474)					1,447,204	4,158,463	0.856
	Thoma Bravo Fund XIV, L.P.		San Francisco	CA	THOMA BRAVO, LLC		06/18/2020		29,306,045	26,037,834	26,037,834	(3,604,879)					(7,853)	541,427	0.406
	Thoma Bravo Fund XV-P, L.P.		San Francisco	CA	THOMA BRAVO, LLC		12/01/2021		22,264,446	22,367,416	22,367,416	102,970					(267,692)	19,529,169	0.483
	Thompson Street Capital Partners V, L.P.		St. Louis	MO	Thompson Street Capital Partners		05/10/2018		27,427,290	34,958,785	34,958,785	(5,050,147)					8,211,291	12,676,964	3.900
	Thompson Street Capital Partners VI, L.P.		St. Louis	MO	Thompson Street Capital Partners		06/21/2021		7,512,802	8,059,437	8,059,437	546,635					(743,021)	13,873,365	1.100
	Tiger Global Private Investment Partners IX, L.P.		New York	NY	Tiger Global Management, LLC		11/14/2014		9,428,261	21,212,871	21,212,871	(15,566,170)					8,990,652	500,000	0.984
	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS V		New York	NY	Tiger Global Management, LLC		01/22/2008		2,166,856	5,078,717	5,078,717	(591,460)							0.595
	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS VII, LP		New York	NY	Tiger Global Management, LLC		06/01/2014		9,911,644	15,216,625	15,216,625	(20,593,238)					7,636,640		1.452
	Tiger Global Private Investment Partners X, LP		New York	NY	Tiger Global Management, LLC		11/23/2015		14,774,871	38,027,887	38,027,887	(33,641,670)					8,999,009		0.795
	Towerbrook Investors III, L.P.		George Town		TowerBrook Capital Partners, L.P.		08/12/2008		72,634	78,507	78,507	5,503							0.453
	TPG AXON PARTNERS		New York	NY	TPG		09/30/2005		1,515,192	2,220,514	2,220,514	(36,316)							1.043
	TPG PARTNERS IV LP		Fort Worth	TX	TPG		12/08/2004		161,074	208,896	208,896	54,192						425,361	1.724
	Trident VIII, L.P.		Greenwich	CT	Stone Point Capital LLC		08/02/2019		13,006,823	17,353,463	17,353,463	947,482					276,916	1,888,932	0.362
	TSG8 L.P.		San Francisco	CA	TSG Consumer Products		12/14/2018		11,470,821	12,627,767	12,627,767	(85,083)					(446,937)	5,362,362	0.786

SCHEDULE BA - PART 1

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			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	TSG9 L.P.		Larkspur	CA	TSG Consumer Products		12/01/2021			(42,296)	(42,296)	(42,296)						45,000,000	1.810
	Two Sigma Spectrum U.S. Fund, LP		New York	NY	Two Sigma Investments		06/30/2021		30,000,000	33,485,973	33,485,973	2,900,868							1.177
	Vista Equity Partners Fund VI, L.P.		Austin	TX	Vista Equity Partners		03/02/2016		23,063,535	41,439,554	41,439,554	(4,431,098)					3,636,066	3,404,457	0.327
	Vista Equity Partners III, LP		San Francisco	CA	Vista Equity Partners		10/03/2007			2,068,462	2,068,462	(1,132,752)					(12,339)	2,156,300	2.018
	Voloridge Fund LP		Jupiter	FL	Voloridge		08/01/2019		20,000,000	34,058,338	34,058,338	3,969,185							0.476
	Wellspring Capital Partners IV, LP		New York	NY	Wellspring Capital Partners, LLC		06/14/2006			15,462	15,462	15,462					(16,375)		0.000
	Whale Rock Flagship Fund LP		Boston	MA	Whale Rock Capital Management LLC		07/01/2021		111,940	111,940	111,940	1,563,240					6,268,676		0.198
	Spruce-LP Interest		---	US	Spruce Topco A LP		12/29/2022		1,334,914	1,334,914	1,334,914								
1999999. Joint Venture Interests - Common Stock - Unaffiliated									2,518,519,543	3,381,540,915	3,381,540,915	(110,960,696)	0	12,284,050	0	(5,137,349)	165,660,062	1,608,215,710	XXX
	SUNAMERICA AFFORDABLE HOUSING LLC		Los Angeles	CA	SUNAMERICA INVESTMENT, INC.		12/31/2013		125,706,212	183,119,469	183,119,469	(165,967,840)					250,000,000		100.000
	SunAmerica Asset Management LLC		Los Angeles	CA	SUNAMERICA INVESTMENT, INC.		01/01/2015		57,560,048	40,859,613	40,859,613	(6,698,565)					72,000,000		100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									183,266,260	223,979,082	223,979,082	(172,666,405)	0	0	0	0	322,000,000	0	XXX
	COLONY INVESTORS VII		Los Angeles	CA	Colony Capital, LLC		03/28/2006		608,200	625,300	625,300	7,100							3.125
	Five Mile Capital Partners II, L.P.		Stamford	CT	Five Mile Capital Partners, LLC		02/28/2007		439,851	242,018	242,018	(40,676)							5.468
	Five Mile Capital Structured Income Fund LP		Stamford	CT	Five Mile Capital Partners, LLC		09/30/2003			363,629	363,629	(1,510,970)					2,341,348		7.755
	MADISON SQUARE COMPANY LLC		Miami Beach	FL	BPF/LNR Partnership		11/03/1999			1,736	1,736	(185,264)					237,264		9.244
	TPG Real Estate Partners II, L.P.		New York	NY	TPG		09/30/2015		6,607,049	4,077,737	4,077,737	(2,455,676)					1,489,874	3,280,312	1.211
2199999. Joint Venture Interests - Real Estate - Unaffiliated									7,655,100	5,310,420	5,310,420	(4,185,486)	0	0	0	0	4,068,486	3,280,312	XXX
	AIGGRE Europe Real Estate Fund I S.C.SP		London		AIG Global Real Estate Investment Corp		12/30/2018		731,900	(537,373)	(537,373)					65,129			0.000
	AIGGRE Europe Real Estate Fund I S.C.SP		London		AIG Global Real Estate Investment Corp		12/30/2018			24,521,318	24,521,318	(3,515,683)				(3,307,042)	5,646,146	47,129,227	29.000
	AIGGRE Europe Real Estate Fund II LR Feeder, LLC		New York	NY	AIG Global Real Estate Investment Corp		03/06/2019		61,120,873	72,547,137	72,547,137	6,043,077				(8,481,325)	(1,274,280)	180,600,827	48.000
	AIGGRE LB Southeast Industrial JV LLC		Stephenson	VA	AIG Global Real Estate Investment Corp		03/19/2021		50,137,129	78,435,769	78,435,769	23,361,358					2,042,617		35.970
	AIGGRE U.S. LT Apartments JV, LP		New York	NY	AIG Global Real Estate Investment Corp		08/13/2021		19,958,979	39,385,432	39,385,432	19,249,080						22,740,806	7.880
	AIGGRE U.S. Real Estate Fund I, LP		New York	NY	AIG Global Real Estate Investment Corp		12/30/2018		5,456,540	21,654,626	21,654,626	(1,916,856)						4,947,079	1.400
	AIGGRE U.S. Real Estate Fund I, LP		New York	NY	AIG Global Real Estate Investment Corp		12/30/2018		48,721,490	(38,646,685)	(38,646,685)	(6,337,599)						81,943,018	22.600
	AIGGRE U.S. Real Estate Fund II, LP		New York	NY	AIG Global Real Estate Investment Corp		12/30/2018		67,131,231	37,792,943	37,792,943	(9,857,093)						21,108,639	6.800
	AIGGRE U.S. Real Estate Fund II, LP		New York	NY	AIG Global Real Estate Investment Corp		12/30/2018		159,131,104	79,231,728	79,231,728	(19,969,105)						58,033,430	18.200
	AIGGRE U.S. Real Estate Fund III, LP		New York	NY	AIG Global Real Estate Investment Corp		02/01/2019			199,206,248	199,206,248	13,597,993					50,677,050	75,785,928	34.500
	AIGGRE U.S. Real Estate Fund IV, LP		New York City	NY	AIG Global Real Estate Investment Corp		07/01/2021		112,440,079	158,140,126	158,140,126	35,350,091					695,235	123,826,531	39.530
	AIGGRE US Real Estate Fund IV Development Sidecar LP		New York City	NY	AIG Global Real Estate Investment Corp		09/01/2021		27,620,120	33,552,106	33,552,106	5,419,484						67,351,828	46.570
	Bayshore Shopping Center JV LLC		Glendale	WI	AIG Global Real Estate Investment Corp		09/30/2019		26,223,067	22,917,862	22,917,862	(2,652,500)							25.500
	Branch Retail Partners II, LP		New York	NY	AIG Global Real Estate Investment Corp		08/31/2022		10,730,119	10,730,119	10,730,119								8.650
	Branch Retail Partners II, LP		New York	NY	AIG Global Real Estate Investment Corp		08/31/2022				(11,615,000)				(11,615,000)				8.650
	BREP V								0	0	0	(2,969,136)					4,417,599	3,652,295	1.560
	Clinton Grand Holdings LLC		Hoboken	NJ	AIG Global Real Estate Investment Corp		02/06/2017		11,997,496	8,874,915	8,874,915	(357,541)						102,490	35.350
	Corebridge REI Bartlett Investor II LLC		New York	NY	AIG Global Real Estate Investment Corp		08/31/2022		1,551,251	1,551,251	1,551,251								8.616
	Corebridge REI Papermill Investor II LLC		New York	NY	AIG Global Real Estate Investment Corp		08/31/2022		1,161,314	1,161,314	1,161,314								8.616
	GRE LB Industrial Joint Venture II, LP		Winchester	VA	AIG Global Real Estate Investment Corp		10/26/2021		33,877,400	38,136,344	38,136,344	4,258,944					370,545	204,542	65.094
	SPAIG North Williams, LLC		Seattle	WA	AIG Global Real Estate Investment Corp		03/16/2015			(3,003,176)	(3,003,176)	(2,581,527)					2,103,546	386,446	45.000
	Whitehouse Hotel LP				Affordable Housing		09/15/2019		65,478,370	65,478,370	65,478,370								98.900
2299999. Joint Venture Interests - Real Estate - Affiliated									703,468,462	851,130,374	839,515,374	57,122,987	0	0	(11,615,000)	(11,723,238)	64,678,458	687,813,086	XXX
	AIG Commercial Real Estate Lending Holdings, LLC		Wilmington	DE	AIG Commercial Real Estate Lending Holdings, LLC		12/01/2021		161,134,855	168,546,266	168,546,266	6,858,197							99.000
	AIG Home Loan 2, LLC		Wilmington	DE	AIG Home Loan		06/17/2014		405,260,947	424,732,298	424,732,298	15,117,246							99.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									566,395,802	593,278,564	593,278,564	21,975,443	0	0	0	0	0	0	XXX
	Ableco, L.L.C.		Chicago	IL	Cerberus Capital Management		02/19/2004			48,485	48,485	(133,681)					175,109		4.841

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Black TopCo LP		New York	NY	Blackstone Group		06/30/2022		1,019,698	1,019,698	1,019,698								8.177
	Brick TopCo LP		New York	NY	Blackstone Group		06/30/2022		1,019,698	1,019,698	1,019,698								8.177
	Brown TopCo LP		New York	NY	Blackstone Group		06/30/2022		1,019,698	1,019,698	1,019,698								8.177
	Gray TopCo LP		New York	NY	Blackstone Group		06/30/2022		1,019,698	1,019,698	1,019,698								8.177
	Green TopCo LP		New York	NY	Blackstone Group		06/30/2022		1,019,698	1,019,698	1,019,698								8.177
	Mandarin TopCo LP		New York	NY	Blackstone Group		06/30/2022		1,019,698	1,019,698	1,019,698								8.177
	Pink TopCo LP		New York	NY	Blackstone Group		06/30/2022		1,019,698	1,019,698	1,019,698								8.177
	Purple TopCo LP		New York	NY	Blackstone Group		06/30/2022		1,019,698	1,019,698	1,019,698								8.177
	White TopCo LP		New York	NY	Blackstone Group		06/30/2022		1,019,698	1,019,698	1,019,698								8.177
	Yellow TopCo LP		New York	NY	Blackstone Group		06/30/2022		1,019,698	1,019,698	1,019,698								8.177
	Varagon Capital Management MGP, LLC (FKA Wildfire Direct Lending Management MGP, LLC)		New York	NY	Varagon		02/07/2014		533	1,077	1,077								38.867
	Varagon Capital Partners, L.P (FKA Wildfire Direct Lending Management, LP)		New York	NY	Varagon		02/07/2014			5,999,861	5,999,861	167,472					6,297,693		21.556
	LEGG MASON MORTGAGE CAPITAL CORP CREDIT LEASE-BACK			DE			05/16/2014		9,059,014	10,731,248	10,731,248	2,360,258	2,892						
	Thoma Bravo Credit Fund II LP Tern Investments I, LLC - Series 2022-1A Sub Notes								104,222		104,222								
	VCP Holding I, L.P.		New York	NY			01/21/2022		1,000	(1,000)		(1,000)					287,670	167,999,000	
2599999. Joint Venture Interests - Other - Unaffiliated									19,361,749	26,976,651	27,081,873	2,393,049	2,892	0	0	0	6,760,472	167,999,000	XXX
	Bayshore PII Company LLC		Glendale	WI	AIG Global Real Estate Investment Corp		09/30/2019		8,725,246	9,004,844	9,004,844								51.000
	Helios Finance III LLC		New York	NY	Blackstone Group		07/26/2022		692,325	1,596,567	1,596,567	904,242						1,101,881	100.000
2699999. Joint Venture Interests - Other - Affiliated									9,417,571	10,601,411	10,601,411	904,242	0	0	0	0	0	1,101,881	XXX
401378-AB-0	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA		---	NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA	1.D	FE	06/16/2014		47,991,786	47,991,786	47,991,786		4,424				2,352,431		
401378-AC-8	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA		---	NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA	1.D	FE	01/17/2017		31,991,085	31,991,085	31,991,085		3,052				1,327,930		
401378-AD-6	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA		---	NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA	1.D	FE	01/14/2020		2,472,094	2,472,094	2,472,094		299				92,500		
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		---	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D	FE	07/01/2013		650,173	650,173	650,173		(6,471)				42,068		
575767-AK-4	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		---	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D	FE	04/08/2015		28,889,374	28,889,374	28,889,374		5,424				1,334,250		
575767-AL-2	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		---	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D	FE	03/20/2017		24,356,235	24,356,235	24,356,235		(6,668)				1,114,750		
575767-AN-8	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		---	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D	FE	10/11/2019		30,796,082	30,796,082	30,796,082		248				1,150,397		
636792-AB-9	NATIONAL LIFE INSURANCE CO		---	VT	NATIONAL LIFE INSURANCE CO	1.G	FE	07/10/2018		11,355,602	11,355,602	11,355,602		(1,075)				593,250		
638671-AC-1	NATIONWIDE MUTUAL INSURANCE CO		---	OH	NATIONWIDE MUTUAL INSURANCE CO	1.G	FE	09/04/2002		14,907,787	14,907,787	14,907,787		(20,712)				1,204,500		
638671-AE-7	NATIONWIDE MUTUAL INSURANCE CO		---	OH	NATIONWIDE MUTUAL INSURANCE CO	1.G	FE	07/10/2003		8,838,117	8,838,117	8,838,117		(56,098)				630,000		
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO		---	OH	NATIONWIDE MUTUAL INSURANCE CO	1.G	FE	05/22/2013		60,871,351	60,871,351	60,871,351		(542,245)				4,070,625		
638671-AL-1	NATIONWIDE MUTUAL INSURANCE CO		---	OH	NATIONWIDE MUTUAL INSURANCE CO	1.G	FE	04/16/2014		32,000,577	32,000,577	32,000,577		(56,999)				1,485,000		
64952G-AE-8	NEW YORK LIFE INSURANCE CO		---	NY	NEW YORK LIFE INSURANCE CO	1.C	FE	05/05/2006		1,965,518	1,965,518	1,965,518		2,469				117,500		
64952G-AF-5	NEW YORK LIFE INSURANCE CO		---	NY	NEW YORK LIFE INSURANCE CO	1.C	FE	04/30/2013		19,212,436	19,212,436	19,212,436		(175,220)				997,853		
64952G-AQ-1	NEW YORK LIFE INSURANCE CO		---	NY	NEW YORK LIFE INSURANCE CO	1.C	FE	04/01/2019		23,808,816	23,808,816	23,808,816		(586)				1,051,313		
64952G-AT-5	NEW YORK LIFE INSURANCE CO		---	NY	NEW YORK LIFE INSURANCE CO	1.C	FE	06/30/2021		4,564,797	4,564,797	4,564,797		(12,666)				151,125		
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO		---	WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C	FE	03/29/2010		31,912,623	31,912,623	31,912,623		(154,881)				1,689,212		
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO		---	WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C	FE	09/21/2017		49,824,687	49,824,687	49,824,687		12,899				1,747,669		
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE CO		---	WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C	FE	09/20/2019		34,454,715	34,454,715	34,454,715		(926)				1,244,100		
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE CO		---	WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C	FE	03/15/2021		3,886,911	3,886,911	3,886,911		418				134,550		
707567-AE-3	PENN MUTUAL LIFE INSURANCE CO		---	PA	PENN MUTUAL LIFE INSURANCE CO	1.F	FE	04/22/2021		15,000,000	15,000,000	15,000,000		0				570,000		
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		---	NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	1.D	FE	04/06/2010		30,712,905	30,712,905	30,712,905		(164,850)				1,789,289		

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
878091-BD-8	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		---	NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	1.D FE	09/15/2014		37,639,888	37,639,888	37,639,888		(26,430)				1,794,968		
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		---	NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	1.D FE	05/03/2017		73,775,369	73,775,369	73,775,369		7,767				3,159,800		
2799999. Surplus Debentures, etc - Unaffiliated									621,878,928	621,878,928	621,878,928	0	(1,188,827)	0	0	0	29,845,080	0	XXX
	Marina		Various	ESP			10/31/2018		77,885,575	71,104,053	73,255,598	511,134	3,318			(5,661,487)	2,914,500		
	Challenger		Various	ESP			12/11/2019		62,032,252	58,602,537	59,804,119	368,487				(4,586,116)	1,971,722		
	LSF PACIFIC HOLDINGS S.A.R.L		Various	ESP			04/09/2019		52,007,165	49,089,306	49,325,277	421,008				(4,509,216)	1,759,604		
	Azul Upsize		Various	ESP			01/15/2021		2,756,401	2,315,812	2,319,324	19,619	16,386			(210,258)	120,464		
	Project Jermyn EUR		St Peter Port	GGY			01/28/2022		65,448,854	63,233,320	62,852,580	(545,221)	408,453			(2,596,275)	2,649,581		
	Project Jermyn USD		St Peter Port	GGY			01/28/2022		166,142,437	165,904,123	166,142,437						8,344,300		
	Project Arrow EUR		St Peter Port	GGY			03/31/2022		60,426,993	52,916,449	58,436,141	(506,910)	79,138			(1,990,852)	1,765,333		
	Project Arrow USD		St Peter Port	GGY			03/31/2022		97,143,578	96,371,765	97,143,578		252,953				4,351,268		
2999999. Collateral Loans - Unaffiliated									583,843,255	559,537,365	569,279,054	268,117	760,248	0	0	(19,554,204)	23,876,772	0	XXX
	Crimson - AGL		Pembroke		AIG LIFE HOLDINGS Ltd		10/06/2020		31,352,847	31,352,847	31,352,847						1,480,982		
3099999. Collateral Loans - Affiliated									31,352,847	31,352,847	31,352,847	0	0	0	0	0	1,480,982	0	XXX
00140E-AC-4	AIG CLO Ltd SER 2019-2ACL SUB Adj % Due 10/25/2032		---	CYM	AIG CLO Ltd SER 2019-2ACL SUB Adj % Due 10/25/2032	6.	08/03/2021		4,240,080	3,271,123	3,271,123	(1,186,205)	331,436				283,519		
00140Q-AC-7	AIGIM 2018-1 SUB - CDO		---	CYM	AIGIM 2018-1 SUB - CDO	6.	04/16/2021		1,767,480	1,300,684	1,300,684	(419,053)	248,620						
00871Q-AC-2	AIGIM 2019-1 SUB - CDO		---	CYM	AIGIM 2019-1 SUB - CDO	6.	08/03/2021		2,173,076	1,724,946	1,724,946	(545,590)	274,297				434,237		
03331R-AE-4	ANCHF 15 SUB - CDO		---	CYM	ANCHF 15 SUB - CDO	6.	04/21/2022		827,282	726,595	726,595	(100,687)							
5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated									9,007,918	7,023,348	7,023,348	(2,251,535)	854,353	0	0	0	717,756	0	XXX
6099999. Total - Unaffiliated									5,904,993,353	6,776,565,356	6,771,052,604	(93,256,759)	4,943,816	12,284,050	(1,330,356)	(47,012,753)	286,148,637	2,331,985,557	XXX
6199999. Total - Affiliated									927,505,140	1,117,063,714	1,105,448,714	(114,639,176)	0	0	(11,615,000)	(11,723,238)	388,159,440	688,914,967	XXX
6299999 - Totals									6,832,498,493	7,893,629,070	7,876,501,318	(207,895,935)	4,943,816	12,284,050	(12,945,356)	(58,735,991)	674,308,077	3,020,900,524	XXX

1.

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

1A	1A ...$	0	1B ..$	0	1C ..$	169,630,503	1D ..$	309,274,991	1E ..$	0	1F ..$ 15,000,000 1G ..$ 127,973,434
1B	2A ...$	0	2B ..$	0	2C ..$	0					
1C	3A ...$	0	3B ..$	0	3C ..$	0					
1D	4A ...$	0	4B ..$	0	4C ..$	0					
1E	5A ...$	0	5B ..$	0	5C ..$	0					
1F	6 .....$	7,023,348									

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	90 Long Acre	London	GBR	D VI 90 LA HOLDINGS LIMITED	03/28/2022		0	59,518,332		
	Silver (BREDS)	Various	AUS	Elements Finco Pty Ltd	06/20/2022		0	250,078,497		
	EDGE	London	GBR	D VI Edge UK LP	07/26/2022		21,757,291	6,118,013		
	The Spiral	NEW YORK	NY	KK-RR FINCO, LLC,	01/29/2019		0	103,656,797		
	The Wharf Phase II	Washington	DC	Wharf Gangplank Marina Leaseholder LLC	12/20/2019		0	125,430,371		
	1105 West Peachtree	Atlanta	GA	SL-JR Finco LLC	09/03/2020		0	18,617,104		
	2461 Broadway	NEW YORK	NY	MSD PCOF Partners X, LLC	01/21/2021		0	7,602,265		
	Marriott Newport Beach	Newport Beach	CA	PCRED Lending VI LLC	01/26/2021		0	12,779,278		
	The Kent Condominiums	NEW YORK	NY	BREDS IV LOAN HOLDINGS AIG SPE SELLER L.L.C.,	04/13/2021		0	1,638,273		
	141 Willoughby	BROOKLYN	NY	PCRED Lending VII LLC	09/17/2021		0	49,974,737		
	MS Ares - Crowntree Lakes	Orlando	FL	Principal Payments	01/28/2022		8,670,533	0		
	MS Ares - Hyatt Place&Hampton Inn&Suites	Park City	UT	AREEIF Lender MS LLC	02/28/2022		4,603,679	0		
	MS Ares-Overlook at Sandy Springs	Atlanta	GA	AREEIF Lender MS LLC	03/17/2022		14,323,750	0		
	Park 303	Glendale	AZ	PCRED Lending XIV LLC	03/09/2022		22,896,461	0		
	Palomino Business Park	Norco	CA	PCRED Lending IX LLC	03/25/2022		50,422,015	0		
	St. Regis Condos	Boston	MA	Seaport Blvd 1 LLC	03/25/2022		92,320,958	0		
	123 Mission Street	San Francisco	CA	SM Finance II-J LLC	11/16/2022		133,134,486			
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							348,129,173	635,413,667	0	XXX
	Kirkoswald Global Macro Fund LP	New York City	NY	Kirkoswald Asset Management LLC	11/02/2022		50,000,000	0		0.720
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							50,000,000	0	0	XXX
	Advent International GPE X L.P.	Boston	MA	Advent International	05/03/2022		727,759	0		0.120
	AEA Investors Fund VII LP	New York	NY	AEA Investors, Inc.	02/26/2019		0	13,230,564		1.060
	AIG DECO Fund I, LP	New York	NY	AIG DECO Fund I, LP	07/22/2020		0	31,928		0.000
	AIG DECO Fund II, LP	New York	NY	AIG DECO Fund II, LP	09/28/2021			145,326,562		20.088
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.	New York	NY	Carlyle Group	10/15/2020		0	53,394,455		10.588
	ALPINVEST SECONDARIES FUND (ONSHORE) VII, L.P.	Washington, DC	DC	Carlyle Group	03/06/2020		0	13,327,766		2.773
	Altaris Health Partners IV, L.P.		US	Altaris Capital Partners, LLC	06/15/2018		0	1,485,252		3.821
	Altaris Health Partners V, L.P.	New York	NY	Altaris Capital Partners, LLC	05/05/2020		0	8,934,379		1.440
	American Securities Partners VIII, L.P.	New York	NY	American Securities Capital Partners, L.P.	03/14/2018		0	11,152,737		0.714
	Apollo Investment Fund IX, L.P.	Palo Alto	CA	Apollo Global Management	03/14/2019		0	8,628,070		0.411
	Aquiline Financial Services Fund IV L.P.	New York City	NY	Aquiline	10/03/2019		0	2,671,180		0.708
	Atlas Capital Resources III LP	Greenwich	CT	Atlas Holdings LLC	04/03/2019		0	7,361,963		1.858
	Blackstone Capital Partners VIII L.P.	New York	NY	Blackstone Group	04/01/2019		0	4,628,510		0.120
	Blackstone Life Sciences V L.P.	Cambridge	MA	Blackstone Group	01/06/2020		0	590,381		0.270
	Blackstone Property Partners Abacus Co-Investment 2 L.P.	New York	NY	Blackstone Group	08/04/2022		22,500,000	0		3.072
	Carlyle Alternative Opportunities Fund, L.P.	Washington, DC	DC	Carlyle Group	12/14/2018		0	468,452		63.014
	Carlyle Asia PE Alternative Opportunities Fund, L.P.	Washington, DC	DC	Carlyle Group	12/31/2018		0	24,848,200		81.296
	Carlyle Credit Opportunities Fund II, L.P.	Washington, DC	DC	Carlyle Group	12/31/2020		0	182,041,777		6.770
	Carlyle ETPE Alternative Opportunities Fund, L.P.	Washington, DC	DC	Carlyle Group	09/30/2019		0	(406,481)		81.300
	Carlyle Europe Partners V, S.C.Sp.	Bitbourg	LUX	Carlyle Group	02/21/2019		0	34,740,732		1.820
	Carlyle Global Financial Services Partners III, L.P.	Washington, DC	DC	Carlyle Group	01/28/2019		0	860,036		0.000
	Carlyle Global Partners II, L.P.	Washington, DC	DC	Carlyle Group	01/25/2019		0	18,312,390		6.640
	Carlyle International Energy Partners II, S.C.Sp.	Bitbourg	LUX	Carlyle Group	12/21/2018		0	27,378,352		5.350
	Carlyle Japan International Partners IV, L.P.	Washington, DC	DC	Carlyle Group	02/28/2020		0	13,954,940		1.980
	Carlyle Partners VIII, L.P.	Washington, DC	DC	Carlyle Group	06/19/2022		0	4,660,815		0.280
	Carlyle Realty Partners VIII	Washington, DC	DC	Carlyle Group	12/13/2018		0	8,065,463		1.540
	Charlesbank Equity Fund IX, LP	Boston	MA	Charlesbank Capital Partners, LLC	07/13/2018		0	879,509		0.501
	Clarus IV - A LP	Cambridge	MA	Blackstone Group	02/23/2018		0	3,822,245		5.490
	Comvest Investment Partners V, L.P.	City of Wilmington	FL	ComVest Investment Partners, LLC	10/09/2015		0	468,757		5.502
	CVC Growth Partners Co-Investment, L.P.	St. Heller Jersey	GBR	CVC Capital Partners	12/31/2015		0	38,980		0.000
	CVC Growth Partners, L.P.	St. Heller Jersey	GBR	CVC Capital Partners	12/31/2015		0	328,563		0.000
	General Atlantic Partners (2020 Commitment)	New York City	NY	General Atlantic	12/01/2020		0	(4,102,412)		0.000
	General Atlantic Partners (Bermuda) IV, L.P. (2018 Commitment)	New York	NY	General Atlantic	09/24/2018		0	337,515		0.298
	General Atlantic Partners (Bermuda) IV, L.P. (2020)	Greenwich	CT	General Atlantic	08/17/2020		0	3,517,776		0.081

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	General Atlantic Partners 100, L.P. (2018)	New York	NY	General Atlantic	08/02/2018		0	1,236,859		0.243
	General Atlantic Partners 100, L.P.(2020 Commitment)	New York City	NY	General Atlantic	10/17/2020		0	4,821,288		0.020
	General Atlantic Partners AIV-1 A, L.P. (2018 Commitment)	New York	NY	General Atlantic	09/24/2018		0	193,475		0.750
	General Atlantic Partners AIV-1 A, L.P.(2020 Commitment)	Greenwich	CT	General Atlantic	09/17/2020		0	3,498,142		0.025
	Harvest Partners IX, L.P.	New York City	NY	Harvest Partners	10/15/2021			4,258,167		1.790
	Heartwood Partners III, LP (Capital Partners Private Equity Income Fund III LP)	Norwalk	CT	Heartwood Partners (fka Capital Partners, LLC)	09/06/2017		0	5,952,099		6.478
	HPS Mezzanine Partners 2019, L.P.	New York City	NY	HPS Investment Partners, LLC	08/28/2019		0	526,489		0.984
	LeapFrog Emerging Consumer Fund III, LP	Edinburgh	GBR	LeapFrog Investments	09/26/2017		0	9,278,712		5.384
	LS Polaris Innovation Fund, L.P.	Boston	MA	LS Polaris	10/30/2017		0	5,156,000		39.539
	LS Power Equity Partners IV, L.P.	New York	NY	LS Power Equity Partners	06/07/2019		0	8,135,807		4.699
	Lugh Equity Finance LLC	New York	NY	Blackstone Group	07/26/2022		1,583,333	0		33.333
	Marlin Equity V LP	Hermosa Beach	CA	Marlin Equity Partners	02/20/2018		0	2,057,197		1.296
	New Holland Tactical Alpha Domestic Fund LP	New York City	NY	New Holland Capital	07/24/2022		12,500,000	0		6.130
	New Mountain Partners III, L.P.	New York	NY	New Mountain Capital, LLC	09/25/2007		0	641,754		0.304
	NGP Natural Resources XII, L.P.	Irving	TX	NGP	01/16/2019		0	1,628,003		2.910
	Oakley Capital V-B1 SCSp	London	GBR	Oakley Capital	03/08/2022		0	6,542,079		2.110
	Odyssey Investment Partners Fund VI, LP	New York City	NY	Odyssey Investment Partners	02/12/2020		0	3,317,697		1.390
	Polaris Healthcare Technology Opportunities Fund, L.P.	Boston	MA	Polaris Venture Partners	06/26/2020		0	2,593,800		11.314
	Polaris Partners IX, L.P.	Boston	MA	Polaris Venture Partners	06/18/2019		0	950,000		2.465
	Pontifax Medison Finance (Cayman) L.P.	Herzliya Pituach	ISR	Pontifax Management	04/26/2019		0	2,070,000		50.998
	SASOF V LP	Miami	FL	Carlyle Group	05/18/2020		0	2,651,331		3.373
	Stage One Venture Capital Fund III, L.P.	Herzliya Pituach	ISR	StageOne Ventures	01/12/2018		0	2,798,008		13.371
	Sterling Group Partners V, L.P.	Houston	TX	Sterling Group	05/19/2020		0	4,460,947		0.750
	SV7 Impact Medicine Fund L.P.	London	GBR	SV Health Managers LLP	06/27/2018		0	957,367		3.780
	Synova Fund V LP	London	GBR	Synova LLP	07/25/2022		290	0		2.860
	Thoma Bravo Fund XIII, L.P.	San Francisco	CA	THOMA BRAVO, LLC	02/13/2019		0	5,710,607		0.856
	Thoma Bravo Fund XIV, L.P.	San Francisco	CA	THOMA BRAVO, LLC	06/18/2020		0	3,851,323		0.406
	Thoma Bravo Fund XV-P, L.P.	San Francisco	CA	THOMA BRAVO, LLC	12/01/2021			22,264,446		0.483
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Thompson Street Capital Partners	05/10/2018		0	944,232		3.900
	Thompson Street Capital Partners VI, L.P.	St. Louis	MO	Thompson Street Capital Partners	06/21/2021			7,512,802		1.100
	Trident VIII, L.P.	Greenwich	CT	Stone Point Capital LLC	08/02/2019		0	145,998		0.362
	TSG8 L.P.	San Francisco	CA	TSG Consumer Products	12/14/2018		0	3,565,769		0.786
	Vista Equity Partners Fund VI, L.P.	Austin	TX	Vista Equity Partners	03/02/2016		0	2,049,651		0.327
	Spruce Topco A LP		US	Spruce Topco A LP	12/29/2022		1,334,914			
1999999. Joint Venture Interests - Common Stock - Unaffiliated							38,646,296	710,749,405	0	XXX
	TPG Real Estate Partners II, L.P.	New York	NY	TPG	09/30/2015		0	254,220		0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	254,220	0	XXX
	AIGGRE Europe Real Estate Fund II LR Feeder, LLC	New York	NY	AIG Global Real Estate Investment Corp	03/06/2019		0	5,877,333		48.000
	AIGGRE U.S. Real Estate Fund I, LP	New York	NY	AIG Global Real Estate Investment Corp	12/30/2018		0	168,020		22.600
	AIGGRE U.S. Real Estate Fund II, LP	New York	NY	AIG Global Real Estate Investment Corp	12/30/2018		0	3,108,408		18.200
	AIGGRE U.S. Real Estate Fund IV, LP	New York City	NY	AIG Global Real Estate Investment Corp	07/01/2021		0	36,347,076		39.530
	AIGGRE US Real Estate Fund IV Development Sidecar LP	New York City	NY	AIG Global Real Estate Investment Corp	09/01/2021		0	27,620,120		46.570
	Bayshore Shopping Center JV LLC	Glendale	WI	AIG Global Real Estate Investment Corp	09/30/2019		0	5,381,520		25.500
	Branch Retail Partners II, LP	New York	NY	AIG Global Real Estate Investment Corp	08/31/2022		37,114,537	0		0.000
	Corebridge REI Bartlett Investor II LLC	New York	NY	AIG Global Real Estate Investment Corp	08/31/2022		1,551,251	0		8.616
	Corebridge REI Papermill Investor II LLC	New York	NY	AIG Global Real Estate Investment Corp	08/31/2022		1,161,314	0		8.616
	GRE LB Industrial Joint Venture II, LP	Winchester	VA	AIG Global Real Estate Investment Corp	10/26/2021		0	13,772,157		65.094
2299999. Joint Venture Interests - Real Estate - Affiliated							39,827,102	92,274,634	0	XXX
	AIG Commercial Real Estate Lending Holdings, LLC	Wilmington	DE	AIG Commercial Real Estate Lending Holdings, LLC	12/01/2021		0	164,597,102		99.000
	AIG Home Loan 2, LLC	Wilmington	DE	AIG Home Loan	06/17/2014		0	162,000,000		99.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							0	326,597,102	0	XXX
	Black TopCo LP	New York	NY	Blackstone Group	06/30/2022		1,019,698	0		8.177
	Brick TopCo LP	New York	NY	Blackstone Group	06/30/2022		1,019,698	0		8.177

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Brown TopCo LP	New York	NY	Blackstone Group	06/30/2022		1,019,698	0		8.177
	Gray TopCo LP	New York	NY	Blackstone Group	06/30/2022		1,019,698	0		8.177
	Green TopCo LP	New York	NY	Blackstone Group	06/30/2022		1,019,698	0		8.177
	Mandarin TopCo LP	New York	NY	Blackstone Group	06/30/2022		1,019,698	0		8.177
	Pink TopCo LP	New York	NY	Blackstone Group	06/30/2022		1,019,698	0		8.177
	Purple TopCo LP	New York	NY	Blackstone Group	06/30/2022		1,019,698	0		8.177
	VCP Holding I, L.P.	New York	NY	Varagon	01/21/2022		1,000	0		3.850
	White TopCo LP	New York	NY	Blackstone Group	06/30/2022		1,019,698	0		8.177
	Yellow TopCo LP	New York	NY	Blackstone Group	06/30/2022		1,019,698	0		8.177
	LEGG MASON MORTGAGE CAPITAL CORP CREDIT LEASE-BACK		DE		05/16/2014		0	4,978,953		
	Thoma Bravo Credit Fund II LP Tern Investments I, LLC - Series 2022-1A Sub Notes						104,222	0		
2599999. Joint Venture Interests - Other - Unaffiliated							10,302,202	4,978,953	0	XXX
	Helios Finance III LLC	New York	NY	Blackstone Group	07/26/2022		692,325	0		100.000
2699999. Joint Venture Interests - Other - Affiliated							692,325	0	0	XXX
401378-AC-8	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA		NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA	03/27/2020		0	5,043,410		
636792-AB-9	NATIONAL LIFE INSURANCE CO		VT	NATIONAL LIFE INSURANCE CO	07/10/2018		0	4,000,000		
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO		OH	NATIONWIDE MUTUAL INSURANCE CO	05/22/2013		0	1,759,870		
64952G-AQ-1	NEW YORK LIFE INSURANCE CO		NY	NEW YORK LIFE INSURANCE CO	04/01/2019		0	7,945,453		
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	09/21/2017		0	19,965,607		
2799999. Surplus Debentures, etc - Unaffiliated							0	38,714,340	0	XXX
	Project Jermyn EUR	St Peter Port	GGY	Granite Debtco 9 Limited	01/28/2022		0	65,585,622		
	Project Jermyn USD	St Peter Port	GGY	Granite Debtco 9 Limited	01/28/2022		0	166,142,437		
	Project Arrow EUR	St Peter Port	GGY	Granite Debtco 10 Limited	03/31/2022		0	60,854,765		
	Project Arrow USD	St Peter Port	GGY	Granite Debtco 10 Limited	03/31/2022		0	96,890,625		
	ASF ORCA, L.P. Financing	NEW YORK	NY	ASF ORCA, L.P.	03/01/2022		0	109,560,000		
	HPS Mezzanine Partners 2019, L.P.	NEW YORK	NY	HPS Mezzanine Partners 2019, L.P.,	07/15/2022		49,795,122	13,366,878		
2999999. Collateral Loans - Unaffiliated							49,795,122	512,400,327	0	XXX
	Crimson - AGL	Pembroke		AIG LIFE HOLDINGS Ltd	10/06/2020		0	7,498,063		
3099999. Collateral Loans - Affiliated							0	7,498,063	0	XXX
00140E-AC-4	AIG CLO Ltd SER 2019-2ACL SUB Adj % Due 10/25/2032		CYM	AIG CLO Ltd SER 2019-2ACL SUB Adj % Due 10/25/2032	08/03/2021		0	4,350,055		
00140Q-AC-7	AIGIM 2018-1 SUB - CDO		CYM	AIGIM 2018-1 SUB - CDO	04/16/2021		0	1,708,413		
00871Q-AC-2	AIGIM 2019-1 SUB - CDO		CYM	AIGIM 2019-1 SUB - CDO	08/03/2021		0	4,154,071		
03331R-AE-4	ANCHF 15 SUB - CDO		CYM	ANCHF 15 SUB - CDO	04/21/2022		0	827,282		
5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated							0	11,039,821	0	XXX
6099999. Total - Unaffiliated							496,872,793	2,240,147,835	0	XXX
6199999. Total - Affiliated							40,519,427	99,772,697	0	XXX
6299999 - Totals							537,392,220	2,339,920,532	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	The Spiral	NEW YORK	NY	Principal Payments	01/29/2019		32,806,890	0	0			0		0	0			0	0
	The Hanley	NEW YORK	NY	Paid-In Full	04/05/2019	05/12/2022	66,757,256	1,978,468	63,418			2,041,886		68,799,142	68,799,142			0	1,173,600
	The Main Las Olas MF/Office	FORT LAUDERDALE	FL	Paid-In Full	05/23/2019	01/06/2022	47,958,437	569,825	4,590			574,415		48,532,852	48,532,852			0	27,846
	MS Term Facility	Decatur	GA	Principal Payments	08/23/2019	12/09/2022	133,666,954	0	0			0		25,499,843	25,499,843			0	0
	The Wharf Phase II	Washington	DC	Principal Payments	12/20/2019	10/05/2022	84,853,931	0	0			0		91,402,883	91,402,883			0	0
	1105 West Peachtree	Atlanta	GA	Principal Payments	09/03/2020		111,207,792	0	0			0		0	0			0	0
	2461 Broadway	NEW YORK	NY	Paid-In Full	01/21/2021	08/17/2022	35,340,354	24,566	101,381			125,947		43,068,565	43,068,565			0	1,455,240
	Marriott Newport Beach	Newport Beach	CA	Principal Payments	01/26/2021	12/23/2022	42,027,176	0	0			0		15,173,971	15,173,971			0	0
	The Kent Condominiums	NEW YORK	NY	Principal Payments	04/13/2021	11/15/2022	56,316,742	0	0			0		14,122,340	14,122,340			0	0
	Four Seasons Resort Fort Lauderdale	FORT LAUDERDALE	FL	Paid-In Full	07/09/2021	03/18/2022	47,793,420	210,831	257,144			467,975		48,261,395	48,261,395			0	716,557
	MS Ares - Hudson Crossing	BLAUVELT	NY	Paid-In Full	10/04/2021	03/22/2022	5,656,615	16,144	139,249			155,393		5,812,007	5,812,007			0	159,147
	141 Willoughby	BROOKLYN	NY	Principal Payments	09/17/2021		4,889,053	0	0			0		0	0			0	0
	MS Ares - North Loop	MINNEAPOLIS	MN	Principal Payments	10/04/2021		10,016,779	0	0			0		0	0			0	0
	MS Ares - 520-524 Broadway	NEW YORK	NY	Principal Payments	10/04/2021		17,587,931	0	0			0		0	0			0	0
	MS Ares - AMP Lofts	Los Angeles	CA	Principal Payments	10/04/2021		2,757,002	0	0			0		0	0			0	0
	MS Ares - Macquarie - Lakeside Lofts	Dallas	TX	Principal Payments	10/04/2021	10/04/2022	5,300,343	12,157	0			12,157		5,312,500	5,312,500			0	125,017
	MS Ares - NFI - Bridgestone	Breinigsville	PA	Principal Payments	10/04/2021		2,162,392	0	0			0		0	0			0	0
	MS Ares - Southport Business Park	Morrisville	NC	Principal Payments	10/04/2021		9,744,307	0	0			0		0	0			0	0
	MS Ares - The Boro	Greensboro	VA	Principal Payments	10/04/2021		27,920,725	0	0			0		0	0			0	0
	MS Ares - One South Plaza	Charlotte	NC	Principal Payments	10/04/2021		6,741,025	0	0			0		0	0			0	0
	MS Ares - Hub North	Denver	CO	Principal Payments	11/04/2021		2,989,352	0	0			0		0	0			0	0
	MS Ares - The Margo	Frisco	TX	Principal Payments	11/17/2021		9,114,182	0	0			0		0	0			0	0
	MS Ares - LSC 5-Pack Self Storage	NEW YORK	NY	Principal Payments	12/10/2021		17,663,881	0	0			0		0	0			0	0
	MS Ares - Crowntree Lakes	Orlando	FL	Paid-In Full	01/28/2022	05/06/2022	0	0	0			0		8,670,533	8,670,533			0	49,377
	MS Ares - Hyatt Place&Hampton Inn&Suites	Park City	UT	Principal Payments	02/28/2022		0	0	0			0		0	0			0	0
	MS Ares-Overlook at Sandy Springs	Atlanta	GA	Principal Payments	03/17/2022	07/07/2022	0	0	0			0		14,323,750	14,323,750			0	117,503
	Park 303	Glendale	AZ	Principal Payments	03/09/2022		0	0	0			0		0	0			0	0
	Palomino Business Park	Norco	CA	Principal Payments	03/25/2022		0	0	0			0		0	0			0	0
	St. Regis Condos	Boston	MA	Principal Payments	03/25/2022	12/23/2022	0	0	0			0		24,202,482	24,202,482			0	0
	123 Mission Street	San Francisco	CA	Principal Payments	11/16/2022		0	0	0			0		0	0			0	0
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							781,272,539	2,811,991	565,782	0	0	3,377,773	0	413,182,263	413,182,263	0	0	0	3,824,287
	Alphadyne International Partners, LP	New York City	NY	Partial Withdrawal	04/30/2019	10/28/2022	55,373,205		0	0		0		24,588,078	24,588,078		0	0	
	CENTERBRIDGE CREDIT PARTNERS	Los Angeles	CA	Partial Withdrawal	10/31/2007	10/28/2022	3,335,111		0	0		0		0	1,582,970		1,582,970	1,582,970	
	CVI GLOBAL VALUE FUND A LP	George Town	CYM	Full Withdrawal	01/08/2007	10/03/2022	20,171	(20,171)	0	0		(20,171)		0	20,567		20,567	20,567	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							58,728,487	(20,171)	0	0	0	(20,171)	0	24,588,078	26,191,615	0	1,603,537	1,603,537	0
	AIG DECO Fund I, LP	New York	NY	Full Distribution	07/22/2020	12/15/2022	55,580,283	4,224,501	0	0		4,224,501		59,836,713	59,836,713		0	0	(349,237)
	AIG DECO Fund II, LP	New York	NY	Partial Distribution	09/28/2021	11/22/2022	0	0	0	0		0		12,538,167	19,347,712		6,809,545	6,809,545	
	AIG Equity Alpha Fund, LLC	New York	NY	Full Withdrawal	07/08/2020	09/07/2022	8,690,557	(190,557)	0	0		(190,557)		8,500,000	8,764,399		264,399	264,399	
	Alpha Wave Special Opportunities, LP (Falcon)	New York	NY	Partial Withdrawal	04/01/2015	10/25/2022	14,545,404		0	0		0		630,303	630,303		0	0	
	Altaris Health Partners IV, L.P.		US	Partial Distribution	06/15/2018	07/05/2022	37,756,861		0	0		0		3,104,985	3,104,985		0	0	
	American Securities Partners VIII, L.P.	New York	NY	Partial Distribution	03/14/2018	08/18/2022	38,901,129		0	0		0		6,355	6,355		0	0	
	AP Tundra Holdings LLC	St. Louis	MO	Partial Distribution	12/29/2020	08/15/2022	8,642,571		0	0		0		251,168	251,168		0	0	
	Apollo Investment Fund IX, L.P.	Palo Alto	CA	Partial Distribution	03/14/2019	06/07/2022	25,868,078		0	0		0		1,099,797	1,099,797		0	0	
	ARIAS HOLDINGS LLC_J3	Atlanta	GA	Partial Distribution	12/31/2010	12/18/2019	21,703	(21,703)				(21,703)					0	0	
	ARIAS HOLDINGS LLC_J3	Atlanta	GA	Partial Distribution	12/31/2010	12/18/2019	4,423	(4,423)				(4,423)					0	0	
	ARIAS HOLDINGS LLC_T1	Atlanta	GA	Partial Distribution	12/31/2010	12/18/2019	15,123	(15,123)				(15,123)					0	0	
	ARIAS HOLDINGS LLC_T1	Atlanta	GA	Partial Distribution	12/31/2010	12/18/2019	30,245	(30,245)				(30,245)					0	0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Atlas Capital Resources III LP	Greenwich	CT	Partial Distribution	04/03/2019	12/07/2022	17,226,383		0	0		0		4,529,083	4,529,083		0	0	
	AXA EARLY SECONDARY FUND III							(962,894)				(962,894)	954,567					0	6,302
	BALMORAL FUND I											0						0	244,122
	BERTRAM GROWTH CAPITAL I	Woodside	CA	Partial Distribution	01/17/2007	09/09/2022	1,404,660		0			0		891,295	891,295		0	0	
	Bidmex Holding LLC (aka Mexico NPL)	Mexico City	MEX	Partial Distribution	08/08/2006	09/23/2022	440,293		0	0		0		20,789	20,789		0	0	
	Blackstone Capital Partners VIII L.P.	New York	NY	Partial Distribution	04/01/2019	12/29/2022	11,544,585		0	0		0		271,594	271,594		0	0	
	Blackstone Life Sciences V L.P.	Cambridge	MA	Partial Distribution	01/06/2020	08/15/2022	3,047,752		0	0		0		134,833	134,833		0	0	
	Blackstone Property Partners Abacus Co-Investment 2 L.P.	New York	NY	Partial Distribution	08/04/2022	12/27/2022	0		0	0		0		1,062,241	1,062,241		0	0	
	BROOKSIDE CAPITAL PARTNERS FUND	Boston	MA	Full Withdrawal	01/01/2008	05/18/2022	171,264	(171,264)	0	0		(171,264)		0	139,103		139,103	139,103	
	Carlyle Alternative Opportunities Fund, L.P.	Washington, DC	DC	Partial Distribution	12/14/2018	09/23/2022	334,795,565		0	0		0		8,296,163	8,296,163		0	0	
	Carlyle Credit Opportunities Fund II, L.P.	Washington, DC	DC	Partial Distribution	12/31/2020	12/27/2022	87,501,908		0	0		0		(4,751,598)	(4,751,598)		0	0	
	Carlyle Credit Opportunities Fund, L.P.	Washington, DC	DC	Partial Distribution	04/26/2019	11/14/2022	143,679,169		0	0		0		46,676,539	46,676,539		0	0	
	Carlyle ETPE Alternative Opportunities Fund, L.P.	Washington, DC	DC	Partial Distribution	09/30/2019	11/08/2022	61,684,335		0	0		0		4,285,868	4,285,868		0	0	
	Carlyle Europe Partners V, S.C.Sp.	Bitbourg	LUX	Partial Distribution	02/21/2019	11/23/2022	53,304,200		0	0		0		21,224,995	21,224,995		0	0	
	Carlyle Global Financial Services Partners III, L.P.	Washington, DC	DC	Full Distribution	01/28/2019	03/31/2022	33,837,407	(8,629,350)	0	0		(8,629,350)		26,068,093	26,068,093		0	0	8,542,484
	Carlyle Global Partners II, L.P.	Washington, DC	DC	Partial Distribution	01/25/2019	07/18/2022	36,273,393		0	0		0		195,319	195,319		0	0	
	Carlyle International Energy Partners II, S.C.Sp.	Bitbourg	LUX	Partial Distribution	12/21/2018	10/04/2022	20,310,806		0	0		0		726,490	726,490		0	0	
	Carlyle Partners V, L.P. (2018)	Washington, DC	DC	Partial Distribution	12/13/2018	12/07/2022	12,091,054		0	0		0		14,722,899	14,722,899		0	0	
	Carlyle Realty Partners VIII	Washington, DC	DC	Partial Distribution	12/13/2018	12/23/2022	31,262,014		0	0		0		269,469	269,469		0	0	
	Centerline High Yield CMBS II (FKA Arcap High Yield CMBS II)											0						0	188
	CENTRE CAPITAL INVESTORS IV LP	New York	NY	Full Distribution	01/27/2005	07/22/2022	176,022	(51,598)	0	0		(51,598)		124,424	124,424		0	0	57,238
	Charlesbank Equity Fund IX, LP	Boston	MA	Partial Distribution	07/13/2018	08/08/2022	10,774,918		0	0		0		(34,759)	(34,759)		0	0	
	Clarus IV - A LP	Cambridge	MA	Partial Distribution	02/23/2018	11/01/2022	36,911,449		0	0		0		364,195	364,195		0	0	
	Coatue Private Fund II LP	New York	NY	Full Distribution	01/01/2015	02/01/2022	11,394,115		0	0		0		5,796,503	19,184,117		13,387,614	13,387,614	
	Coatue Private Fund II LP	New York	NY	Partial Distribution	01/01/2015	03/10/2022	0		0	0		0		(4,240,921)	(17,628,535)		(13,387,614)	(13,387,614)	
	Comvest Investment Partners V, L.P.	City of Wilmington	FL	Partial Distribution	10/09/2015	09/19/2022	20,027,649		0	0		0		727,630	727,630		0	0	
	CRESTVIEW PARTNERS II, L.P.	New York	NY	Partial Distribution	11/06/2008	12/30/2022	8,165,025		0	0		0		255,122	255,122		0	0	
	CVC Growth Partners Co-Investment, L.P.	St. Heller Jersey	GBR	Full Distribution	12/31/2015	02/01/2022	2,557,517		0	0		0		1,032,585	2,181,053		1,148,469	1,148,469	
	CVC Growth Partners Co-Investment, L.P.	St. Heller Jersey	GBR	Partial Distribution	12/31/2015	10/03/2022	0		0	0		0		(222,974)	(1,371,443)		(1,148,469)	(1,148,469)	
	CVC Growth Partners, L.P.	St. Heller Jersey	GBR	Full Distribution	12/31/2015	02/01/2022	19,019,398		0	0		0		10,709,392	13,809,045		3,099,653	3,099,653	
	CVC Growth Partners, L.P.	St. Heller Jersey	GBR	Partial Distribution	12/31/2015	12/22/2022	0		0	0		0		(7,984,893)	(11,084,546)		(3,099,653)	(3,099,653)	
	Falcon Edge Global, LP	New York	NY	Partial Withdrawal	06/29/2012	09/29/2022	10,654,993		0	0		0		0	1,631,844		1,631,844	1,631,844	
	General Atlantic Partners (Bermuda) IV, L.P. (2018 Commitment)	New York	NY	Partial Distribution	09/24/2018	12/01/2022	84,617,355		0	0		0		835,304	835,304		0	0	
	General Atlantic Partners 100, L.P. (2018)	New York	NY	Partial Distribution	08/02/2018	11/23/2022	39,225,063		0	0		0		383,842	383,842		0	0	
	General Atlantic Partners 100, L.P.(2020 Commitment)	New York City	NY	Partial Distribution	10/17/2020	03/30/2022	7,551,633		0	0		0		386	386		0	0	
	General Atlantic Partners AIV-1 A, L.P. (2018 Commitment)	New York	NY	Partial Distribution	09/24/2018	10/25/2022	22,278,584		0	0		0		1,142,022	1,142,022		0	0	
	General Atlantic Partners AIV-1 A, L.P.(2020 Commitment)	Greenwich	CT	Partial Distribution	09/17/2020	12/07/2022	3,943,466		0	0		0		41,261	41,261		0	0	
	General Atlantic Service Company (2018 Commitment)			Connecticut	05/10/2018							0						0	(1,028,013)
	GENERAL ATLANTIC SERVICE COMPANY (2020)			New York	12/01/2020							0						0	(959,129)
	GREEN EQUITY INVESTORS V LP	Los Angeles	CA	Partial Distribution	08/10/2007	11/17/2022	524,780		0			0		132,883	132,883		0	0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	GS CAPITAL PARTNERS V	New York	NY	Full Distribution	03/17/2006	12/27/2022	147,280	16,987	0	0		16,987		164,267	105,058		(59,209)	(59,209)	
	GS VINTAGE FUND III	New York	NY	Partial Distribution	03/27/2006	11/14/2022	645,475		0	0		0		101,602	101,602		0	0	
	GS VINTAGE FUND IV	New York	NY	Partial Distribution	01/23/2007	12/15/2022	1,635,030		0	0		0		79,102	79,102		0	0	
	GS VINTAGE FUND V	Los Angeles	CA	Full Distribution	08/22/2008	02/01/2022	941,279	(189,325)	0	0		(189,325)		751,954	643,522		(108,432)	(108,432)	
	Heartwood Partners III, LP (Capital Partners Private Equity Income Fund III LP)	Norwalk	CT	Partial Distribution	09/06/2017	11/21/2022	31,660,393		0	0		0		1,828,192	1,828,192		0	0	
	HPS Mezzanine Partners 2019, L.P.	New York City	NY	Partial Distribution	08/28/2019	12/28/2022	24,953,367		0	0		0		1,422,739	1,422,739		0	0	
	ITHAN CREEK PARTNERS	Boston	MA	Partial Withdrawal	06/02/2008	12/30/2022	50,815,128		0	0		0		0	5,514,520		5,514,520	5,514,520	
	King Street Capital, L.P	New York	NY	Partial Withdrawal	06/01/2010	08/16/2022	2,185,126		0	0		0		0	945,400		945,400	945,400	
	LeapFrog Emerging Consumer Fund III, LP	Edinburgh	GBR	Partial Distribution	09/26/2017	12/23/2022	24,973,936		0	0		0		3,750,754	3,750,754		0	0	
	LS Power Equity Partners IV, L.P.	New York	NY	Partial Distribution	06/07/2019	11/07/2022	45,584,089		0	0		0		282,530	282,530		0	0	
	Madison Dearborn Capital Partners V, L.P.	Chicago	IL	Partial Distribution	07/31/2006	09/21/2022	761,192		0	0		0		240,056	240,056		0	0	
	MIDOCEAN PARTNERS III	New York	NY	Partial Distribution	12/21/2006	12/29/2022	3,388,032		0	0		0		8,515	8,515		0	0	
	New Leaf Ventures II, L.P.	New York	NY	Partial Distribution	04/08/2008	03/07/2022	1,831,307		0	0		0		157,600	157,600		0	0	
	NEW MOUNTAIN PARTNERS II, LP	New York	NY	Full Distribution	01/05/2006	12/28/2022	448,270	356,390	0	0		356,390		804,660	425,171		(379,489)	(379,489)	
	New Mountain Partners III, L.P.	New York	NY	Partial Distribution	09/25/2007	12/29/2022	158,485		0			0		(3,252)	(3,252)		0	0	
	NEW VERNON INDIA (CAYMAN) FUND II	Jersey City	NJ	Partial Withdrawal	01/01/2008	08/24/2022	1,190,065		0	0		0		252,271	252,271		0	0	
	NGP Natural Resources XII, L.P.	Irving	TX	Partial Distribution	01/16/2019	12/22/2022	81,659,454		0	0		0		3,630,395	3,630,395		0	0	
	OAK INVESTMENT PARTNERS X	Westport	CT	Partial Distribution	01/18/2001	11/18/2022	0		0			0		8,680	8,680		0	0	
	PASSPORT SPECIAL OPPORTUNITIES FUND	San Francisco	CA	Full Withdrawal	07/01/2011	06/29/2022	0	0	0	0		0		0	(9,879)		(9,879)	(9,879)	
	PRESIDIO PARTNERS 2007, L.P. (FKA CMEA VENTURES VII, L.P.(NY))	San Francisco	CA	Partial Distribution	12/28/2007	09/20/2022	2,387,438		0	0		0		21,994	21,994		0	0	
	Raptor Funding Corp											0					0	0	34,953
	SAGEVIEW CAPITAL PARTNERS (A)	Greenwich	CT	Full Withdrawal	04/01/2008	03/29/2022	268,685	(268,685)	0	0		(268,685)		0	215,480		215,480	215,480	
	SASOF V LP	Miami	FL	Partial Distribution	05/18/2020	02/22/2022	9,016,034		0	0		0		1,307,692	1,307,692		0	0	
	SERENGETI OPPORTUNITIES PARTNERS L.P. (FKA SERENGETI PARTNERS)	Los Angeles	CA	Partial Withdrawal	08/30/2007	11/30/2022	2,186,810		0	0		0		0	2,153,120		2,153,120	2,153,120	
	SILVER LAKE SUMERU FUND LP	Menlo Park	CA	Full Distribution	07/18/2007	12/30/2022	348,553	475,654	0	663,425		(187,771)		160,782	159,389		(1,393)	(1,393)	114,942
	Think Investments Fund, LP	San Francisco	CA	Partial Withdrawal	01/02/2014	01/27/2022	282,688,889		0	0		0		26,372,506	47,021,218		20,648,712	20,648,712	
	Thoma Bravo Fund XIII, L.P.	San Francisco	CA	Partial Distribution	02/13/2019	05/10/2022	71,839,700		0	0		0		2,375,883	2,375,883		0	0	
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Partial Distribution	05/10/2018	07/12/2022	42,193,838		0	0		0		3,129,138	3,129,138		0	0	
	Tiger Global Private Investment Partners IX, L.P.	New York	NY	Full Distribution	11/14/2014	02/01/2022	37,143,663		0	0		0		9,792,883	20,173,534		10,380,651	10,380,651	
	Tiger Global Private Investment Partners IX, L.P.	New York	NY	Partial Distribution	11/14/2014	08/22/2022	0		0	0		0		(9,428,261)	(19,808,912)		(10,380,651)	(10,380,651)	
	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS VII, LP	New York	NY	Full Distribution	06/01/2014	03/01/2022	36,686,651		0	0		0		10,788,432	30,745,420		19,956,988	19,956,988	
	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS VII, LP	New York	NY	Partial Distribution	06/01/2014	05/31/2022	0		0	0		0		(9,911,644)	(29,868,632)		(19,956,988)	(19,956,988)	
	Tiger Global Private Investment Partners X, LP	New York	NY	Partial Distribution	11/23/2015	08/04/2022	75,412,394		0	0		0		3,742,837	3,742,837		0	0	
	Trident VIII, L.P.	Greenwich	CT	Partial Distribution	08/02/2019	06/21/2022	16,716,419		0	0		0		456,437	456,437		0	0	
	TSG8 L.P.	San Francisco	CA	Partial Distribution	12/14/2018	09/02/2022	9,157,572		0	0		0		10,491	10,491		0	0	
	Vista Equity Partners Fund VI, L.P.	Austin	TX	Partial Distribution	03/02/2016	10/20/2022	45,687,923		0	0		0		1,866,922	1,866,922		0	0	
	Voloridge Fund LP	Jupiter	FL	Partial Withdrawal	08/01/2019	04/05/2022	55,089,153		0	0		0		25,000,000	25,000,000		0	0	
	Whale Rock Flagship Fund LP	Boston	MA	Partial Withdrawal	07/01/2021	10/24/2022	13,436,760		0			0		8,619,384	8,619,384		0	0	
	.PE Liquidated Investments - Distribution											0						0	(363,128)
1999999. Joint Venture Interests - Common Stock - Unaffiliated							2,289,691,522	(5,461,635)	0	663,425	0	(6,125,060)	954,567	307,439,103	345,202,823	0	37,763,721	37,763,721	6,300,722

SCHEDULE BA - PART 3

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		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Ares European Real Estate Fund II, L.P. (fka - Apollo European Real Estate Fund II, L.P.)																		
		Purchase	NY	Full Distribution	11/25/2005	12/21/2022	63,432	0	0	0		0		63,432	63,432		0	0	33,284
	Five Mile Capital Partners II, L.P.	Stamford	CT	Partial Distribution	02/28/2007	05/02/2022	556,098		0	0		0		273,404	273,404		0	0	
	Five Mile Capital Structured Income Fund LP	Stamford	CT	Partial Distribution	09/30/2003	06/29/2022	4,669,590		0	0		0		2,794,991	2,794,991		0	0	
	TPG Real Estate Partners II, L.P.	New York	NY	Partial Distribution	09/30/2015	09/30/2022	0	0	0	0		0		339,002	339,002		0	0	
	BIRCHMONT CAPITAL PARTNERS I	Los Angeles	CA	Full Distribution	01/03/2007	08/31/2022						0						0	313,216
	JRK BIRCHMONT ADVISORS, LLC (FKA BIRCHMONT CAPITAL ADVISORS, LLC)	Los Angeles	CA	Full Distribution	01/03/2007	09/02/2022						0						0	2,669,201
2199999. Joint Venture Interests - Real Estate - Unaffiliated							5,289,120	0	0	0	0	0	0	3,470,829	3,470,829	0	0	0	3,015,701
	AIGGRE Europe Real Estate Fund II LR Feeder, LLC	New York	NY	Partial Distribution	03/06/2019	12/28/2022	127,822,667		0	0		0		58,714,616	49,633,518		(9,081,098)	(9,081,098)	
	AIGGRE U.S. LT Apartments JV, LP	New York	NY	Partial Distribution	08/13/2021	12/13/2022	20,957,952		0	0		0		821,600	821,600		0	0	
	AIGGRE U.S. Real Estate Fund I, LP	New York	NY	Partial Distribution	12/30/2018	12/15/2022	(5,957,997)		0	0		0		2,947,626	3,119,443		171,816	171,816	
	AIGGRE U.S. Real Estate Fund II, LP	New York	NY	Partial Distribution	12/30/2018	10/21/2022	183,676,952		0	0		0		39,934,491	103,539,419		63,604,929	63,604,929	
	AIGGRE U.S. Real Estate Fund III, LP	New York	NY	Partial Distribution	02/01/2019	09/16/2022	225,904,172		0	0		0		40,295,916	40,295,916		0	0	
	AIGGRE U.S. Real Estate Fund IV, LP	New York City	NY	Partial Distribution	07/01/2021	10/11/2022	111,906,791		0	0		0		25,463,831	25,463,831		0	0	
	Branch Retail Partners II, LP	New York	NY	Full Distribution	08/31/2022	09/01/2022	0	0	0	0		0		25,386,748	25,386,748		0	0	
	Branch Retail Partners II, LP	New York	NY	Partial Distribution	08/31/2022	09/01/2022	0		0	0		0		997,670	997,670		0	0	
	SPAIG North Williams, LLC	Seattle	WA	Partial Distribution	03/16/2015	12/27/2022	1,374,954		0	0		0		1,796,604	1,796,604		0	0	
	AIGGRE TERRABROOK CHELSEA I, LLC (fka Newland National Partners II)	San Diego	CA	Partial Distribution	04/13/2007	09/27/2022	16,597	(16,597)				(16,597)						0	215,761
2299999. Joint Venture Interests - Real Estate - Affiliated							665,702,088	(16,597)	0	0	0	(16,597)	0	196,359,102	251,054,749	0	54,695,647	54,695,647	215,761
	AIG Commercial Real Estate Lending Holdings, LLC	Wilmington	DE	Partial Distribution	12/01/2021	09/01/2022	(15,403,214)		0	0		0		18,312,247	18,312,247		0	0	
	AIG Home Loan 2, LLC	Wilmington	DE	Partial Distribution	06/17/2014	09/01/2022	(262,286,905)		0	0		0		14,671,853	14,671,853		0	0	
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							(277,690,119)	0	0	0	0	0	0	32,984,100	32,984,100	0	0	0	0
	LEGG MASON MORTGAGE CAPITAL CORP CREDIT LEASE-BACK		DE		05/16/2014	12/08/2022	4,212,029		884,971	1,419,879	0	(534,908)	0	3,612,271	3,612,271	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							4,212,029	0	884,971	1,419,879	0	(534,908)	0	3,612,271	3,612,271	0	0	0	0
023138-AA-8	AMBAC ASSURANCE CORP		WI	Full Distribution	02/12/2018	11/09/2022	1,763,747					0		1,763,747	2,432,712		668,964	668,964	0
636792-AB-9	NATIONAL LIFE INSURANCE CO		VT		07/10/2018	03/03/2022	0					0		4,000,000	4,000,000		0	0	25,667
64952G-AQ-1	NEW YORK LIFE INSURANCE CO		NY		04/01/2019	03/10/2022	0					0		7,945,453	7,945,453		0	0	113,722
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI		09/21/2017	03/10/2022	0					0		9,982,621	9,982,621		0	0	171,111
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI		09/20/2019	02/15/2022	5,054,693		(92)			(92)		5,054,601	4,720,300		(334,301)	(334,301)	68,976
2799999. Surplus Debentures, etc - Unaffiliated							6,818,440	0	(92)	0	0	(92)	0	28,746,422	29,081,086	0	334,663	334,663	379,476
	Marina	Various	ESP	Principal Payments	10/31/2018	12/14/2022	96,022,627	0	0		0	0		17,619,995	17,619,995			0	0
	Challenger	Various	ESP	Principal Payments	12/11/2019	12/19/2022	74,304,586	0	0		0	0		10,282,838	10,282,838			0	0
	Azul	Various	ESP	Principal Payments	04/09/2019	12/15/2022	71,090,506	0	0		0	0		17,677,021	17,677,021			0	0
	Azul Upsize	Various	ESP	Principal Payments	01/15/2021	12/15/2022	3,327,865	0	0		0	0		834,289	834,289			0	0
	Vintage Adirondack Hldgs - 2 Yr (AGL)	NEW YORK	NY	Principal Payments	12/22/2020	12/22/2022	13,876,987	0	374,597		0	374,597	0	14,251,584	14,251,584	0		0	374,597
	Landmark Real Estate - 2 Yr (AGL)	SIMSBURY	CT	Principal Payments	12/22/2020	12/22/2022	5,138,094	0	164,178		0	164,178	0	5,302,272	5,302,272	0		0	164,178
	NCL Investments II, L.P. - 2 Yr (AGL)	SIMSBURY	CT	Principal Payments	12/22/2020	12/22/2022	202,288	0	6,464		0	6,464	0	208,752	208,752	0		0	6,464
	ASF ORCA, L.P. Financing	NEW YORK	NY	Principal Payments	03/01/2022	12/27/2022	0	0	440,000		0	440,000	0	110,000,000	110,000,000	0		0	4,254,269
	HPS Mezzanine Partners 2019, L.P.	NEW YORK	NY	Principal Payments	07/15/2022	12/27/2022	0	0	638,000		0	638,000	0	63,800,000	63,800,000	0		0	2,605,131
2999999. Collateral Loans - Unaffiliated							263,962,953	0	1,623,239	0	0	1,623,239	0	239,976,751	239,976,751	0	0	0	7,404,639
	Crimson - AGL	Pembroke		Principal Payments	10/06/2020	07/29/2022	36,402,994					0		12,548,210	12,548,210			0	
3099999. Collateral Loans - Affiliated							36,402,994	0	0	0	0	0	0	12,548,210	12,548,210	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
00140E-AC-4	AIG CLO Ltd SER 2019-2ACL SUB Adj % Due 10/25/2032	---	CYM		08/03/2021	12/01/2022	0	0	0	0	0	0	0	0	224,163	0	0	0	0
00140Q-AC-7	AIGIM 2018-1 SUB - CDO	---	CYM		04/16/2021	12/01/2022	0	0	0	0	0	0	0	0	237,296	0	0	0	0
00871Q-AC-2	AIGIM 2019-1 SUB - CDO	---	CYM		08/03/2021	02/04/2022	0	0	0	0	0	0	0	0	2,127,526	0	(30,305)	(30,305)	0
03331R-AE-4	ANCHF 15 SUB - CDO	---	CYM		04/21/2022		0	0	0	0	0	0	0	0		0	0	0	0
	Spruce-LP Interest		US		12/29/2022		0	0	0	0	0	0	0	0	0	0	0	0	0
5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated							0	0	0	0	0	0	0	0	2,588,985	0	(30,305)	(30,305)	0
6099999. Total - Unaffiliated							3,132,284,971	(2,669,815)	3,073,900	2,083,304	0	(1,679,219)	954,567	1,053,999,817	1,096,290,723	0	39,671,616	39,671,616	20,924,825
6199999. Total - Affiliated							702,105,082	(16,597)	0	0	0	(16,597)	0	208,907,312	263,602,959	0	54,695,647	54,695,647	215,761
6299999 - Totals							3,834,390,053	(2,686,412)	3,073,900	2,083,304	0	(1,695,816)	954,567	1,262,907,129	1,359,893,682	0	94,367,263	94,367,263	21,140,586

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912803-BD-4	UNITED STATES TREASURY	...@..			1.A	665,824	92.1530	2,948,895	3,200,000	2,909,056	0	155,255	0	0	0.000	5.188	N/A	0	0	04/16/1998	11/15/2024
912803-BE-2	UNITED STATES TREASURY	...@..			1.A	480,401	91.1249	2,259,897	2,480,000	2,181,476	0	127,711	0	0	0.000	6.125	N/A	0	0	12/04/1997	02/15/2025
912803-FE-8	UNITED STATES TREASURY	...@..			1.A	92,433,000	35.8217	71,643,470	200,000,000	101,522,607	0	2,648,717	0	0	0.000	2.661	N/A	0	0	06/20/2019	08/15/2048
912810-EW-4	UNITED STATES TREASURY	..SD..			1.A	182,104	104.9297	183,627	175,000	176,703	0	(486)	0	0	6.000	5.655	FA	3,966	10,500	04/01/2006	02/15/2026
912810-EW-4	UNITED STATES TREASURY	... ...			1.A	4,828,369	104.9297	4,868,738	4,640,000	4,685,619	0	(12,733)	0	0	6.000	5.651	FA	105,157	278,400	04/01/2006	02/15/2026
912810-FF-0	UNITED STATES TREASURY	... ...			1.A	8,553,982	105.8750	9,107,368	8,602,000	8,584,222	0	3,137	0	0	5.250	5.291	MN	58,634	28,708	10/24/2018	11/15/2028
912810-FF-0	UNITED STATES TREASURY	..SD..			1.A	1,194,928	105.8750	1,275,794	1,205,000	1,201,548	0	492	0	0	5.250	5.307	MN	8,214	60,804	06/05/2006	11/15/2028
912810-FG-8	UNITED STATES TREASURY	..SD..			1.A	1,051,094	106.0703	1,060,703	1,000,000	1,018,382	0	(2,519)	0	0	5.250	4.899	FA	19,830	52,500	03/17/2003	02/15/2029
912810-FG-8	UNITED STATES TREASURY	... ...			1.A	203,586	106.0703	212,141	200,000	201,321	0	(171)	0	0	5.250	5.123	FA	3,966	10,500	11/26/2002	02/15/2029
912810-FH-6	UNITED STATES TREASURY	..LS..			1.A	1,012,927	112.2224	1,464,550	1,305,043	1,401,133	93,974	(21,810)	0	0	3.875	1.921	AO	10,837	49,096	06/28/2005	04/15/2029
912810-FP-8	UNITED STATES TREASURY	..SD..			1.A	1,251,937	109.5781	1,227,275	1,120,000	1,178,910	0	(5,904)	0	0	5.375	4.589	FA	22,739	60,200	10/24/2018	02/15/2031
912810-FP-8	UNITED STATES TREASURY	... ...			1.A	1,457,984	109.5781	1,358,769	1,240,000	1,337,208	0	(9,807)	0	0	5.375	4.224	FA	25,175	66,650	04/01/2006	02/15/2031
912810-FT-0	UNITED STATES TREASURY	... ...			1.A	1,411,811	106.7500	1,553,213	1,455,000	1,439,483	0	877	0	0	4.500	4.608	FA	24,731	92,498	02/06/2008	02/15/2036
912810-FT-0	UNITED STATES TREASURY	..SD..			1.A	5,413,730	106.7500	6,388,988	5,985,000	5,601,620	0	19,757	0	0	4.500	5.175	FA	101,729	269,325	06/15/2007	02/15/2036
912810-PT-9	UNITED STATES TREASURY	..SD..			1.A	2,117,500	109.3281	2,306,823	2,110,000	2,115,034	0	(246)	0	0	4.750	4.727	FA	37,857	100,225	10/19/2007	02/15/2037
912810-PT-9	UNITED STATES TREASURY	... ...			1.A	602,133	109.3281	655,969	600,000	601,493	0	(52)	0	0	4.750	4.726	FA	10,765	28,500	10/19/2007	02/15/2037
912810-QA-9	UNITED STATES TREASURY	... ...			1.A	107,803	94.0625	117,578	125,000	113,102	0	505	0	0	3.500	4.326	FA	1,653	4,375	05/21/2009	02/15/2039
912810-QD-3	UNITED STATES TREASURY	... ...			1.A	4,046,058	104.4219	4,103,780	3,930,000	4,013,308	0	(3,162)	0	0	4.375	4.198	MN	22,323	0	05/06/2010	11/15/2039
912810-QE-1	UNITED STATES TREASURY	... ...			1.A	937,422	107.5625	904,601	841,000	909,788	0	(2,741)	0	0	4.625	3.962	FA	14,692	38,896	07/30/2010	02/15/2040
912810-QK-7	UNITED STATES TREASURY	... ...			1.A	1,804,676	97.6250	1,871,471	1,917,000	1,835,009	0	3,134	0	0	3.875	4.221	FA	28,058	74,284	11/22/2010	08/15/2040
912810-RT-7	UNITED STATES TREASURY	... ...			1.A	88,242,188	71.0938	71,093,750	100,000,000	89,938,657	0	296,710	0	0	2.250	2.837	FA	849,864	2,250,000	11/10/2016	08/15/2046
912810-RZ-3	UNITED STATES TREASURY	... ...			1.A	490,378,197	78.4531	392,178,542	499,889,000	491,473,362	0	237,852	0	0	2.750	2.845	MN	1,784,825	14,686,469	01/30/2018	11/15/2047
912828-3U-2	UNITED STATES TREASURY	..SD..			1.A	1,043,889	99.8359	1,048,277	1,050,000	1,049,895	0	1,281	0	0	2.375	2.500	JJ	10,436	24,938	01/30/2018	01/31/2023
912828-3U-2	UNITED STATES TREASURY	... ...			1.A	149,127	99.8359	149,754	150,000	149,985	0	183	0	0	2.375	2.490	JJ	1,491	3,563	01/30/2018	01/31/2023
912828-R3-6	UNITED STATES TREASURY	..SD..			1.A	445,816	92.0469	414,211	450,000	448,510	0	426	0	0	1.625	1.727	MN	949	7,313	05/13/2016	05/15/2026
912828-R3-6	UNITED STATES TREASURY	... ...			1.A	89,163	92.0469	82,842	90,000	89,703	0	86	0	0	1.625	1.726	MN	190	1,463	05/13/2016	05/15/2026
912833-LU-2	UNITED STATES TREASURY	...@..			1.A	607,936	91.2155	2,918,897	3,200,000	2,811,056	0	166,228	0	0	0.000	6.189	N/A	0	0	11/20/1997	02/15/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						710,713,585	XXX	583,399,923	846,959,043	728,988,190	93,974	3,602,720	0	0	XXX	XXX	XXX	3,148,081	18,199,207	XXX	XXX
36176D-KS-1	GN 762905 - RMBS	... ...		4	1.A	337,831	99.4948	314,502	316,099	344,686	0	(12,118)	0	0	4.500	2.871	MON	1,185	21,007	07/15/2013	04/15/2041
36179N-JE-9	G2 MA1161 - RMBS	... ...		4	1.A	212,737	103.2851	199,978	193,617	215,057	0	(11,916)	0	0	5.500	2.955	MON	887	16,012	10/02/2013	07/20/2043
36179N-Q8-4	G2 MA1379 - RMBS	... ...		4	1.A	253,534	103.2747	238,372	230,814	255,520	0	(8,755)	0	0	5.500	3.099	MON	1,058	17,309	11/06/2013	10/20/2043
36183S-BQ-3	GN AK8147 - RMBS	... ...		4	1.A	593,703	90.3744	526,357	582,418	591,246	0	45	0	0	3.000	2.813	MON	1,456	17,606	08/20/2015	01/15/2045
36200K-2B-2	GN 603870 - RMBS	... ...		4	1.A	38,245	104.9703	39,388	37,523	38,001	0	(29)	0	0	6.500	6.101	MON	203	2,487	03/18/2005	01/15/2033
36200M-TM-5	GN 604556 - RMBS	... ...		4	1.A	34,048	103.1175	36,101	35,010	34,257	0	30	0	0	5.500	6.269	MON	160	2,005	09/04/2003	08/15/2033
36200U-BX-2	GN 572554 - RMBS	... ...		4	1.A	34,522	103.3459	34,946	33,815	34,178	0	(19)	0	0	6.500	6.128	MON	183	2,245	03/18/2005	09/15/2031
36201C-JY-1	GN 579079 - RMBS	... ...		4	1.A	76,599	104.8627	78,162	74,537	75,656	0	(115)	0	0	7.000	6.490	MON	435	5,317	04/16/2002	12/15/2031
36201D-A7-7	GN 579730 - RMBS	... ...		4	1.A	2,185	104.5910	2,240	2,142	2,175	0	19	0	0	6.500	5.954	MON	12	81	03/18/2005	08/15/2032
36201L-EW-0	GN 586149 - RMBS	... ...		4	1.A	807,025	104.5565	24,431	23,366	22,907	0	15	0	0	6.500	7.254	MON	127	1,537	03/18/2005	07/15/2034
36201L-JA-3	GN 586257 - RMBS	... ...		4	1.A	898	103.8401	916	882	891	0	(1)	0	0	6.500	6.219	MON	5	59	03/18/2005	10/15/2034
36201L-S6-2	GN 586541 - RMBS	... ...		4	1.A	8,494	102.9485	8,710	8,460	8,456	0	0	0	0	7.500	7.623	MON	53	644	12/17/2002	03/15/2032
36202B-YQ-2	G2 001619 - RMBS	... ...		4	1.A	158	100.0104	164	164	163	0	5	0	0	6.500	7.721	MON	1	20	09/14/1995	03/20/2024
36202C-2J-1	G2 002577 - RMBS	... ...		4	1.A	1,768	102.4650	1,828	1,784	1,775	0	1	0	0	6.500	6.955	MON	10	121	05/28/1998	04/20/2028
36202C-3M-3	G2 002604 - RMBS	... ...		4	1.A	1,368	103.4052	1,391	1,345	1,354	0	(2)	0	0	7.000	6.717	MON	8	100	12/23/1998	06/20/2028
36202C-5D-1	G2 002644 - RMBS	... ...		4	1.A	1,951	102.7006	2,016	1,963	1,955	0	1	0	0	6.500	6.847	MON	11	135	08/25/1998	09/20/2028
36202C-5F-6	G2 002646 - RMBS	... ...		4	1.A	5,603	104.4710	5,857	5,607	5,593	0	3	0	0	7.500	7.738	MON	35	436	09/10/1999	09/20/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36202C-6J-7	G2 002673 - RMBS			4	1.A	2,263	102.7114	2,310	2,249	2,253	0	0	0	0	6.500	6.478	MON	12	154	11/20/1998	11/20/2028
36202C-6Y-4	G2 002687 - RMBS			4	1.A	3,481	101.7517	3,601	3,539	3,506	0	4	0	0	6.000	6.598	MON	18	223	11/24/1998	12/20/2028
36202C-SM-6	G2 002324 - RMBS			4	1.A	312	102.8644	314	306	308	0	0	0	0	8.000	7.700	MON	2	28	06/27/1997	11/20/2026
36202C-UB-7	G2 002378 - RMBS			4	1.A	493	102.5266	516	503	499	0	1	0	0	7.500	8.274	MON	3	40	04/10/1997	02/20/2027
36202C-VZ-3	G2 002432 - RMBS			4	1.A	858	103.1823	882	855	855	0	0	0	0	7.500	7.594	MON	5	68	06/25/1997	05/20/2027
36202C-WS-8	G2 002457 - RMBS			4	1.A	1,340	103.3744	1,361	1,317	1,325	0	(1)	0	0	7.500	7.214	MON	8	103	09/17/1997	07/20/2027
36202D-AN-1	G2 002713 - RMBS			4	1.A	45,805	101.8114	47,212	46,372	46,008	0	31	0	0	6.000	6.303	MON	232	2,924	11/26/2001	02/20/2029
36202D-CE-9	G2 002769 - RMBS			4	1.A	3,005	104.0845	3,112	2,990	2,994	0	0	0	0	7.500	7.582	MON	19	275	07/07/1999	06/20/2029
36202D-CV-1	G2 002784 - RMBS			4	1.A	1,004	104.3460	1,058	1,014	1,008	0	1	0	0	7.500	7.988	MON	6	80	08/06/1999	07/20/2029
36202D-D6-5	G2 002825 - RMBS			4	1.A	2,375	105.2426	2,509	2,384	2,375	0	1	0	0	7.500	7.811	MON	15	191	10/06/1999	10/20/2029
36202D-DC-2	G2 002799 - RMBS			4	1.A	344	102.1821	346	339	340	0	0	0	0	8.000	7.678	MON	2	28	10/06/1999	08/20/2029
36202D-E2-3	G2 002853 - RMBS			4	1.A	2,472	105.6241	2,633	2,492	2,476	0	1	0	0	7.500	7.935	MON	16	202	12/17/1999	12/20/2029
36202D-E3-1	G2 002854 - RMBS			4	1.A	2,454	106.4542	2,574	2,418	2,433	0	(2)	0	0	8.000	7.783	MON	16	200	12/03/1999	12/20/2029
36202D-EL-1	G2 002839 - RMBS			4	1.A	4,560	105.4239	4,826	4,578	4,561	0	1	0	0	7.500	7.817	MON	29	356	12/15/1999	11/20/2029
36202D-EN-7	G2 002841 - RMBS			4	1.A	357	100.6343	354	352	354	0	0	0	0	8.500	8.289	MON	2	31	02/02/2000	11/20/2029
36202D-F2-2	G2 002885 - RMBS			4	1.A	1,669	105.2063	1,718	1,633	1,652	0	(1)	0	0	8.500	8.139	MON	12	141	03/31/2000	02/20/2030
36202D-G9-6	G2 002924 - RMBS			4	1.A	654	105.2630	682	648	650	0	0	0	0	8.500	8.519	MON	5	56	05/05/2000	05/20/2030
36202D-GE-5	G2 002897 - RMBS			4	1.A	5,213	106.6488	5,532	5,187	5,192	0	(1)	0	0	8.000	8.066	MON	35	440	03/31/2000	03/20/2030
36202D-JB-8	G2 002958 - RMBS			4	1.A	4,356	107.0593	4,620	4,315	4,330	0	(2)	0	0	8.000	7.959	MON	29	354	08/22/2000	08/20/2030
36202D-JS-1	G2 002973 - RMBS			4	1.A	15,882	107.2552	17,140	15,981	15,893	0	8	0	0	8.000	8.400	MON	107	1,348	11/13/2000	09/20/2030
36202D-KX-8	G2 003010 - RMBS			4	1.A	3,289	104.9689	3,459	3,295	3,286	0	0	0	0	7.000	7.241	MON	19	238	12/19/2000	12/20/2030
36202D-LE-9	G2 003025 - RMBS			4	1.A	15,703	103.6196	16,417	15,844	15,736	0	(22)	0	0	6.500	6.921	MON	86	901	04/27/2001	01/20/2031
36202D-M5-7	G2 003080 - RMBS			4	1.A	22,648	104.4942	23,774	22,751	22,647	0	8	0	0	6.500	6.773	MON	123	1,556	08/03/2001	05/20/2031
36202D-MA-6	G2 003053 - RMBS			4	1.A	10,804	104.3652	11,296	10,823	10,797	0	(8)	0	0	6.500	6.699	MON	59	630	03/26/2001	03/20/2031
36202D-MR-9	G2 003068 - RMBS			4	1.A	12,700	104.2759	13,309	12,764	12,709	0	(14)	0	0	6.500	6.775	MON	69	704	04/25/2001	04/20/2031
36202D-NM-9	G2 003096 - RMBS			4	1.A	35,807	105.6919	38,618	36,538	36,044	0	62	0	0	7.000	7.739	MON	213	2,697	06/18/2001	06/20/2031
36202D-PD-7	G2 003120 - RMBS			4	1.A	37,541	104.4963	39,017	37,339	37,411	0	(15)	0	0	6.500	6.484	MON	202	2,480	09/20/2001	08/20/2031
36202D-QZ-7	G2 003172 - RMBS			4	1.A	32,138	103.2449	33,262	32,217	32,116	0	2	0	0	6.000	6.193	MON	161	1,966	07/01/2003	12/20/2031
36202D-TE-1	G2 003249 - RMBS			4	1.A	93,532	103.5263	97,086	93,779	93,520	0	(2)	0	0	6.000	6.063	MON	469	5,844	06/25/2002	06/20/2032
36202F-WA-0	G2 005141 - RMBS			4	1.A	492,238	101.8483	457,645	449,340	501,106	0	(12,293)	0	0	5.000	2.930	MON	1,872	29,563	12/19/2012	08/20/2041
36203G-QX-4	GN 348870 - RMBS			4	1.A	150	100.0025	149	149	149	0	0	0	0	7.000	0.000	MON	1	22	12/29/1995	07/15/2023
36204J-BR-6	GN 370948 - RMBS			4	1.A	486	100.0165	495	495	494	0	44	0	0	7.000	7.985	MON	3	198	10/08/1996	12/15/2023
36204N-FJ-1	GN 374669 - RMBS			4	1.A	70	99.8634	72	72	72	0	1	0	0	6.000	7.321	MON	0	7	04/20/1999	02/15/2024
36205R-XM-4	GN 398584 - RMBS			4	1.A	6,122	101.9385	6,182	6,064	6,079	0	(4)	0	0	7.500	7.462	MON	38	465	07/07/1999	06/15/2029
36206F-U8-3	GN 410207 - RMBS			4	1.A	721	101.3289	735	725	724	0	1	0	0	7.500	7.962	MON	5	63	09/27/1996	11/15/2025
36206U-3P-2	GN 422106 - RMBS			4	1.A	5,068	101.8908	5,161	5,065	5,056	0	1	0	0	7.500	7.718	MON	32	389	10/12/1999	10/15/2029
36206V-5Q-6	GN 423055 - RMBS			4	1.A	83	101.1813	85	84	84	0	0	0	0	7.500	8.029	MON	1	8	11/01/1999	06/15/2027
36207B-3P-3	GN 427506 - RMBS			4	1.A	158	100.0709	163	163	162	0	1	0	0	6.000	7.109	MON	1	10	10/29/1998	04/15/2026
36207G-DK-2	GN 431306 - RMBS			4	1.A	4,741	102.1568	4,843	4,741	4,729	0	2	0	0	7.750	8.014	MON	31	395	09/16/1996	09/15/2026
36208S-W5-7	GN 459768 - RMBS			4	1.A	412	100.2493	425	424	418	0	1	0	0	6.000	6.816	MON	2	26	10/29/1998	11/15/2028
36208V-6R-1	GN 462680 - RMBS			4	1.A	1,396	102.9686	1,465	1,423	1,407	0	2	0	0	7.000	7.814	MON	8	104	07/23/1999	04/15/2028
36209A-E4-8	GN 465555 - RMBS			4	1.A	236	101.2122	246	243	238	0	0	0	0	6.000	7.179	MON	1	15	04/20/1999	09/15/2028
36209C-CQ-7	GN 467279 - RMBS			4	1.A	976	100.4756	1,010	1,005	989	0	2	0	0	6.000	7.095	MON	5	63	10/29/1998	10/15/2028
36209F-Y9-4	GN 470636 - RMBS			4	1.A	3,038	102.0910	3,131	3,067	3,051	0	(3)	0	0	7.000	7.496	MON	18	185	07/14/1999	07/15/2029
36209G-3Z-8	GN 471616 - RMBS			4	1.A	35	100.0161	35	35	35	0	0	0	0	6.000	6.232	MON	0	2	10/29/1998	11/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36209H-ZG-3	GN 472443 - RMBS			4	1.A	28,693	101.4276	29,369	28,955	28,765	0	(13)	0	0	6.000	6.404	MON	145	1,670	01/05/1999	12/15/2028
36209S-3T-6	GN 480610 - RMBS			4	1.A	1,577	100.7062	1,643	1,631	1,602	0	3	0	0	6.000	7.049	MON	8	101	10/29/1998	10/15/2028
36209T-6M-6	GN 481576 - RMBS			4	1.A	4,614	101.1245	4,672	4,620	4,612	0	(1)	0	0	6.000	6.134	MON	23	253	10/29/1998	10/15/2028
36209T-X7-9	GN 481402 - RMBS			4	1.A	623	100.7348	646	641	632	0	1	0	0	6.000	6.956	MON	3	40	10/29/1998	12/15/2028
36209W-P8-9	GN 483847 - RMBS			4	1.A	213	100.6887	221	219	216	0	0	0	0	6.000	6.805	MON	1	13	10/29/1998	12/15/2028
36209X-3U-2	GN 485111 - RMBS			4	1.A	682	100.1528	702	701	688	0	1	0	0	6.000	6.944	MON	4	44	04/20/1999	12/15/2028
3620A5-BF-5	GN 719238 - RMBS			4	1.A	590,911	97.1447	563,431	579,991	596,972	0	2,914	0	0	4.000	3.457	MON	1,933	23,200	07/13/2010	07/15/2040
36210A-SS-7	GN 486629 - RMBS			4	1.A	141	101.8176	144	141	141	0	0	0	0	6.000	6.224	MON	1	9	10/29/1998	10/15/2028
36210A-XZ-5	GN 486796 - RMBS			4	1.A	1,360	102.0680	1,394	1,366	1,362	0	(2)	0	0	6.000	6.257	MON	7	66	12/10/1998	12/15/2028
36210B-P5-8	GN 487444 - RMBS			4	1.A	25,731	102.1751	27,011	26,436	25,960	0	40	0	0	6.000	6.973	MON	132	1,616	04/20/1999	03/15/2029
36210B-PY-5	GN 487439 - RMBS			4	1.A	33,091	102.4805	34,781	33,939	33,343	0	44	0	0	6.000	6.921	MON	170	2,086	04/20/1999	03/15/2029
36210B-QN-8	GN 487461 - RMBS			4	1.A	53,266	102.5976	56,148	54,727	53,821	0	89	0	0	6.000	6.916	MON	274	3,364	04/20/1999	04/15/2029
36210B-QV-0	GN 487468 - RMBS			4	1.A	7,867	100.8508	8,152	8,083	7,961	0	13	0	0	6.000	6.749	MON	40	497	04/20/1999	04/15/2029
36210H-VJ-8	GN 493017 - RMBS			4	1.A	84	100.4497	86	86	84	0	0	0	0	6.000	7.311	MON	0	5	10/29/1998	11/15/2028
36210J-LF-3	GN 493626 - RMBS			4	1.A	225	101.2634	228	225	224	0	0	0	0	6.000	6.190	MON	1	14	10/29/1998	11/15/2028
36210M-WH-0	GN 496648 - RMBS			4	1.A	794	100.0078	795	795	793	0	0	0	0	6.000	6.227	MON	4	60	10/29/1998	12/15/2028
36210N-NC-9	GN 497287 - RMBS			4	1.A	22,910	101.3673	23,249	22,935	22,872	0	(1)	0	0	6.000	6.217	MON	115	1,591	10/29/1998	12/15/2028
36210Q-ZP-0	GN 499450 - RMBS			4	1.A	2,747	101.0282	2,819	2,790	2,763	0	3	0	0	6.500	7.104	MON	15	188	05/14/1999	04/15/2029
36210T-ZU-3	GN 502155 - RMBS			4	1.A	83	100.0050	85	85	84	0	0	0	0	6.000	7.046	MON	0	7	04/20/1999	04/15/2029
36211D-QH-6	GN 509956 - RMBS			4	1.A	1,204	101.0378	1,237	1,224	1,208	0	1	0	0	7.000	7.735	MON	7	90	06/29/1999	06/15/2029
36211E-HC-5	GN 510627 - RMBS			4	1.A	170,481	101.7018	183,087	180,023	168,013	0	(2,105)	0	0	5.000	6.801	MON	750	9,113	04/18/2005	02/15/2035
36211E-PZ-5	GN 510840 - RMBS			4	1.A	222	105.6341	233	220	221	0	0	0	0	8.000	8.030	MON	1	18	10/13/2000	12/15/2029
36211E-UM-8	GN 510988 - RMBS			4	1.A	6,279	101.2167	6,419	6,342	6,307	0	(65)	0	0	7.000	7.390	MON	37	46	06/17/1999	06/15/2029
36211L-W5-7	GN 516468 - RMBS			4	1.A	902	103.7416	929	895	897	0	0	0	0	8.000	8.037	MON	6	75	10/13/2000	03/15/2030
36211W-ZZ-4	GN 525560 - RMBS			4	1.A	2,270	102.0577	2,320	2,274	2,267	0	1	0	0	8.000	8.284	MON	15	186	02/02/2000	01/15/2030
36212B-MB-6	GN 528754 - RMBS			4	1.A	4,036	102.6552	4,111	4,004	4,009	0	(2)	0	0	8.000	8.046	MON	27	331	10/13/2000	05/15/2030
36212Q-XN-5	GN 540785 - RMBS			4	1.A	28,521	103.5524	29,416	28,407	28,400	0	(8)	0	0	7.500	7.599	MON	178	2,167	12/17/2002	10/15/2030
36212V-CT-4	GN 544682 - RMBS			4	1.A	14,218	102.5917	14,529	14,162	14,160	0	6	0	0	7.500	7.610	MON	89	1,083	12/17/2002	01/15/2031
36213D-CQ-9	GN 550979 - RMBS			4	1.A	10,027	101.1373	10,101	9,987	9,981	0	0	0	0	7.500	7.620	MON	62	772	12/17/2002	10/15/2031
36213E-K2-1	GN 552113 - RMBS			4	1.A	33,368	104.3461	34,679	33,235	33,228	0	0	0	0	7.500	7.616	MON	208	2,534	12/17/2002	10/15/2031
36213T-2M-4	GN 564280 - RMBS			4	1.A	45,499	104.3791	47,301	45,317	45,313	0	9	0	0	7.500	7.617	MON	283	3,454	12/17/2002	08/15/2031
36225A-2B-5	GN 780770 - RMBS			4	1.A	408	101.7337	427	420	414	0	1	0	0	6.000	7.031	MON	2	27	04/20/1999	04/15/2028
36225A-EA-4	GN 780129 - RMBS			4	1.A	1,582	100.2185	1,606	1,602	1,599	0	36	0	0	7.000	7.691	MON	9	283	03/05/1997	11/15/2024
36225A-KZ-2	GN 780312 - RMBS			4	1.A	74	99.8629	75	76	75	0	0	0	0	6.000	7.172	MON	0	6	04/20/1999	01/15/2026
36225A-NX-4	GN 780406 - RMBS			4	1.A	750	100.1024	777	776	773	0	48	0	0	7.000	8.381	MON	5	168	10/18/1996	12/15/2023
36225B-C8-9	GN 780995 - RMBS			4	1.A	1,682	103.3039	1,757	1,701	1,688	0	3	0	0	7.000	7.580	MON	10	137	11/05/1999	12/15/2028
36225B-KU-1	GN 781207 - RMBS			4	1.A	2,829	105.5084	2,898	2,747	2,790	0	(3)	0	0	7.500	6.785	MON	17	218	12/31/2001	08/15/2030
36296K-PH-9	GN 693524 - RMBS			4	1.A	166,917	103.8722	157,708	151,829	167,889	0	(2,458)	0	0	5.500	3.358	MON	696	10,196	02/21/2013	07/15/2038
38374J-SN-7	GNR 2004-082 ZL - CMO/RMBS			4	1.A	4,807,940	100.9480	5,025,539	4,978,344	4,863,969	0	(3,179)	0	0	5.000	5.613	MON	20,743	256,642	01/26/2005	10/20/2034
38374J-XF-8	GNR 2004-090 ZB - CMO/RMBS			4	1.A	5,140,694	101.0954	5,487,604	5,428,142	5,259,645	0	2,512	0	0	5.000	5.897	MON	22,617	280,650	11/01/2004	10/16/2034
38374V-Q5-1	GNR 2009-050 KP - CMO/RMBS			4	1.A	8,363	99.0887	7,897	7,969	8,057	0	254	0	0	4.500	3.280	MON	30	51	10/04/2012	06/20/2039
38375L-MN-7	GNR 2007-061 MZ - CMO/RMBS			4	1.A	979,500	102.6728	1,062,912	1,035,243	1,007,208	0	(349)	0	0	5.500	6.212	MON	4,745	58,857	10/31/2007	10/20/2037
38376U-TN-9	GNR 2017-077 CZ - CMO/RMBS			4	1.A	20,983,450	93.1839	18,511,765	19,865,832	20,525,340	0	(22,297)	0	0	4.000	3.637	MON	66,219	777,681	06/29/2017	05/20/2047
38376V-TQ-0	GNR 2010-021 ND - CMO/RMBS			4	1.A	2,027,121	98.5156	2,045,615	2,076,437	2,052,940	0	(535)	0	0	4.500	4.724	MON	7,787	95,756	04/05/2011	02/20/2040
38377N-P6-5	GNR 2010-164 KZ - CMO/RMBS			4	1.A	14,666,789	97.6863	15,553,087	15,921,466	15,386,905	0	71,024	0	0	4.250	4.897	MON	56,389	665,832	02/25/2011	12/20/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38377Q-PN-1	GNR 2011-029 DZ - CMO/RMBS			4	1.A	6,242,985	98.4895	6,452,173	6,551,129	6,401,010	0	(8,346)	0	0	4.500	4.994	MON	24,567	299,395	03/01/2011	02/16/2041
38377Q-X8-5	GNR 2011-045 LB - CMO/RMBS			4	1.A	7,143,446	98.6081	7,338,711	7,442,301	7,296,474	0	(8,268)	0	0	4.500	4.876	MON	27,909	345,382	03/09/2011	03/20/2041
38377T-WR-8	GNR 2011-017 JZ - CMO/RMBS			4	1.A	1,230,431	95.0953	1,313,944	1,381,713	1,294,574	0	8,598	0	0	4.000	4.717	MON	4,606	54,089	02/28/2011	02/20/2041
38377T-WV-9	GNR 2011-017 PZ - CMO/RMBS			4	1.A	3,763,600	99.0952	3,979,748	4,016,087	3,865,214	0	14,126	0	0	4.500	4.912	MON	15,060	176,395	02/28/2011	02/20/2041
38377U-JD-1	GNR 2011-040 ZK - CMO/RMBS			4	1.A	3,148,376	97.9884	3,318,009	3,386,124	3,233,138	0	(12,234)	0	0	4.500	5.474	MON	12,698	155,382	04/04/2011	03/16/2041
38377U-Q9-2	GNR 2011-048 ZB - CMO/RMBS			4	1.A	7,368,356	97.9436	7,804,005	7,967,858	7,618,615	0	(19,326)	0	0	4.500	5.427	MON	29,879	369,847	04/06/2011	04/20/2041
38377V-PX-8	GNR 2011-061 CZ - CMO/RMBS			4	1.A	5,452,965	97.9508	5,728,440	5,848,281	5,612,562	0	(15,338)	0	0	4.500	5.328	MON	21,931	269,776	04/05/2011	04/20/2041
38378F-DM-9	GNR 2013-009 KY - CMO/RMBS			4	1.A	2,536,560	88.1090	2,148,978	2,439,000	2,500,127	0	(3,083)	0	0	3.000	2.720	MON	6,098	73,170	08/17/2016	01/20/2043
38378F-JH-4	GNR 2013-006 Z - CMO/RMBS			4	1.A	15,864,268	86.6377	13,993,609	16,151,863	15,972,196	0	15,187	0	0	3.000	3.121	MON	40,380	476,773	03/04/2016	01/20/2043
38378U-E7-8	GNR 2013-144 EL - CMO/RMBS			4	1.A	14,682,415	86.8961	13,919,890	16,019,000	15,235,573	0	36,593	0	0	2.500	3.154	MON	33,373	332,287	10/24/2018	05/20/2043
38379F-L6-4	GNR 2015-175 Z - CMO/RMBS			4	1.A	2,606,546	86.2396	2,209,270	2,561,782	2,589,096	0	(2,313)	0	0	3.500	3.431	MON	7,472	87,985	01/27/2016	11/16/2045
38379H-6K-6	GNR 2015-014 Z - CMO/RMBS			4	1.A	51,029,864	95.1572	46,718,535	49,096,190	50,163,036	0	(13,147)	0	0	4.000	3.714	MON	163,654	1,963,304	02/14/2017	12/20/2044
38379M-W6-7	GNR 2015-134 LZ - CMO/RMBS			4	1.A	13,367,110	88.6765	11,424,852	12,883,736	13,165,547	0	(25,604)	0	0	3.500	3.288	MON	37,578	442,497	03/07/2016	09/20/2045
38379N-QG-0	GNR 2015-105 CZ - CMO/RMBS			4	1.A	13,567,523	92.1889	12,513,876	13,574,166	13,560,290	0	(525)	0	0	3.500	3.513	MON	39,591	466,210	12/29/2015	07/20/2045
38379Q-PV-1	GNR 2015-124 VZ - CMO/RMBS			4	1.A	18,286,385	91.7773	17,011,687	18,535,831	18,390,935	0	6,238	0	0	3.500	3.612	MON	54,063	636,620	12/16/2015	09/20/2045
38379V-WT-7	GNR 2016-038 DZ - CMO/RMBS			4	1.A	4,286,360	75.0508	3,362,569	4,480,392	4,336,759	0	4,563	0	0	3.000	3.216	MON	11,201	132,253	04/08/2016	02/20/2046
38379X-XQ-8	GNR 2016-101 LN - CMO/RMBS			4	1.A	1,682,695	89.8954	1,456,237	1,619,923	1,703,052	0	25,837	0	0	3.000	2.271	MON	4,050	48,598	08/17/2016	07/20/2046
38380A-KK-2	GNR 2016-116 DZ - CMO/RMBS			4	1.A	3,182,865	77.1202	2,686,389	3,483,381	3,251,395	0	14,449	0	0	3.000	3.453	MON	8,708	102,823	12/17/2018	09/20/2046
38380X-2N-6	GNR 2018-113 Z - CMO/RMBS			4	1.A	9,929,145	85.7490	8,943,407	10,429,752	10,052,935	0	5,807	0	0	3.500	3.798	MON	30,420	358,214	01/10/2019	08/20/2048
38380X-DK-0	GNR 2018-079 AZ - CMO/RMBS			4	1.A	9,766,100	87.6406	8,974,862	10,240,531	9,899,527	0	95	0	0	3.500	3.820	MON	29,868	351,715	01/10/2019	06/20/2048
38380X-S5-7	GNR 2018-115 GZ - CMO/RMBS			4	1.A	11,094,526	82.7262	9,625,319	11,635,154	11,223,282	0	11,572	0	0	3.500	3.780	MON	33,936	399,614	01/09/2019	08/20/2048
38380Y-4Y-8	GNR 2018-125 HY - CMO/RMBS			4	1.A	2,625,816	91.4428	2,372,941	2,595,000	2,626,026	0	8,760	0	0	4.000	3.901	MON	8,650	103,800	12/17/2018	09/20/2048
38380Y-BB-0	GNR 2018-112 VZ - CMO/RMBS			4	1.A	9,887,262	88.8716	9,154,649	10,300,980	10,011,374	0	8,874	0	0	3.500	3.793	MON	30,045	353,791	01/10/2019	08/20/2048
38381A-YV-2	GNR 2018-154 CJ - CMO/RMBS			4	1.A	5,476,364	91.9889	5,196,796	5,649,376	5,530,798	0	989	0	0	3.500	3.773	MON	16,477	131,400	01/15/2019	11/20/2048
38381B-FC-3	GNR 2018-168 ZN - CMO/RMBS			4	1.A	11,473,965	76.6592	9,797,839	12,781,032	11,758,396	0	44,556	0	0	3.000	3.567	MON	31,953	377,272	01/08/2019	12/20/2048
911760-MV-5	VENDE 1999-2 1Z - CMO/RMBS			4	1.A	1,354,475	102.6779	1,382,751	1,346,687	1,350,873	0	(372)	0	0	6.500	6.325	MON	7,295	92,152	04/17/2002	05/15/2029
911760-RB-4	VENDE 2001-3 Z - CMO/RMBS			4	1.A	2,444,068	105.2241	2,571,818	2,444,135	2,443,078	0	63	0	0	6.500	6.508	MON	13,239	164,785	10/17/2001	05/15/2031
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						292,664,867	XXX	272,727,648	297,815,907	293,984,014	0	98,707	0	0	XXX	XXX	XXX	938,330	11,109,620	XXX	XXX
36194S-PD-4	GN AU4920 - RMBS			4	1.A	8,324,642	90.4107	7,430,005	8,218,062	8,277,666	0	(2,894)	0	0	3.020	2.831	MON	20,682	243,474	10/06/2016	09/15/2041
38376G-2J-8	GNR 2011-092 Z - CMBS			4	1.A	5,496,674	88.0057	5,439,039	6,180,329	5,673,567	0	24,697	0	0	3.726	4.438	MON	19,189	226,383	06/14/2011	07/16/2053
38376G-A4-2	GNR 2011-010 Z - CMBS			4	1.A	11,690,993	92.8227	13,159,149	14,176,648	13,357,412	0	77,150	0	0	3.576	5.146	MON	42,247	516,085	02/03/2011	04/16/2053
38376G-G7-9	GNR 2011-033 Z - CMBS			4	1.A	3,846,762	94.3114	4,063,721	4,308,833	3,838,974	0	(150,010)	0	0	4.067	5.892	MON	14,605	175,143	02/22/2011	01/16/2052
38376G-M9-8	GNR 2011-058 Z - CMBS			4	1.A	7,835,653	93.5683	8,886,009	9,496,816	8,589,306	0	(128,044)	0	0	3.866	5.300	MON	30,598	361,874	04/05/2011	05/16/2052
38376G-P8-7	GNR 2011-049 C - CMBS			4	1.A	754,702	99.1990	796,146	802,574	797,101	0	(249,124)	0	0	3.848	5.356	MON	2,574	(126,870)	02/28/2011	07/16/2051
38376G-P9-5	GNR 2011-049 Z - CMBS			4	1.A	12,466,818	93.0279	13,679,773	14,705,021	13,765,331	0	134,526	0	0	3.848	5.192	MON	47,155	554,920	04/07/2011	07/16/2053
38376G-Q8-6	GNR 2011-065 D - CMBS			4	1.A	24,613,926	95.4904	24,804,222	25,975,616	25,708,252	0	(63,944)	0	0	4.058	4.324	MON	87,832	1,062,538	05/02/2011	02/16/2052
38376G-V5-6	GNR 2011-078 Z - CMBS			4	1.A	1,640	91.8932	1,795	1,954	1,749	0	(26)	0	0	3.796	4.809	MON	6	73	04/26/2011	07/16/2053
38378B-4V-8	GNR 2013-007 KZ - CMBS			4	1.A	2,619,218	92.5843	2,345,041	2,532,871	2,592,313	0	11,116	0	0	3.841	3.632	MON	8,108	94,782	01/18/2013	10/16/2053
38378B-7X-1	GNR 2013-017 Z - CMBS			4	1.A	3,699,005	82.4259	3,323,961	4,032,667	3,808,596	0	18,861	0	0	2.859	3.362	MON	9,608	115,198	03/07/2013	06/16/2054
38378B-A2-5	GNR 2012-095 Z - CMBS			4	1.A	8,605,874	81.1106	7,553,384	9,312,454	8,843,714	0	18,663	0	0	2.498	2.960	MON	19,389	236,071	07/27/2012	01/16/2055
38378B-M6-3	GNR 2012-120 Z - CMBS			4	1.A	5,841,745	75.2754	4,915,780	6,530,393	6,080,032	0	25,387	0	0	2.455	2.964	MON	13,362	158,611	10/16/2012	01/16/2055
38378B-UZ-0	GNR 2012-058 Z - CMBS			4	1.A	16,913,203	82.9383	14,890,358	17,953,539	17,318,413	0	40,724	0	0	3.254	3.503	MON	48,686	574,328	05/22/2012	01/16/2055
38378B-VM-8	GNR 2012-072 Z - CMBS			4	1.A	5,824,571	85.5824	5,457,781	6,377,226	5,999,568	0	39,299	0	0	2.860	3.336	MON	15,198	180,101	05/22/2012	08/16/2053
38378B-WD-7	GNR 2012-078 Z - CMBS			4	1.A	14,159,621	82.9089	11,570,895	13,956,158	14,059,532	0	11,458	0	0	2.859	2.829	MON	33,250	394,380	07/30/2012	12/16/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38378B-X8-7	GNR 2012-132 Z - CMBS			4	1.A	5,408,407	81.2342	4,628,938	5,698,261	5,506,050	0	14,780	0	0	2.664	2.995	MON	12,648	149,248	11/06/2012	06/16/2054
38378B-YR-4	GNR 2012-087 Z - CMBS			4	1.A	12,507,717	80.4347	10,061,388	12,508,771	12,531,548	0	980	0	0	2.914	2.954	MON	30,378	357,919	07/30/2012	02/16/2053
38378K-VG-1	GNR 2013-085 AQ - CMBS			4	1.A	1,622,433	91.7661	1,470,009	1,601,908	1,616,256	0	(1,264)	0	0	2.799	2.577	MON	3,736	52,586	10/17/2017	02/16/2049
38379R-2D-4	GNR 2017-127 AM - CMBS			4	1.A	10,887,451	82.7941	9,364,228	11,310,260	10,838,723	0	16,342	0	0	2.500	3.076	MON	23,563	283,964	08/10/2017	02/16/2059
38379R-4Y-6	GNR 2017-143 AG - CMBS			4	1.A	11,553,747	87.2391	10,219,499	11,714,362	11,568,802	0	(6,580)	0	0	2.600	2.825	MON	25,381	307,082	09/26/2017	01/16/2059
38379R-L8-4	GNR 2017-108 AE - CMBS			4	1.A	8,168,847	89.2527	7,378,247	8,266,691	8,185,269	0	5,053	0	0	2.600	2.819	MON	17,911	214,934	07/25/2017	10/16/2058
38379R-QP-1	GNR 2017-047 AB - CMBS			4	1.A	1,107,870	91.7233	1,036,666	1,130,210	1,109,058	0	4,294	0	0	2.500	3.138	MON	2,355	28,255	04/28/2017	08/16/2058
38379R-UQ-4	GNR 2017-064 AT - CMBS			4	1.A	1,360,862	87.3507	1,199,168	1,372,821	1,358,435	0	(1,090)	0	0	2.750	2.934	MON	3,146	37,905	04/28/2017	11/16/2057
38379R-X3-2	GNR 2017-126 AD - CMBS			4	1.A	7,898,388	89.6305	7,195,733	8,028,220	7,929,145	0	3,342	0	0	2.600	2.903	MON	17,394	215,172	09/29/2017	05/16/2059
38379R-ZN-6	GNR 2017-090 AC - CMBS			4	1.A	1,729,131	89.0208	1,557,600	1,749,704	1,733,113	0	(371)	0	0	2.600	2.815	MON	3,791	45,645	07/25/2017	06/16/2058
38380J-CZ-9	GNR 2017-166 AB - CMBS			4	1.A	15,077,426	87.7742	13,512,797	15,394,947	15,192,591	0	13,301	0	0	2.600	2.871	MON	33,356	440,773	10/20/2017	07/16/2059
38380J-EL-8	GNR 2017-169 AM - CMBS			4	1.A	9,678,367	87.2574	8,612,295	9,869,983	9,699,410	0	7,255	0	0	2.600	2.951	MON	21,385	257,441	10/30/2017	04/16/2059
38380J-HC-5	GNR 2017-178 AB - CMBS			4	1.A	10,485,679	91.2427	9,772,017	10,709,918	10,556,460	0	(5,113)	0	0	2.600	3.071	MON	23,205	280,552	11/27/2017	11/16/2059
38380J-ML-9	GNR 2018-009 AT - CMBS			4	1.A	12,687,107	86.8484	11,402,036	13,128,661	12,773,011	0	(33,520)	0	0	2.600	3.114	MON	28,445	347,532	01/17/2018	01/16/2060
38380J-QS-0	GNR 2018-025 AD - CMBS			4	1.A	11,647,954	83.9911	10,384,831	12,364,209	11,646,190	0	(95,594)	0	0	2.700	3.564	MON	27,819	333,834	02/07/2018	02/16/2060
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						254,516,433	XXX	236,112,511	269,410,087	260,955,587	0	(270,346)	0	0	XXX	XXX	XXX	687,002	8,119,933	XXX	XXX
36248@-AA-2	GSA ARLINGTON TX CTL PASS-THROUGH - CMO			1,2	1.B	30,566,715	95.3400	29,142,306	30,566,715	30,566,775	0	(8)	0	0	4.090	4.125	MON	31,254	1,305,019	08/22/2013	03/22/2029
0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						30,566,715	XXX	29,142,306	30,566,715	30,566,775	0	(8)	0	0	XXX	XXX	XXX	31,254	1,305,019	XXX	XXX
0109999999. Total - U.S. Government Bonds						1,288,461,600	XXX	1,121,382,388	1,444,751,752	1,314,494,566	93,974	3,431,073	0	0	XXX	XXX	XXX	4,804,667	38,733,779	XXX	XXX
000000-00-0	ECUADOR, REPUBLIC OF (GOVERNMENT)		C		4.C FE	2,968,228	46.2920	2,086,380	4,507,000	3,311,244	0	242,457	0	0	2.500	10.046	JJ	47,261	45,070	12/01/2021	07/31/2035
000000-00-0	PANAMA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	2,650,000	85.0560	2,253,984	2,650,000	2,650,000	0	0	0	0	3.362	3.362	JD	247	89,093	06/23/2021	06/30/2031
000800-AF-2	ABN AMRO BANK NV		C		2.B FE	4,261,280	97.0230	3,880,920	4,000,000	4,095,653	0	(34,643)	0	0	4.750	3.766	JJ	80,750	190,000	11/02/2017	07/28/2025
00386S-AB-8	ABU DHABI NATIONAL ENERGY COMPANY PJSC		C		1.D FE	37,986,217	114.7860	43,963,038	38,300,000	38,066,426	0	13,406	0	0	6.500	6.564	AO	442,578	2,320,500	06/13/2008	10/27/2036
00388W-AC-5	ABU DHABI NATIONAL ENERGY COMPANY PJSC		C		1.D FE	7,525,895	99.7670	7,148,306	7,165,000	7,310,510	0	(38,217)	0	0	4.375	3.746	JD	7,837	313,469	11/22/2016	06/22/2026
00388W-AG-6	ABU DHABI NATIONAL ENERGY COMPANY PJSC		C		1.D FE	1,160,625	102.9430	1,029,430	1,000,000	1,116,143	0	(13,933)	0	0	4.875	3.087	AO	9,208	48,750	09/10/2019	04/23/2030
00401M-AA-4	ABU DHABI CRUDE OIL PIPELINE LLC		C	1	1.C FE	1,930,000	93.5960	1,871,920	2,000,000	1,952,340	0	6,076	0	0	3.650	4.053	JD	36,703	36,500	01/18/2019	11/02/2029
00401M-AB-2	ABU DHABI CRUDE OIL PIPELINE LLC		C	1	1.C FE	55,933,175	91.9360	50,564,800	55,000,000	55,813,358	0	(31,500)	0	0	4.600	4.471	JD	1,272,028	1,725,000	05/29/2020	11/02/2047
035198-AC-4	ANGOLA, REPUBLIC OF (GOVERNMENT)		C		4.C FE	756,563	79.2500	594,375	750,000	756,806	0	130	0	0	9.375	9.282	JD	3,125	70,313	02/04/2021	05/08/2048
03845E-AA-0	ARAB PETROLEUM INVESTMENTS CORP		C		1.C FE	9,983,000	99.0650	9,906,500	10,000,000	9,997,497	0	3,525	0	0	4.125	4.160	MS	118,021	412,500	09/11/2018	09/18/2023
038461-AF-6	EGYPT, ARAB REPUBLIC OF (GOVERNMENT)		C		4.B FE	521,875	64.4070	322,035	500,000	520,784	0	(576)	0	0	6.875	6.472	AO	5,825	34,375	01/08/2021	04/30/2040
03846J-AB-6	EGYPT, ARAB REPUBLIC OF (GOVERNMENT)		C		4.B FE	1,000,000	69.5180	695,180	1,000,000	1,000,000	0	0	0	0	5.875	5.875	FA	22,031	58,750	02/08/2021	02/16/2031
03846J-AD-2	EGYPT, ARAB REPUBLIC OF (GOVERNMENT)		C		4.B FE	1,250,000	82.5340	1,031,675	1,250,000	1,250,000	0	0	0	0	5.800	5.799	MS	18,326	72,500	09/23/2021	09/30/2027
03846J-W5-5	EGYPT, ARAB REPUBLIC OF (GOVERNMENT)		C		4.B FE	1,063,500	63.1530	631,530	1,000,000	1,062,031	0	(816)	0	0	7.903	7.358	FA	28,539	79,030	02/03/2021	02/21/2048
03846J-W8-9	EGYPT, ARAB REPUBLIC OF (GOVERNMENT)		C		4.B FE	3,285,000	66.6810	2,000,430	3,000,000	3,275,829	0	(2,913)	0	0	8.700	7.866	MS	87,002	261,000	07/03/2019	03/01/2049
03846J-X5-4	EGYPT, ARAB REPUBLIC OF (GOVERNMENT)		C		4.B FE	985,000	74.0460	740,460	1,000,000	987,394	0	1,073	0	0	7.625	7.817	MN	6,778	76,250	06/19/2020	05/29/2032
03846J-X6-2	EGYPT, ARAB REPUBLIC OF (GOVERNMENT)		C		4.B FE	1,015,000	67.5030	675,030	1,000,000	1,015,109	0	106	0	0	8.875	8.729	MN	7,889	88,750	07/09/2020	05/29/2050
040114-HS-2	ARGENTINA, REPUBLIC OF (GOVERNMENT)		C	2	5.B FE	1,959,637	27.0730	1,329,634	4,911,293	2,431,239	0	243,123	1,967,574	0	0.500	11.048	JJ	11,733	24,556	08/23/2021	07/09/2030
040114-HT-0	ARGENTINA, REPUBLIC OF (GOVERNMENT)		C	2	5.B FE	6,933,413	25.4710	4,440,540	17,433,707	8,846,684	0	782,835	6,190,578	0	1.500	11.882	JJ	124,942	196,129	08/31/2021	07/09/2035
040114-HX-1	ARGENTINA, REPUBLIC OF (GOVERNMENT)		C	2	5.B FE	588,859	26.6690	317,468	1,190,399	685,648	0	51,718	0	0	1.000	9.850	JJ	5,687	11,904	08/23/2021	07/09/2029
05674R-AC-8	BAHRAIN, KINGDOM OF (GOVERNMENT)		C		4.A FE	2,983,410	99.8690	2,996,070	3,000,000	2,998,899	0	2,181	0	0	6.125	6.185	FA	76,563	183,750	07/24/2013	08/01/2023
05674R-AD-6	BAHRAIN, KINGDOM OF (GOVERNMENT)		C		4.A FE	550,000	77.9600	428,780	550,000	550,000	0	0	0	0	6.000	6.000	MS	9,350	33,000	09/10/2014	09/19/2044
05674R-AG-9	BAHRAIN, KINGDOM OF (GOVERNMENT)		C		4.A FE	4,058,625	100.5630	4,273,928	4,250,000	4,123,119	0	15,363	0	0	7.000	7.639	AO	65,285	276,500	10/23/2018	10/12/2028
05674R-AJ-3	BAHRAIN, KINGDOM OF (GOVERNMENT)		C		4.A FE	659,250	99.3800	596,280	600,000	652,066	0	(6,279)	0	0	6.750	5.202	MS	11,363	40,500	11/04/2021	09/20/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05674R-AK-0	BAHRAIN, KINGDOM OF (GOVERNMENT)		C		4.A FE	10,000,000	89.7180	8,971,800	10,000,000	10,000,000	0	0	0	0	7.500	7.500	MS	210,417	750,000	09/13/2017	09/20/2047
05675M-2G-8	BAHRAIN, KINGDOM OF (GOVERNMENT)		C		4.A FE	1,000,000	85.5080	855,080	1,000,000	1,000,000	0	0	0	0	5.250	5.249	JJ	22,750	52,500	01/20/2021	01/25/2033
05959L-AF-0	BANCO DO BRASIL SA (CAYMAN ISLANDS BRANC		C	1	3.C FE	14,962,620	97.7440	14,661,600	15,000,000	14,988,630	0	6,300	0	0	4.625	4.664	JJ	319,896	693,750	10/19/2017	01/15/2025
05959L-AG-8	BANCO DO BRASIL SA (CAYMAN ISLANDS BRANC		C	1	3.C FE	3,500,000	99.6370	3,487,295	3,500,000	3,500,000	0	0	0	0	4.875	4.871	AO	34,125	170,625	04/12/2018	04/19/2023
059626-AC-5	BANCO NACIONAL DE PANAMA		C	1,2	2.B FE	2,105,185	80.1850	1,683,885	2,100,000	2,104,027	0	(490)	0	0	2.500	2.471	FA	20,417	52,500	11/20/2020	08/11/2030
05968C-AC-6	FOREIGN TRADE BANK OF LATIN AMERICA INC		C	1,2	2.B FE	11,764,965	91.3000	10,727,750	11,750,000	11,757,939	0	(3,098)	0	0	2.375	2.346	MS	82,944	279,063	09/15/2020	09/14/2025
061202-AA-5	BANK OF CHINA LTD		C		2.A FE	12,946,948	99.3950	12,301,125	12,376,000	12,541,810	0	(82,730)	0	0	5.000	4.243	MN	82,507	618,800	07/31/2019	11/13/2024
085209-AD-6	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	1.F FE	18,602,250	96.2040	17,797,740	18,500,000	18,557,213	0	(12,504)	0	0	3.717	3.630	JJ	297,980	687,645	05/07/2019	01/25/2027
085209-AF-1	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	1.F FE	17,227,875	99.6780	16,546,548	16,600,000	17,012,951	0	(60,505)	0	0	4.750	4.262	FA	297,878	788,500	05/29/2019	02/15/2029
085209-AG-9	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	1.F FE	9,888,615	84.5440	8,369,856	9,900,000	9,891,271	0	1,224	0	0	2.375	2.388	FA	85,559	235,125	08/17/2020	08/20/2030
085209-AH-7	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	1.F FE	12,985,180	70.9920	8,874,000	12,500,000	12,962,962	0	(10,628)	0	0	3.375	3.169	FA	153,516	421,875	12/29/2020	08/20/2050
085209-AJ-3	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	1.E FE	20,375,160	99.9660	19,993,200	20,000,000	20,365,567	0	(9,593)	0	0	5.000	4.752	JJ	461,111	0	08/15/2022	07/15/2032
105756-BK-5	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME		C		3.C FE	1,162,563	104.0630	988,599	950,000	1,113,454	0	(7,558)	0	0	7.125	5.366	JJ	30,271	67,688	04/29/2015	01/20/2037
105756-BN-9	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME		C		3.C FE	4,739,944	92.3750	1,485,261	1,607,860	1,688,791	0	(34,691)	0	109,470	10.250	8.871	JJ	78,283	80,006	11/07/2013	01/10/2028
105756-BY-5	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME		C	1	3.C FE	14,715,068	79.3910	11,829,259	14,900,000	14,730,021	0	3,816	0	0	5.625	5.712	FA	302,656	838,125	02/08/2018	02/21/2047
105756-CA-6	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME		C	1,2	3.C FE	13,478,375	92.7700	12,709,490	13,700,000	13,549,173	0	20,618	0	0	4.500	4.701	MN	53,088	616,500	03/26/2019	05/30/2029
105756-CB-4	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME		C	1,2	3.C FE	259,988	69.8060	174,515	250,000	259,635	0	(174)	0	0	4.750	4.500	JJ	5,509	11,875	12/02/2020	01/14/2050
15236F-AB-6	BRAZILIAN ELECTRIC POWER CO		C	1	3.C FE	1,600,000	87.4860	1,399,776	1,600,000	1,600,000	0	0	0	0	4.625	4.624	FA	30,217	74,000	01/30/2020	02/04/2030
157214-AB-3	CEZ AS		C	1	2.A FE	2,836,059	89.8260	2,189,060	2,437,000	2,755,484	0	(10,117)	0	0	5.625	4.595	AO	33,509	137,081	05/03/2013	04/03/2042
168863-CE-6	CHILE, GOVERNMENT OF		C		1.G FE	10,681,620	78.2220	8,767,122	11,208,000	10,724,572	0	11,763	0	0	3.860	4.141	JD	12,017	432,629	03/13/2019	06/21/2047
168863-DL-9	CHILE, GOVERNMENT OF		C	2	1.F FE	6,562,974	72.5960	4,791,336	6,600,000	6,565,947	0	934	0	0	3.500	3.530	JJ	100,100	231,000	06/17/2019	01/25/2050
168863-DQ-8	CHILE, GOVERNMENT OF		C	2	1.F FE	10,959,960	62.4020	6,864,220	11,000,000	10,961,531	0	781	0	0	3.100	3.116	JJ	150,608	341,000	01/19/2021	01/22/2061
168863-DS-4	CHILE, GOVERNMENT OF		C	2	1.F FE	2,490,900	71.9500	2,050,575	2,850,000	2,501,786	0	10,886	0	0	3.100	4.050	MN	13,253	88,350	02/23/2022	05/07/2041
168863-DU-9	CHILE, GOVERNMENT OF		C	2	1.F FE	5,756,460	61.7930	3,707,580	6,000,000	5,758,923	0	1,935	0	0	3.250	3.420	MS	54,167	195,000	09/14/2021	09/21/2071
168863-DV-7	CHILE, GOVERNMENT OF		C	1,2	1.F FE	2,493,652	85.5110	2,137,775	2,500,000	2,494,103	0	384	0	0	3.500	3.526	JJ	36,701	43,750	03/30/2022	01/31/2034
168863-DY-1	CHILE, GOVERNMENT OF		C	1,2	1.F FE	17,435,002	84.7050	14,510,814	17,131,000	17,427,631	0	(6,453)	0	0	4.340	4.205	MS	235,437	371,743	03/21/2022	03/07/2042
195325-BK-0	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C		3.A FE	3,731,250	94.2710	2,828,130	3,000,000	3,574,657	0	(24,916)	0	0	7.375	5.462	MS	63,302	221,250	03/24/2016	09/18/2037
195325-BM-6	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1	3.A FE	2,681,192	79.7100	1,661,954	2,085,000	2,569,863	0	(17,804)	0	0	6.125	4.252	JJ	57,823	127,706	12/29/2020	01/18/2041
195325-CU-7	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.A FE	11,750,750	68.5830	7,544,130	11,000,000	11,688,647	0	(17,692)	0	0	5.000	4.544	JD	24,444	550,000	07/16/2019	06/15/2045
195325-CX-1	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.A FE	6,379,390	94.0200	5,885,652	6,260,000	6,302,310	0	(13,865)	0	0	4.500	4.238	JJ	119,723	281,700	01/04/2017	01/28/2026
195325-DL-6	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.A FE	9,957,800	88.5340	8,676,332	9,800,000	9,898,170	0	(22,719)	0	0	3.875	3.600	AO	69,621	379,750	07/31/2019	04/25/2027
195325-DP-7	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.A FE	2,309,867	86.4800	1,989,040	2,300,000	2,306,566	0	(893)	0	0	4.500	4.446	MS	30,475	103,500	01/23/2019	03/15/2029
195325-DQ-5	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.A FE	19,626,041	68.3830	13,061,153	19,100,000	19,596,933	0	(8,811)	0	0	5.200	5.015	MN	126,909	941,200	10/14/2021	05/15/2049
195325-DT-9	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.A FE	2,960,280	60.0370	1,801,110	3,000,000	2,962,051	0	801	0	0	4.125	4.202	MN	15,813	123,750	06/01/2020	05/15/2051
195325-DX-0	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.A FE	4,885,350	55.8830	2,794,150	5,000,000	4,887,908	0	1,300	0	0	3.875	3.990	FA	73,194	281,153	01/12/2021	02/15/2061
195325-DZ-5	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.A FE	16,835,440	72.6990	12,358,830	17,000,000	16,857,125	0	12,962	0	0	3.250	3.356	AO	105,896	552,500	04/19/2021	04/22/2032
200447-AC-4	COMISION FEDERAL DE ELECTRICIDAD		C	1	2.B FE	19,516,230	81.1480	14,708,075	18,125,000	19,268,361	0	(32,299)	0	0	5.750	5.223	FA	396,610	1,013,438	04/07/2021	02/14/2042
200447-AE-0	COMISION FEDERAL DE ELECTRICIDAD		C	1	2.B FE	4,759,008	81.1180	3,893,664	4,800,000	4,764,832	0	1,259	0	0	6.125	6.186	JD	12,250	294,000	06/09/2015	06/16/2045
21987B-AR-9	CORPORACION NACIONAL DEL COBRE DE CHILE		C		1.G FE	3,702,250	82.5080	3,048,671	3,695,000	3,699,472	0	627	0	0	4.250	4.241	JJ	71,539	33,469	02/23/2022	07/17/2042
21987B-AT-5	CORPORACION NACIONAL DEL COBRE DE CHILE		C		1.G FE	275,054	97.4160	194,832	200,000	270,452	0	(2,333)	0	0	5.625	3.276	AO	2,281	11,250	12/29/2020	10/18/2043
21987B-AY-4	CORPORACION NACIONAL DEL COBRE DE CHILE		C	1,2	1.G FE	20,771,080	84.1760	18,518,720	22,000,000	20,854,153	0	21,384	0	0	4.375	4.723	FA	390,347	765,625	05/29/2019	02/05/2049
21987B-BA-5	CORPORACION NACIONAL DEL COBRE DE CHILE		C	1,2	1.G FE	31,437,779	74.9140	23,365,677	31,190,000	31,434,203	0	(5,394)	0	0	3.700	3.651	JJ	484,051	1,154,030	10/19/2021	01/30/2050
21987D-AB-0	CORPORACION FINANCIERA DE DESARROLLO SA		C	1,2,5	3.A FE	499,330	95.8260	479,130	500,000	499,717	0	49	0	0	5.250	5.262	JJ	12,104	0	07/08/2014	07/15/2029
21987D-AE-4	CORPORACION FINANCIERA DE DESARROLLO SA		C	1,2	2.C FE	4,994,250	83.5640	4,178,200	5,000,000	4,996,010	0	792	0	0	2.400	2.418	MS	31,000	120,000	09/17/2020	09/28/2027
221597-BV-8	COSTA RICA, REPUBLIC OF (GOVERNMENT)		C	1	4.B FE	495,000	95.6710	478,355	500,000	495,136	0	136	0	0	7.158	7.247	MS	10,836	35,790	02/14/2022	03/12/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
221597-CP-0	COSTA RICA, REPUBLIC OF (GOVERNMENT)		C	1	4.B FE	267,500	97.2280	243,070	250,000	264,870	0	(1,689)	0	0	6.125	5.116	FA	5,615	15,313	05/26/2021	02/19/2031
221602-AC-9	COSTA RICA, REPUBLIC OF (GOVERNMENT)		C		4.B FE	261,500	94.4100	236,025	250,000	261,182	0	(214)	0	0	7.000	6.605	AO	4,229	17,500	05/26/2021	04/04/2044
221625-AN-6	COTE D'IVOIRE, REPUBLIC OF (GOVERNMENT)		C		3.C FE	1,498,750	89.0230	1,335,345	1,500,000	1,499,422	0	57	0	0	6.125	6.119	JD	4,083	91,875	03/25/2021	06/15/2033
24820R-AG-3	EQUINOR ASA		C	1	1.D FE	21,584,257	106.9500	23,635,950	22,100,000	21,907,119	0	28,267	0	0	6.500	6.680	JD	119,708	1,436,500	02/08/2001	12/01/2028
25714P-CW-6	DOMINICAN REPUBLIC OF (GOVERNMENT)		C		3.C FE	3,578,750	86.9090	3,041,815	3,500,000	3,575,659	0	(1,323)	0	0	6.850	6.661	JJ	102,560	239,750	06/19/2020	01/27/2045
25714P-DT-2	DOMINICAN REPUBLIC OF (GOVERNMENT)		C		3.C FE	2,639,000	97.9380	2,546,388	2,600,000	2,618,201	0	(4,474)	0	0	5.950	5.750	JJ	67,037	154,700	05/08/2018	01/25/2027
25714P-DW-5	DOMINICAN REPUBLIC OF (GOVERNMENT)		C	1	3.C FE	17,500,000	82.4790	14,433,825	17,500,000	17,500,000	0	0	0	0	6.500	6.499	FA	429,722	1,137,500	02/08/2018	02/15/2048
25714P-EB-0	DOMINICAN REPUBLIC OF (GOVERNMENT)		C	1	3.C FE	12,348,875	80.9260	10,115,750	12,500,000	12,357,030	0	3,317	0	0	6.400	6.491	JD	57,778	800,000	05/29/2019	06/05/2049
25714P-ED-6	DOMINICAN REPUBLIC OF (GOVERNMENT)		C	1	3.C FE	11,492,890	85.2510	9,377,610	11,000,000	11,404,624	0	(48,562)	0	0	4.500	3.900	JJ	207,625	495,000	09/22/2021	01/30/2030
25714P-EE-4	DOMINICAN REPUBLIC OF (GOVERNMENT)		C	1	3.C FE	13,201,643	73.4600	10,027,290	13,650,000	13,209,973	0	3,646	0	0	5.875	6.094	JJ	336,368	779,906	09/17/2020	01/30/2060
25714P-EF-1	DOMINICAN REPUBLIC OF (GOVERNMENT)		C	1	3.C FE	7,251,125	83.2060	5,824,420	7,000,000	7,215,733	0	(17,703)	0	0	4.875	4.475	MS	92,896	341,250	12/08/2020	09/23/2032
25714P-EG-9	DOMINICAN REPUBLIC OF (GOVERNMENT)		C	1	3.C FE	8,500,000	77.2760	6,568,460	8,500,000	8,500,000	0	0	0	0	5.300	5.299	JJ	200,222	450,500	01/13/2021	01/21/2041
25714P-EP-9	DOMINICAN REPUBLIC OF (GOVERNMENT)		C	1,2	3.C FE	600,000	92.0140	552,084	600,000	600,000	0	0	0	0	5.500	5.499	FA	11,825	14,025	02/16/2022	02/22/2029
268317-AC-8	ELECTRICITE DE FRANCE SA		C		2.A FE	62,972,035	103.3490	55,694,776	53,890,000	60,719,786	0	(259,728)	0	0	6.950	5.715	JJ	1,612,583	3,745,355	05/08/2013	01/26/2039
268317-AR-5	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	20,600,580	79.3110	16,655,310	21,000,000	20,628,086	0	4,363	0	0	5.250	5.365	AO	238,875	1,102,500	10/07/2015	10/13/2055
268317-AS-3	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	13,460,291	96.1280	13,049,376	13,575,000	13,539,673	0	12,646	0	0	3.625	3.724	AO	106,620	492,094	10/07/2015	10/13/2025
279158-AL-3	ECOPETROL SA		C	1,2	3.A FE	6,830,880	94.3250	5,895,313	6,250,000	6,616,905	0	(107,982)	0	0	5.375	3.415	JD	4,666	335,938	12/03/2020	06/26/2026
29135L-AA-8	EMIRATE OF ABU DHABI		C		1.C FE	9,947,300	95.3420	9,534,200	10,000,000	9,973,525	0	4,388	0	0	3.125	3.185	AO	69,444	218,750	10/03/2017	10/11/2027
29135L-AB-6	EMIRATE OF ABU DHABI		C		1.C FE	7,929,200	88.1380	7,051,040	8,000,000	7,937,291	0	2,194	0	0	4.125	4.176	AO	73,333	330,000	10/03/2017	10/11/2047
29135L-AF-7	EMIRATE OF ABU DHABI		C		1.C FE	1,453,125	74.0170	1,110,255	1,500,000	1,455,031	0	1,038	0	0	3.125	3.295	MS	11,849	46,875	02/25/2021	09/30/2049
29135L-AJ-9	EMIRATE OF ABU DHABI		C		1.C FE	8,652,240	84.5440	7,608,960	9,000,000	8,670,172	0	7,408	0	0	3.875	4.099	AO	72,656	348,750	04/08/2020	04/16/2050
29135L-AR-1	EMIRATE OF ABU DHABI		C		1.C FE	10,871,000	71.7170	7,817,153	10,900,000	10,871,832	0	661	0	0	3.000	3.013	MS	96,283	327,000	09/27/2021	09/15/2051
29245J-AJ-1	EMPRESA NACIONAL DEL PETROLEO		C	1,2	2.C FE	4,917,650	93.9760	4,698,800	5,000,000	4,966,834	0	8,596	0	0	3.750	3.949	FA	76,042	187,500	08/02/2016	08/05/2026
29245J-AK-8	EMPRESA NACIONAL DEL PETROLEO		C	1,2	2.C FE	8,561,875	76.4940	7,266,930	9,500,000	8,625,475	0	16,075	0	0	4.500	5.164	MS	127,063	382,500	02/01/2019	09/14/2047
29245J-AL-6	EMPRESA NACIONAL DEL PETROLEO		C	1,2	2.C FE	9,422,725	96.6920	8,798,972	9,100,000	9,338,588	0	(37,079)	0	0	5.250	4.705	MN	72,990	477,750	11/20/2020	11/06/2029
29246Q-AB-1	EMPRESA DE TRANSPORTE DE PASAJEROS METRO		C	1,2	1.G FE	8,526,830	87.0270	7,332,895	8,426,000	8,517,076	0	(2,055)	0	0	5.000	4.921	JJ	182,563	358,800	03/10/2017	01/25/2047
29246Q-AD-7	EMPRESA DE TRANSPORTE DE PASAJEROS METRO		C	1,2	1.G FE	6,484,335	90.8350	5,904,275	6,500,000	6,488,249	0	1,702	0	0	3.650	3.678	MN	35,588	237,250	05/04/2020	05/07/2030
29246Q-AE-5	EMPRESA DE TRANSPORTE DE PASAJEROS METRO		C	1,2	1.G FE	7,010,670	83.9040	5,537,664	6,600,000	6,999,943	0	(8,804)	0	0	4.700	4.297	MN	46,530	310,200	09/02/2021	05/07/2050
29246Q-AF-2	EMPRESA DE TRANSPORTE DE PASAJEROS METRO		C	1,2	1.G FE	11,509,000	68.6050	7,889,575	11,500,000	11,508,893	0	(86)	0	0	3.693	3.689	MS	127,409	424,695	09/21/2021	09/13/2061
292487-AA-3	EMPRESA DE LOS FERROCARRILES DEL ESTADO		C	1,2	1.G FE	12,863,125	62.4250	8,193,281	13,125,000	12,873,771	0	5,607	0	0	3.068	3.171	FA	148,766	402,675	02/02/2021	08/18/2050
292487-AB-1	EMPRESA DE LOS FERROCARRILES DEL ESTADO		C	1,2	1.G FE	14,875,000	69.6220	10,443,300	15,000,000	14,876,798	0	1,431	0	0	3.830	3.871	MS	170,754	574,500	10/05/2021	09/14/2061
29249B-AA-3	ENA MASTER TRUST		C	1	2.B FE	6,962,988	66.2520	4,472,010	6,750,000	6,946,779	0	(8,211)	0	0	4.000	3.764	MN	31,500	270,000	12/29/2020	05/19/2048
302154-BT-5	EXPORT-IMPORT BANK OF KOREA		C		1.C FE	1,085,390	95.8550	958,550	1,000,000	1,043,500	0	(20,959)	0	0	2.875	0.738	JJ	12,778	28,750	12/29/2020	01/21/2025
31424E-AB-8	UNITED ARAB EMIRATES (GOVERNMENT)		C		1.D FE	17,500,000	73.9770	12,945,975	17,500,000	17,500,000	0	0	0	0	3.250	3.250	AO	113,750	568,750	10/06/2021	10/19/2061
344593-AF-5	FONDO MIVIVIENDA SA		C	1,2	2.B FE	1,494,780	94.4320	1,416,480	1,500,000	1,495,476	0	696	0	0	4.625	4.702	AO	15,224	34,688	04/07/2022	04/12/2027
362420-AD-3	GABON, REPUBLIC OF (GOVERNMENT)		C		5.A FE	497,500	81.7350	408,675	500,000	497,895	0	216	0	0	6.625	6.693	FA	13,342	33,125	05/17/2021	02/06/2031
368266-AV-4	GAZ CAPITAL SA		C		6. *	1,086,773	68.0300	1,530,675	2,250,000	1,126,764	0	40,395	1,160,464	0	4.950	24.594	MS	86,006	55,688	03/22/2017	03/23/2027
37443G-AB-7	GHANA, REPUBLIC OF (GOVERNMENT)		C		6. FE	964,000	35.9490	359,490	1,000,000	359,490	(609,926)	2,304	0	0	8.125	8.613	AO	14,670	81,250	06/17/2020	03/26/2032
37443G-AJ-0	GHANA, REPUBLIC OF (GOVERNMENT)		C		6. FE	1,972,340	34.7040	694,080	2,000,000	694,080	(1,278,944)	187	0	0	8.750	8.872	MS	53,472	175,000	02/04/2020	03/11/2061
37443G-AL-5	GHANA, REPUBLIC OF (GOVERNMENT)		C		6. FE	750,000	36.7030	275,273	750,000	275,273	(474,728)	0	0	0	7.750	7.748	AO	13,563	58,125	03/29/2021	04/07/2029
37443G-AM-3	GHANA, REPUBLIC OF (GOVERNMENT)		C		6. FE	990,840	36.0310	360,310	1,000,000	360,310	(631,342)	519	0	0	8.625	8.742	AO	20,125	86,250	03/29/2021	04/07/2034
40053X-AA-7	GRUPO ENERGIA BOGOTA SA ESP		C	1,2	2.B FE	4,258,118	89.8830	3,864,969	4,300,000	4,267,822	0	4,203	0	0	4.875	4.998	MN	26,785	209,625	05/12/2020	05/15/2030
401494-AS-8	GUATEMALA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.C FE	2,260,000	97.9720	1,959,440	2,000,000	2,212,256	0	(19,796)	0	0	5.375	3.871	AO	20,007	107,500	06/17/2020	04/24/2032
401494-AV-1	GUATEMALA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.C FE	3,756,262	96.2180	3,656,284	3,800,000	3,758,492	0	2,230	0	0	5.250	5.449	FA	78,138	0	08/03/2022	08/10/2029
418097-AL-5	JORDAN, HASHEMITE KINGDOM OF (GOVERNMENT		C		4.A FE	3,005,000	89.4510	2,683,530	3,000,000	3,004,416	0	(159)	0	0	5.850	5.825	JJ	84,825	175,500	07/30/2020	07/07/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
421790-AH-9	HAZINE MUSTESARLIGI VARLIK KIRALAMA AS		C		4.C FE	3,500,000	97.3880	3,408,580	3,500,000	3,500,000	0	0	0	0	7.250	7.247	FA	89,517	126,875	02/16/2022	02/24/2027
43858A-AE-0	HONG KONG SPECIAL ADMINISTRATIVE REGION		C		1.D FE	4,446,540	61.9050	2,785,725	4,500,000	4,449,030	0	1,307	0	0	2.375	2.431	FA	44,234	106,875	01/26/2021	02/02/2051
445545-AF-3	HUNGARY (GOVERNMENT)		C		2.B FE	1,894,090	108.9890	1,460,453	1,340,000	1,803,160	0	(15,648)	0	0	7.625	4.767	MS	26,111	102,175	05/17/2016	03/29/2041
445545-AH-9	HUNGARY (GOVERNMENT)		C		2.B FE	281,117	100.0120	247,030	247,000	247,817	0	(32,415)	0	0	5.375	2.944	FA	4,794	(33,872)	11/01/2016	02/21/2023
445545-AJ-5	HUNGARY (GOVERNMENT)		C		2.B FE	1,927,758	100.1420	1,956,775	1,954,000	1,951,157	0	3,299	0	0	5.750	5.921	MN	12,172	112,355	11/18/2013	11/22/2023
445545-AM-8	HUNGARY (GOVERNMENT)		C		2.B FE	493,145	73.9600	369,800	500,000	493,942	0	624	0	0	2.125	2.279	MS	2,922	10,655	09/14/2021	09/22/2031
445545-AN-6	HUNGARY (GOVERNMENT)		C		2.B FE	3,115,873	60.3140	1,960,205	3,250,000	3,119,311	0	2,697	0	0	3.125	3.344	MS	28,212	101,563	09/15/2021	09/21/2051
448814-DC-4	HYDRO-QUEBEC		C		1.D FE	3,317,749	122.1400	2,735,936	2,240,000	2,895,658	0	(81,760)	0	0	8.500	3.669	JD	15,867	190,400	10/29/2018	12/01/2029
448814-DF-7	HYDRO-QUEBEC		C		1.D FE	8,900,574	129.3140	6,915,713	5,348,000	7,404,037	0	(245,431)	0	0	9.375	3.374	AO	105,846	501,375	06/23/2016	04/15/2030
448814-EJ-8	HYDRO-QUEBEC		C		1.D FE	19,340,614	104.4870	15,158,974	14,508,000	15,323,903	0	(509,445)	0	0	8.050	4.183	JJ	564,482	1,167,894	09/18/2013	07/07/2024
455780-AX-4	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	1,056,250	113.3740	1,133,740	1,000,000	1,043,317	0	(1,817)	0	0	6.625	6.161	FA	24,660	66,250	03/17/2014	02/17/2037
455780-BJ-4	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	4,162,452	98.2270	3,762,094	3,830,000	4,091,631	0	(8,387)	0	0	5.250	4.697	JJ	91,601	201,075	12/03/2014	01/17/2042
455780-BU-9	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	4,968,710	96.9240	4,524,412	4,668,000	4,935,215	0	(6,122)	0	0	5.125	4.705	JJ	110,314	239,235	04/26/2017	01/15/2045
455780-BV-7	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	1,120,740	100.1200	1,001,200	1,000,000	1,067,063	0	(21,123)	0	0	4.750	2.432	JJ	22,826	47,500	05/29/2020	01/08/2026
455780-CA-2	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	14,963,010	96.5180	14,477,700	15,000,000	14,982,312	0	3,702	0	0	3.850	3.878	JJ	261,479	500,500	07/13/2017	07/18/2027
455780-CB-0	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	13,252,243	91.2000	12,084,000	13,250,000	13,254,399	0	1,050	0	0	4.750	4.747	JJ	284,967	570,000	07/13/2017	07/18/2047
455780-CE-4	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	17,354,050	86.1880	15,082,900	17,500,000	17,370,272	0	4,724	0	0	4.350	4.399	JJ	359,479	761,250	12/04/2017	01/11/2048
455780-CF-1	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	13,965,840	98.2770	13,758,780	14,000,000	13,981,159	0	4,249	0	0	4.100	4.128	AO	106,828	574,000	04/17/2018	04/24/2028
455780-CN-4	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	11,892,480	77.3720	9,284,640	12,000,000	11,899,222	0	2,326	0	0	3.700	3.750	AO	75,233	444,000	10/23/2019	10/30/2049
455780-CX-2	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	3,161,408	66.4060	2,124,992	3,200,000	3,162,401	0	333	0	0	3.350	3.400	MS	32,458	107,200	01/05/2021	03/12/2071
455780-DG-8	INDONESIA, REPUBLIC OF (GOVERNMENT)		C	2	2.B FE	7,366,875	68.3580	5,126,850	7,500,000	7,371,112	0	3,326	0	0	3.200	0.045	MS	65,333	240,000	09/13/2021	09/23/2061
455780-DJ-2	INDONESIA, REPUBLIC OF (GOVERNMENT)		C	2	2.B FE	2,987,490	90.9010	2,727,030	3,000,000	2,988,293	0	803	0	0	3.550	3.600	MS	26,921	53,250	03/22/2022	03/31/2032
455780-DN-3	INDONESIA, REPUBLIC OF (GOVERNMENT)		C	2	2.B FE	6,920,365	98.3250	6,885,700	7,003,000	6,922,296	0	1,931	0	0	4.650	4.800	MS	91,360	0	09/07/2022	09/20/2032
45580K-AK-4	INDUSTRIAL AND COMMERCIAL BANK OF CHINA			1	1.F FE	14,028,875	95.0410	13,305,740	14,000,000	14,015,839	0	(2,438)	0	0	3.538	3.512	MN	72,922	495,320	11/14/2017	11/08/2027
455881-AD-4	INDUSTRIAL AND COMMERCIAL BANK OF CHINA		C		2.B FE	2,797,013	98.6520	2,640,914	2,677,000	2,723,761	0	(16,246)	0	0	4.875	4.180	MS	36,251	130,504	05/29/2020	09/21/2025
45777V-AE-7	INSTITUTO COSTARRICENSE DE ELECTRICIDAD		C	1,2	4.B FE	4,459,815	95.8840	4,314,780	4,500,000	4,463,579	0	3,088	0	0	6.750	6.873	AO	70,875	303,750	09/30/2021	10/07/2031
4581X0-BT-4	INTER-AMERICAN DEVELOPMENT BANK		C		1.A FE	11,970,360	92.4960	11,099,520	12,000,000	11,979,524	0	925	0	0	3.875	3.888	AO	81,375	465,000	10/20/2011	10/28/2041
465077-AL-9	ISRAEL ELECTRIC CORP LTD		D	1	2.A FE	6,936,230	92.6944	6,488,611	7,000,000	6,962,709	0	6,070	0	0	4.250	4.358	FA	113,215	297,500	02/07/2018	08/14/2028
46507M-AE-2	ISRAEL ELECTRIC CORP LTD		C	1	2.A FE	9,494,078	100.4850	8,038,800	8,000,000	8,100,697	0	(207,590)	0	0	6.875	4.140	JD	15,278	704,688	04/30/2015	06/21/2023
465138-7N-9	ISRAEL, STATE OF (GOVERNMENT)		C		1.E FE	18,372,250	93.0730	15,822,410	17,000,000	18,190,464	0	(37,502)	0	0	4.500	3.989	JJ	320,875	765,000	05/01/2019	01/30/2043
46513J-B3-4	ISRAEL, STATE OF (GOVERNMENT)		C		1.E FE	2,854,200	90.8410	2,498,128	2,750,000	2,833,504	0	(10,396)	0	0	2.750	2.297	JJ	37,392	75,625	12/29/2020	07/03/2030
46513J-B4-2	ISRAEL, STATE OF (GOVERNMENT)		C		1.E FE	12,312,500	83.8390	8,383,900	10,000,000	12,194,958	0	(52,663)	0	0	3.875	2.734	JJ	191,597	387,500	09/23/2020	07/03/2050
46513J-XM-8	ISRAEL, STATE OF (GOVERNMENT)		C		1.E FE	1,991,220	89.3970	1,787,940	2,000,000	1,993,617	0	689	0	0	2.500	2.550	JJ	23,056	50,000	01/08/2020	01/15/2030
46513J-XN-6	ISRAEL, STATE OF (GOVERNMENT)		C		1.E FE	2,745,505	76.5670	2,105,593	2,750,000	2,745,817	0	147	0	0	3.375	3.383	JJ	42,797	92,813	01/10/2020	01/15/2050
46513Y-JH-2	ISRAEL, STATE OF (GOVERNMENT)		C		1.E FE	3,375,894	94.8240	3,224,016	3,400,000	3,386,943	0	1,924	0	0	3.250	3.333	JJ	50,339	95,454	01/10/2018	01/17/2028
46513Y-JJ-8	ISRAEL, STATE OF (GOVERNMENT)		C		1.E FE	18,980,994	87.7880	16,679,720	19,000,000	18,985,513	0	1,450	0	0	4.125	4.129	JJ	357,042	783,750	05/02/2019	01/17/2048
486661-AE-1	KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)		C		2.B FE	4,536,000	100.4210	4,820,208	4,800,000	4,743,759	0	30,097	0	0	3.875	4.567	AO	39,783	186,000	12/04/2014	10/14/2024
486661-AF-8	KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)		C		2.B FE	6,919,289	89.7290	6,363,581	7,092,000	6,948,322	0	3,331	0	0	4.875	5.026	AO	73,949	321,360	03/17/2020	10/14/2044
486661-AG-6	KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)		C		2.B FE	6,241,324	103.4880	6,381,070	6,166,000	6,191,272	0	(8,597)	0	0	5.125	4.948	JJ	140,448	316,008	07/20/2016	07/21/2025
486661-AH-4	KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)		C		2.B FE	17,730,000	104.1080	15,616,200	15,000,000	17,460,698	0	(54,880)	0	0	6.500	5.250	JJ	433,333	975,000	07/13/2017	07/21/2045
48667Q-AN-5	NK KAZMUNAYGAZ AO		C		2.C FE	2,224,688	92.0630	2,071,418	2,250,000	2,237,878	0	1,695	0	0	4.750	4.889	AO	21,375	59,375	04/20/2017	04/19/2027
48667Q-AS-4	NK KAZMUNAYGAZ AO		C		2.C FE	12,187,640	82.5700	9,908,400	12,000,000	12,181,009	0	(832)	0	0	6.375	6.253	AO	142,375	765,000	03/13/2019	10/24/2048
48668N-AA-9	NK QAZAQGAZ AO		C	1	2.C FE	1,746,483	89.8010	1,571,518	1,750,000	1,748,210	0	343	0	0	4.375	4.399	MS	20,204	76,563	09/19/2017	09/26/2027
491798-AK-0	KENYA, REPUBLIC OF (GOVERNMENT)		C		4.B FE	995,000	85.2930	852,930	1,000,000	995,987	0	483	0	0	8.000	8.062	MN	8,667	80,000	06/17/2020	05/22/2032
491798-AL-8	KENYA, REPUBLIC OF (GOVERNMENT)		C		4.B FE	499,955	77.0580	385,290	500,000	500,034	0	38	0	0	6.300	6.299	JJ	13,825	34,038	06/17/2021	01/23/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50066P-AB-6	KOREA NATIONAL OIL CORP		C		1.C FE	1,218,661	92.4660	1,035,619	1,120,000	1,181,763	0	(18,459)	0	0	2.625	0.916	AO	6,288	29,400	12/29/2020	04/14/2026
50066P-AG-5	KOREA NATIONAL OIL CORP		C		1.C FE	4,490,550	93.0870	4,188,915	4,500,000	4,495,700	0	942	0	0	3.375	3.399	MS	39,656	151,875	03/20/2017	03/27/2027
501499-AB-3	KUWAIT, STATE OF (GOVERNMENT)		C		1.E FE	4,456,170	97.1850	4,373,325	4,500,000	4,479,721	0	4,409	0	0	3.500	3.616	MS	44,188	157,500	03/13/2017	03/20/2027
60367Q-AD-5	CHINA, PEOPLE'S REPUBLIC OF (GOVERNMENT)		C		1.E FE	6,358,560	67.1570	4,365,205	6,500,000	6,362,323	0	3,185	0	0	2.500	2.605	AO	29,340	162,500	10/19/2021	10/26/2051
617726-AL-8	MOROCCO, KINGDOM OF (GOVERNMENT)		C		3.A FE	995,700	79.4840	794,840	1,000,000	996,329	0	313	0	0	3.000	3.043	JD	1,333	30,000	12/08/2020	12/15/2032
617726-AM-6	MOROCCO, KINGDOM OF (GOVERNMENT)		C		3.A FE	4,578,125	68.5180	3,083,310	4,500,000	4,575,317	0	(1,482)	0	0	4.000	3.901	JD	8,000	180,000	01/08/2021	12/15/2050
65412J-AD-5	NIGERIA, FEDERAL REPUBLIC OF (GOVERNMENT		C		4.C FE	792,000	76.7520	575,640	750,000	786,396	0	(3,917)	0	0	7.143	6.289	FA	19,048	53,573	07/09/2021	02/23/2030
65412J-AS-2	NIGERIA, FEDERAL REPUBLIC OF (GOVERNMENT		C		4.C FE	500,000	71.1730	355,865	500,000	500,000	0	0	0	0	7.375	7.374	MS	9,526	36,875	09/21/2021	09/28/2033
65412J-AU-7	NIGERIA, FEDERAL REPUBLIC OF (GOVERNMENT		C		4.C FE	1,000,000	82.7650	827,650	1,000,000	1,000,000	0	0	0	0	8.375	8.373	MS	22,566	41,875	03/17/2022	03/24/2029
656531-AC-4	EQUINOR ASA		C		1.D FE	3,524,329	101.2110	3,095,032	3,058,000	3,087,334	0	(62,526)	0	0	7.750	5.577	JD	10,533	236,995	06/23/2015	06/15/2023
656531-AD-2	EQUINOR ASA		C	1	1.D FE	7,033,550	105.3410	7,695,160	7,305,000	7,249,105	0	17,796	0	0	7.150	7.451	MN	66,739	522,308	02/01/2001	11/15/2025
656531-AG-5	EQUINOR ASA		C	1	1.D FE	11,133,300	107.1460	12,000,352	11,200,000	11,180,455	0	4,749	0	0	6.800	6.841	JJ	351,182	761,600	04/01/1998	01/15/2028
656531-AM-2	EQUINOR ASA		C		1.D FE	3,419,355	110.9090	2,837,052	2,558,000	2,944,187	0	(73,472)	0	0	7.250	3.733	MS	50,485	185,455	10/05/2015	09/23/2027
67091T-AB-1	OCP SA		C		3.A FE	20,278,411	94.6000	16,563,514	17,509,000	20,069,635	0	(61,159)	0	0	6.875	5.676	AO	220,686	1,203,744	10/28/2019	04/25/2044
67091T-AC-9	OCP SA		C		3.A FE	4,942,762	97.5520	4,789,803	4,910,000	4,923,459	0	(4,766)	0	0	4.500	4.395	AO	42,349	198,450	07/14/2017	10/22/2025
682051-AC-1	OMAN, SULTANATE OF (GOVERNMENT)		C		3.B FE	1,032,211	96.6080	998,927	1,034,000	1,033,361	0	249	0	0	4.750	4.770	JD	2,183	49,115	06/08/2016	06/15/2026
682051-AH-0	OMAN, SULTANATE OF (GOVERNMENT)		C		3.C FE	22,555,218	98.6580	23,283,288	23,600,000	22,937,684	0	109,072	0	0	5.625	6.275	JJ	604,858	1,292,526	01/25/2019	01/17/2028
682051-AJ-6	OMAN, SULTANATE OF (GOVERNMENT)		C		3.C FE	6,265,925	93.5890	6,551,230	7,000,000	6,299,029	0	10,050	0	0	6.750	7.654	JJ	215,250	472,500	08/20/2019	01/17/2048
68205L-AB-9	OMAN, SULTANATE OF (GOVERNMENT)		C		3.C FE	532,000	100.1090	500,545	500,000	525,998	0	(3,229)	0	0	6.000	5.061	FA	12,500	30,000	02/04/2021	08/01/2029
68205L-AS-2	OMAN, SULTANATE OF (GOVERNMENT)		C		3.C FE	600,000	100.7400	604,440	600,000	600,000	0	0	0	0	6.250	6.249	JJ	16,250	37,500	01/14/2021	01/25/2031
69367P-AA-4	PERUSAHAAN GAS NEGARA TBK PT		C		2.C FE	10,894,070	99.1490	10,906,390	11,000,000	10,983,923	0	13,628	0	0	5.125	5.237	MN	70,469	563,750	05/12/2014	05/16/2024
69369E-AD-1	PERTAMINA (PERSERO) PT		C		2.B FE	5,261,575	94.8810	5,332,312	5,620,000	5,307,849	0	8,189	0	0	6.000	6.507	MN	54,327	337,200	11/15/2016	05/03/2042
69369E-AE-9	PERTAMINA (PERSERO) PT		C		2.B FE	2,152,125	99.0060	2,227,635	2,250,000	2,243,998	0	15,437	0	0	4.300	5.012	MN	11,019	96,750	03/08/2016	05/20/2023
69369E-AF-6	PERTAMINA (PERSERO) PT		C		2.B FE	5,136,420	91.5590	5,005,531	5,467,000	5,178,938	0	7,382	0	0	5.625	6.078	MN	35,023	307,519	01/27/2017	05/20/2043
69370N-AB-2	PELABUHAN INDONESIA PERSERO PT		C		2.C FE	12,530,817	96.4860	12,241,179	12,687,000	12,643,759	0	18,817	0	0	4.250	4.405	MN	83,875	539,198	04/11/2017	05/05/2025
69370P-AA-9	PERTAMINA (PERSERO) PT		C		2.B FE	767,000	99.8050	765,504	767,000	767,000	0	0	0	0	6.450	6.450	MN	4,260	49,472	05/22/2014	05/30/2044
69370R-AA-5	PERTAMINA (PERSERO) PT		D		2.B FE	489,244	99.8050	484,054	485,000	488,917	0	(22)	0	0	6.450	6.380	MN	2,694	31,283	11/18/2016	05/30/2044
698299-AD-6	PANAMA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	2,579,735	115.3480	2,174,310	1,885,000	2,176,767	0	(53,041)	0	0	8.875	5.154	MS	42,288	167,294	02/11/2014	09/30/2027
698299-AK-0	PANAMA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	332,175	118.9540	255,751	215,000	267,993	0	(7,127)	0	0	9.375	4.766	AO	5,039	20,156	08/17/2011	04/01/2029
698299-AS-3	PANAMA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	600,590	100.0000	436,000	436,000	436,961	0	(23,324)	0	0	9.375	3.843	JJ	18,734	40,875	12/31/2014	01/16/2023
698299-AT-1	PANAMA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	4,661,232	113.3830	3,703,089	3,266,000	4,386,005	0	(75,930)	0	0	8.125	4.264	AO	46,438	265,363	12/29/2020	04/28/2034
698299-AV-6	PANAMA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	333,398	105.7250	274,885	260,000	279,770	0	(5,867)	0	0	7.125	4.452	JJ	7,822	18,525	08/17/2011	01/29/2026
698299-AW-4	PANAMA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	5,837,404	104.6780	4,563,961	4,360,000	5,415,342	0	(67,443)	0	0	6.700	4.110	JJ	125,774	292,120	12/29/2020	01/26/2036
698299-BB-9	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1	2.B FE	23,998,000	72.7600	17,462,400	24,000,000	23,994,394	0	499	0	0	4.300	4.301	AO	177,733	1,010,500	03/15/2019	04/29/2053
698299-BF-0	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	555,936	94.4600	528,031	559,000	557,453	0	268	0	0	3.875	3.934	MS	6,258	21,661	11/29/2016	03/17/2028
698299-BG-8	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1	2.B FE	22,612,307	76.9720	17,337,173	22,524,000	22,605,205	0	(1,306)	0	0	4.500	4.474	MN	129,513	1,013,580	02/22/2018	05/15/2047
698299-BH-6	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	11,491,640	75.5710	8,312,810	11,000,000	11,460,172	0	(9,641)	0	0	4.500	4.230	AO	103,125	472,500	06/14/2019	04/16/2050
698299-BK-9	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	1,499,730	86.0540	1,290,810	1,500,000	1,499,843	0	58	0	0	3.160	3.162	JJ	20,803	47,400	07/17/2019	01/23/2030
698299-BL-7	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1	2.B FE	28,710,260	64.7050	16,499,775	25,500,000	28,617,891	0	(44,268)	0	0	3.870	3.288	JJ	433,118	986,850	06/22/2021	07/23/2060
698299-BM-5	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1	2.B FE	2,866,250	73.4740	2,020,535	2,750,000	2,863,872	0	(1,812)	0	0	4.500	4.256	AO	30,938	123,750	09/01/2021	04/01/2056
698299-BN-3	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	1,700,000	74.1760	1,260,992	1,700,000	1,700,000	0	0	0	0	2.252	2.252	MS	9,784	38,284	09/23/2020	09/29/2032
698299-BR-4	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	5,750,000	81.3170	4,675,728	5,750,000	5,750,000	0	0	0	0	3.298	3.298	JJ	85,336	94,818	01/11/2022	01/19/2033
698299-BS-2	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1	2.B FE	4,900,000	70.8020	3,540,100	5,000,000	4,901,148	0	1,148	0	0	4.500	4.609	JJ	101,250	112,500	02/07/2022	01/19/2063
699149-AB-6	PARAGUAY, REPUBLIC OF (GOVERNMENT)		C		3.A FE	1,530,000	96.0880	1,470,146	1,530,000	1,530,000	0	0	0	0	6.100	6.099	FA	36,295	93,330	08/04/2014	08/11/2044
699149-AD-2	PARAGUAY, REPUBLIC OF (GOVERNMENT)		C		3.A FE	1,254,800	98.4290	1,205,755	1,225,000	1,239,484	0	(3,043)	0	0	4.700	4.391	MS	15,033	57,575	05/18/2017	03/27/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
699149-AF-7	PARAGUAY, REPUBLIC OF (GOVERNMENT)		C		3.B FE	15,008,750	87.4850	13,122,750	15,000,000	15,008,453	0	(73)	0	0	5.600	5.596	MS	252,000	840,000	04/26/2018	03/13/2048
699149-AH-3	PARAGUAY, REPUBLIC OF (GOVERNMENT)		C	1	3.A FE	3,461,640	86.5000	2,595,000	3,000,000	3,437,101	0	(8,746)	0	0	5.400	4.450	MS	40,950	162,000	01/15/2020	03/30/2050
706451-BG-5	PETROLEOS MEXICANOS			1	3.C FE	8,403,325	72.7730	5,749,067	7,900,000	8,263,086	0	(17,239)	0	0	6.625	6.093	JD	23,261	523,375	11/19/2019	06/15/2035
715638-AP-7	PERU, REPUBLIC OF (GOVERNMENT)		C		2.B FE	2,169,324	122.1520	1,812,736	1,484,000	1,964,631	0	(32,669)	0	0	8.750	4.879	MN	14,428	129,850	03/16/2016	11/21/2033
715638-AS-1	PERU, REPUBLIC OF (GOVERNMENT)		C		2.B FE	11,727,572	104.8090	9,961,047	9,504,000	10,091,885	0	(212,813)	0	0	7.350	4.739	JJ	310,464	698,544	11/22/2016	07/21/2025
715638-AU-6	PERU, REPUBLIC OF (GOVERNMENT)		C		2.B FE	7,393,889	105.7510	6,277,379	5,936,000	7,002,645	0	(57,919)	0	0	6.550	4.695	MS	115,562	388,808	02/09/2016	03/14/2037
715638-BU-5	PERU, REPUBLIC OF (GOVERNMENT)		C		2.B FE	7,971,485	96.0520	7,511,266	7,820,000	7,893,531	0	(13,894)	0	0	4.125	3.900	FA	112,901	322,575	02/21/2017	08/25/2027
715638-DE-9	PERU, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	4,140,000	92.2810	3,691,240	4,000,000	4,088,976	0	(28,919)	0	0	2.392	1.623	JJ	41,993	95,680	03/18/2021	01/23/2026
715638-DQ-2	PERU, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	2,570,230	58.7060	1,526,356	2,600,000	2,571,097	0	423	0	0	2.780	2.828	JD	6,023	72,280	11/23/2020	12/01/2060
715638-DR-0	PERU, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	6,999,096	58.5680	4,451,168	7,600,000	7,000,352	0	750	0	0	3.230	3.515	JJ	104,329	245,480	08/17/2021	07/28/2121
715638-DT-6	PERU, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	6,376,194	71.4110	4,713,126	6,600,000	6,383,993	0	4,339	0	0	3.550	3.739	MS	72,243	234,300	03/03/2021	03/10/2051
715638-DU-3	PERU, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	10,301,260	79.0440	8,211,091	10,388,000	10,309,004	0	6,614	0	0	3.000	3.082	JJ	143,701	219,014	10/28/2021	01/15/2034
71567P-AK-6	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI		C		2.B FE	10,504,025	98.7760	10,371,480	10,500,000	10,502,495	0	(161)	0	0	4.400	4.394	MS	154,000	400,400	03/08/2018	03/01/2028
71567P-AN-0	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI		C		2.B FE	1,500,000	94.6580	1,419,870	1,500,000	1,500,000	0	0	0	0	2.300	2.300	JD	767	34,500	06/16/2020	06/23/2025
71567P-AT-7	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI		C		2.B FE	1,500,000	75.9610	1,139,415	1,500,000	1,500,000	0	0	0	0	3.550	3.550	JD	3,254	53,250	06/02/2021	06/09/2051
71567P-AU-4	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI		C		2.B FE	5,000,000	99.0600	4,953,000	5,000,000	5,000,000	0	0	0	0	4.400	4.400	JD	15,278	110,000	05/24/2022	06/06/2027
71567P-AV-2	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI		C		2.B FE	3,200,000	98.8410	3,162,912	3,200,000	3,200,000	0	0	0	0	4.700	4.699	JD	10,444	75,200	05/24/2022	06/06/2032
71568P-AB-5	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C		2.B FE	7,524,673	84.7420	7,031,891	8,298,000	7,614,916	0	18,151	0	0	5.250	5.948	AO	81,078	435,645	03/19/2019	10/24/2042
71568P-AC-3	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C		2.B FE	6,929,300	94.6210	6,623,470	7,000,000	6,966,388	0	7,821	0	0	4.125	4.247	MN	36,896	288,750	05/08/2017	05/15/2027
71568P-AD-1	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C		2.B FE	12,122,400	84.2890	10,114,680	12,000,000	12,129,916	0	(1,495)	0	0	5.250	5.165	MN	80,500	630,000	08/02/2021	05/15/2047
71654Q-CC-4	PETROLEOS MEXICANOS		C	1	3.C FE	6,255,000	64.0030	3,840,180	6,000,000	6,238,869	0	(3,765)	0	0	6.750	6.426	MS	112,500	405,000	10/20/2017	09/21/2047
71654Q-CK-6	PETROLEOS MEXICANOS		C	1	3.C FE	390,339	84.1400	336,560	400,000	393,555	0	1,081	0	0	5.350	5.717	FA	8,263	21,400	11/19/2019	02/12/2028
71654Q-CL-4	PETROLEOS MEXICANOS		C	1	3.C FE	19,328,412	61.3590	9,915,001	16,159,000	18,958,234	0	(53,481)	0	0	6.350	5.117	FA	396,187	1,026,097	08/21/2013	02/12/2048
71654Q-CP-5	PETROLEOS MEXICANOS		C	1	3.C FE	327,680	85.7380	274,362	320,000	326,398	0	(819)	0	0	5.250	5.100	JJ	9,129	20,800	05/17/2021	01/23/2029
716564-AA-7	PETROLEOS DEL PERU PETROPERU SA		C	1	3.B FE	1,126,125	76.4790	841,269	1,100,000	1,123,056	0	(1,910)	0	0	4.750	4.476	JD	1,742	53,900	05/04/2021	06/19/2032
716564-AB-5	PETROLEOS DEL PERU PETROPERU SA		C	1	3.B FE	23,749,896	65.0650	14,444,430	22,200,000	23,686,733	0	(30,717)	0	0	5.625	5.133	JD	41,625	1,282,050	02/04/2021	06/19/2047
71656M-AE-9	PETROLEOS MEXICANOS		D	1	3.C FE	883,520	71.8110	574,488	800,000	862,092	0	(3,252)	0	0	6.625	5.744	JD	2,356	53,000	02/24/2015	06/15/2035
716743-AJ-8	PETRONAS CAPITAL LTD		C		1.G FE	4,728,622	97.0430	4,236,897	4,366,000	4,511,340	0	(64,138)	0	0	3.500	1.947	MS	43,721	152,810	12/29/2020	03/18/2025
716743-AL-3	PETRONAS CAPITAL LTD		C		1.G FE	29,362,028	89.1560	24,740,790	27,750,000	29,225,237	0	(39,080)	0	0	4.500	4.127	MS	357,281	1,190,250	05/28/2019	03/18/2045
718286-BB-2	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	7,398,148	119.4170	6,613,313	5,538,000	6,677,410	0	(119,246)	0	0	7.750	4.587	JJ	199,099	429,195	10/29/2018	01/14/2031
718286-BG-1	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	490,350	110.7980	465,352	420,000	467,972	0	(2,893)	0	0	6.375	5.077	AO	5,058	26,775	07/08/2013	10/23/2034
718286-BZ-9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	2,421,000	84.6710	1,905,098	2,250,000	2,388,141	0	(5,787)	0	0	3.950	3.470	JJ	39,747	88,875	11/01/2016	01/20/2040
718286-CA-3	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	6,237,999	81.5130	5,132,058	6,296,000	6,248,443	0	1,879	0	0	3.700	3.758	MS	77,651	212,417	05/16/2017	03/01/2041
718286-CB-1	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	600,000	81.1780	487,068	600,000	600,000	0	0	0	0	3.700	3.700	FA	9,188	22,200	01/18/2017	02/02/2042
718286-CC-9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	2,170,000	92.9220	2,016,407	2,170,000	2,170,000	0	0	0	0	3.000	2.999	FA	27,125	65,100	01/19/2018	02/01/2028
718286-CH-8	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	5,000,000	72.1310	3,606,550	5,000,000	5,000,000	0	0	0	0	2.950	2.950	MN	22,944	147,500	04/27/2020	05/05/2045
718286-CJ-4	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	5,000,000	87.4800	4,374,000	5,000,000	5,000,000	0	0	0	0	2.457	2.457	MN	19,110	122,850	04/27/2020	05/05/2030
731011-AU-6	POLAND, REPUBLIC OF (GOVERNMENT)		C		1.G FE	562,686	95.8830	549,410	573,000	568,976	0	1,148	0	0	3.250	3.480	AO	4,397	18,623	02/17/2017	04/06/2026
74727P-AE-1	QATAR, STATE OF (GOVERNMENT)		C		1.D FE	21,668,000	133.7760	25,684,992	19,200,000	20,463,488	0	(112,874)	0	0	9.750	8.537	JD	83,200	1,872,000	08/23/2001	06/15/2030
74727P-AU-5	QATAR, STATE OF (GOVERNMENT)		C	1	1.D FE	9,302,522	96.1960	9,042,424	9,400,000	9,363,172	0	10,014	0	0	3.250	3.372	JD	24,610	305,500	05/25/2016	06/02/2026
74727P-AX-9	QATAR, STATE OF (GOVERNMENT)		C	1	1.D FE	11,700,000	100.6080	10,060,800	10,000,000	11,304,366	0	(231,595)	0	0	4.500	1.904	AO	85,000	450,000	04/09/2021	04/23/2028
74727P-AY-7	QATAR, STATE OF (GOVERNMENT)		C	1	1.D FE	55,115,813	100.4270	52,975,243	52,750,000	54,960,859	0	(39,773)	0	0	5.103	4.813	AO	508,457	2,691,833	03/21/2019	04/23/2048
74727P-BA-8	QATAR, STATE OF (GOVERNMENT)		C	1	1.D FE	5,900,000	98.3400	4,917,000	5,000,000	5,686,923	0	(104,405)	0	0	4.000	1.659	MS	59,444	200,000	12/09/2020	03/14/2029
74727P-BE-0	QATAR, STATE OF (GOVERNMENT)		C	1	1.D FE	31,254,938	91.4090	23,994,863	26,250,000	31,044,090	0	(110,245)	0	0	4.400	3.356	AO	240,625	1,155,000	09/27/2021	04/16/2050
74730D-AC-7	QATAR ENERGY		C	1,2	1.D FE	11,244,834	82.9050	9,409,718	11,350,000	11,257,503	0	9,763	0	0	2.250	2.356	JJ	119,884	255,375	11/04/2021	07/12/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74730D-AD-5	QATAR ENERGY		C	1,2	1.D FE	3,366,000	73.6510	2,430,483	3,300,000	3,364,204	0	(1,388)	0	0	3.300	3.194	JJ	51,123	108,900	09/01/2021	07/12/2051
74730D-AE-3	QATAR ENERGY		C	1,2	1.D FE	2,045,000	76.7630	1,535,260	2,000,000	2,043,187	0	(1,727)	0	0	3.125	2.969	JJ	29,340	62,500	12/07/2021	07/12/2041
748148-PB-3	QUEBEC, PROVINCE OF		C		1.D FE	6,810,441	101.2790	6,238,786	6,160,000	6,174,134	0	(13,399)	0	0	7.500	7.053	JJ	213,033	222,000	10/10/2018	07/15/2023
748148-PD-9	QUEBEC, PROVINCE OF		C		1.D FE	325,445	102.2780	255,695	250,000	259,743	0	(8,499)	0	0	7.125	3.499	FA	7,026	17,813	02/27/2014	02/09/2024
748148-QR-7	QUEBEC, PROVINCE OF		C		1.D FE	11,261,505	117.3760	11,150,720	9,500,000	10,283,274	0	(93,638)	0	0	7.500	5.977	MS	209,792	712,500	08/04/2008	09/15/2029
74815H-BZ-4	QUEBEC, PROVINCE OF		C		1.D FE	1,660,100	103.9320	1,351,116	1,300,000	1,390,983	0	(27,297)	0	0	6.350	3.914	JJ	34,625	82,550	11/12/2010	01/30/2026
74815H-CJ-9	QUEBEC, PROVINCE OF		C		1.D FE	1,804,278	108.1110	1,378,415	1,275,000	1,422,387	0	(38,017)	0	0	7.295	3.790	JJ	41,080	93,011	09/02/2010	07/22/2026
74947L-AA-2	REC LIMITED		C		2.C FE	8,004,679	99.5180	8,011,199	8,050,000	8,041,848	0	9,392	0	0	5.250	5.372	MN	56,350	396,375	10/31/2018	11/13/2023
74947L-AC-8	REC LIMITED		C		2.C FE	2,492,400	99.6210	2,490,525	2,500,000	2,498,977	0	2,583	0	0	4.750	4.844	MN	13,854	118,750	05/12/2020	05/19/2023
75405U-AD-8	RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY		C	1	1.E FE	61,696,689	101.1900	62,459,528	61,725,000	61,720,070	0	1,342	0	0	6.332	6.330	MS	987,963	3,908,427	06/30/2008	09/30/2027
760942-AS-1	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		C		2.B FE	4,113,200	126.7760	3,549,728	2,800,000	3,673,675	0	(53,393)	0	0	7.625	4.310	MS	59,306	213,500	02/13/2013	03/21/2036
760942-AY-8	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		C		2.B FE	308,198	92.2910	347,937	377,000	316,958	0	1,439	0	0	4.125	5.371	MN	1,771	15,551	08/27/2015	11/20/2045
760942-BA-9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		C		2.B FE	7,603,214	98.2470	7,332,290	7,463,118	7,591,252	0	(1,812)	0	0	5.100	4.981	JD	13,745	380,619	09/09/2016	06/18/2050
760942-BD-3	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		C		2.B FE	17,995,310	95.8570	15,768,477	16,450,000	17,939,680	0	(25,691)	0	0	4.975	4.408	AO	161,404	756,200	12/09/2020	04/20/2055
77586R-AC-4	ROMANIA (GOVERNMENT)		C		2.C FE	229,920	91.8150	176,285	192,000	225,116	0	6,876	0	0	6.125	4.813	JJ	5,194	(135,485)	11/23/2016	01/22/2044
77586R-AH-3	ROMANIA (GOVERNMENT)		C		2.C FE	2,515,000	78.6880	1,967,200	2,500,000	2,512,050	0	(1,258)	0	0	3.000	2.933	FA	28,542	75,000	07/22/2020	02/14/2031
77586R-AJ-9	ROMANIA (GOVERNMENT)		C		2.C FE	14,149,768	66.3780	9,027,408	13,600,000	14,130,566	0	(10,470)	0	0	4.000	3.772	FA	207,022	544,000	06/22/2021	02/14/2051
77586R-AK-6	ROMANIA (GOVERNMENT)		C		2.C FE	745,433	88.5540	664,155	750,000	746,223	0	790	0	0	3.000	3.130	FA	7,750	13,125	01/19/2022	02/27/2027
77586R-AL-4	ROMANIA (GOVERNMENT)		C		2.C FE	4,332,259	79.6910	3,445,839	4,324,000	4,331,965	0	(294)	0	0	3.625	3.601	MS	40,928	104,489	01/24/2022	03/27/2032
77586T-AE-6	ROMANIA (GOVERNMENT)		D		2.C FE	2,577,970	91.8150	1,964,841	2,140,000	2,524,510	0	(10,627)	0	0	6.125	4.754	JJ	57,891	131,075	12/29/2020	01/22/2044
780097-BA-8	NATWEST GROUP PLC		C		1.G FE	7,486,425	97.7780	7,333,350	7,500,000	7,495,881	0	1,177	0	0	4.800	4.818	AO	86,000	360,000	03/30/2016	04/05/2026
786609-AC-1	EQUINOR ASA		C		1.D FE	10,682,478	102.9220	12,124,212	11,780,000	11,396,531	0	64,515	0	0	7.250	8.092	MS	232,491	854,050	08/10/2004	09/23/2027
80413T-AB-5	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.F FE	5,920,740	95.5120	5,730,720	6,000,000	5,966,914	0	8,270	0	0	3.250	3.405	AO	35,208	195,000	10/19/2016	10/26/2026
80413T-AC-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.F FE	30,422,000	88.5480	23,553,768	26,600,000	30,249,510	0	(94,965)	0	0	4.500	3.633	AO	216,125	1,197,000	08/17/2021	10/26/2046
80413T-AE-9	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.F FE	16,378,125	95.4370	14,315,550	15,000,000	16,053,345	0	(190,286)	0	0	3.625	2.181	MS	176,719	543,750	04/09/2021	03/04/2028
80413T-AF-6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.F FE	4,091,324	89.3220	3,881,041	4,345,000	4,109,203	0	5,080	0	0	4.625	5.010	AO	48,564	200,956	03/14/2019	10/04/2047
80413T-AH-2	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.F FE	11,932,470	99.1270	11,895,240	12,000,000	11,958,968	0	5,557	0	0	4.500	4.556	AO	111,000	540,000	04/13/2018	04/17/2030
80413T-AQ-2	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.F FE	5,726,282	87.1980	5,057,484	5,800,000	5,741,969	0	5,269	0	0	2.750	2.876	FA	65,572	159,500	01/21/2020	02/03/2032
80413T-AR-0	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.F FE	20,251,300	78.7040	15,740,800	20,000,000	20,243,295	0	(3,621)	0	0	3.750	3.684	FA	308,333	750,000	04/15/2021	01/21/2055
80413T-AU-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.F FE	4,954,150	88.6770	4,433,850	5,000,000	4,955,436	0	566	0	0	4.500	4.550	AO	43,125	225,000	04/15/2020	04/22/2060
80413T-AV-1	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.F FE	2,973,150	81.0920	2,432,760	3,000,000	2,976,961	0	2,019	0	0	2.250	2.336	FA	27,938	67,500	01/26/2021	02/02/2033
80413T-AW-9	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.F FE	16,635,463	71.5480	11,894,855	16,625,000	16,635,635	0	49	0	0	3.450	3.447	FA	237,391	573,563	01/27/2021	02/02/2061
80413T-AZ-2	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.F FE	9,793,100	72.1320	7,213,200	10,000,000	9,797,950	0	4,347	0	0	3.250	3.360	MN	39,722	325,000	11/09/2021	11/17/2051
80414L-2C-8	SAUDI ARABIAN OIL CO		C		1.F FE	4,956,950	97.0530	4,852,650	5,000,000	4,988,297	0	8,806	0	0	2.875	3.060	AO	29,948	143,750	04/09/2019	04/16/2024
817477-AF-9	SERBIA, REPUBLIC OF (GOVERNMENT)		C		3.A FE	2,450,125	72.0350	1,800,875	2,500,000	2,459,623	0	4,630	0	0	2.125	2.350	JD	4,427	53,125	11/23/2020	12/01/2030
82938N-AD-6	SINOPEC GROUP OVERSEAS DEVELOPMENT (2017		C	1	1.E FE	2,000,000	83.7730	1,675,460	2,000,000	2,000,000	0	0	0	0	4.250	4.250	AO	18,653	53,125	04/05/2017	04/12/2047
82938N-AJ-3	SINOPEC GROUP OVERSEAS DEVELOPMENT (2017		C	1	1.E FE	25,000,000	80.2780	20,069,500	25,000,000	25,000,000	0	0	0	0	4.000	4.000	MS	300,000	1,000,000	09/06/2017	09/13/2047
82939C-AH-0	SINOPEC GROUP OVERSEAS DEVELOPMENT 2016		C	1	1.E FE	10,268,050	93.2690	9,326,900	10,000,000	10,190,011	0	(49,079)	0	0	2.750	2.212	MS	70,278	275,000	12/29/2020	09/29/2026
82939G-AC-2	SINOPEC GROUP OVERSEAS DEVELOPMENT (2018		C	1	1.E FE	10,908,040	97.0620	10,676,820	11,000,000	10,943,944	0	8,810	0	0	4.250	4.352	MS	141,549	467,500	09/05/2018	09/12/2028
836205-AP-9	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		C		3.C FE	3,045,647	85.1320	2,023,588	2,377,000	2,896,239	0	(18,214)	0	0	6.250	4.478	MS	46,632	148,563	04/25/2013	03/08/2041
836205-AR-5	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		C		3.C FE	3,947,471	100.1460	3,449,028	3,444,000	3,611,243	0	(57,467)	0	0	5.875	3.962	MS	59,014	202,335	07/19/2016	09/16/2025
836205-AU-8	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		C		3.C FE	7,107,063	89.1320	6,348,872	7,123,000	7,113,884	0	1,332	0	0	4.300	4.325	AO	67,213	284,789	04/13/2017	10/12/2028
836205-AW-4	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		C		3.C FE	7,092,750	94.8160	6,637,120	7,000,000	7,051,200	0	(9,333)	0	0	4.850	4.675	MS	258,397	169,750	01/31/2018	09/27/2027
836205-AX-2	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		C		3.C FE	3,430,000	73.5360	2,573,760	3,500,000	3,435,355	0	1,183	0	0	5.650	5.791	MS	51,635	197,750	02/12/2018	09/27/2047
836205-AY-0	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		C		3.C FE	13,795,472	93.0470	12,654,392	13,600,000	13,737,626	0	(13,465)	0	0	5.875	5.706	JD	19,975	799,000	05/30/2018	06/22/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
836205-BB-9	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		C		3.C FE	15,460,625	73.4170	11,379,635	15,500,000	15,462,355	0	592	0	0	5.750	5.768	MS	225,288	891,250	03/04/2020	09/30/2049
85227S-AR-7	SRI LANKA, DEMOCRATIC SOCIALIST REPUBLIC		C		6. FE	1,414,715	30.5090	660,215	2,164,000	660,215	(888,839)	99,800	0	0	6.825	0.000	JJ	0	73,847	08/27/2021	07/18/2026
85628U-AF-3	STATE BANK OF INDIA (LONDON BRANCH)		C		2.C FE	1,499,175	99.0940	1,486,410	1,500,000	1,499,920	0	102	0	0	4.875	4.879	AO	15,031	73,125	04/10/2014	04/17/2024
857004-AC-9	STATE GRID OVERSEAS INVESTMENT (2014) LT		C	1	1.E FE	4,945,500	98.8430	4,942,150	5,000,000	4,991,362	0	6,190	0	0	4.125	4.258	MN	30,938	206,250	04/28/2014	05/07/2024
857006-AC-4	STATE GRID OVERSEAS INVESTMENT BVI LTD		C	1	1.E FE	18,816,488	94.3890	17,930,134	18,996,000	18,930,555	0	19,015	0	0	2.875	2.983	MN	65,233	546,135	05/11/2016	05/18/2026
857006-AK-6	STATE GRID OVERSEAS INVESTMENT BVI LTD		C	1	1.E FE	2,981,250	83.5720	2,507,160	3,000,000	2,983,506	0	380	0	0	4.000	4.036	MN	19,000	80,000	04/27/2017	05/04/2047
857524-AC-6	POLAND, REPUBLIC OF (GOVERNMENT)		C		1.G FE	1,976,468	98.6910	1,844,535	1,869,000	1,884,549	0	(14,193)	0	0	4.000	3.193	JJ	33,019	74,760	11/17/2015	01/22/2024
85771P-AC-6	EQUINOR ASA		C	1	1.D FE	2,380,660	98.2430	1,964,860	2,000,000	2,282,671	0	(10,828)	0	0	5.100	3.977	FA	37,967	102,000	01/12/2012	08/17/2040
85771P-AE-2	EQUINOR ASA		C	1	1.D FE	25,579,680	88.0300	20,246,900	23,000,000	24,968,091	0	(69,804)	0	0	4.250	3.621	MN	103,181	977,500	11/14/2012	11/23/2041
85771P-AL-6	EQUINOR ASA		C	1	1.D FE	17,475,500	83.6910	14,645,925	17,500,000	17,483,080	0	1,065	0	0	3.950	3.957	MN	88,326	691,250	05/08/2013	05/15/2043
85771P-AN-2	EQUINOR ASA		C	1	1.D FE	9,130,380	98.6030	8,874,270	9,000,000	9,017,982	0	(14,382)	0	0	3.700	3.522	MS	111,000	333,000	02/26/2014	03/01/2024
85771P-AQ-5	EQUINOR ASA		C	1	1.D FE	17,366,768	93.9760	14,157,484	15,065,000	16,970,019	0	(57,510)	0	0	4.800	3.908	MN	106,459	723,120	03/14/2019	11/08/2043
87973P-AD-6	TEMASEK FINANCIAL (I) LTD		C	1	1.A FE	16,119,620	82.1640	13,310,568	16,200,000	16,139,649	0	2,558	0	0	3.375	3.401	JJ	239,963	546,750	08/01/2012	07/23/2042
900123-AL-4	TURKEY, REPUBLIC OF (GOVERNMENT)		C		4.C FE	1,098,636	118.7820	974,012	820,000	969,727	0	(14,903)	0	0	11.875	8.387	JJ	44,901	97,375	03/19/2009	01/15/2030
900123-BJ-8	TURKEY, REPUBLIC OF (GOVERNMENT)		C		4.C FE	10,795,600	72.3660	7,505,802	10,372,000	10,738,051	0	(10,483)	0	0	6.000	5.684	JJ	288,687	622,320	06/28/2017	01/14/2041
900123-CB-4	TURKEY, REPUBLIC OF (GOVERNMENT)		C		4.C FE	7,907,320	65.1680	5,213,440	8,000,000	7,924,398	0	2,281	0	0	4.875	4.949	AO	81,250	390,000	01/07/2015	04/16/2043
900123-CG-3	TURKEY, REPUBLIC OF (GOVERNMENT)		C		4.C FE	4,711,240	76.1060	3,044,240	4,000,000	4,628,791	0	(14,281)	0	0	6.625	5.399	FA	98,639	265,000	04/28/2016	02/17/2045
900123-CY-4	TURKEY, REPUBLIC OF (GOVERNMENT)		C		4.C FE	1,945,000	80.4850	1,609,700	2,000,000	1,955,348	0	4,956	0	0	5.250	5.632	MS	31,500	105,000	11/13/2020	03/13/2030
91086Q-AS-7	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C		2.B FE	8,561,939	104.6030	8,779,121	8,392,800	8,501,567	0	(6,136)	0	0	6.750	6.587	MS	147,923	566,514	01/30/2007	09/27/2034
91086Q-AZ-1	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1	2.B FE	3,668,760	84.2950	2,609,773	3,096,000	3,666,222	0	(272)	0	0	5.750	4.844	AO	39,066	120,520	04/30/2013	10/12/2110
91086Q-BB-3	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1	2.B FE	264,125	80.7790	201,948	250,000	261,910	0	(330)	0	0	4.750	4.402	MS	3,727	11,875	04/08/2015	03/08/2044
91087B-AB-6	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1	2.B FE	8,787,350	74.9650	6,372,025	8,500,000	8,753,025	0	(5,669)	0	0	4.350	4.153	JJ	170,496	369,750	08/17/2016	01/15/2047
91087B-AG-5	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	31,498,010	76.1020	24,176,844	31,769,000	31,514,667	0	6,076	0	0	4.500	4.552	JJ	599,640	1,429,605	07/24/2019	01/31/2050
91087B-AL-4	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	2,871,250	81.3670	2,034,175	2,500,000	2,862,683	0	(6,811)	0	0	5.000	4.119	AO	22,222	125,000	09/21/2021	04/27/2051
91087B-AM-2	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	4,521,250	80.5760	3,706,496	4,600,000	4,532,652	0	7,011	0	0	2.659	2.855	MN	12,571	122,314	05/06/2021	05/24/2031
91087B-AN-0	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	8,554,402	63.5230	5,304,171	8,350,000	8,549,921	0	(2,254)	0	0	3.771	3.653	MN	32,363	314,879	12/29/2020	05/24/2061
91087B-AP-5	MEXICO (UNITED MEXICAN STATES) (GOVERNME		D	1,2	2.B FE	7,500,000	62.4810	4,686,075	7,500,000	7,500,000	0	0	0	0	3.750	3.750	AO	56,250	281,250	01/04/2021	04/19/2071
91087B-AQ-3	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	3,148,500	77.3190	2,319,570	3,000,000	3,143,070	0	(5,154)	0	0	4.280	3.910	FA	48,863	128,400	12/07/2021	08/14/2041
917288-BK-7	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		C	1,2	2.B FE	17,465,777	99.3790	15,452,378	15,548,937	16,962,948	0	(168,120)	0	0	4.375	2.943	JJ	298,561	625,579	06/24/2020	01/23/2031
91822Q-2A-4	UZBEKISTAN, REPUBLIC OF (GOVERNMENT)		C		3.C FE	2,958,600	92.6740	2,780,220	3,000,000	2,972,078	0	3,870	0	0	5.375	5.556	FA	58,677	161,250	03/04/2019	02/20/2029
91822Q-2C-0	UZBEKISTAN, REPUBLIC OF (GOVERNMENT)		C		3.C FE	3,000,000	83.7320	2,511,960	3,000,000	3,000,000	0	0	0	0	3.700	3.700	MN	11,100	111,000	11/19/2020	11/25/2030
F4065Q-BA-7	ELECTRICITE DE FRANCE SA		D		2.A FE	6,560,896	85.9170	5,498,688	6,400,000	6,543,051	0	(3,512)	0	0	4.750	4.590	N/A	71,778	304,000	05/11/2016	10/06/2045
G01088-AJ-5	ADCB FINANCE (CAYMAN) LTD		D		1.G FE	9,290,140	99.6800	9,021,040	9,050,000	9,056,517	0	(35,564)	0	0	4.500	4.064	MS	130,094	362,250	01/18/2017	03/06/2023
G8449W-AC-8	STATE GRID OVERSEAS INVESTMENT (2014) LT		D	1	1.E FE	3,855,955	98.8430	3,489,158	3,530,000	3,660,694	0	(95,466)	0	0	4.125	1.342	MN	21,842	145,613	12/29/2020	05/07/2024
M60170-AV-5	ISRAEL ELECTRIC CORP LTD		D	1	2.A FE	13,176,894	98.9040	12,523,224	12,662,000	12,821,370	0	(80,586)	0	0	5.000	4.286	MN	86,172	588,100	05/29/2020	11/12/2024
M8520R-JK-7	TURKEY, REPUBLIC OF (GOVERNMENT)		B		4.B FE	2,169,175	101.0840	226,923	224,490	228,378	0	(25,577)	0	(72,164)	10.400	8.869	AO	6,542	26,621	07/11/2014	03/20/2024
M87068-AT-5	ISRAEL, STATE OF (GOVERNMENT)		D		1.E FE	15,629,273	78.3160	10,866,345	13,875,000	15,588,288	0	(22,282)	0	0	3.800	3.227	MN	70,300	527,250	01/12/2022	05/13/2060
P3143N-AQ-7	CORPORACION NACIONAL DEL COBRE DE CHILE		D		1.G FE	720,760	82.5080	646,038	783,000	732,948	0	1,062	0	0	4.250	4.689	JJ	15,160	33,278	12/29/2020	07/17/2042
P75744-AB-1	PARAGUAY, REPUBLIC OF (GOVERNMENT)		D		3.A FE	9,079,700	96.0880	7,341,123	7,640,000	8,953,162	0	(34,174)	0	0	6.100	4.806	FA	181,238	466,040	09/25/2019	08/11/2044
P8056E-BC-1	CHILE, GOVERNMENT OF		D	2	1.F FE	1,727,200	71.2530	1,140,048	1,600,000	1,723,872	0	(2,491)	0	0	3.500	3.100	AO	11,822	56,000	08/19/2021	04/15/2053
P87324-BH-4	PERU, REPUBLIC OF (GOVERNMENT)		B		2.A FE	3,812,509	94.4190	2,476,327	2,622,700	2,727,524	0	(11,917)	0	125,061	6.950	6.340	FA	70,335	180,847	05/22/2014	08/12/2031
P8S091-DN-1	PANAMA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	7,188,984	94.3250	6,791,400	7,200,000	7,170,820	0	(1,982)	0	0	3.750	3.881	AO	55,500	213,750	04/10/2019	04/17/2026
P9767G-B3-4	MEXICO (UNITED MEXICAN STATES) (GOVERNME		B		2.B FE	3,826,237	100.2030	1,849,828	1,846,080	1,992,038	0	(105,149)	0	137,190	10.000	5.750	JD	12,307	183,056	10/02/2013	12/05/2024
Y20721-AE-9	INDONESIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	1,248,738	126.7450	1,463,905	1,155,000	1,222,771	0	(2,990)	0	0	8.500	7.767	AO	21,544	98,175	07/30/2009	10/12/2035
Y20721-AJ-8	INDONESIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	3,985,926	113.3740	3,422,761	3,019,000	3,871,826	0	(45,968)	0	0	6.625	3.945	FA	74,448	200,009	12/29/2020	02/17/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Y20721-AL-3	INDONESIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	2,526,453	120.0820	1,980,152	1,649,000	2,420,339	0	(38,098)	0	0	7.750	3.661	JJ	58,219	127,798	12/29/2020	01/17/2038
Y20721-BB-4	INDONESIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	308,850	98.2270	284,858	290,000	304,919	0	(461)	0	0	5.250	4.834	JJ	6,936	15,225	07/11/2012	01/17/2042
Y20721-BD-0	INDONESIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	394,612	99.4910	417,862	420,000	418,739	0	4,310	0	0	3.375	4.414	AO	2,993	14,175	10/07/2016	04/15/2023
Y20721-BG-3	INDONESIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	781,054	98.8140	763,832	773,000	775,446	0	(1,100)	0	0	4.125	3.961	JJ	14,703	31,886	02/08/2017	01/15/2025
Y20721-BK-4	INDONESIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	303,350	112.2310	249,153	222,000	292,281	0	(1,978)	0	0	6.750	4.423	JJ	6,910	14,985	10/07/2016	01/15/2044
Y20721-BM-0	INDONESIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	332,442	96.9240	321,788	332,000	332,428	0	13	0	0	5.125	5.115	JJ	7,846	17,015	10/07/2016	01/15/2045
Y20721-BN-8	INDONESIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	1,224,883	100.1200	1,154,384	1,153,000	1,179,347	0	1,605	0	0	4.750	3.939	JJ	26,319	57,537	10/07/2016	01/08/2026
Y6421X-BM-9	NTPC LTD		D		2.C FE	1,914,403	97.4670	1,776,823	1,823,000	1,845,620	0	(11,257)	0	0	4.375	3.692	MN	7,754	79,756	10/12/2016	11/26/2024
Y6972H-LP-9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	3,600,000	85.3040	3,070,944	3,600,000	3,600,000	0	0	0	0	4.200	4.200	MS	38,640	75,600	03/21/2022	03/29/2047
Y7083V-AD-1	POWER SECTOR ASSETS AND LIABILITIES MANA		D		2.B FE	978,278	103.2180	836,066	810,000	842,069	0	(15,409)	0	0	7.390	5.193	JD	4,822	59,859	09/21/2011	12/02/2024
Y7136Y-AA-8	PERUSAHAAN GAS NEGARA TBK PT		D		2.C FE	653,438	99.1490	609,766	615,000	622,968	0	(5,496)	0	0	5.125	4.144	MN	3,940	31,519	11/10/2016	05/16/2024
Y7138A-AD-2	PERTAMINA (PERSERO) PT		D		2.B FE	628,930	94.8810	547,463	577,000	619,160	0	(1,184)	0	0	6.000	5.387	MN	5,578	34,620	09/07/2012	05/03/2042
Y7138A-AF-7	PERTAMINA (PERSERO) PT		D		2.B FE	770,525	91.5590	762,686	833,000	777,682	0	1,417	0	0	5.625	6.203	MN	5,336	46,856	11/16/2016	05/20/2043
Y7177R-AL-9	AZERBAIJAN, REPUBLIC OF (GOVERNMENT)		C		3.A FE	1,878,300	83.4280	1,501,704	1,800,000	1,867,491	0	(5,910)	0	0	3.500	3.049	MS	21,000	63,000	02/24/2021	09/01/2032
Y7276L-DD-7	KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)		D		2.B FE	3,263,000	89.7290	3,230,244	3,600,000	3,306,412	0	6,858	0	0	4.875	5.522	AO	37,538	175,500	06/08/2016	10/14/2044
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						2,660,785,571	XXX	2,260,569,719	2,575,260,384	2,626,002,661	(3,883,779)	(3,575,515)	9,318,616	299,557	XXX	XXX	XXX	34,726,089	117,637,524	XXX	XXX
105860-AA-8	BRAZIL MINAS SPE		C	4	3.C FE	2,835,936	97.0660	2,842,092	2,928,000	2,884,085	0	5,002	0	0	5.333	5.974	FA	58,990	156,325	03/28/2014	02/15/2028
0249999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						2,835,936	XXX	2,842,092	2,928,000	2,884,085	0	5,002	0	0	XXX	XXX	XXX	58,990	156,325	XXX	XXX
0309999999. Total - All Other Government Bonds						2,663,621,507	XXX	2,263,411,811	2,578,188,384	2,628,886,746	(3,883,779)	(3,570,513)	9,318,616	299,557	XXX	XXX	XXX	34,785,079	117,793,849	XXX	XXX
13063A-5G-5	CALIFORNIA ST			1	1.C FE	74,009,998	126.3321	65,680,059	51,990,000	69,088,338	0	(697,338)	0	0	7.550	4.637	AO	981,311	3,925,245	02/05/2020	04/01/2039
13063A-7D-0	CALIFORNIA ST			1	1.C FE	11,652,090	121.3433	10,920,897	9,000,000	11,039,065	0	(74,464)	0	0	7.300	5.250	AO	164,250	657,000	07/27/2012	10/01/2039
13063B-FR-8	CALIFORNIA ST			1	1.C FE	13,240,097	125.8848	11,354,809	9,020,000	12,549,232	0	(135,585)	0	0	7.625	4.362	MS	229,258	687,775	05/08/2017	03/01/2040
13063B-JC-7	CALIFORNIA ST			1	1.C FE	28,047,841	128.0739	25,691,624	20,060,000	26,629,945	0	(231,907)	0	0	7.600	4.819	MN	254,093	1,524,560	01/15/2019	11/01/2040
13063B-JE-3	CALIFORNIA ST			1	1.C FE	1,312,290	107.3523	1,073,523	1,000,000	1,111,989	0	(26,667)	0	0	6.875	3.712	MN	11,458	68,750	05/27/2014	11/01/2026
452151-LF-8	ILLINOIS ST				2.A FE	14,967,946	95.6295	12,618,313	13,195,000	14,658,977	0	(113,950)	0	0	5.100	3.788	JD	56,079	672,945	03/04/2020	06/01/2033
452152-QR-5	ILLINOIS ST			1	2.A FE	14,000,000	98.6342	13,808,788	14,000,000	14,000,000	0	0	0	0	4.460	4.460	AO	156,100	624,400	04/02/2013	04/01/2024
57582P-UE-8	MASSACHUSETTS ST			1	1.B FE	28,423,987	102.9298	27,122,002	26,350,000	27,920,205	0	(62,035)	0	0	5.456	4.918	JJ	718,828	1,437,656	06/03/2013	12/01/2039
57582R-YN-0	MASSACHUSETTS ST			1	1.B FE	18,281,242	77.3823	14,146,445	18,281,242	18,281,242	0	0	0	0	2.663	2.663	MS	162,276	486,829	08/27/2019	09/01/2039
57582R-YP-5	MASSACHUSETTS ST			1	1.B FE	46,080,000	70.7541	32,603,489	46,080,000	46,080,000	0	0	0	0	2.813	2.813	MS	432,077	1,296,230	08/27/2019	09/01/2043
57582R-YY-6	MASSACHUSETTS ST			1	1.B FE	5,827,305	67.4014	3,707,077	5,500,000	5,805,644	0	(7,844)	0	0	2.900	2.603	MS	53,167	159,500	03/03/2020	09/01/2049
68608K-A3-2	OREGON			1	1.B FE	3,671,941	103.3161	3,884,685	3,760,000	3,694,055	0	2,629	0	0	5.382	5.545	FA	84,318	202,363	04/07/2011	08/01/2039
917542-QR-6	UTAH ST			1	1.A FE	2,555,000	99.7316	2,548,142	2,555,000	2,555,000	0	0	0	0	4.554	4.550	JJ	58,177	138,055	09/16/2009	07/01/2024
93974C-PM-6	WASHINGTON ST			1	1.B FE	7,413,080	103.5384	7,635,957	7,375,000	7,408,086	0	(1,387)	0	0	5.481	5.436	FA	168,427	404,224	03/14/2019	08/01/2039
93974C-RF-9	WASHINGTON ST			1	1.B FE	6,808,032	102.2323	7,360,726	7,200,000	6,957,744	0	16,931	0	0	5.090	5.514	FA	152,700	366,480	01/28/2011	08/01/2033
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						276,290,849	XXX	240,156,536	235,366,242	267,779,522	0	(1,331,617)	0	0	XXX	XXX	XXX	3,682,519	12,652,012	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						276,290,849	XXX	240,156,536	235,366,242	267,779,522	0	(1,331,617)	0	0	XXX	XXX	XXX	3,682,519	12,652,012	XXX	XXX
05914F-MN-7	BALTIMORE CNTY MD			1	1.A FE	12,000,000	84.6739	10,160,868	12,000,000	12,000,000	0	0	0	0	3.739	3.739	FA	186,950	448,680	11/28/2012	08/01/2042
100853-D9-8	BOSTON MASS			1	1.A FE	635,000	69.2595	439,798	635,000	635,000	0	0	0	0	2.191	2.191	MN	2,319	13,913	12/10/2020	11/01/2040
167560-PL-9	CHICAGO ILL MET WTR RECLAMATION DIST GTR			1	1.B FE	5,180,000	104.8561	5,431,546	5,180,000	5,180,000	0	0	0	0	5.720	5.719	JD	24,691	296,296	08/11/2009	12/01/2038
213185-EX-5	COOK CNTY ILL			1	1.E FE	600,000	107.0281	642,169	600,000	600,000	0	0	0	0	6.205	6.204	MN	4,757	37,230	10/07/2011	11/15/2033
249174-MQ-3	DENVER COLO CITY & CNTY SCH DIST NO 1			1	1.B FE	16,000,000	104.1244	16,659,904	16,000,000	16,000,000	0	0	0	0	5.664	5.663	JD	75,520	906,240	12/09/2009	12/01/2033
442331-3K-8	HOUSTON TEX			1	1.D FE	32,380,945	86.4410	27,868,578	32,240,000	32,366,985	0	(3,042)	0	0	3.961	3.935	MS	425,675	1,277,026	01/30/2019	03/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
442331-VJ-0	HOUSTON TEX			1	1.D FE	4,320,000	91.3258	3,945,275	4,320,000	4,320,000	0	0	0	0	4.348	4.348	MS	62,611	187,834	10/05/2011	03/01/2041
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	86,077,385	124.7549	87,103,871	69,820,000	84,011,924	0	(253,957)	0	0	6.750	5.290	FA	1,963,688	4,712,850	04/29/2014	08/01/2049
54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEGE DIST	SD		1	1.B FE	10,192,080	113.2341	9,058,728	8,000,000	9,520,945	0	(78,110)	0	0	6.680	4.763	FA	222,667	534,400	04/12/2012	08/01/2036
54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	2,548,020	113.2341	2,264,682	2,000,000	2,380,586	0	(246)	0	0	6.680	4.761	FA	55,667	0	03/03/2022	08/01/2036
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST			1	1.E FE	5,149,925	103.0368	4,430,582	4,300,000	4,719,499	0	(63,020)	0	0	5.755	3.671	JJ	123,733	247,465	05/16/2017	07/01/2029
544646-XZ-0	LOS ANGELES CALIF UNI SCH DIST			1	1.E FE	21,389,782	104.2899	22,036,456	21,130,000	21,320,380	0	(9,901)	0	0	5.750	5.640	JJ	607,488	1,214,975	03/27/2020	07/01/2034
544646-ZR-6	LOS ANGELES CALIF UNI SCH DIST			1	1.E FE	2,063,917	111.7449	1,860,553	1,665,000	1,931,821	0	(18,031)	0	0	6.758	4.655	JJ	56,260	112,521	08/05/2013	07/01/2034
592112-DR-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.C FE	11,200,000	104.7456	11,731,507	11,200,000	11,200,000	0	0	0	0	5.707	5.706	JJ	319,592	639,184	06/04/2010	07/01/2034
631294-4D-4	NASHUA N H			1	1.B FE	3,000,000	89.7773	2,693,319	3,000,000	3,000,000	0	0	0	0	4.376	4.376	JJ	60,535	131,280	01/11/2012	01/15/2042
64966H-4K-3	NEW YORK N Y			1	1.C FE	11,528,400	102.4319	10,243,190	10,000,000	11,286,778	0	(21,692)	0	0	5.517	4.327	AO	137,925	275,850	10/24/2018	10/01/2037
64966H-YH-7	NEW YORK N Y			1	1.C FE	11,724,700	100.6966	10,069,660	10,000,000	10,454,609	0	(199,659)	0	0	5.424	3.230	MS	180,800	542,400	01/04/2016	03/01/2025
64966H-YM-6	NEW YORK N Y			1	1.C FE	18,354,317	104.9444	16,764,868	15,975,000	17,663,816	0	(79,769)	0	0	5.968	4.870	MS	317,796	953,388	08/08/2013	03/01/2036
64966H-YU-8	NEW YORK N Y			1	1.C FE	5,775,000	100.0871	5,780,030	5,775,000	5,775,000	0	0	0	0	5.108	5.097	JD	24,582	294,987	06/10/2010	06/01/2023
64966H-YV-6	NEW YORK N Y			1	1.C FE	12,524,914	106.0934	11,166,330	10,525,000	12,279,792	0	(66,446)	0	0	5.846	4.447	JD	51,274	615,292	01/29/2019	06/01/2040
64966K-M5-9	NEW YORK N Y			1	1.C FE	3,963,000	99.2592	3,970,368	4,000,000	3,997,552	0	4,287	0	0	3.640	3.745	FA	60,667	145,600	08/01/2013	08/01/2023
661334-DX-7	NORTH ORANGE CNTY CALIF CMNTY COLLEGE DI	SD			1.B FE	800,000	98.7657	790,126	800,000	800,000	0	0	0	0	2.652	2.652	FA	8,840	21,216	01/25/2013	08/01/2023
718814-ZZ-2	PHOENIX ARIZ			1	1.B FE	19,000,000	100.5567	19,105,773	19,000,000	19,000,000	0	0	0	0	5.269	5.268	JJ	500,555	1,033,962	10/07/2009	07/01/2034
720424-A3-4	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	4,911,758	73.7324	3,594,455	4,875,000	4,905,697	0	(2,468)	0	0	1.903	1.839	JD	7,731	92,771	07/14/2020	12/01/2033
797646-ND-4	SAN FRANCISCO CALIF CITY & CNTY			1	1.A FE	4,117,991	102.5826	3,708,361	3,615,000	3,782,090	0	(43,908)	0	0	5.600	4.149	JD	8,997	202,440	01/17/2014	06/15/2026
882722-KF-7	TEXAS ST			1	1.A FE	32,261,124	105.4996	26,185,001	24,820,000	31,882,107	0	(347,147)	0	0	5.517	3.184	AO	342,330	1,369,319	12/17/2021	04/01/2039
882722-VN-8	TEXAS ST			1	1.A FE	305,748	96.9208	261,686	270,000	300,073	0	(1,574)	0	0	4.681	3.672	AO	3,160	12,639	03/14/2019	04/01/2040
93974C-RE-2	WASHINGTON ST			1	1.B FE	369,464	100.0865	310,268	310,000	362,122	0	(2,036)	0	0	5.140	3.818	FA	6,639	15,934	03/14/2019	08/01/2040
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						338,373,470	XXX	318,277,952	302,055,000	331,676,776	0	(1,186,719)	0	0	XXX	XXX	XXX	5,843,449	16,335,692	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						338,373,470	XXX	318,277,952	302,055,000	331,676,776	0	(1,186,719)	0	0	XXX	XXX	XXX	5,843,449	16,335,692	XXX	XXX
010869-ED-3	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV	@			2.A FE	10,664,247	81.4244	21,740,315	26,700,000	21,389,334	0	1,415,919	0	0	0.000	6.049	N/A	0	0	11/13/2013	10/01/2026
02554C-AH-2	AMERICAN EAGLE NORTHWEST LLC			7	1.E FE	14,752,500	104.9810	15,487,322	14,752,500	14,752,500	0	0	0	0	6.000	5.999	JD	39,340	885,150	06/12/2006	12/15/2040
02554C-AH-2	AMERICAN EAGLE NORTHWEST LLC	0		7	1.E FE	4,500,000	104.9810	4,724,145	4,500,000	4,500,000	0	0	0	0	6.000	6.000	JD	12,000	270,000	06/12/2006	12/15/2040
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	9,018,632	105.0499	8,566,819	8,155,000	8,882,293	0	(19,844)	0	0	6.053	5.321	FA	186,479	493,622	05/09/2017	02/15/2043
02765U-DN-1	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	19,396,630	103.9303	16,530,114	15,905,000	18,932,973	0	(69,234)	0	0	5.939	4.608	FA	356,848	944,598	01/30/2019	02/15/2047
02765U-EK-6	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	34,679,139	128.3087	28,542,270	22,245,000	33,576,301	0	(231,168)	0	0	8.084	4.550	FA	679,352	1,616,396	05/24/2017	02/15/2050
052414-RW-1	AUSTIN TEX ELEC UTIL SYS REV			1	1.D FE	1,000,000	87.6023	876,023	1,000,000	1,000,000	0	0	0	0	3.037	3.037	MN	3,881	30,370	04/24/2020	11/15/2030
070102-AA-6	BASIN ELEC PWR COOP N D				1.F FE	29,252,950	104.2505	31,275,150	30,000,000	29,382,354	0	16,557	0	0	6.127	6.307	JD	153,175	1,838,100	07/27/2012	06/01/2041
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.C FE	79,875,466	115.1324	73,632,926	63,955,000	78,012,165	0	(274,858)	0	0	6.263	4.769	AO	1,001,375	3,990,001	01/15/2019	04/01/2049
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.D FE	33,480,124	122.8840	30,290,906	24,650,000	32,657,195	0	(151,166)	0	0	7.043	4.754	AO	434,025	1,736,100	03/25/2020	04/01/2050
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.E FE	19,004,118	122.4448	16,407,603	13,400,000	18,474,247	0	(90,514)	0	0	6.907	4.503	AO	231,385	925,538	03/01/2017	10/01/2050
13077C-TL-8	CALIFORNIA ST UNIV REV			1	1.D FE	13,693,947	110.4666	12,096,093	10,950,000	13,327,829	0	(77,362)	0	0	6.484	4.722	MN	118,333	709,998	01/31/2019	11/01/2041
13077C-TR-5	CALIFORNIA ST UNIV REV			1	1.D FE	1,839,175	101.8757	1,604,542	1,575,000	1,651,341	0	(24,963)	0	0	5.699	3.874	MN	14,960	89,759	04/29/2014	11/01/2025
13077D-BY-7	CALIFORNIA ST UNIV REV			1,2	1.D FE	5,068,500	82.8012	4,140,060	5,000,000	5,063,090	0	(1,559)	0	0	3.899	3.807	MN	32,492	194,950	04/12/2019	11/01/2047
13077D-KP-6	CALIFORNIA ST UNIV REV			1,2	1.D FE	3,208,604	76.7601	2,375,725	3,095,000	3,179,639	0	(10,440)	0	0	2.714	2.306	MN	14,000	83,998	02/24/2020	11/01/2035
13077D-KU-5	CALIFORNIA ST UNIV REV			1,2	1.D FE	12,276,025	68.2807	8,449,737	12,375,000	12,280,679	0	1,681	0	0	2.975	3.017	MN	61,359	368,156	03/17/2020	11/01/2051
13077D-RW-4	CALIFORNIA ST UNIV REV			1	1.D FE	5,565,000	64.1857	3,571,934	5,565,000	5,565,000	0	0	0	0	2.719	2.719	MN	25,219	151,312	07/09/2021	11/01/2052
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			1	1.B FE	11,373,600	103.5163	10,351,630	10,000,000	10,837,796	0	(31,383)	0	0	5.491	4.761	MN	91,517	549,100	08/03/2011	11/01/2039
160853-VC-8	CHARLOTTE-MECKLENBURG HOSP AUTH N C HEAL			1,2	1.D FE	15,300,116	68.9603	10,450,933	15,155,000	15,295,220	0	(3,241)	0	0	3.204	3.152	JJ	223,900	550,308	06/09/2021	01/15/2051
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV			1	1.E FE	16,748,589	111.4184	14,462,108	12,980,000	16,282,067	0	(116,481)	0	0	6.395	4.271	JJ	415,036	775,394	11/19/2019	01/01/2040
167593-H7-0	CHICAGO ILL O HARE INTL ARPT REV			1	1.E FE	1,305,187	90.1470	1,171,911	1,300,000	1,304,996	0	(42)	0	0	4.572	4.549	JJ	29,718	59,436	12/17/2018	01/01/2054

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
16772P-CQ-7	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE			1	1.C FE	4,000,000	87.5852	3,503,408	4,000,000	4,000,000	0	0	0	0	3.052	3.052	JD	10,173	122,080	08/28/2020	12/01/2029
16772P-CS-3	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE			1	1.C FE	3,000,000	85.4924	2,564,772	3,000,000	3,000,000	0	0	0	0	3.302	3.302	JD	8,255	99,060	08/28/2020	12/01/2031
18085P-MT-8	CLARK CNTY NEV ARPT REV			1	1.D FE	6,391,845	118.9506	5,525,255	4,645,000	6,085,632	0	(38,010)	0	0	6.820	4.443	JJ	158,395	316,789	08/16/2012	07/01/2045
196479-6Z-7	COLORADO HSG & FIN AUTH			2	1.A FE	2,265,220	93.6180	2,120,654	2,265,220	2,265,221	0	0	0	0	3.180	3.180	MON	6,003	68,144	07/12/2019	08/01/2049
20281P-KP-6	COMMONWEALTH FING AUTH PA REV			1	1.E FE	3,520,000	92.0757	3,241,065	3,520,000	3,520,000	0	0	0	0	3.531	3.530	JD	10,358	124,291	01/11/2018	06/01/2028
20281P-KQ-4	COMMONWEALTH FING AUTH PA REV			1	1.E FE	8,200,000	91.1391	7,473,406	8,200,000	8,200,000	0	0	0	0	3.631	3.630	JD	24,812	297,742	01/11/2018	06/01/2029
20281P-KR-2	COMMONWEALTH FING AUTH PA REV			1	1.E FE	4,440,000	90.2382	4,006,576	4,440,000	4,440,000	0	0	0	0	3.731	3.730	JD	13,805	165,656	01/11/2018	06/01/2030
20281P-KW-1	COMMONWEALTH FING AUTH PA REV			1	1.E FE	3,900,939	81.7091	2,761,768	3,380,000	3,857,274	0	(19,450)	0	0	3.807	2.819	JD	10,723	128,677	09/17/2020	06/01/2041
20281P-NE-8	COMMONWEALTH FING AUTH PA REV			1	1.E FE	13,783,085	69.9215	9,341,512	13,360,000	13,762,117	0	(15,363)	0	0	2.991	2.788	JD	33,300	399,598	08/19/2021	06/01/2042
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG REV			1	1.D FE	3,278,790	101.3022	3,039,066	3,000,000	3,144,416	0	(14,794)	0	0	5.459	4.717	MN	27,295	163,770	08/05/2011	11/01/2030
231266-FD-4	CURATORS UNIV MO SYS FACS REV			1	1.B FE	8,075,000	106.6619	8,612,948	8,075,000	8,075,000	0	0	0	0	5.960	5.959	MN	80,212	140,097	03/03/2022	11/01/2039
231266-LF-2	CURATORS UNIV MO SYS FACS REV			1	1.B FE	14,000,000	93.5316	13,094,424	14,000,000	14,000,000	0	0	0	0	4.874	4.874	MN	113,727	682,360	11/13/2013	11/01/2043
235036-4W-7	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	6,600,000	80.0125	5,280,825	6,600,000	6,600,000	0	0	0	0	2.994	2.994	MN	32,934	197,604	08/08/2019	11/01/2038
235036-4X-5	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	4,220,562	74.4496	3,126,883	4,200,000	4,219,843	0	(607)	0	0	3.144	3.111	MN	22,008	132,048	10/20/2021	11/01/2045
235036-7A-2	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	1,200,000	69.9707	839,648	1,200,000	1,200,000	0	0	0	0	2.919	2.919	MN	5,838	35,028	07/31/2020	11/01/2050
23503C-AP-2	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	1,000,000	84.5004	845,004	1,000,000	1,000,000	0	0	0	0	4.087	4.087	MN	6,812	21,570	04/06/2022	11/01/2051
235241-LS-3	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1.B FE	5,920,900	110.1508	5,507,540	5,000,000	5,772,054	0	(19,060)	0	0	5.999	4.847	JD	24,996	299,950	08/05/2013	12/01/2044
235241-LW-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1.B FE	37,836,363	97.0405	33,236,371	34,250,000	37,296,887	0	(64,087)	0	0	5.022	4.432	JD	143,336	1,720,035	07/02/2013	12/01/2048
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX REV			1	1.B FE	5,600,000	103.6881	5,806,534	5,600,000	5,600,000	0	0	0	0	5.591	5.590	JD	26,091	313,096	12/09/2009	12/01/2034
25477G-ER-2	DISTRICT COLUMBIA INCOME TAX REV	SD			1.B FE	9,903,099	100.6271	9,197,317	9,140,000	9,411,791	0	(76,522)	0	0	4.996	4.165	JD	38,053	526,557	09/19/2013	12/01/2026
25477G-ER-2	DISTRICT COLUMBIA INCOME TAX REV				1.B FE	4,371,882	100.6271	4,060,303	4,035,000	4,155,470	0	(13,309)	0	0	4.996	4.162	JD	16,799	131,666	09/19/2013	12/01/2026
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			1	1.C FE	9,365,156	103.1443	9,123,113	8,845,000	9,273,819	0	(10,820)	0	0	5.522	5.145	AO	122,105	488,421	05/13/2013	10/01/2044
254845-JZ-4	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			1	1.B FE	43,991,853	86.5210	36,914,185	42,665,000	43,987,087	0	(1,052)	0	0	4.814	4.666	AO	513,473	2,053,893	06/28/2019	10/01/2114
264416-AN-8	DUKE UNIV N C REV			1	1.B FE	142,335	105.2766	105,277	100,000	131,994	0	(1,767)	0	0	5.850	3.062	AO	1,463	5,850	08/29/2016	04/01/2037
271014-TU-6	EAST BAY CALIF MUN UTIL DIST WTR SYS REV			1	1.A FE	11,907,019	108.6733	11,177,049	10,285,000	11,563,605	0	(46,198)	0	0	5.874	4.810	JD	50,345	604,141	03/14/2019	06/01/2040
280792-AA-0	EDINBURG TEX INDL DEV CORP LEASE REV			7	2.B FE	2,202,858	105.4096	2,322,024	2,202,858	2,203,449	0	38	0	0	8.180	8.173	MN	30,032	194,746	06/10/1999	11/01/2028
3133XG-AY-0	FEDERAL HOME LOAN BANKS				1.A	4,234,520	109.9380	4,749,322	4,320,000	4,262,755	0	3,147	0	0	5.500	5.641	JJ	109,560	237,600	06/11/2009	07/15/2036
3134A4-NU-4	FEDERAL HOME LOAN MORTGAGE CORP	@			1.A	3,850,000	64.5620	8,070,250	12,500,000	7,813,256	0	395,812	0	0	0.000	5.267	N/A	0	0	05/20/2009	01/15/2032
31398A-FD-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	SD			1.A	13,436,918	111.1470	13,359,869	12,020,000	12,976,130	0	(44,404)	0	0	5.625	4.856	JJ	311,769	676,125	02/04/2009	07/15/2037
353187-EV-5	FRANKLIN CNTY OHIO HOSP REV			1,2	1.C FE	4,050,000	59.7246	2,418,846	4,050,000	4,050,000	0	0	0	0	2.877	2.877	MN	19,420	116,519	10/15/2020	11/01/2050
38611T-AV-9	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1	1.C FE	19,984,541	101.4398	19,689,465	19,410,000	19,926,264	0	(17,717)	0	0	5.184	4.958	AO	251,554	1,006,214	07/23/2019	10/01/2042
39081H-CV-2	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			1	1.E FE	8,500,000	76.4440	6,497,740	8,500,000	8,500,000	0	0	0	0	3.056	3.056	JJ	129,880	259,760	06/05/2020	07/01/2039
392274-2G-0	GREATER ORLANDO AVIATION AUTH ORLANDO FL			2	1.D FE	10,124,350	101.7827	9,196,067	9,035,000	9,843,090	0	(104,474)	0	0	5.000	3.500	AO	112,938	451,750	03/17/2020	10/01/2049
442435-5B-5	HOUSTON TEX UTIL SYS REV			1	1.C FE	2,135,100	95.7849	1,915,698	2,000,000	2,055,501	0	(12,474)	0	0	3.828	3.260	MN	9,783	76,560	01/21/2016	05/15/2028
451174-AX-4	IDAHO ENERGY RES AUTH TRANSMISSION FACS			1	1.C FE	7,890,000	68.8123	5,429,290	7,890,000	7,890,000	0	0	0	0	2.861	2.861	MS	75,244	225,733	06/16/2021	09/01/2046
45204F-ED-3	ILLINOIS FIN AUTH REV			1	1.F FE	1,950,000	71.5640	1,395,498	1,950,000	1,950,000	0	0	0	0	3.510	3.510	MN	8,746	68,445	09/18/2020	05/15/2041
452227-LM-1	ILLINOIS ST SALES TAX REV			1	1.G FE	3,530,000	78.8754	2,784,302	3,530,000	3,530,000	0	0	0	0	3.120	3.120	JD	4,895	110,136	08/26/2016	06/15/2033
452227-LN-9	ILLINOIS ST SALES TAX REV			1	1.G FE	3,530,000	77.0737	2,720,702	3,530,000	3,530,000	0	0	0	0	3.170	3.170	JD	4,973	111,901	08/26/2016	06/15/2034
452252-FK-0	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			1	1.D FE	5,071,160	104.2268	4,169,072	4,000,000	4,741,209	0	(47,876)	0	0	5.851	3.892	JD	19,503	234,040	03/05/2015	12/01/2034
45506E-CL-5	INDIANA ST FIN AUTH REV			1	1.F FE	8,252,924	72.3696	6,082,665	8,405,000	8,254,603	0	1,845	0	0	3.051	3.156	JJ	128,218	180,934	06/23/2022	01/01/2051
455168-GH-1	INDIANA UNIV REVS			1,2	1.A FE	15,274,610	64.0715	9,610,725	15,000,000	15,263,800	0	(3,777)	0	0	3.067	2.987	JD	38,338	460,050	02/11/2020	06/01/2060
463632-4P-1	IRVINE RANCH CALIF WTR DIST			1	1.A FE	17,417,664	111.3552	14,698,886	13,200,000	16,897,254	0	(140,302)	0	0	6.622	4.311	MN	145,684	874,104	01/17/2019	05/01/2040
47770V-BQ-2	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	7,955,755	77.3271	6,108,841	7,900,000	7,948,491	0	(2,503)	0	0	2.833	2.782	JJ	111,904	223,807	01/24/2020	01/01/2038
485429-Z7-2	KANSAS ST DEV FIN AUTH REV			1	1.E FE	23,640,646	93.5055	19,145,251	20,475,000	23,403,096	0	(79,841)	0	0	4.927	3.948	AO	212,970	1,008,803	03/03/2022	04/15/2045
48542R-SV-7	KANSAS ST DEV FIN AUTH REV			1	1.D FE	17,939,128	67.3838	12,156,038	18,040,000	17,941,769	0	2,260	0	0	2.774	2.802	MN	83,405	500,430	10/20/2021	05/01/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49126K-LM-1	KENTUCKY ECONOMIC DEV FIN AUTH HOSP REV			1	1.E FE	4,550,427	91.0791	3,424,574	3,760,000	4,501,683	0	(16,617)	0	0	5.079	3.860	FA	72,144	190,970	12/11/2019	08/15/2048
544435-Q5-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV			1	1.D FE	4,302,844	118.0252	3,688,288	3,125,000	4,158,608	0	(39,074)	0	0	7.053	4.325	MN	28,163	220,406	01/29/2019	05/15/2040
544495-UG-7	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1.D FE	7,864,464	106.3608	7,530,345	7,080,000	7,691,481	0	(22,940)	0	0	5.716	4.944	JJ	202,346	404,693	01/06/2014	07/01/2039
544495-VY-7	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1.D FE	34,431,473	117.8056	30,611,785	25,985,000	33,198,349	0	(180,310)	0	0	6.574	4.577	JJ	854,127	1,708,254	01/30/2019	07/01/2045
544495-WA-8	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1.C FE	29,008,960	116.7974	25,695,428	22,000,000	28,200,437	0	(108,744)	0	0	6.603	4.749	JJ	726,330	1,452,660	07/19/2016	07/01/2050
544712-2H-4	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			1	1.B FE	8,623,068	103.3677	7,132,371	6,900,000	8,163,944	0	(52,281)	0	0	5.735	4.181	JD	32,976	395,715	06/07/2012	06/01/2039
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FING AUTH			1	1.C FE	33,262,391	113.2404	27,800,518	24,550,000	30,528,389	0	(429,394)	0	0	7.488	4.561	FA	765,960	1,838,304	12/31/2015	08/01/2033
57421C-AV-6	MARYLAND ST HEALTH & HIGHER EDL FACS AUT			1,2	1.F FE	6,633,317	70.5949	4,638,085	6,570,000	6,627,295	0	(2,526)	0	0	3.052	2.985	JJ	100,258	200,516	11/10/2020	07/01/2040
57421C-AW-4	MARYLAND ST HEALTH & HIGHER EDL FACS AUT			1	1.F FE	5,571,882	66.4504	3,604,934	5,425,000	5,558,865	0	(5,907)	0	0	3.197	3.010	JJ	86,719	173,437	10/20/2021	07/01/2050
574300-HZ-5	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ			1	1.C FE	4,000,000	105.7965	4,231,860	4,000,000	4,000,000	0	0	0	0	5.888	5.888	JJ	117,760	235,520	12/10/2009	07/01/2043
574300-JP-5	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ			1	1.C FE	10,400,000	102.8282	10,694,133	10,400,000	10,400,000	0	0	0	0	5.604	5.602	JJ	291,408	582,816	07/14/2010	07/01/2030
574300-JQ-3	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ			1	1.C FE	2,554,300	104.7819	2,619,548	2,500,000	2,543,189	0	(1,054)	0	0	5.754	5.603	JJ	71,925	143,850	02/28/2011	07/01/2041
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1.B FE	42,170,834	104.8755	43,953,322	41,910,000	42,099,225	0	(10,619)	0	0	5.715	5.662	FA	904,837	2,395,157	12/23/2013	08/15/2039
576000-LA-9	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1.C FE	37,337,300	99.2459	35,480,409	35,750,000	36,544,975	0	(126,125)	0	0	4.885	4.421	JJ	805,279	1,746,388	12/31/2015	07/15/2028
591745-6W-9	METROPOLITAN ATLANTA RAPID TRAN AUTH GA			2	1.C FE	2,211,417	76.9160	1,695,998	2,205,000	2,210,036	0	(591)	0	0	1.960	1.927	JJ	21,609	43,218	09/11/2020	07/01/2032
592190-PG-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1.F FE	11,239,500	101.6906	10,169,060	10,000,000	10,947,914	0	(108,089)	0	0	5.000	3.549	JJ	250,000	500,000	03/17/2020	07/01/2049
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1.C FE	32,952,959	122.4550	30,840,292	25,185,000	31,489,968	0	(235,096)	0	0	7.336	5.044	MN	236,079	1,788,884	01/30/2019	11/15/2039
59259N-ZN-6	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1.C FE	25,707,941	108.1820	24,395,041	22,550,000	25,277,321	0	(95,781)	0	0	6.089	5.008	MN	175,448	1,345,060	11/19/2019	11/15/2040
59259N-ZV-8	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1.C FE	1,150,980	101.0353	1,010,353	1,000,000	1,030,156	0	(15,240)	0	0	5.455	3.769	MN	6,970	54,550	10/23/2013	11/15/2024
59259N-ZW-6	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1.C FE	1,148,580	101.9355	1,019,355	1,000,000	1,042,062	0	(13,532)	0	0	5.535	3.969	MN	7,073	55,350	10/23/2013	11/15/2025
59259Y-BF-5	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	9,800,000	98.5817	9,661,007	9,800,000	9,800,000	0	0	0	0	5.871	5.870	MN	73,518	575,358	10/07/2009	11/15/2039
59259Y-BY-4	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	9,768,871	105.5004	8,661,583	8,210,000	9,440,220	0	(43,558)	0	0	6.668	5.312	MN	69,951	547,443	12/23/2013	11/15/2039
59259Y-BZ-1	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	1,272,857	105.0758	1,140,072	1,085,000	1,233,089	0	(5,184)	0	0	6.648	5.404	MN	9,217	72,131	07/30/2013	11/15/2039
59259Y-DC-0	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	9,851,355	104.3714	8,516,706	8,160,000	9,588,998	0	(48,051)	0	0	6.687	5.165	MN	69,723	545,659	02/01/2019	11/15/2040
59259Y-GF-0	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	11,061,157	108.1026	8,940,085	8,270,000	10,689,253	0	(87,283)	0	0	6.814	4.427	MN	72,005	563,518	05/25/2018	11/15/2040
59261A-G6-8	METROPOLITAN TRANSN AUTH N Y REV				1.G FE	10,133,500	106.2284	10,622,840	10,000,000	10,104,841	0	(10,980)	0	0	5.000	4.829	MN	63,889	500,000	05/07/2020	11/15/2045
59261A-G7-6	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	2,987,566	89.1403	2,121,539	2,380,000	2,967,507	0	(12,475)	0	0	5.175	3.715	MN	15,738	123,165	05/14/2021	11/15/2049
592643-AA-8	METROPOLITAN WASH D C ARPTS AUTH DULLES			1	2.A FE	27,688,134	122.8913	27,509,218	22,385,000	27,039,697	0	(90,218)	0	0	7.462	5.828	AO	417,592	1,670,369	05/14/2014	10/01/2046
592643-BN-9	METROPOLITAN WASH D C ARPTS AUTH DULLES			1	2.B FE	5,153,882	127.8203	4,959,428	3,880,000	5,043,812	0	(20,972)	0	0	8.000	5.720	AO	77,600	310,400	12/02/2016	10/01/2047
59333P-4D-7	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	13,994,375	100.6768	12,584,600	12,500,000	13,607,042	0	(143,047)	0	0	5.000	3.514	AO	156,250	625,000	03/17/2020	10/01/2049
59333P-4N-5	MIAMI-DADE CNTY FLA AVIATION REV				1.F FE	1,000,000	90.7735	907,735	1,000,000	1,000,000	0	0	0	0	3.175	3.175	AO	7,938	31,750	09/20/2019	10/01/2028
59333P-4P-0	MIAMI-DADE CNTY FLA AVIATION REV				1.F FE	1,125,000	88.7891	998,877	1,125,000	1,125,000	0	0	0	0	3.275	3.275	AO	9,211	36,844	11/20/2019	10/01/2029
59447T-XW-8	MICHIGAN FIN AUTH REV			1	1.D FE	1,899,136	83.0161	1,485,988	1,790,000	1,881,206	0	(6,426)	0	0	3.084	2.584	JD	4,600	55,204	02/21/2020	12/01/2034
59447T-XX-6	MICHIGAN FIN AUTH REV			1	1.D FE	13,028,580	79.5514	10,341,682	13,000,000	13,025,626	0	(1,015)	0	0	3.384	3.369	JD	36,660	439,920	01/15/2020	12/01/2040
60636A-JD-6	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1,7	1.B FE	23,400,000	85.8838	20,096,809	23,400,000	23,400,000	0	0	0	0	4.072	4.072	AO	201,157	952,848	07/30/2014	10/15/2044
60636A-MS-9	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1,7	1.B FE	39,644,360	68.8342	27,987,986	40,660,000	39,188,355	0	28,841	0	0	3.086	3.277	MS	369,459	1,254,768	11/20/2020	09/15/2051
60636A-PP-2	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1,2	1.B FE	9,039,600	75.5389	6,798,501	9,000,000	9,038,312	0	(498)	0	0	3.652	3.630	FA	124,168	328,680	09/18/2020	08/15/2057
60636A-VL-4	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1,2	1.B FE	2,366,247	71.6293	1,486,308	2,075,000	2,349,196	0	(7,032)	0	0	3.229	2.547	MN	8,561	67,002	07/02/2020	05/15/2050
626207-YF-5	MUNICIPAL ELEC AUTH GA			1	1.G FE	73,768,459	107.1582	66,949,229	62,477,000	73,051,526	0	(227,618)	0	0	6.637	5.526	AO	1,036,650	4,170,256	10/22/2020	04/01/2057
626207-YM-0	MUNICIPAL ELEC AUTH GA			1	1.F FE	29,021,020	106.3295	28,095,444	26,423,000	28,896,697	0	(52,270)	0	0	6.655	5.999	AO	439,613	1,768,484	06/03/2019	04/01/2057
631060-CV-0	NARRAGANSETT R I BAY COMMN WASTEWATER SY			1,2	1.D FE	2,400,000	75.0821	1,801,970	2,400,000	2,400,000	0	0	0	0	2.404	2.404	MS	19,232	57,696	02/27/2020	09/01/2034
631060-CW-8	NARRAGANSETT R I BAY COMMN WASTEWATER SY			1,2	1.D FE	3,300,000	74.0086	2,442,284	3,300,000	3,300,000	0	0	0	0	2.464	2.464	MS	27,104	81,312	02/27/2020	09/01/2035
631060-CX-6	NARRAGANSETT R I BAY COMMN WASTEWATER SY			1,2	1.D FE	3,450,000	73.1949	2,525,224	3,450,000	3,450,000	0	0	0	0	2.544	2.544	MS	29,256	87,768	02/27/2020	09/01/2036
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	16,547,632	120.1785	14,261,583	11,867,000	15,999,419	0	(148,627)	0	0	7.102	4.303	JJ	421,397	842,794	01/30/2019	01/01/2041
646140-CK-7	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	7,929,335	86.3633	6,909,064	8,000,000	7,942,127	0	3,392	0	0	3.729	3.799	JJ	149,160	298,320	12/17/2018	01/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64971M-4P-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	14,899,633	101.1728	12,828,711	12,680,000	14,841,760	0	(45,262)	0	0	5.508	3.956	FA	291,006	75,735	06/04/2020	08/01/2037
64971M-4Q-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	4,935,863	99.8249	4,661,823	4,670,000	4,775,886	0	(20,171)	0	0	5.008	4.455	FA	97,447	233,874	07/25/2013	08/01/2027
64971M-5L-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	23,959,187	101.6533	17,875,733	17,585,000	23,156,452	0	(307,961)	0	0	5.572	2.292	MN	163,306	947,240	02/25/2020	11/01/2038
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	201,371	103.3700	165,392	160,000	195,739	0	(3,483)	0	0	5.767	3.665	FA	3,845	4,885	01/23/2020	08/01/2036
649710-7K-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.A FE	2,402,700	96.8225	2,420,563	2,500,000	2,472,273	0	9,042	0	0	3.750	4.169	MN	15,625	93,750	01/07/2014	11/01/2025
64972F-K8-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	3,748,810	110.1422	3,497,015	3,175,000	3,642,335	0	(14,075)	0	0	5.952	4.781	JD	8,399	188,976	02/21/2014	06/15/2042
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	20,724,280	109.9577	20,232,217	18,400,000	20,277,362	0	(56,639)	0	0	6.011	5.160	JD	49,157	1,106,024	07/11/2013	06/15/2042
64972F-T3-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	14,523,104	107.3337	12,316,542	11,475,000	13,875,814	0	(78,584)	0	0	5.724	4.145	JD	29,192	656,829	03/14/2019	06/15/2042
64972F-T6-3	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	36,406,830	103.5240	33,003,451	31,880,000	35,673,372	0	(113,548)	0	0	5.440	4.532	JD	77,079	1,734,272	06/07/2017	06/15/2043
64972F-Y3-4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	113,035,110	109.6392	93,604,467	85,375,000	107,631,998	0	(642,306)	0	0	5.882	4.049	JD	223,189	5,021,758	04/29/2014	06/15/2044
64989K-GQ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	4,225,000	104.5006	4,415,150	4,225,000	4,225,000	0	0	0	0	5.905	5.904	MN	31,879	259,615	10/11/2007	11/15/2037
64989K-LJ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	10,045,472	75.5219	7,581,644	10,039,000	10,044,863	0	(220)	0	0	2.818	2.813	MN	36,148	282,899	05/01/2020	11/15/2039
649902-2F-9	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	9,182,049	100.9717	9,057,161	8,970,000	9,121,324	0	(7,569)	0	0	5.389	5.214	MS	142,332	483,393	11/20/2012	03/15/2040
649902-T3-7	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	2,000,000	102.7276	2,054,552	2,000,000	2,000,000	0	0	0	0	5.600	5.600	MS	32,978	112,000	05/27/2010	03/15/2040
649902-T4-5	NEW YORK STATE DORMITORY AUTHORITY				1.B FE	1,333,106	99.6022	1,220,127	1,225,000	1,268,873	0	(8,260)	0	0	5.051	4.203	MS	18,219	61,875	10/30/2013	09/15/2027
649907-YA-4	NEW YORK STATE DORMITORY AUTHORITY			1	1.A FE	1,614,800	96.0247	1,536,395	1,600,000	1,609,584	0	(657)	0	0	4.802	4.736	JD	6,403	76,832	01/07/2014	12/01/2034
64990A-JD-8	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	15,662,610	91.4391	13,258,670	14,500,000	15,286,401	0	(138,224)	0	0	4.000	2.870	MS	170,778	580,000	03/16/2020	03/15/2048
64990F-XE-9	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	10,749,101	74.2798	7,910,799	10,650,000	10,740,369	0	(3,152)	0	0	3.190	3.133	FA	128,344	339,735	01/07/2020	02/15/2043
64990G-JZ-6	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	13,330,000	80.1773	10,687,634	13,330,000	13,330,000	0	0	0	0	4.014	4.014	JJ	267,533	535,066	02/13/2019	07/01/2049
64990G-WW-8	NEW YORK STATE DORMITORY AUTHORITY			1	1.E FE	17,049,700	77.7141	13,211,397	17,000,000	17,045,186	0	(1,575)	0	0	3.142	3.119	JJ	267,070	534,140	11/27/2019	07/01/2043
64990G-Y7-1	NEW YORK STATE DORMITORY AUTHORITY			1	1.E FE	6,000,000	74.2854	4,457,124	6,000,000	6,000,000	0	0	0	0	2.985	2.985	JJ	89,550	179,100	07/15/2020	07/01/2040
650035-8W-1	NEW YORK ST URBAN DEV CORP REV			1,2	1.B FE	8,982,000	91.6505	8,248,545	9,000,000	8,987,196	0	1,152	0	0	3.900	3.920	MS	103,350	351,000	01/09/2019	03/15/2033
650035-TD-0	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	2,235,610	102.8012	2,092,004	2,035,000	2,189,978	0	(6,024)	0	0	5.770	5.075	MS	34,574	117,420	10/01/2013	03/15/2039
650035-VB-1	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	4,830,384	102.7122	4,930,186	4,800,000	4,824,149	0	(731)	0	0	5.838	5.791	MS	82,510	280,224	01/21/2011	03/15/2040
66285W-FB-7	NORTH TEX TWY AUTH REV			1	1.E FE	2,837,760	119.8268	2,396,536	2,000,000	2,780,126	0	(16,168)	0	0	6.718	4.230	JJ	67,180	134,360	05/20/2019	01/01/2049
677561-JU-7	OHIO ST HOSP FAC REV			1,7	1.C FE	2,167,506	81.9514	1,848,004	2,255,000	2,177,164	0	2,624	0	0	3.700	3.951	JJ	41,718	83,435	12/26/2018	01/01/2043
677632-G8-8	OHIO ST UNIV GEN RCPTS			1	1.C FE	20,419,992	83.4913	15,905,093	19,050,000	20,265,763	0	(32,289)	0	0	3.798	3.404	JD	60,293	723,519	01/07/2020	12/01/2046
677632-G9-6	OHIO ST UNIV GEN RCPTS			1	1.C FE	5,306,338	84.5178	4,454,933	5,271,000	5,303,799	0	(444)	0	0	4.048	4.014	JD	17,781	213,370	03/27/2019	12/01/2056
677632-PA-3	OHIO ST UNIV GEN RCPTS			1	1.C FE	82,190,644	84.0309	63,256,781	75,278,000	82,151,438	0	(4,632)	0	0	4.800	4.387	JD	301,112	3,613,344	11/26/2019	06/01/2111
68304F-AJ-5	ONTARIO CALIF PENSION OBLIG			1	1.D FE	5,000,000	88.0439	4,402,195	5,000,000	5,000,000	0	0	0	0	3.179	3.179	JD	13,246	158,950	05/13/2020	06/01/2029
68304F-AL-0	ONTARIO CALIF PENSION OBLIG			1	1.D FE	2,365,000	85.4564	2,021,044	2,365,000	2,365,000	0	0	0	0	3.329	3.329	JD	6,561	78,731	05/13/2020	06/01/2031
68304F-AN-6	ONTARIO CALIF PENSION OBLIG			1	1.D FE	1,500,000	82.8470	1,242,705	1,500,000	1,500,000	0	0	0	0	3.779	3.779	JD	4,724	56,685	05/13/2020	06/01/2038
68304F-AP-1	ONTARIO CALIF PENSION OBLIG			1	1.D FE	2,500,000	76.9150	1,922,875	2,500,000	2,500,000	0	0	0	0	3.829	3.829	JD	7,977	95,725	05/13/2020	06/01/2045
684273-HC-2	ORANGE CNTY CALIF LOC TRANSN AUTH SALES			1	1.B FE	6,605,280	113.4551	5,445,845	4,800,000	6,194,305	0	(48,110)	0	0	6.908	4.539	FA	125,265	331,584	08/21/2012	02/15/2041
68428T-AB-3	ORANGE CNTY CALIF SANTN WASTEWATER REV			1	1.A FE	5,885,850	104.3022	5,215,110	5,000,000	5,662,526	0	(25,169)	0	0	5.580	4.463	FA	116,250	279,000	02/17/2012	02/01/2040
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER TAX REV			1	1.B FE	15,075,710	107.1103	15,863,035	14,810,000	15,020,258	0	(6,958)	0	0	5.834	5.655	MN	110,402	837,471	11/19/2019	11/15/2034
709221-TF-2	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE			1	1.D FE	1,643,731	102.8667	1,548,144	1,505,000	1,609,736	0	(4,442)	0	0	5.848	5.173	JD	7,334	88,012	10/24/2013	12/01/2037
709235-K3-8	PENNSYLVANIA ST UNIV			1	1.C FE	10,700,710	76.4743	7,303,296	9,550,000	10,627,248	0	(26,425)	0	0	3.500	2.890	MS	111,417	334,250	02/25/2020	09/01/2049
709235-T3-9	PENNSYLVANIA ST UNIV			1	1.C FE	2,645,000	80.2822	2,123,464	2,645,000	2,645,000	0	0	0	0	2.395	2.395	MS	21,116	15,927	05/06/2020	09/01/2032
709235-T5-4	PENNSYLVANIA ST UNIV			1	1.C FE	5,000,000	78.1831	3,909,155	5,000,000	5,000,000	0	0	0	0	2.540	2.540	MS	42,333	127,000	05/06/2020	09/01/2034
709235-T8-8	PENNSYLVANIA ST UNIV			1	1.C FE	4,708,182	68.3659	3,093,557	4,525,000	4,697,786	0	(4,232)	0	0	2.840	2.628	MS	42,837	128,510	06/29/2020	09/01/2050
73208P-BK-6	POMONA CALIF PENSION OBLIG				1.E FE	1,000,000	85.9384	859,384	1,000,000	1,000,000	0	0	0	0	2.953	2.953	FA	12,304	29,530	08/14/2020	08/01/2029
73208P-BL-4	POMONA CALIF PENSION OBLIG				1.E FE	765,000	84.3708	645,437	765,000	765,000	0	0	0	0	3.003	3.003	FA	9,572	22,973	08/14/2020	08/01/2030
73358W-3L-6	PORT AUTH N Y & N J			1	1.D FE	17,742,196	66.3706	11,817,285	17,805,000	17,743,829	0	557	0	0	3.287	3.302	FA	243,854	585,250	11/07/2019	08/01/2069
73358W-CW-2	PORT AUTH N Y & N J				1.D FE	548,800	105.1399	436,331	415,000	532,857	0	(4,978)	0	0	5.647	3.287	MN	3,906	23,435	07/08/2019	11/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73358W-CX-0	PORT AUTH N Y & N J				1.D FE	2,115,627	105.1399	1,682,238	1,600,000	2,055,290	0	(18,085)	0	0	5.647	3.490	MN	15,059	90,352	07/08/2019	11/01/2040
73358W-EK-6	PORT AUTH N Y & N J				1.D FE	75,519,815	95.0948	68,125,915	71,640,000	75,121,973	0	(61,726)	0	0	4.926	4.612	AO	882,247	3,528,986	03/24/2020	10/01/2051
73358W-JA-3	PORT AUTH N Y & N J			1	1.D FE	120,997,171	87.2469	102,558,731	117,550,000	120,802,051	0	(35,230)	0	0	4.458	4.308	AO	1,310,095	5,240,379	03/17/2020	10/01/2062
73358W-RP-1	PORT AUTH N Y & N J			1	1.D FE	37,929,864	96.8108	36,405,701	37,605,000	37,891,465	0	(8,275)	0	0	4.960	4.902	FA	777,170	1,319,608	08/09/2019	08/01/2046
73358W-XQ-2	PORT AUTH N Y & N J			1	1.D FE	5,287,650	93.1111	4,655,555	5,000,000	5,282,190	0	(2,025)	0	0	4.810	4.511	AO	50,772	240,500	03/24/2020	10/15/2065
73474T-AP-5	PORT MORROW ORE TRANSMISSION FACS REV			1,7	1.C FE	3,750,000	78.2819	2,935,571	3,750,000	3,750,000	0	0	0	0	2.987	2.987	MS	37,338	112,013	07/14/2016	09/01/2036
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	1,057,703	69.8917	747,841	1,070,000	1,058,728	0	489	0	0	2.543	2.617	MS	9,070	27,210	10/22/2020	09/01/2040
73474T-AU-4	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	760,000	64.8269	492,684	760,000	760,000	0	0	0	0	2.533	2.533	MS	6,417	19,251	12/10/2020	09/01/2043
743756-AE-8	PROVIDENCE ST JOSEPH HEALTH			1	1.E FE	18,836,523	78.6720	12,351,504	15,700,000	18,669,481	0	(82,961)	0	0	3.930	2.851	AO	154,253	617,010	09/14/2021	10/01/2048
76116E-HA-1	RESOLUTION FUNDING CORP	@			1.A	1,848,646	96.0860	13,855,601	14,420,000	13,600,785	0	974,955	0	0	0.000	7.578	N/A	0	0	09/11/1996	10/15/2023
76116F-AB-3	RESOLUTION FUNDING CORP	@			1.A	419,760	73.2650	2,637,540	3,600,000	2,097,643	0	117,404	0	0	0.000	10.175	N/A	0	0	09/05/1997	01/15/2030
769125-DW-2	RIVERSIDE CNTY CALIF TRANSN COMMN SALES			1	1.C FE	26,554,999	114.1058	23,557,142	20,645,000	24,966,890	0	(209,351)	0	0	6.807	4.927	JD	117,109	1,405,305	11/19/2013	06/01/2039
783186-TP-4	RUTGERS ST UNIV N J			1,2	1.E FE	3,505,180	66.1544	2,315,404	3,500,000	3,505,478	0	74	0	0	3.915	3.909	MN	22,838	137,025	11/20/2019	05/01/2119
79467B-AR-6	SALES TAX SECURITIZATION CORP ILL			1	1.C FE	15,089,280	78.9319	12,629,104	16,000,000	15,249,076	0	36,236	0	0	3.587	4.003	JJ	286,960	573,920	03/23/2018	01/01/2043
79467B-BN-4	SALES TAX SECURITIZATION CORP ILL			1	1.C FE	40,000,000	76.1006	30,440,240	40,000,000	40,000,000	0	0	0	0	3.820	3.820	JJ	764,000	1,528,000	01/25/2018	01/01/2048
79467B-CM-5	SALES TAX SECURITIZATION CORP ILL			1	1.C FE	25,350,000	92.4716	23,441,551	25,350,000	25,350,000	0	0	0	0	4.637	4.636	JJ	600,144	1,212,228	01/17/2019	01/01/2040
79574C-ER-0	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ			1	1.B FE	12,355,220	59.1315	7,287,957	12,325,000	12,353,748	0	(686)	0	0	2.570	2.558	JJ	158,376	316,753	12/02/2020	01/01/2050
796253-Y3-0	SAN ANTONIO TEX ELEC & GAS REV			1	1.D FE	21,663,179	105.1462	18,453,158	17,550,000	20,868,533	0	(115,674)	0	0	5.808	4.293	FA	424,710	961,224	12/26/2018	02/01/2041
796253-Z2-1	SAN ANTONIO TEX ELEC & GAS REV			1	1.D FE	14,723,416	91.1950	11,887,268	13,035,000	14,321,503	0	(45,308)	0	0	4.427	3.701	FA	240,441	577,059	08/23/2012	02/01/2042
797400-FN-3	SAN DIEGO CNTY CALIF REGL TRANSN COMMN S			1	1.C FE	11,989,700	106.3434	10,634,340	10,000,000	11,887,658	0	(38,725)	0	0	5.911	4.635	AO	147,775	591,100	03/20/2020	04/01/2048
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	1,794,294	106.0801	1,909,442	1,800,000	1,795,891	0	252	0	0	6.000	6.021	MN	18,000	108,000	06/10/2010	11/01/2040
79768H-AL-2	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI			1	1.C FE	6,491,760	105.6907	6,975,586	6,600,000	6,516,521	0	2,664	0	0	5.820	5.936	AO	96,030	384,120	06/02/2010	10/01/2040
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AUTH SALES T			1	1.C FE	25,097,656	103.0085	21,940,811	21,300,000	23,245,413	0	(271,659)	0	0	5.876	3.879	AO	312,897	1,251,588	12/31/2015	04/01/2032
812631-HS-1	SEATTLE WASH DRAIN & WASTEWATER REV			1	1.B FE	5,327,175	102.1871	4,598,420	4,500,000	5,046,789	0	(21,413)	0	0	5.550	4.506	MN	41,625	249,750	07/11/2012	11/01/2039
837151-AA-7	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.G FE	3,726,650	105.2041	3,669,519	3,488,000	3,700,622	0	(2,768)	0	0	6.454	5.995	JJ	112,558	225,116	03/02/2011	01/01/2050
873519-ML-3	TACOMA WASH ELEC SYS REV			1	1.D FE	2,000,000	107.0348	2,140,696	2,000,000	2,000,000	0	0	0	0	5.966	5.965	JJ	59,660	119,320	07/14/2010	01/01/2035
880591-EB-4	TENNESSEE VALLEY AUTHORITY				1.A	6,956,727	97.8460	5,185,838	5,300,000	6,652,338	0	(33,844)	0	0	4.875	3.360	JJ	119,140	258,375	07/25/2012	01/15/2048
880591-EH-1	TENNESSEE VALLEY AUTHORITY				1.A	1,582,112	103.8420	1,661,472	1,600,000	1,587,055	0	492	0	0	5.250	5.324	MS	24,733	84,000	09/16/2009	09/15/2039
880591-EJ-7	TENNESSEE VALLEY AUTHORITY				1.A	55,877,280	93.7250	39,364,500	42,000,000	55,497,078	0	(187,828)	0	0	4.625	3.153	MS	571,958	1,942,500	03/15/2021	09/15/2060
88213A-EA-9	BOARD OF REGENTS TEXAS A & M UNIVERSITY			2	1.A FE	5,000,000	85.5120	4,275,600	5,000,000	5,000,000	0	0	0	0	4.113	4.113	MN	26,278	205,650	03/22/2016	05/15/2045
88213A-MD-4	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1,2	1.A FE	5,000,000	84.7485	4,237,425	5,000,000	5,000,000	0	0	0	0	3.622	3.622	MN	23,141	181,100	11/30/2017	05/15/2037
88213A-ME-2	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1,2	1.A FE	5,000,000	81.0301	4,051,505	5,000,000	5,000,000	0	0	0	0	3.822	3.822	MN	24,418	191,100	11/30/2017	05/15/2047
882667-AZ-1	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN			1,7	2.B FE	9,266,000	74.6913	6,920,896	9,266,000	9,266,000	0	0	0	0	3.922	3.922	JD	182,716	181,706	12/11/2019	12/31/2049
88283L-HU-3	TEXAS TRANSN COMMN ST HWY FD REV			1	1.A FE	23,225,826	102.0730	22,083,494	21,635,000	22,498,713	0	(99,452)	0	0	5.178	4.522	AO	280,065	1,120,260	05/16/2017	04/01/2030
89602N-VM-3	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			1	1.D FE	32,259,066	102.8469	27,418,984	26,660,000	31,173,354	0	(165,816)	0	0	5.550	4.194	MN	189,064	1,479,630	01/31/2019	11/15/2040
898735-UW-3	TUCSON ARIZ CTFS PARTN			1	1.D FE	24,662,770	67.6776	17,714,612	26,175,000	24,681,126	0	17,812	0	0	2.856	3.170	JJ	373,779	834,785	06/23/2022	07/01/2047
91087B-AS-9	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	7,271,238	73.5550	5,369,515	7,300,000	7,271,771	0	546	0	0	4.400	4.424	FA	124,019	182,967	01/05/2022	02/12/2052
91335V-KQ-8	UNIV PITTSBURGH OF THE COMWLTH SYS OF HI			1,2	1.B FE	21,412,080	62.2579	12,638,354	20,300,000	21,409,812	0	(1,490)	0	0	3.555	3.363	MS	212,490	721,665	08/11/2021	09/15/2119
913366-DF-4	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	10,000,995	113.7094	7,675,385	6,750,000	9,414,416	0	(110,870)	0	0	6.583	3.507	MN	56,778	444,353	08/23/2016	05/15/2049
913366-EP-1	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	15,635,162	113.8100	12,587,386	11,060,000	15,146,478	0	(88,818)	0	0	6.548	4.172	MN	92,538	724,209	01/31/2019	05/15/2048
913366-KC-3	UNIV CALIF REGTS MED CTR POOLED REV			1,2	1.D FE	15,574,790	64.6558	9,911,734	15,330,000	15,569,912	0	(3,671)	0	0	3.256	3.182	MN	63,780	499,145	08/20/2021	05/15/2060
913366-KD-1	UNIV CALIF REGTS MED CTR POOLED REV			1,2	1.D FE	10,000,000	62.8412	6,284,120	10,000,000	10,000,000	0	0	0	0	3.706	3.706	MN	47,354	370,600	02/27/2020	05/15/2120
91412F-7Y-7	UNIVERSITY CALIF REVS			1	1.C FE	32,997,000	105.6838	26,420,950	25,000,000	32,224,846	0	(232,316)	0	0	5.770	3.732	MN	184,319	1,442,500	07/08/2019	05/15/2043
91412G-C8-6	UNIVERSITY CALIF REVS			1	1.C FE	42,222,626	82.2040	33,249,874	40,448,000	42,216,101	0	(2,772)	0	0	4.767	4.560	MN	246,376	1,928,156	07/09/2020	05/15/2115
91412G-HA-6	UNIVERSITY CALIF REVS			1	1.C FE	119,235,630	84.8905	100,316,802	118,172,000	119,242,433	0	4,056	0	0	4.858	4.813	MN	733,546	5,740,796	12/17/2018	05/15/2112

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91412G-TG-0	UNIVERSITY CALIF REVS			1	1.C FE	3,123,165	98.1673	2,812,493	2,865,000	3,026,762	0	(16,170)	0	0	4.601	3.450	MN	16,843	65,909	03/14/2019	05/15/2031
91412G-XE-0	UNIVERSITY CALIF REVS			1	1.C FE	4,000,000	88.5679	3,542,716	4,000,000	4,000,000	0	0	0	0	3.931	3.931	MN	20,092	157,240	03/13/2015	05/15/2045
91412H-KE-2	UNIVERSITY CALIF REVS			1,2	1.C FE	5,000,000	67.2104	3,360,520	5,000,000	5,000,000	0	0	0	0	3.071	3.071	MN	19,620	153,550	02/24/2021	05/15/2051
91417K-3D-1	UNIVERSITY COLO ENTERPRISE SYS REV			1	1.B FE	1,000,000	82.2673	822,673	1,000,000	1,000,000	0	0	0	0	2.806	2.806	JD	2,338	28,060	08/30/2019	06/01/2032
91417K-3E-9	UNIVERSITY COLO ENTERPRISE SYS REV			1	1.B FE	2,000,000	80.9953	1,619,906	2,000,000	2,000,000	0	0	0	0	2.856	2.856	JD	4,760	57,120	08/30/2019	06/01/2033
91417K-3G-4	UNIVERSITY COLO ENTERPRISE SYS REV			1	1.B FE	1,155,000	76.1145	879,122	1,155,000	1,155,000	0	0	0	0	3.167	3.167	JD	3,048	36,579	07/10/2019	06/01/2043
91417K-3X-7	UNIVERSITY COLO ENTERPRISE SYS REV			1	1.B FE	6,020,000	68.5950	4,129,419	6,020,000	6,020,000	0	0	0	0	2.785	2.785	JD	13,971	167,657	08/22/2019	06/01/2047
914245-BQ-7	UNIVERSITY DEL			1	1.B FE	1,081,892	81.6324	824,487	1,010,000	1,077,212	0	(1,338)	0	0	4.071	3.686	MN	6,853	41,117	05/15/2019	11/01/2050
914437-VJ-4	UNIVERSITY MASS BLDG AUTH REV			1	1.C FE	3,672,173	72.2339	2,640,149	3,655,000	3,670,980	0	(563)	0	0	3.013	2.982	MN	18,354	110,125	10/08/2020	11/01/2043
914440-LJ-9	UNIVERSITY MASS BLDG AUTH PROJ REV			1	1.C FE	10,972,176	101.9516	10,016,745	9,825,000	10,762,073	0	(33,287)	0	0	5.450	4.651	MN	89,244	535,463	11/20/2019	11/01/2040
914455-UG-3	UNIVERSITY MICH UNIV REVS			1,2	1.A FE	18,342,469	65.1289	11,910,122	18,287,000	18,339,449	0	(1,403)	0	0	2.562	2.547	AO	117,128	468,513	12/29/2020	04/01/2050
914639-KY-4	UNIVERSITY NEB FACS CORP REV			1	1.C FE	2,696,335	70.4423	1,838,544	2,610,000	2,691,320	0	(2,270)	0	0	3.037	2.844	AO	19,816	79,266	10/16/2020	10/01/2049
914713-P2-2	UNIVERSITY N C CHAPEL HILL REV			1	1.A FE	9,241,360	85.3441	7,894,329	9,250,000	9,243,681	0	486	0	0	3.327	3.334	JD	25,646	307,748	03/01/2016	12/01/2036
915115-3X-5	UNIVERSITY TEX PERM UNIV FD			1	1.A FE	7,372,601	101.8282	5,926,401	5,820,000	6,941,489	0	(48,320)	0	0	5.262	3.692	JJ	153,124	306,248	06/27/2012	07/01/2039
915115-8F-9	UNIVERSITY TEX PERM UNIV FD			1,2	1.A FE	9,537,728	78.4632	6,994,994	8,915,000	9,496,666	0	(17,300)	0	0	3.376	2.981	JJ	150,485	300,970	10/01/2020	07/01/2047
915137-5G-4	UNIVERSITY TEX UNIV REVS			1	1.A FE	2,004,000	100.3473	2,010,960	2,004,000	2,004,000	0	0	0	0	4.837	4.836	FA	36,619	105,982	06/23/2010	08/15/2026
915137-5R-0	UNIVERSITY TEX UNIV REVS			1	1.A FE	11,621,200	98.6046	9,860,460	10,000,000	11,053,150	0	(41,394)	0	0	4.794	4.094	FA	181,107	479,400	05/09/2013	08/15/2046
91514A-DE-2	UNIVERSITY TEX UNIV REVS			1	1.A FE	979,750	84.4332	844,332	1,000,000	981,661	0	524	0	0	3.852	3.972	FA	14,552	38,520	12/10/2018	08/15/2046
915217-WX-7	UNIVERSITY VA UNIV REVS			1,2	1.A FE	27,451,582	73.7893	18,971,229	25,710,000	27,445,826	0	(2,959)	0	0	4.179	3.903	MS	358,140	1,074,421	03/04/2021	09/01/2117
915217-XA-6	UNIVERSITY VA UNIV REVS			1,2	1.A FE	8,294,640	59.2134	4,737,072	8,000,000	8,000,000	0	0	0	0	3.227	3.227	MS	86,053	258,160	02/05/2020	09/01/2119
915217-XF-5	UNIVERSITY VA UNIV REVS			1,2	1.A FE	5,074,995	59.7976	3,124,425	5,225,000	5,082,453	0	3,603	0	0	2.256	2.391	MS	39,292	117,876	12/29/2020	09/01/2050
915217-XM-0	UNIVERSITY VA UNIV REVS			1,2	1.A FE	7,000,000	63.7435	4,462,045	7,000,000	7,000,000	0	0	0	0	2.584	2.584	MN	30,147	231,124	07/14/2021	11/01/2051
91523N-GW-0	UNIVERSITY WASH UNIV REVS IAM COML PAPER			1	1.B FE	4,118,455	95.5319	4,356,255	4,560,000	4,217,960	0	10,995	0	0	4.997	5.673	AO	56,966	227,863	01/12/2011	10/01/2040
916277-LA-2	UPPER OCCOQUAN SEW AUTH VA REGL SEW REV			1	1.A FE	5,679,380	105.4987	6,059,845	5,744,000	5,692,220	0	1,905	0	0	6.000	6.077	JJ	172,320	344,640	02/04/2011	07/01/2043
917565-LB-7	UTAH TRAN AUTH SALES TAX REV			1	1.C FE	17,929,303	107.0649	14,689,304	13,720,000	16,525,107	0	(170,388)	0	0	5.937	4.190	JD	36,203	814,556	07/30/2012	06/15/2039
928172-7B-5	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	1,070,290	78.0931	780,931	1,000,000	1,063,171	0	(2,724)	0	0	3.273	2.815	FA	13,638	32,730	04/30/2020	08/01/2040
93730P-AC-0	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L			1,7	1.B FE	4,679,560	111.7045	4,468,180	4,000,000	4,544,447	0	(15,091)	0	0	6.516	5.380	JJ	130,320	260,640	07/26/2011	07/01/2042
95648X-AN-5	WEST VA ECONOMIC DEV AUTH EXCESS LOTTER				1.E FE	10,187,823	100.3799	10,240,757	10,202,000	10,199,271	0	2,683	0	0	6.070	6.077	JJ	309,631	683,296	05/21/2004	07/01/2026
958697-LC-6	WESTERN MINN MUN PWR AGY MINN PWR SUPPLY			1	1.D FE	11,500,000	72.7701	8,368,562	11,500,000	11,500,000	0	0	0	0	3.226	3.226	JJ	185,495	370,990	10/17/2019	01/01/2046
961548-AR-5	WESTVACO				2.B FE	5,599,720	105.2488	5,893,933	5,600,000	5,601,161	0	719	0	0	7.670	7.663	JJ	198,056	429,520	11/25/2003	01/15/2027
977100-DR-4	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	6,000,000	78.6220	4,717,320	6,000,000	6,000,000	0	0	0	0	3.294	3.294	MN	32,940	197,640	08/03/2016	05/01/2037
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,055,101,060	XXX	2,619,288,887	2,796,326,578	3,036,507,685	0	(5,003,332)	0	0	XXX	XXX	XXX	33,603,513	134,070,443	XXX	XXX
31283G-3D-7	FH G00796 - RMBS			4	1.A	155	103.3623	161	156	155	0	0	0	0	7.500	7.808	MON	1	16	11/01/2000	10/01/2027
31283G-DA-2	FH G00097 - RMBS			4	1.A	0	100.0000	0	0	0	0	(1)	0	0	7.500	7.500	MON	0	5	05/10/1994	02/01/2023
31283G-EQ-6	FH G00143 - RMBS			4	1.A	2	99.9731	2	2	2	0	0	0	0	7.500	7.500	MON	0	0	05/12/2003	06/01/2023
31283G-FU-6	FH G00179 - RMBS			4	1.A	1	99.9761	1	1	1	0	0	0	0	6.500	6.516	MON	0	0	06/07/1994	01/01/2024
31283G-RG-4	FH G00487 - RMBS			4	1.A	15	101.3573	15	15	15	0	0	0	0	7.000	7.850	MON	0	1	07/06/2000	06/01/2026
31283G-RK-5	FH G00490 - RMBS			4	1.A	160	101.6817	166	163	162	0	0	0	0	7.500	8.360	MON	1	14	11/07/1996	06/01/2026
31283G-S9-9	FH G00544 - RMBS			4	1.A	1,169	103.5986	1,173	1,132	1,142	0	(3)	0	0	8.500	7.846	MON	8	104	11/09/1999	10/01/2026
31283G-Z3-4	FH G00762 - RMBS			4	1.A	103	102.8209	105	103	103	0	0	0	0	7.000	7.130	MON	1	8	12/09/2002	09/01/2027
31283H-3H-6	FH G01700 - RMBS			4	1.A	9,997	104.9770	10,474	9,978	9,969	0	1	0	0	6.500	6.625	MON	54	660	10/12/2004	02/01/2034
31283H-BL-8	FH G00943 - RMBS			4	1.A	380	102.6839	385	375	378	0	(1)	0	0	6.000	5.484	MON	2	23	10/08/1998	07/01/2028
31283H-BU-8	FH G00951 - RMBS			4	1.A	6	102.6839	6	6	6	0	0	0	0	6.000	6.378	MON	0	0	10/08/1998	07/01/2028
31283H-DN-2	FH G01009 - RMBS			4	1.A	1,016	100.2058	1,015	1,013	1,012	0	0	0	0	7.000	7.113	MON	6	78	12/09/2002	10/01/2028
31283H-EA-9	FH G01029 - RMBS			4	1.A	775	100.1220	771	770	770	0	0	0	0	7.500	0.000	MON	5	65	12/09/2003	10/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31283H-EG-6	FH G01035 - RMBS			4	1.A	977	102.6542	1,004	978	976	0	0	0	0	6.000	6.213	MON	5	62	01/02/2003	05/01/2029
31283H-HN-8	FH G01137 - RMBS			4	1.A	135	105.2576	142	135	135	0	0	0	0	7.500	7.759	MON	1	10	01/08/2001	09/01/2030
31283H-HZ-1	FH G01148 - RMBS			4	1.A	237	103.7670	237	229	232	0	(1)	0	0	7.000	6.207	MON	1	16	11/07/2001	11/01/2030
31283H-JW-6	FH G01177 - RMBS			4	1.A	5,706	104.6798	5,972	5,705	5,693	0	0	0	0	7.500	7.738	MON	36	452	05/12/2003	05/01/2030
31283H-N2-7	FH G01309 - RMBS			4	1.A	8,936	106.1589	9,177	8,644	8,816	0	(12)	0	0	7.000	6.288	MON	50	614	07/09/2002	08/01/2031
31283H-N4-3	FH G01311 - RMBS			4	1.A	25,812	105.2519	26,605	25,277	25,580	0	(17)	0	0	7.000	6.500	MON	147	1,823	07/09/2002	09/01/2031
31283H-PA-7	FH G01317 - RMBS			4	1.A	29,202	105.7142	30,152	28,522	28,867	0	(44)	0	0	7.000	6.532	MON	166	1,122	01/07/2002	10/01/2031
31283H-RL-1	FH G01391 - RMBS			4	1.A	2,794	105.8531	2,902	2,742	2,736	0	1	0	0	7.000	7.176	MON	16	200	07/08/2002	04/01/2032
31283H-S8-9	FH G01443 - RMBS			4	1.A	4,000	104.9770	4,211	4,011	3,992	0	1	0	0	6.500	6.745	MON	22	270	05/12/2003	08/01/2032
31283H-S9-7	FH G01444 - RMBS			4	1.A	2,849	104.9770	2,989	2,848	2,843	0	1	0	0	6.500	6.665	MON	15	190	02/10/2004	08/01/2032
31283H-VL-6	FH G01519 - RMBS			4	1.A	17,851	103.7782	18,592	17,915	17,845	0	7	0	0	6.000	6.241	MON	90	1,109	05/12/2003	02/01/2033
31283H-YB-5	FH G01606 - RMBS			4	1.A	3,877	104.5841	4,019	3,842	3,856	0	(2)	0	0	6.500	6.429	MON	21	257	12/09/2003	01/01/2033
31283H-YV-1	FH G01624 - RMBS			4	1.A	17,772	106.6669	18,920	17,737	17,756	0	(3)	0	0	6.500	6.472	MON	96	1,171	10/12/2004	11/01/2033
31287L-GN-6	FH C61105 - RMBS			4	1.A	24,200	104.3789	25,171	24,115	24,100	0	(9)	0	0	7.000	7.117	MON	141	1,717	12/09/2002	12/01/2031
31287L-Q3-9	FH C61374 - RMBS			4	1.A	2,602	101.9743	2,562	2,512	2,559	0	(2)	0	0	7.000	6.326	MON	15	179	11/07/2001	12/01/2031
31287L-U9-1	FH C61508 - RMBS			4	1.A	12,936	108.3164	14,011	12,935	12,903	0	1	0	0	7.500	7.721	MON	81	984	05/12/2003	12/01/2031
31287M-BT-6	FH C61850 - RMBS			4	1.A	136	103.7782	145	139	137	0	0	0	0	6.000	6.760	MON	1	9	11/08/2001	12/01/2031
31287N-F2-9	FH C62885 - RMBS			4	1.A	4,893	104.5841	5,069	4,847	4,865	0	(1)	0	0	6.500	6.441	MON	26	321	01/23/2002	01/01/2032
31287Q-GJ-4	FH C64701 - RMBS			4	1.A	894	106.2853	947	891	892	0	0	0	0	7.000	7.118	MON	5	65	12/09/2002	03/01/2032
31287R-JD-2	FH C65660 - RMBS			4	1.A	15,420	104.9770	16,156	15,390	15,378	0	3	0	0	6.500	6.628	MON	83	1,012	10/12/2004	03/01/2032
31287S-WR-4	FH C66956 - RMBS			4	1.A	313	104.9770	329	313	313	0	0	0	0	6.500	6.647	MON	2	21	05/12/2003	05/01/2032
31287T-K8-7	FH C67519 - RMBS			4	1.A	32,919	101.8515	33,525	32,915	32,877	0	21	0	0	7.500	7.739	MON	206	2,535	05/12/2003	11/01/2030
31287T-P8-2	FH C67647 - RMBS			4	1.A	1,717	104.0624	1,781	1,711	1,710	0	0	0	0	7.000	7.098	MON	10	121	12/09/2002	05/01/2032
31287V-SN-1	FH C69525 - RMBS			4	1.A	132	104.9770	140	133	132	0	0	0	0	6.500	6.817	MON	1	9	05/12/2003	08/01/2032
31287V-XM-7	FH C69684 - RMBS			4	1.A	1,053	104.9770	1,112	1,059	1,053	0	0	0	0	6.500	6.840	MON	6	70	05/12/2003	08/01/2032
31287X-CT-1	FH C70082 - RMBS			4	1.A	2,674	104.9770	2,805	2,672	2,670	0	0	0	0	6.500	6.609	MON	14	177	05/12/2003	08/01/2032
31287Y-6B-5	FH C71766 - RMBS			4	1.A	406	104.4944	425	407	406	0	0	0	0	6.000	6.255	MON	2	25	12/09/2002	10/01/2032
31288A-HU-2	FH C72043 - RMBS			4	1.A	4,264	104.9770	4,476	4,264	4,253	0	0	0	0	6.500	6.660	MON	23	282	05/12/2003	10/01/2032
31288A-QG-3	FH C72255 - RMBS			4	1.A	1,898	104.9770	1,953	1,860	1,882	0	(1)	0	0	6.500	6.134	MON	10	124	10/12/2004	07/01/2032
31288C-D2-4	FH C73721 - RMBS			4	1.A	4,161	104.4944	4,361	4,173	4,154	0	0	0	0	6.000	6.214	MON	21	254	12/09/2002	11/01/2032
31288C-R2-9	FH C74105 - RMBS			4	1.A	13,044	102.0559	13,737	13,460	13,144	0	9	0	0	5.500	6.513	MON	62	749	12/09/2002	12/01/2032
31288C-ZJ-3	FH C74345 - RMBS			4	1.A	1,546	104.9770	1,640	1,562	1,549	0	1	0	0	6.500	6.913	MON	8	103	12/09/2002	12/01/2032
31288E-6C-6	FH C76267 - RMBS			4	1.A	2,801	102.0882	2,950	2,890	2,820	0	3	0	0	5.500	6.494	MON	13	161	02/06/2003	02/01/2033
31288E-D9-5	FH C75528 - RMBS			4	1.A	9,055	102.3179	9,207	8,998	9,017	0	2	0	0	7.500	7.561	MON	56	683	12/09/2003	01/01/2033
31288Q-C2-4	FH 840989 - RMBS			4	1.A	19,649,333	99.4523	20,675,056	20,788,919	19,883,763	0	739,146	0	0	2.696	6.501	MON	89,103	499,957	03/20/2020	11/01/2045
31288Q-C3-2	FH 840990 - RMBS			4	1.A	7,358,065	99.6823	7,180,908	7,203,797	7,812,991	0	398,277	0	0	3.706	3.290	MON	44,265	167,481	03/20/2020	10/01/2044
31288Q-C4-0	FH 840991 - RMBS			4	1.A	3,779,863	98.8316	3,923,868	3,970,255	3,768,269	0	125,619	0	0	3.532	6.661	MON	22,027	73,187	03/20/2020	12/01/2045
31288Q-C5-7	FH 840992 - RMBS			4	1.A	7,954,666	100.7476	8,527,098	8,463,821	8,090,220	0	275,556	0	0	3.660	6.850	MON	50,450	241,776	03/20/2020	02/01/2043
31288Q-D2-3	FH 841021 - RMBS			4	1.A	14,370,435	99.7015	14,433,394	14,476,608	14,944,788	0	624,580	0	0	3.605	4.512	MON	85,587	323,456	03/20/2020	02/01/2047
31288Q-DY-3	FH 841019 - RMBS			4	1.A	3,392,360	100.0245	3,407,626	3,406,793	3,548,476	0	150,828	0	0	3.080	4.383	MON	17,029	80,329	03/20/2020	11/01/2046
31288Q-DZ-0	FH 841020 - RMBS			4	1.A	14,078,534	99.6072	13,727,230	13,781,362	14,826,709	0	666,228	0	0	3.112	3.484	MON	70,147	300,663	03/20/2020	08/01/2046
31288Q-EK-2	FH 841038 - RMBS			4	1.A	8,285,643	100.4326	8,133,643	8,098,609	8,694,209	0	379,681	0	0	3.258	3.807	MON	43,815	187,166	03/20/2020	06/01/2043
3128FF-B4-7	FH D73659 - RMBS			4	1.A	3,088	101.5230	3,034	2,989	3,013	0	(6)	0	0	8.500	7.925	MON	21	272	11/09/1999	08/01/2026
3128FY-XJ-9	FH D88781 - RMBS			4	1.A	1,416	103.4265	1,467	1,418	1,414	0	1	0	0	6.500	6.723	MON	8	95	08/25/1998	04/01/2028
3128K0-PB-3	FH A40418 - RMBS			4	1.A	17,569	100.6759	18,820	18,694	17,810	0	23	0	0	5.000	6.638	MON	78	949	11/30/2005	12/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128K6-5S-5	FH A46257 - RMBS			4	1.A	35,859	100.6759	38,413	38,155	36,294	0	32	0	0	5.000	6.740	MON	159	1,922	07/12/2005	07/01/2035
3128K6-LH-1	FH A45728 - RMBS			4	1.A	666	100.6759	714	709	674	0	1	0	0	5.000	6.757	MON	3	36	07/12/2005	06/01/2035
3128K6-NA-4	FH A45785 - RMBS			4	1.A	654,641	100.5303	699,151	695,464	665,008	0	1,031	0	0	5.000	6.255	MON	2,898	34,773	07/12/2005	05/01/2035
3128K6-VS-6	FH A46025 - RMBS			4	1.A	28,608	100.6759	30,646	30,440	28,981	0	34	0	0	5.000	6.560	MON	127	1,538	07/12/2005	07/01/2035
3128KU-6L-6	FH A64475 - RMBS			4	1.A	16,288	104.9233	16,632	15,852	16,206	0	(6)	0	0	6.000	5.377	MON	79	957	07/26/2007	08/01/2037
3128KU-JA-6	FH A63857 - RMBS			4	1.A	57,342	104.9233	60,783	57,931	57,405	0	8	0	0	6.000	6.281	MON	290	3,503	07/26/2007	08/01/2037
3128LC-Z6-6	FH A78865 - RMBS			4	1.A	1,117	103.0547	1,174	1,139	1,115	0	0	0	0	5.500	6.193	MON	5	63	07/02/2008	07/01/2038
3128LX-BE-9	FH G01837 - RMBS			4	1.A	479,186	100.6759	450,131	447,109	476,064	0	(8,931)	0	0	5.000	3.392	MON	1,863	27,499	08/19/2013	07/01/2035
3128LX-C5-7	FH G01892 - RMBS			4	1.A	105,989	102.5861	112,206	109,378	108,764	0	1,650	0	0	5.500	5.695	MON	501	6,183	10/14/2005	06/01/2030
3128M4-LZ-4	FH G02744 - RMBS			4	1.A	65,339	104.7785	62,379	59,534	65,453	0	(1,902)	0	0	6.000	3.711	MON	298	4,534	09/30/2011	03/01/2037
3128M5-3F-5	FH G04098 - RMBS			4	1.A	8,699	103.0394	8,897	8,634	8,672	0	(2)	0	0	5.500	5.429	MON	40	482	09/10/2008	02/01/2038
3128M7-ZC-3	FH G05839 - RMBS			4	1.A	107,182	105.0039	103,654	98,715	107,171	0	1,132	0	0	6.000	4.093	MON	494	6,117	08/30/2010	11/01/2039
3128M8-2R-4	FH G06784 - RMBS			4	1.A	232,580	93.6449	211,345	225,687	234,832	0	8,048	0	0	3.500	2.790	MON	658	2,145	01/09/2012	10/01/2041
3128M8-6Z-2	FH G06888 - RMBS			4	1.A	330,889	97.1937	309,699	318,641	320,972	0	(6,493)	0	0	4.000	3.860	MON	1,062	9,623	12/17/2013	01/01/2042
3128M8-AQ-7	FH G06015 - RMBS			4	1.A	35,937	96.8007	33,160	34,256	35,962	0	1,313	0	0	4.000	2.668	MON	114	735	09/12/2011	09/01/2040
3128M8-FX-7	FH G06182 - RMBS			4	1.A	1,588,571	99.1083	1,542,590	1,556,469	1,565,228	0	(22,356)	0	0	4.500	4.403	MON	5,837	74,026	03/02/2011	12/01/2040
3128M8-G7-3	FH G06222 - RMBS			4	1.A	584,004	96.7604	545,976	564,256	591,529	0	(12,146)	0	0	4.000	3.126	MON	1,881	27,722	03/12/2012	01/01/2041
3128M8-G9-9	FH G06224 - RMBS			4	1.A	420,423	93.6449	408,860	436,607	425,860	0	(5,432)	0	0	3.500	3.955	MON	1,273	6,356	06/20/2011	01/01/2041
3128M8-H5-6	FH G06252 - RMBS			4	1.A	1,234,434	96.8007	1,217,581	1,257,822	1,234,226	0	(2,420)	0	0	4.000	4.357	MON	4,193	50,313	03/29/2011	02/01/2041
3128M8-HU-1	FH G06243 - RMBS			4	1.A	2,938,402	99.1083	2,854,224	2,879,904	2,955,124	0	10,650	0	0	4.500	4.058	MON	10,800	129,596	03/02/2011	02/01/2041
3128M8-RW-6	FH G06501 - RMBS			4	1.A	4,945,860	96.8007	4,744,628	4,901,438	4,948,175	0	6,752	0	0	4.000	3.827	MON	16,338	196,058	06/21/2011	04/01/2041
3128M8-VG-6	FH G06615 - RMBS			4	1.A	175,559	97.3891	168,786	173,311	174,071	0	(678)	0	0	4.000	3.922	MON	578	5,832	07/20/2011	06/01/2041
3128M9-7B-2	FH G07790 - RMBS			4	1.A	1,753,432	93.8066	1,575,366	1,679,376	1,776,167	0	(19,016)	0	0	3.500	2.592	MON	4,898	80,480	01/26/2016	08/01/2044
3128M9-KV-3	FH G07208 - RMBS			4	1.A	3,311,371	93.6508	2,965,589	3,166,646	3,205,465	0	(115,834)	0	0	3.500	3.297	MON	9,236	115,462	05/24/2013	11/01/2042
3128M9-V4-1	FH G07535 - RMBS			4	1.A	248,222	96.9976	233,191	240,409	243,673	0	(1,925)	0	0	4.000	3.760	MON	801	7,986	12/30/2013	03/01/2043
3128M9-WG-3	FH G07547 - RMBS			4	1.A	2,706,430	96.3676	2,548,004	2,644,047	2,717,000	0	4,620	0	0	4.000	3.546	MON	8,813	105,762	06/12/2018	12/01/2042
3128M9-YV-8	FH G07624 - RMBS			4	1.A	504,588	96.8009	467,692	483,149	491,353	0	(6,434)	0	0	4.000	3.711	MON	1,611	14,918	02/25/2014	12/01/2043
3128MA-AA-7	FH G07801 - RMBS			4	1.A	1,341,529	96.8001	1,218,160	1,258,428	1,386,853	0	23,413	0	0	4.000	2.423	MON	4,195	50,337	01/26/2016	10/01/2044
3128MA-BR-9	FH G07848 - RMBS			4	1.A	4,695,944	94.3107	4,191,567	4,444,422	4,703,154	0	19,963	0	0	3.500	2.549	MON	12,963	155,555	03/02/2016	04/01/2044
3128MA-FA-2	FH G07961 - RMBS			4	1.A	1,096,628	93.6252	987,121	1,054,333	1,118,648	0	11,569	0	0	3.500	2.554	MON	3,075	36,902	09/29/2015	03/01/2045
3128MA-FL-8	FH G07971 - RMBS			4	1.A	1,699,327	93.6508	1,515,538	1,618,287	1,637,870	0	(63,457)	0	0	3.500	3.303	MON	4,720	57,341	03/25/2015	11/01/2043
3128MC-QC-2	FH G13851 - RMBS			4	1.A	33,918	97.8787	31,946	32,638	32,896	0	(1,062)	0	0	3.500	2.390	MON	95	2,027	08/24/2011	06/01/2025
3128MC-QF-5	FH G13854 - RMBS			4	1.A	5,317	98.2493	5,015	5,105	5,150	0	157	0	0	4.000	2.921	MON	17	33	07/07/2011	07/01/2025
3128MD-MZ-3	FH G14676 - RMBS			4	1.A	93,892	98.7745	86,865	87,942	89,810	0	(9,463)	0	0	4.500	1.783	MON	330	8,795	03/18/2013	09/01/2026
3128MJ-2E-9	FH G08772 - RMBS			4	1.A	1,072,466	98.0511	1,012,946	1,033,080	1,112,340	0	28,161	0	0	4.500	3.372	MON	3,874	46,489	09/05/2018	07/01/2047
3128MJ-4T-4	FH G08833 - RMBS			4	1.A	2,824,194	100.0283	2,677,720	2,676,961	2,722,294	0	(156,963)	0	0	5.000	4.730	MON	11,154	143,189	08/02/2018	07/01/2048
3128MJ-5A-4	FH G08840 - RMBS			4	1.A	1,723,335	100.0283	1,632,988	1,632,525	1,658,858	0	(107,747)	0	0	5.000	4.748	MON	6,802	84,560	08/02/2018	08/01/2048
3128MJ-MS-6	FH G08368 - RMBS			4	1.A	36,615	99.1264	34,899	35,207	36,524	0	947	0	0	4.500	3.453	MON	132	980	06/20/2011	10/01/2039
3128MJ-P5-3	FH G08443 - RMBS			4	1.A	88,093	99.0776	85,061	85,852	88,082	0	1,367	0	0	4.500	3.696	MON	322	2,471	04/26/2011	04/01/2041
3128MJ-PQ-7	FH G08430 - RMBS			4	1.A	207,586	93.6449	205,368	219,305	203,163	0	(14,191)	0	0	3.500	4.907	MON	640	2,633	03/23/2011	12/01/2040
3128MJ-Q7-8	FH G08477 - RMBS			4	1.A	143,014	93.6474	129,947	138,762	144,994	0	4,563	0	0	3.500	2.750	MON	405	1,922	03/26/2012	02/01/2042
3128MJ-RF-9	FH G08485 - RMBS			4	1.A	2,123,289	99.0312	1,986,333	2,005,764	2,029,738	0	(80,619)	0	0	4.500	4.302	MON	7,522	90,833	08/30/2013	03/01/2042
3128MJ-S6-8	FH G08540 - RMBS			4	1.A	1,125,602	90.6499	1,052,864	1,161,462	1,117,655	0	(2,789)	0	0	3.000	3.628	MON	2,904	34,844	10/29/2018	08/01/2043
3128MJ-SN-1	FH G08524 - RMBS			4	1.A	227,391	90.6499	200,399	221,069	229,183	0	4,112	0	0	3.000	2.420	MON	553	4,327	03/26/2013	03/01/2043
3128MJ-SS-0	FH G08528 - RMBS			4	1.A	524,393	90.6499	455,983	503,015	531,530	0	15,546	0	0	3.000	2.121	MON	1,258	9,203	04/25/2013	04/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128MJ-TA-8	FH G08544 - RMBS			4	1.A	480,267	90.6499	453,797	500,604	492,485	0	7,280	0	0	3.000	3.264	MON	1,252	12,723	03/20/2014	09/01/2043
3128MJ-TY-6	FH G08566 - RMBS			4	1.A	426,603	93.6018	380,435	406,440	441,523	0	29,551	0	0	3.500	2.195	MON	1,185	3,701	02/26/2015	01/01/2044
3128MJ-VJ-6	FH G08616 - RMBS			4	1.A	93,343	96.2674	84,375	87,646	98,170	0	9,865	0	0	4.000	2.244	MON	292	857	11/20/2014	11/01/2044
3128MJ-W4-8	FH G08666 - RMBS			4	1.A	422,190	89.8921	376,107	418,399	424,973	0	4,707	0	0	3.000	2.767	MON	1,046	4,240	09/25/2015	09/01/2045
3128MJ-WC-0	FH G08642 - RMBS			4	1.A	295,321	96.1816	267,729	278,358	309,673	0	26,025	0	0	4.000	2.369	MON	928	4,752	07/16/2015	05/01/2045
3128MJ-WU-0	FH G08658 - RMBS			4	1.A	434,214	89.8921	388,503	432,188	435,745	0	1,983	0	0	3.000	2.878	MON	1,080	9,107	08/27/2015	08/01/2045
3128MJ-XE-5	FH G08676 - RMBS			4	1.A	297,521	92.7059	266,653	287,634	306,541	0	17,284	0	0	3.500	2.547	MON	839	(683)	11/24/2015	11/01/2045
3128P7-QF-3	FH C91354 - RMBS			4	1.A	69,266	97.5849	65,605	67,229	68,546	0	767	0	0	4.000	3.210	MON	224	1,868	06/06/2011	01/01/2031
3128P7-QP-1	FH C91362 - RMBS			4	1.A	69,059	98.8444	64,188	64,939	67,549	0	1,364	0	0	4.500	2.940	MON	244	2,229	08/09/2011	03/01/2031
3128QJ-NJ-1	FH 1G1293 - RMBS			4	1.A	536	98.5966	525	533	543	0	0	0	0	4.149	4.431	MON	4	12	10/28/2008	11/01/2036
312915-U5-8	FHR 1503 PZ - CMO/RMBS			4	1.A	10,626	99.9645	10,752	10,756	10,718	0	28	0	0	7.000	7.535	MON	63	1,296	12/31/2003	05/15/2023
312916-ZY-8	FHR 1562 Z - CMO/RMBS			4	1.A	20,109	100.0789	20,395	20,379	20,300	0	47	0	0	7.000	7.565	MON	119	2,119	12/31/2003	07/15/2023
31292G-2S-4	FH C00785 - RMBS			4	1.A	770	103.3186	795	770	768	0	0	0	0	6.500	6.665	MON	4	53	12/09/2002	06/01/2029
31292G-4V-5	FH C00836 - RMBS			4	1.A	73	104.6353	74	71	72	0	0	0	0	7.000	6.285	MON	0	5	11/07/2001	07/01/2029
31292G-5C-6	FH C00843 - RMBS			4	1.A	1,013	103.3186	1,046	1,013	1,011	0	0	0	0	6.500	6.654	MON	5	68	05/12/2003	08/01/2029
31292G-5P-7	FH C00854 - RMBS			4	1.A	104	105.3451	110	104	104	0	0	0	0	7.500	7.761	MON	1	8	01/08/2001	07/01/2029
31292G-6L-5	FH C00875 - RMBS			4	1.A	1,345	105.4811	1,435	1,361	1,349	0	1	0	0	7.500	8.076	MON	9	112	04/19/2000	10/01/2029
31292G-6S-0	FH C00881 - RMBS			4	1.A	264	104.7644	267	255	259	0	(1)	0	0	7.000	6.274	MON	1	18	11/07/2001	11/01/2029
31292G-6Y-7	FH C00887 - RMBS			4	1.A	34	106.7444	36	34	34	0	0	0	0	8.000	8.448	MON	0	3	05/10/2001	11/01/2029
31292G-7G-5	FH C00895 - RMBS			4	1.A	161	104.6662	163	156	158	0	0	0	0	7.000	6.265	MON	1	11	11/07/2001	12/01/2029
31292G-7H-3	FH C00896 - RMBS			4	1.A	211	105.5770	224	212	211	0	0	0	0	7.500	7.868	MON	1	16	11/02/1999	12/01/2029
31292G-H8-2	FH C00255 - RMBS			4	1.A	43	100.0394	42	42	42	0	0	0	0	7.000	7.078	MON	0	12	03/08/1994	09/01/2023
31292G-TX-4	FH C00566 - RMBS			4	1.A	166	103.8991	175	168	167	0	0	0	0	7.500	8.231	MON	1	13	11/05/1997	12/01/2027
31292G-XD-3	FH C00676 - RMBS			4	1.A	2,386	103.3029	2,479	2,400	2,389	0	2	0	0	6.500	6.833	MON	13	164	05/12/2003	11/01/2028
31292G-ZB-5	FH C00738 - RMBS			4	1.A	2,654	101.3554	2,707	2,671	2,663	0	0	0	0	5.500	5.677	MON	12	168	10/22/2001	02/01/2029
31292G-ZF-6	FH C00742 - RMBS			4	1.A	2,374	103.3186	2,462	2,383	2,374	0	0	0	0	6.500	6.792	MON	13	164	05/12/2003	04/01/2029
31292H-2E-3	FH C01673 - RMBS			4	1.A	18,234	100.4389	19,436	19,351	18,475	0	34	0	0	5.000	6.603	MON	81	998	03/01/2004	11/01/2033
31292H-3J-1	FH C01701 - RMBS			4	1.A	48,784	106.6669	52,381	49,107	48,851	0	6	0	0	6.500	6.681	MON	266	3,280	12/09/2004	09/01/2033
31292H-AT-1	FH C00918 - RMBS			4	1.A	746	101.8980	736	723	731	0	(2)	0	0	8.500	7.926	MON	5	64	08/09/2001	12/01/2029
31292H-AV-6	FH C00920 - RMBS			4	1.A	175	103.4430	175	169	172	0	0	0	0	7.000	6.282	MON	1	12	11/07/2001	02/01/2030
31292H-BB-9	FH C00934 - RMBS			4	1.A	4,681	106.9534	4,987	4,663	4,664	0	2	0	0	8.000	8.170	MON	31	384	05/10/2001	03/01/2030
31292H-CC-6	FH C00967 - RMBS			4	1.A	1,767	107.2919	1,837	1,712	1,742	0	(3)	0	0	8.500	7.803	MON	12	164	08/09/2001	02/01/2030
31292H-CG-7	FH C00971 - RMBS			4	1.A	10	100.3924	10	10	10	0	0	0	0	7.500	7.708	MON	0	1	11/01/2000	04/01/2030
31292H-CV-4	FH C00984 - RMBS			4	1.A	225	107.4080	244	227	226	0	0	0	0	8.000	8.460	MON	2	19	05/10/2001	05/01/2030
31292H-CY-8	FH C00987 - RMBS			4	1.A	31	105.9133	33	31	31	0	0	0	0	7.500	7.818	MON	0	2	10/31/2000	05/01/2030
31292H-CZ-5	FH C00988 - RMBS			4	1.A	695	107.0951	721	674	683	0	(1)	0	0	8.500	7.904	MON	5	59	08/09/2001	05/01/2030
31292H-D6-8	FH C01025 - RMBS			4	1.A	5,459	107.4211	5,896	5,488	5,460	0	4	0	0	8.000	8.375	MON	37	449	05/10/2001	07/01/2030
31292H-DJ-0	FH C01005 - RMBS			4	1.A	218	107.7454	237	220	218	0	0	0	0	8.000	8.443	MON	1	18	05/10/2001	06/01/2030
31292H-DN-1	FH C01009 - RMBS			4	1.A	9	104.4633	9	9	9	0	0	0	0	7.500	7.759	MON	0	1	01/08/2001	06/01/2030
31292H-EW-0	FH C01049 - RMBS			4	1.A	354	103.6166	354	341	347	0	(1)	0	0	7.000	6.319	MON	2	25	11/07/2001	09/01/2030
31292H-FU-3	FH C01079 - RMBS			4	1.A	4,976	106.5048	5,267	4,945	4,951	0	(1)	0	0	7.500	7.562	MON	31	393	12/09/2003	10/01/2030
31292H-GD-0	FH C01096 - RMBS			4	1.A	517	107.6864	552	513	514	0	0	0	0	8.000	8.040	MON	3	42	10/31/2000	11/01/2030
31292H-JE-5	FH C01161 - RMBS			4	1.A	233	106.1494	241	227	231	0	0	0	0	7.000	6.439	MON	1	16	12/09/2002	04/01/2031
31292H-JR-6	FH C01172 - RMBS			4	1.A	3,486	104.5841	3,686	3,524	3,499	0	(7)	0	0	6.500	6.892	MON	19	204	05/31/2001	05/01/2031
31292H-JU-9	FH C01175 - RMBS			4	1.A	255	106.0662	262	247	252	0	0	0	0	7.000	6.308	MON	1	18	01/01/2002	05/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31292H-K2-9	FH C01213 - RMBS			4	1.A	964	103.7782	1,014	977	967	0	1	0	0	6.000	6.455	MON	5	63	12/09/2005	07/01/2031
31292H-KK-9	FH C01198 - RMBS			4	1.A	1,034	104.4363	1,087	1,041	1,034	0	0	0	0	8.000	8.472	MON	7	86	05/10/2001	05/01/2031
31292H-KX-1	FH C01210 - RMBS			4	1.A	2,304	104.5841	2,391	2,286	2,292	0	(1)	0	0	6.500	6.478	MON	12	153	09/10/2001	08/01/2031
31292H-KY-9	FH C01211 - RMBS			4	1.A	1,233	106.2977	1,286	1,210	1,222	0	(1)	0	0	7.000	6.654	MON	7	86	12/31/2001	08/01/2031
31292H-L3-6	FH C01246 - RMBS			4	1.A	55	105.2441	57	54	54	0	0	0	0	7.000	6.998	MON	0	4	12/09/2002	10/01/2031
31292H-L9-3	FH C01252 - RMBS			4	1.A	4,395	104.5841	4,580	4,380	4,380	0	(1)	0	0	6.500	6.576	MON	24	309	11/26/2001	11/01/2031
31292H-LB-8	FH C01222 - RMBS			4	1.A	4,903	106.2427	5,028	4,733	4,822	0	(8)	0	0	7.000	6.317	MON	28	337	11/07/2001	09/01/2031
31292H-MU-5	FH C01271 - RMBS			4	1.A	6,008	104.5841	6,329	6,051	6,013	0	4	0	0	6.500	6.853	MON	33	401	12/17/2001	12/01/2031
31292H-N4-2	FH C01311 - RMBS			4	1.A	915	106.6124	896	840	901	0	(4)	0	0	7.000	4.283	MON	5	60	01/07/2002	02/01/2032
31292H-N9-1	FH C01316 - RMBS			4	1.A	1,987	104.4944	2,106	2,016	1,992	0	1	0	0	6.000	6.538	MON	10	130	05/17/2002	03/01/2032
31292H-NG-5	FH C01291 - RMBS			4	1.A	22,317	106.6657	22,980	21,544	22,014	0	(7)	0	0	7.000	6.290	MON	126	1,524	11/07/2001	12/01/2031
31292H-NH-3	FH C01292 - RMBS			4	1.A	8,125	103.7782	8,499	8,189	8,134	0	5	0	0	6.000	6.333	MON	41	507	01/01/2003	02/01/2032
31292H-P4-0	FH C01343 - RMBS			4	1.A	1,282	104.9770	1,345	1,282	1,279	0	0	0	0	6.500	6.652	MON	7	86	05/12/2003	04/01/2032
31292H-PN-8	FH C01329 - RMBS			4	1.A	9,884	106.4686	10,487	9,849	9,855	0	0	0	0	7.000	7.091	MON	57	748	12/09/2002	03/01/2032
31292H-Q4-9	FH C01375 - RMBS			4	1.A	1,153	104.9770	1,217	1,159	1,152	0	0	0	0	6.500	6.832	MON	6	78	05/12/2003	07/01/2032
31292H-RE-6	FH C01385 - RMBS			4	1.A	2,398	104.9770	2,532	2,411	2,397	0	1	0	0	6.500	6.832	MON	13	162	05/12/2003	08/01/2032
31292H-RZ-9	FH C01404 - RMBS			4	1.A	3,815	104.9770	4,028	3,837	3,814	0	2	0	0	6.500	6.823	MON	21	254	05/12/2003	10/01/2032
31292H-SZ-8	FH C01436 - RMBS			4	1.A	1,145	102.0559	1,184	1,160	1,150	0	(1)	0	0	5.500	5.880	MON	5	64	12/09/2002	12/01/2032
31292H-TF-1	FH C01450 - RMBS			4	1.A	3,198	104.9770	3,376	3,216	3,198	0	1	0	0	6.500	6.817	MON	17	227	05/12/2003	12/01/2032
31292H-ZM-9	FH C01648 - RMBS			4	1.A	6,616	100.4389	7,052	7,021	6,720	0	16	0	0	5.000	6.518	MON	29	360	11/10/2003	10/01/2033
31292K-2X-4	FH C03490 - RMBS			4	1.A	931,662	99.1083	884,916	892,878	943,999	0	(12,348)	0	0	4.500	3.456	MON	3,348	61,894	08/13/2010	08/01/2040
31292K-3Z-8	FH C03516 - RMBS			4	1.A	464,321	96.7604	444,212	459,084	466,097	0	(2,479)	0	0	4.000	3.725	MON	1,530	30,953	06/09/2011	09/01/2040
31292K-6R-3	FH C03580 - RMBS			4	1.A	312,682	93.6449	296,681	316,815	316,394	0	224	0	0	3.500	3.525	MON	924	2,607	08/02/2011	10/01/2040
31292L-AA-3	FH C03601 - RMBS			4	1.A	259,914	93.6449	257,140	274,590	260,332	0	(22,634)	0	0	3.500	4.476	MON	801	(6,757)	04/27/2011	01/01/2041
31292L-AD-7	FH C03604 - RMBS			4	1.A	186,069	93.6449	180,535	192,786	192,232	0	(3,246)	0	0	3.500	3.553	MON	562	(2,023)	07/21/2011	12/01/2040
31292L-AE-5	FH C03605 - RMBS			4	1.A	106,713	93.6449	97,552	104,172	106,380	0	1,080	0	0	3.500	3.129	MON	304	1,904	10/07/2011	02/01/2041
31292L-FA-8	FH C03761 - RMBS			4	1.A	122,927	93.6668	109,333	116,726	125,370	0	6,409	0	0	3.500	2.284	MON	340	1,711	06/15/2012	02/01/2042
31292L-G8-2	FH C03823 - RMBS			4	1.A	702,113	93.6474	635,847	678,981	708,858	0	(1,209)	0	0	3.500	2.762	MON	1,980	30,507	04/24/2012	04/01/2042
31292L-GY-5	FH C03815 - RMBS			4	1.A	342,754	93.8654	314,990	335,577	343,593	0	4,381	0	0	3.500	3.086	MON	979	6,928	11/29/2013	03/01/2042
31292L-HY-4	FH C03847 - RMBS			4	1.A	487,062	93.6449	435,686	465,253	468,812	0	(17,772)	0	0	3.500	3.361	MON	1,357	16,707	08/15/2012	04/01/2042
31292L-HZ-1	FH C03848 - RMBS			4	1.A	47,920	96.4682	43,279	44,863	47,259	0	(2,241)	0	0	4.000	2.430	MON	150	2,854	06/29/2012	04/01/2042
31292L-LQ-6	FH C03935 - RMBS			4	1.A	774,553	96.3676	695,961	722,194	786,871	0	(3,587)	0	0	4.000	2.604	MON	2,407	34,977	01/15/2013	05/01/2042
31292S-AB-6	FH C09002 - RMBS			4	1.A	176,948	90.6707	154,362	170,245	179,385	0	5,980	0	0	3.000	2.128	MON	426	2,721	07/11/2012	06/01/2042
31292S-AQ-3	FH C09015 - RMBS			4	1.A	389,257	90.6707	343,287	378,609	393,049	0	8,564	0	0	3.000	2.394	MON	947	3,454	02/15/2013	10/01/2042
31292S-AV-2	FH C09020 - RMBS			4	1.A	260,363	93.6508	230,778	246,424	263,816	0	9,991	0	0	3.500	2.399	MON	719	5,676	03/21/2013	11/01/2042
31292S-AX-8	FH C09022 - RMBS			4	1.A	224,617	90.6707	194,166	214,144	227,841	0	7,557	0	0	3.000	2.007	MON	535	3,855	12/31/2012	01/01/2043
31292S-B7-4	FH C09062 - RMBS			4	1.A	115,133	96.2674	104,685	108,744	121,680	0	12,702	0	0	4.000	2.227	MON	362	645	08/26/2014	07/01/2044
31292S-B9-0	FH C09064 - RMBS			4	1.A	330,712	96.2674	296,846	308,356	346,964	0	31,298	0	0	4.000	2.161	MON	1,028	4,778	10/15/2014	10/01/2044
31292S-BK-5	FH C09042 - RMBS			4	1.A	1,419,475	93.6018	1,314,686	1,404,552	1,412,112	0	(7,442)	0	0	3.500	3.416	MON	4,097	49,986	06/28/2013	05/01/2043
31292X-UG-2	FH C13283 - RMBS			4	1.A	918	102.6839	969	943	935	0	3	0	0	6.000	6.852	MON	5	60	09/18/1998	08/01/2028
31293B-Z5-5	FH A90764 - RMBS			4	1.A	93,678	99.1264	88,755	89,537	94,375	0	3,555	0	0	4.500	3.415	MON	336	2,379	08/19/2013	01/01/2040
31293B-YZ-3	FH C16128 - RMBS			4	1.A	1,239	103.3029	1,287	1,246	1,240	0	1	0	0	6.500	6.822	MON	7	84	05/12/2003	10/01/2028
31293F-T6-4	FH C19573 - RMBS			4	1.A	493	103.4265	510	493	492	0	0	0	0	6.500	6.664	MON	3	35	05/12/2003	12/01/2028
31293R-2U-4	FH C27987 - RMBS			4	1.A	1,863	103.6155	1,929	1,861	1,859	0	1	0	0	6.500	6.647	MON	10	124	05/12/2003	06/01/2029
31293R-ME-8	FH C27557 - RMBS			4	1.A	407	103.6155	424	409	407	0	0	0	0	6.500	6.794	MON	2	27	05/12/2003	06/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31293R-P3-9	FH C27642 - RMBS			4	1.A	233	103.3186	240	232	232	0	0	0	0	6.500	6.687	MON	1	16	05/12/2003	06/01/2029
31293R-Z7-9	FH C27966 - RMBS			4	1.A	139	101.3363	136	134	136	0	0	0	0	7.000	6.337	MON	1	10	11/07/2001	06/01/2029
31293T-F3-6	FH C29186 - RMBS			4	1.A	438	103.3186	455	440	438	0	0	0	0	6.500	6.819	MON	2	30	05/12/2003	07/01/2029
31293V-4V-1	FH C30836 - RMBS			4	1.A	4,349	103.3186	4,519	4,374	4,353	0	2	0	0	6.500	6.815	MON	24	291	05/12/2003	09/01/2029
31293V-FH-0	FH C30168 - RMBS			4	1.A	21	102.5796	21	21	21	0	0	0	0	7.500	7.822	MON	0	2	01/08/2001	08/01/2029
31293W-HV-5	FH C31144 - RMBS			4	1.A	65	102.5825	65	63	64	0	0	0	0	7.000	6.268	MON	0	4	11/07/2001	09/01/2029
312941-3N-5	FH A93505 - RMBS			4	1.A	353,712	99.1083	335,103	338,118	340,240	0	(5,768)	0	0	4.500	4.391	MON	1,268	10,765	08/19/2010	08/01/2040
312941-JA-6	FH A92957 - RMBS			4	1.A	239,240	96.9968	227,122	234,154	239,476	0	(397)	0	0	4.000	3.599	MON	781	9,417	08/13/2010	07/01/2040
312941-VL-8	FH A93319 - RMBS			4	1.A	225,221	101.2332	215,347	212,723	227,870	0	1,453	0	0	5.000	3.683	MON	886	3,732	08/19/2010	08/01/2040
312941-VS-3	FH A93325 - RMBS			4	1.A	341,069	99.1083	324,053	326,969	328,272	0	(12,154)	0	0	4.500	4.435	MON	1,226	14,798	08/13/2010	07/01/2040
312941-WL-7	FH A93351 - RMBS			4	1.A	118,666	96.7604	111,140	114,861	115,553	0	(2,244)	0	0	4.000	3.896	MON	383	4,625	08/19/2010	08/01/2040
312942-2C-8	FH A94371 - RMBS			4	1.A	49,110	96.7604	45,500	47,023	49,120	0	2,061	0	0	4.000	2.650	MON	157	740	09/15/2011	10/01/2040
312942-C6-0	FH A93693 - RMBS			4	1.A	994,966	101.2332	960,129	948,433	1,002,537	0	9,803	0	0	5.000	3.960	MON	3,952	47,422	03/28/2011	09/01/2040
312942-CQ-6	FH A93679 - RMBS			4	1.A	410,503	96.7604	388,672	401,685	411,071	0	146	0	0	4.000	3.559	MON	1,339	16,642	08/12/2010	09/01/2040
312942-EP-6	FH A93742 - RMBS			4	1.A	1,034,701	96.7604	975,201	1,007,851	1,011,509	0	(25,073)	0	0	4.000	3.936	MON	3,360	40,736	08/16/2010	09/01/2040
312942-H2-4	FH A93849 - RMBS			4	1.A	1,186,193	99.1083	1,152,918	1,163,291	1,198,091	0	5,831	0	0	4.500	3.961	MON	4,362	52,348	02/28/2011	09/01/2040
312942-Q5-7	FH A94076 - RMBS			4	1.A	982,262	96.7604	927,330	958,378	1,003,184	0	15,757	0	0	4.000	3.219	MON	3,195	38,335	08/13/2010	10/01/2040
312942-QC-2	FH A94051 - RMBS			4	1.A	1,095,872	99.1083	1,043,543	1,052,932	1,058,031	0	(27,562)	0	0	4.500	4.422	MON	3,949	51,484	08/12/2010	09/01/2040
312943-7G-2	FH A95395 - RMBS			4	1.A	1,800,373	99.1083	1,756,868	1,772,675	1,804,592	0	5,646	0	0	4.500	4.179	MON	6,648	10,164	03/04/2011	12/01/2040
312943-A6-0	FH A94529 - RMBS			4	1.A	336,994	99.1083	329,358	332,321	342,345	0	(365)	0	0	4.500	3.949	MON	1,246	14,954	03/03/2011	10/01/2040
312943-DJ-9	FH A94605 - RMBS			4	1.A	229,867	96.7604	211,955	219,052	234,907	0	12,115	0	0	4.000	2.733	MON	730	4,262	11/15/2013	10/01/2040
312943-UG-6	FH A95083 - RMBS			4	1.A	1,550,745	96.8007	1,527,384	1,577,865	1,549,267	0	(21,022)	0	0	4.000	4.353	MON	5,260	37,427	03/31/2011	11/01/2040
312943-WG-4	FH A95147 - RMBS			4	1.A	171,348	96.7604	164,409	169,914	172,137	0	1,847	0	0	4.000	3.766	MON	566	2,352	07/11/2011	11/01/2040
312944-HN-4	FH A95637 - RMBS			4	1.A	187,218	99.1083	177,678	179,276	188,237	0	(960)	0	0	4.500	3.633	MON	672	10,487	06/09/2011	12/01/2040
312944-J5-1	FH A95684 - RMBS			4	1.A	827,009	99.1083	809,891	817,178	825,964	0	467	0	0	4.500	4.305	MON	3,064	36,773	02/17/2011	12/01/2040
312944-TR-2	FH A95960 - RMBS			4	1.A	1,208,776	96.7604	1,112,430	1,149,675	1,157,853	0	(44,812)	0	0	4.000	3.875	MON	3,832	46,634	10/25/2013	12/01/2040
312945-5T-1	FH A97158 - RMBS			4	1.A	1,572,158	99.0776	1,530,514	1,544,763	1,572,190	0	4,677	0	0	4.500	4.164	MON	5,793	69,514	03/29/2011	02/01/2041
312945-6G-8	FH A97171 - RMBS			4	1.A	5,669,745	99.0776	5,506,457	5,557,722	5,667,499	0	6,150	0	0	4.500	4.145	MON	20,841	258,367	02/28/2011	03/01/2041
312945-AM-0	FH A96312 - RMBS			4	1.A	121,104	96.7604	116,218	120,109	121,645	0	1,166	0	0	4.000	3.775	MON	400	2,366	06/07/2011	01/01/2041
312945-C3-0	FH A96390 - RMBS			4	1.A	843,903	99.1083	816,850	824,199	848,051	0	2,574	0	0	4.500	3.994	MON	3,091	33,598	03/17/2011	01/01/2041
312945-DN-5	FH A96409 - RMBS			4	1.A	88,407	93.6449	84,913	90,675	90,377	0	2,205	0	0	3.500	3.561	MON	264	3,216	07/21/2011	01/01/2041
312945-HS-0	FH A96541 - RMBS			4	1.A	190,691	93.6449	188,219	200,992	198,691	0	(8,117)	0	0	3.500	3.726	MON	586	(3,289)	04/12/2011	01/01/2041
312945-R4-2	FH A96807 - RMBS			4	1.A	129,292	96.7604	121,019	125,071	131,487	0	5,016	0	0	4.000	3.102	MON	417	1,833	06/26/2013	02/01/2041
312945-TC-2	FH A96847 - RMBS			4	1.A	263,226	93.6449	257,460	274,933	272,663	0	(710)	0	0	3.500	3.652	MON	802	2,093	05/19/2011	02/01/2041
312946-BS-4	FH A97249 - RMBS			4	1.A	665,396	99.0776	643,375	649,365	672,993	0	4,667	0	0	4.500	3.841	MON	2,435	29,221	03/16/2011	03/01/2041
312946-D3-7	FH A97322 - RMBS			4	1.A	797,756	99.0776	779,055	786,308	796,325	0	1,509	0	0	4.500	4.272	MON	2,949	35,384	03/03/2011	03/01/2041
312946-JS-6	FH A97473 - RMBS			4	1.A	95,412	99.0776	91,918	92,774	95,376	0	1,382	0	0	4.500	3.882	MON	348	3,098	05/02/2011	03/01/2041
312946-L6-1	FH A97549 - RMBS			4	1.A	122,601	96.4682	120,454	124,864	124,622	0	1,013	0	0	4.000	4.041	MON	416	3,206	03/25/2011	03/01/2041
312946-N8-5	FH A97615 - RMBS			4	1.A	6,695,276	99.0776	6,536,995	6,597,855	6,696,134	0	200,026	0	0	4.500	4.228	MON	24,742	(2,656)	03/09/2011	03/01/2041
312946-NQ-5	FH A97599 - RMBS			4	1.A	92,113	96.7604	85,367	88,225	93,132	0	3,488	0	0	4.000	2.874	MON	294	1,725	09/07/2011	03/01/2041
312946-NU-6	FH A97603 - RMBS			4	1.A	1,834,541	99.0776	1,791,309	1,807,986	1,842,245	0	5,796	0	0	4.500	4.155	MON	6,780	81,359	03/09/2011	03/01/2041
312946-PD-2	FH A97620 - RMBS			4	1.A	914,315	99.0776	897,109	905,461	915,767	0	1,684	0	0	4.500	4.301	MON	3,395	40,746	04/13/2011	03/01/2041
312946-RW-8	FH A97701 - RMBS			4	1.A	262,819	93.6449	241,290	257,665	261,899	0	1,344	0	0	3.500	3.202	MON	752	5,231	11/16/2011	03/01/2041
31294B-6N-0	FH C35377 - RMBS			4	1.A	188	103.2577	197	191	189	0	0	0	0	7.000	7.757	MON	1	14	07/09/2001	01/01/2030
31294B-DH-5	FH C34604 - RMBS			4	1.A	654	100.1124	655	654	655	0	2	0	0	7.500	7.793	MON	4	76	05/12/2003	12/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31294B-QJ-7	FH C34957 - RMBS			4	1.A	7,444	101.9085	7,351	7,214	7,329	0	(11)	0	0	8.500	7.774	MON	51	627	08/09/2001	12/01/2029
31294B-RL-1	FH C34991 - RMBS			4	1.A	34	102.9514	36	35	35	0	0	0	0	7.000	7.670	MON	0	3	11/10/1999	12/01/2029
31294C-SQ-7	FH C35927 - RMBS			4	1.A	1,466	102.7951	1,540	1,498	1,480	0	2	0	0	7.000	7.711	MON	9	108	07/06/2000	01/01/2030
31294D-4V-0	FH C37136 - RMBS			4	1.A	1,328	102.6028	1,372	1,337	1,329	0	1	0	0	8.000	8.438	MON	9	109	05/10/2001	03/01/2030
31294D-EC-1	FH C36431 - RMBS			4	1.A	174	100.1677	175	175	174	0	0	0	0	8.000	8.505	MON	1	18	05/10/2001	02/01/2030
31294D-X8-9	FH C37003 - RMBS			4	1.A	892	100.6703	905	899	892	0	0	0	0	8.000	8.416	MON	6	77	05/10/2001	03/01/2030
31294E-RY-7	FH C37703 - RMBS			4	1.A	115	102.9955	119	115	115	0	0	0	0	7.500	7.752	MON	1	9	10/31/2000	04/01/2030
31294E-SX-8	FH C37734 - RMBS			4	1.A	1,105	101.5023	1,122	1,106	1,103	0	0	0	0	7.500	7.756	MON	7	85	11/01/2000	04/01/2030
31294F-6D-3	FH C38968 - RMBS			4	1.A	66	103.3186	69	67	66	0	0	0	0	6.500	6.849	MON	0	5	05/12/2003	06/01/2029
31294F-6H-4	FH C38972 - RMBS			4	1.A	400	103.3186	413	399	399	0	0	0	0	6.500	6.662	MON	2	27	05/12/2003	05/01/2029
31294G-N9-1	FH C39416 - RMBS			4	1.A	256	101.1665	260	257	256	0	0	0	0	7.500	7.882	MON	2	20	10/31/2000	06/01/2030
31294G-SZ-8	FH C39536 - RMBS			4	1.A	458	102.6205	473	461	458	0	0	0	0	8.000	8.432	MON	3	38	05/10/2001	06/01/2030
31296P-6N-7	FH A15377 - RMBS			4	1.A	519	106.6669	564	529	522	0	0	0	0	6.500	7.118	MON	3	35	10/12/2004	11/01/2033
31296R-V3-9	FH A16934 - RMBS			4	1.A	21,351	100.4389	22,759	22,659	21,656	0	40	0	0	5.000	6.738	MON	94	1,179	12/09/2003	11/01/2033
31296S-BJ-4	FH A17241 - RMBS			4	1.A	47,811	104.6248	50,235	48,014	47,759	0	12	0	0	6.000	6.232	MON	240	2,920	12/09/2004	12/01/2033
31296T-PT-5	FH A18534 - RMBS			4	1.A	4,877	104.6248	5,142	4,915	4,883	0	(1)	0	0	6.000	6.293	MON	25	287	03/11/2004	02/01/2034
31296U-Y4-7	FH A19731 - RMBS			4	1.A	3,352	106.6669	3,547	3,326	3,344	0	(1)	0	0	6.500	6.306	MON	18	223	10/12/2004	03/01/2034
31297A-2P-8	FH A23482 - RMBS			4	1.A	310,395	104.6536	326,733	312,205	312,970	0	2,190	0	0	6.000	5.941	MON	1,561	18,908	08/04/2004	06/01/2034
31297A-5V-2	FH A23560 - RMBS			4	1.A	15,098	102.1947	15,937	15,595	15,165	0	12	0	0	5.500	6.557	MON	71	904	06/10/2004	06/01/2034
31297B-5T-5	FH A24458 - RMBS			4	1.A	31,139	104.6536	32,778	31,321	31,118	0	7	0	0	6.000	6.292	MON	157	1,896	03/10/2005	07/01/2034
31297E-ML-7	FH A26663 - RMBS			4	1.A	190	102.1947	200	196	191	0	0	0	0	5.500	6.518	MON	1	11	10/12/2004	09/01/2034
31297E-QC-3	FH A26751 - RMBS			4	1.A	130	102.1947	137	134	131	0	0	0	0	5.500	6.560	MON	1	7	10/12/2004	09/01/2034
31297E-SH-0	FH A26820 - RMBS			4	1.A	18,762	107.0406	20,044	18,726	18,700	0	(2)	0	0	6.500	6.614	MON	101	1,227	10/12/2004	08/01/2034
31297F-YR-8	FH A27920 - RMBS			4	1.A	2,187	102.1947	2,309	2,259	2,202	0	2	0	0	5.500	6.424	MON	10	126	10/12/2004	10/01/2034
31297G-UQ-2	FH A28691 - RMBS			4	1.A	623	102.1947	643	629	625	0	0	0	0	5.500	5.766	MON	3	35	12/09/2004	12/01/2034
31297K-J6-0	FH A30285 - RMBS			4	1.A	860	100.5303	918	913	871	0	1	0	0	5.000	6.749	MON	4	48	12/09/2004	12/01/2034
31297Q-L5-6	FH A34848 - RMBS			4	1.A	31,421	100.6759	33,570	33,345	32,309	0	121	0	0	5.000	6.527	MON	139	1,695	07/08/2005	05/01/2030
31297R-LY-1	FH A35743 - RMBS			4	1.A	4,184	100.6759	4,482	4,452	4,222	0	(37)	0	0	5.000	6.777	MON	19	216	07/12/2005	07/01/2035
31297R-MH-7	FH A35760 - RMBS			4	1.A	27,932	100.6759	29,922	29,721	28,284	0	32	0	0	5.000	6.695	MON	124	1,505	07/12/2005	07/01/2035
31297R-XC-6	FH A36075 - RMBS			4	1.A	542,806	100.6759	30,003	29,801	26,077	0	23	0	0	5.000	9.187	MON	124	1,644	07/12/2005	07/01/2035
31297Y-2F-8	FH C41674 - RMBS			4	1.A	384	102.8106	394	384	383	0	0	0	0	8.000	8.216	MON	3	31	11/01/2000	08/01/2030
31297Y-LA-8	FH C41221 - RMBS			4	1.A	1,755	104.0609	1,827	1,756	1,751	0	0	0	0	7.500	7.745	MON	11	136	11/01/2000	08/01/2030
31297Y-Y9-7	FH C41636 - RMBS			4	1.A	276	103.0403	286	278	276	0	0	0	0	8.000	8.391	MON	2	22	05/10/2001	08/01/2030
31298C-2P-3	FH C44382 - RMBS			4	1.A	2,316	102.3284	2,355	2,301	2,305	0	1	0	0	7.500	7.580	MON	14	176	12/09/2003	11/01/2030
31298C-BJ-7	FH C43641 - RMBS			4	1.A	3,557	103.3029	3,696	3,578	3,562	0	3	0	0	6.500	6.829	MON	19	241	05/12/2003	08/01/2030
31298D-UL-9	FH C45087 - RMBS			4	1.A	910	104.4746	953	912	909	0	1	0	0	7.500	7.786	MON	6	70	10/31/2000	12/01/2030
31298E-U8-6	FH C46007 - RMBS			4	1.A	1,967	103.5363	2,033	1,964	1,965	0	0	0	0	7.000	7.065	MON	11	134	12/15/2000	12/01/2030
31298E-WF-8	FH C46046 - RMBS			4	1.A	1,504	102.1189	1,535	1,504	1,502	0	1	0	0	7.500	7.706	MON	9	117	05/12/2003	12/01/2030
31298F-3D-2	FH C47096 - RMBS			4	1.A	98	101.9976	100	98	98	0	0	0	0	7.500	7.767	MON	1	7	01/08/2001	01/01/2031
31298F-3P-5	FH C47106 - RMBS			4	1.A	602	104.6027	633	605	602	0	0	0	0	6.500	6.834	MON	3	40	05/12/2003	01/01/2031
31298G-FG-0	FH C47367 - RMBS			4	1.A	158	100.1673	154	154	155	0	0	0	0	7.500	6.885	MON	1	14	12/31/2001	02/01/2031
31298M-7M-3	FH C51800 - RMBS			4	1.A	1,156	103.4452	1,186	1,146	1,149	0	0	0	0	7.000	6.970	MON	7	82	07/09/2001	05/01/2031
31298N-C5-2	FH C51892 - RMBS			4	1.A	568	104.5841	597	571	568	0	0	0	0	6.500	6.822	MON	3	38	03/20/2001	05/01/2031
31298N-YW-9	FH C52525 - RMBS			4	1.A	10,853	104.6256	11,354	10,852	10,823	0	1	0	0	7.500	7.711	MON	68	828	05/12/2003	05/01/2031
31298P-NR-7	FH C53100 - RMBS			4	1.A	12,803	107.3181	13,739	12,802	12,770	0	0	0	0	7.500	7.715	MON	80	976	05/12/2003	06/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31298P-XT-2	FH C53390 - RMBS			4	1.A	363	101.9686	379	371	366	0	0	0	0	7.000	7.595	MON	2	26	07/09/2001	06/01/2031
31298Q-W6-1	FH C54269 - RMBS			4	1.A	102	103.5936	105	101	101	0	0	0	0	7.000	7.091	MON	1	7	12/09/2002	07/01/2031
31298R-KD-7	FH C54792 - RMBS			4	1.A	99	101.8202	101	99	99	0	0	0	0	7.000	7.115	MON	1	7	12/09/2002	07/01/2031
31298S-UY-8	FH C55999 - RMBS			4	1.A	6,363	102.3431	6,280	6,136	6,245	0	(11)	0	0	7.500	6.780	MON	38	467	12/09/2003	02/01/2031
31298S-W7-5	FH C56070 - RMBS			4	1.A	790	103.7306	791	763	776	0	(1)	0	0	7.000	6.489	MON	4	54	11/07/2001	08/01/2031
31298S-ZD-9	FH C56140 - RMBS			4	1.A	19,099	107.1320	20,334	18,980	19,019	0	(3)	0	0	7.500	7.547	MON	119	1,447	12/09/2003	08/01/2031
31298T-MS-8	FH C56669 - RMBS			4	1.A	30	103.7323	30	29	30	0	0	0	0	7.000	6.340	MON	0	2	11/07/2001	08/01/2031
31298Y-N6-4	FH C60413 - RMBS			4	1.A	3,792	101.7654	3,859	3,792	3,781	0	2	0	0	7.500	7.710	MON	24	288	05/12/2003	11/01/2031
31298Y-S4-4	FH C60539 - RMBS			4	1.A	1,510	104.5841	1,565	1,496	1,503	0	0	0	0	6.500	6.389	MON	8	98	01/18/2002	11/01/2031
31298Y-X7-1	FH C60702 - RMBS			4	1.A	1,582	103.3741	1,579	1,527	1,552	0	(2)	0	0	7.000	6.467	MON	9	109	11/07/2001	10/01/2031
31300M-VK-6	FH 849618 - RMBS			4	1.A	3,460,399	99.3062	3,440,199	3,464,233	3,625,700	0	174,289	0	0	2.822	4.176	MON	15,662	75,111	03/20/2020	02/01/2045
31325U-PK-6	FHS 304 C30 - CMO/RMBS			4	1.A	254,273	3.5623	177,445	0	173,167	0	(134,222)	0	0	2.500	20.843	MON	5,535	151,759	12/29/2020	12/15/2027
31326M-DD-2	FH 2B6400 - RMBS			4	1.A	656,745	98.7415	677,961	686,602	655,085	0	16,621	0	0	4.587	6.872	MON	5,254	23,046	03/20/2020	08/01/2047
31326M-F3-2	FH 2B6486 - RMBS			4	1.A	490,676	95.7664	467,429	488,093	518,930	0	24,424	0	0	3.185	3.227	MON	2,593	16,608	03/20/2020	09/01/2047
3132GD-BB-7	FH Q00034 - RMBS			4	1.A	991,332	99.0776	963,519	972,490	996,932	0	4,922	0	0	4.500	4.045	MON	3,647	43,762	03/31/2011	04/01/2041
3132GD-C6-7	FH Q00093 - RMBS			4	1.A	188,730	96.4682	173,195	179,536	190,087	0	(2,329)	0	0	4.000	2.980	MON	598	10,401	03/08/2012	04/01/2041
3132GD-G5-5	FH Q00220 - RMBS			4	1.A	102,109	99.0776	96,767	97,668	98,369	0	(1,203)	0	0	4.500	4.372	MON	366	3,081	06/22/2011	04/01/2041
3132GD-MJ-8	FH Q00361 - RMBS			4	1.A	151,757	99.0776	144,314	145,657	151,931	0	4,829	0	0	4.500	3.720	MON	546	2,835	06/03/2011	04/01/2041
3132GE-P9-5	FH Q01348 - RMBS			4	1.A	137,814	99.0776	130,843	132,062	135,104	0	63	0	0	4.500	4.101	MON	495	4,366	07/15/2011	06/01/2041
3132GE-VT-4	FH Q01526 - RMBS			4	1.A	194,468	96.4682	188,018	194,902	195,185	0	562	0	0	4.000	3.978	MON	650	5,866	06/30/2011	06/01/2041
3132GE-W2-2	FH Q01565 - RMBS			4	1.A	289,216	93.6474	280,145	299,149	296,859	0	3,360	0	0	3.500	3.648	MON	873	8,647	07/11/2011	06/01/2041
3132GE-WW-6	FH Q01561 - RMBS			4	1.A	66,546	99.0776	63,093	63,680	66,909	0	2,931	0	0	4.500	3.206	MON	239	371	07/22/2011	06/01/2041
3132GE-YW-4	FH Q01625 - RMBS			4	1.A	606,492	101.2474	563,355	556,415	618,463	0	2,683	0	0	5.000	3.076	MON	2,318	33,595	01/10/2014	06/01/2041
3132GF-BY-2	FH Q01855 - RMBS			4	1.A	64,751	101.2474	60,510	59,765	64,619	0	(1,261)	0	0	5.000	2.877	MON	249	3,525	09/06/2011	06/01/2041
3132GF-S8-1	FH Q02343 - RMBS			4	1.A	68,590	99.0776	65,187	65,794	68,783	0	1,668	0	0	4.500	3.471	MON	247	1,816	07/28/2011	07/01/2041
3132GF-WA-1	FH Q02441 - RMBS			4	1.A	37,918	96.4682	35,087	36,372	38,211	0	2,378	0	0	4.000	2.618	MON	121	186	08/26/2011	08/01/2041
3132GK-B7-0	FH Q03962 - RMBS			4	1.A	893,833	93.6474	822,529	878,325	880,749	0	(13,820)	0	0	3.500	3.455	MON	2,562	30,930	11/04/2011	10/01/2041
3132GK-PJ-9	FH Q04325 - RMBS			4	1.A	123,790	93.6474	110,144	117,615	123,569	0	2,128	0	0	3.500	2.604	MON	343	3,427	06/04/2012	11/01/2041
3132GK-S4-9	FH Q04439 - RMBS			4	1.A	114,638	93.6474	105,121	112,252	115,901	0	2,777	0	0	3.500	2.939	MON	327	1,394	11/10/2011	11/01/2041
3132GK-YU-4	FH Q04623 - RMBS			4	1.A	2,515,736	93.6474	2,313,063	2,469,971	2,480,949	0	(34,733)	0	0	3.500	3.423	MON	7,204	87,333	12/06/2011	11/01/2041
3132GK-ZN-9	FH Q04649 - RMBS			4	1.A	85,504	93.6474	77,943	83,230	86,048	0	1,920	0	0	3.500	2.670	MON	243	1,322	03/16/2012	11/01/2041
3132GL-A6-1	FH Q04829 - RMBS			4	1.A	3,834,638	96.8015	3,636,573	3,756,731	3,776,241	0	(59,804)	0	0	4.000	3.913	MON	12,522	154,705	12/17/2018	11/01/2041
3132GM-AX-0	FH Q05722 - RMBS			4	1.A	895,892	96.8015	814,307	841,213	902,605	0	(8,130)	0	0	4.000	2.771	MON	2,804	42,450	11/16/2015	01/01/2042
3132GM-FA-5	FH Q05861 - RMBS			4	1.A	1,064,081	93.6683	947,693	1,011,755	1,072,824	0	(18,863)	0	0	3.500	2.490	MON	2,951	49,492	02/21/2013	01/01/2042
3132GR-HF-1	FH Q06230 - RMBS			4	1.A	145,115	93.6474	130,512	139,366	147,621	0	5,417	0	0	3.500	2.541	MON	406	2,255	02/15/2012	02/01/2042
3132GS-DC-0	FH Q06999 - RMBS			4	1.A	419,676	96.3676	379,748	394,062	429,612	0	(8,416)	0	0	4.000	2.521	MON	1,314	20,849	06/03/2015	03/01/2042
3132GS-TW-9	FH Q07465 - RMBS			4	1.A	162,679	93.6508	146,773	156,723	165,217	0	6,044	0	0	3.500	2.609	MON	457	2,330	05/02/2012	04/01/2042
3132GT-5F-0	FH Q08646 - RMBS			4	1.A	1,285,222	93.6508	1,150,586	1,228,592	1,237,585	0	(45,511)	0	0	3.500	3.374	MON	3,583	43,360	08/21/2012	06/01/2042
3132GT-5L-7	FH Q08651 - RMBS			4	1.A	1,490,158	94.0610	1,345,726	1,430,695	1,491,178	0	(8,614)	0	0	3.500	2.780	MON	4,173	59,160	09/02/2015	06/01/2042
3132GU-H4-9	FH Q08951 - RMBS			4	1.A	509,604	93.6508	461,806	493,115	514,834	0	(4,369)	0	0	3.500	2.783	MON	1,438	23,357	09/15/2015	06/01/2042
3132GU-H9-8	FH Q08956 - RMBS			4	1.A	309,403	90.6707	268,940	296,611	313,469	0	10,012	0	0	3.000	2.092	MON	742	5,751	07/31/2012	06/01/2042
3132GV-KH-4	FH Q09896 - RMBS			4	1.A	1,281,353	93.6508	1,137,354	1,214,463	1,226,764	0	(57,855)	0	0	3.500	3.331	MON	3,542	43,400	08/24/2012	08/01/2042
3132H5-B4-9	FH U95058 - RMBS			4	1.A	835,876	93.6508	747,531	798,211	842,536	0	7,471	0	0	3.500	2.598	MON	2,328	27,937	03/03/2016	02/01/2043
3132H7-CA-0	FH U99064 - RMBS			4	1.A	3,672,972	93.6018	3,159,264	3,375,217	3,828,695	0	33,504	0	0	3.500	1.497	MON	9,844	121,035	12/29/2020	08/01/2043
3132H7-D6-8	FH U99124 - RMBS			4	1.A	2,347,341	93.6508	2,025,528	2,162,852	2,424,590	0	28,992	0	0	3.500	1.624	MON	6,308	79,507	12/29/2020	03/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132HN-DA-4	FH 011897 - RMBS			4	1.A	1,316,701	94.8496	1,203,563	1,268,918	1,315,698	0	(5,559)	0	0	3.500	2.867	MON	3,701	50,828	12/10/2015	10/01/2042
3132HP-G7-3	FH 012922 - RMBS			4	1.A	525,285	90.6707	453,479	500,138	533,511	0	18,607	0	0	3.000	1.952	MON	1,250	8,707	11/26/2012	11/01/2042
3132HP-WG-5	FH 013347 - RMBS			4	1.A	3,297,352	90.6707	2,899,575	3,197,917	3,219,555	0	(61,783)	0	0	3.000	2.887	MON	7,995	96,546	01/25/2013	11/01/2042
3132J6-SD-7	FH 015515 - RMBS			4	1.A	1,051,037	94.3107	929,243	985,299	1,057,393	0	(21,403)	0	0	3.500	2.338	MON	2,874	45,046	03/05/2013	03/01/2043
3132J6-V9-2	FH 015639 - RMBS			4	1.A	654,455	93.8639	594,601	633,472	657,108	0	(3,015)	0	0	3.500	2.874	MON	1,848	26,548	07/22/2015	02/01/2043
3132J7-EK-4	FH 016037 - RMBS			4	1.A	1,678,724	91.4193	1,506,895	1,648,333	1,675,627	0	(3,722)	0	0	3.000	2.718	MON	4,121	54,361	01/20/2016	03/01/2043
3132J8-6M-7	FH 017675 - RMBS			4	1.A	906,163	93.6018	818,513	874,463	910,194	0	(4,885)	0	0	3.500	2.815	MON	2,551	36,579	08/18/2015	04/01/2043
3132J9-NV-6	FH 018103 - RMBS			4	1.A	725,188	93.9321	656,563	698,977	734,986	0	(13,389)	0	0	3.500	2.653	MON	2,039	37,444	09/10/2015	05/01/2043
3132J9-TX-6	FH 018265 - RMBS			4	1.A	1,283,760	90.6499	1,134,306	1,251,304	1,283,891	0	466	0	0	3.000	2.585	MON	3,128	37,539	05/22/2013	05/01/2043
3132JA-J5-5	FH 018883 - RMBS			4	1.A	222,450	90.6499	203,977	225,017	221,787	0	(2,291)	0	0	3.000	3.231	MON	563	3,462	06/30/2014	06/01/2043
3132JM-BG-3	FH 020039 - RMBS			4	1.A	767,291	90.6499	702,131	774,553	765,707	0	(556)	0	0	3.000	3.189	MON	1,936	23,237	09/08/2014	07/01/2043
3132L5-A3-7	FH V80026 - RMBS			4	1.A	924,447	90.6499	818,569	903,001	926,462	0	(5,377)	0	0	3.000	2.584	MON	2,258	35,008	01/13/2015	04/01/2043
3132L5-AG-8	FH V80007 - RMBS			4	1.A	4,845	93.7427	4,253	4,536	4,867	0	52	0	0	3.500	2.339	MON	13	162	04/23/2013	04/01/2043
3132L5-ME-0	FH V80357 - RMBS			4	1.A	6,100,004	94.1214	5,642,662	5,995,089	6,106,036	0	11,752	0	0	3.500	3.193	MON	17,486	209,828	04/16/2014	08/01/2043
3132L6-YH-8	FH V81612 - RMBS			4	1.A	1,247,925	93.5060	1,132,727	1,211,394	1,264,944	0	9,148	0	0	3.500	2.816	MON	3,533	42,399	06/30/2015	04/01/2045
3132L7-GA-1	FH V81993 - RMBS			4	1.A	468,751	96.1816	425,646	442,544	485,679	0	(14,767)	0	0	4.000	2.518	MON	1,475	29,282	11/23/2015	10/01/2045
3132L7-J5-9	FH V82084 - RMBS			4	1.A	718,152	92.7059	633,783	683,649	736,265	0	(17,321)	0	0	3.500	2.356	MON	1,994	37,464	05/11/2016	12/01/2045
3132L8-7B-7	FH V83590 - RMBS			4	1.A	1,122,265	95.4969	1,043,997	1,093,226	1,166,065	0	27,505	0	0	4.000	3.033	MON	3,644	43,729	04/03/2018	11/01/2047
3132L8-CS-4	FH V82781 - RMBS			4	1.A	5,107,546	90.5033	4,677,310	5,168,110	5,105,777	0	(6,642)	0	0	3.000	3.186	MON	12,920	155,043	01/30/2017	12/01/2046
3132L9-Y8-2	FH V84335 - RMBS			4	1.A	986,131	98.0057	941,457	960,615	1,035,772	0	36,583	0	0	4.500	3.280	MON	3,602	43,228	11/16/2018	06/01/2048
3132M9-GQ-1	FH 028607 - RMBS			4	1.A	785,545	93.6252	706,862	754,991	797,908	0	(13,947)	0	0	3.500	2.594	MON	2,202	39,337	10/30/2015	09/01/2044
3132M9-MM-3	FH 028764 - RMBS			4	1.A	689,676	94.0625	644,096	684,754	690,228	0	(730)	0	0	3.500	3.366	MON	1,997	27,861	02/26/2018	06/01/2044
3132MA-L6-6	FH 029649 - RMBS			4	1.A	170,956	93.3361	155,128	166,204	167,504	0	(4,524)	0	0	3.500	3.381	MON	485	6,230	05/03/2017	11/01/2044
3132MA-PB-1	FH 029718 - RMBS			4	1.A	1,108,303	96.6040	996,764	1,031,805	1,048,287	0	(95,993)	0	0	4.000	3.733	MON	3,439	44,710	02/24/2015	11/01/2044
3132QM-K2-6	FH 031212 - RMBS			4	1.A	759,218	93.3361	673,503	721,588	778,990	0	(25,778)	0	0	3.500	2.290	MON	2,105	42,993	01/29/2015	02/01/2045
3132QN-DS-5	FH 031912 - RMBS			4	1.A	329,763	92.7059	293,159	316,225	341,382	0	(12,993)	0	0	3.500	2.312	MON	922	22,858	03/05/2015	03/01/2045
3132QN-JQ-3	FH 032070 - RMBS			4	1.A	2,610,653	96.2674	2,347,080	2,438,083	2,473,371	0	(220,796)	0	0	4.000	3.771	MON	8,127	101,440	04/17/2015	03/01/2045
3132QN-RP-6	FH 032293 - RMBS			4	1.A	1,339,004	90.8139	1,189,593	1,309,924	1,342,975	0	(4,438)	0	0	3.000	2.601	MON	3,275	46,758	04/16/2015	03/01/2045
3132QQ-AG-7	FH 033606 - RMBS			4	1.A	751,473	93.5060	675,139	722,027	762,232	0	(8,015)	0	0	3.500	2.642	MON	2,106	34,901	08/03/2015	05/01/2045
3132QQ-YG-1	FH 034310 - RMBS			4	1.A	622,194	92.7059	559,586	603,614	634,667	0	(16,882)	0	0	3.500	2.714	MON	1,761	43,851	07/24/2015	06/01/2045
3132QT-SC-1	FH 036814 - RMBS			4	1.A	1,900,926	96.1816	1,738,432	1,807,447	1,826,054	0	(76,487)	0	0	4.000	3.850	MON	6,025	77,477	05/04/2017	10/01/2045
3132QU-C5-0	FH 037291 - RMBS			4	1.A	1,107,006	93.3325	996,603	1,067,798	1,123,242	0	10,522	0	0	3.500	2.706	MON	3,114	37,373	12/02/2015	11/01/2045
3132QV-GZ-8	FH 038315 - RMBS			4	1.A	904,123	92.7059	822,244	886,938	914,929	0	6,046	0	0	3.500	3.026	MON	2,587	31,043	01/20/2017	01/01/2046
3132WE-F5-6	FH 041087 - RMBS			4	1.A	2,533,067	95.5596	2,394,180	2,505,430	2,569,715	0	18,411	0	0	4.000	3.600	MON	8,351	100,217	12/06/2018	06/01/2046
3132WE-QM-7	FH 041359 - RMBS			4	1.A	770,257	93.4478	694,451	743,144	775,203	0	(3,185)	0	0	3.500	2.840	MON	2,168	31,512	11/06/2017	07/01/2046
3132WF-3A-5	FH 042592 - RMBS			4	1.A	1,802,357	91.2711	1,573,486	1,723,970	1,809,142	0	(12,654)	0	0	3.000	2.253	MON	4,310	62,382	08/15/2016	08/01/2046
3132WG-S7-3	FH 043241 - RMBS			4	1.A	1,263,227	92.5697	1,106,927	1,195,777	1,294,717	0	18,013	0	0	3.500	2.316	MON	3,488	41,852	09/15/2016	09/01/2046
3132WH-Q3-2	FH 044073 - RMBS			4	1.A	824,359	89.8426	754,297	839,576	820,748	0	(2,560)	0	0	3.000	3.338	MON	2,099	25,187	01/29/2018	09/01/2046
3132WH-XC-4	FH 044274 - RMBS			4	1.A	1,478,540	94.2958	1,349,295	1,430,918	1,486,118	0	(5,042)	0	0	3.500	2.898	MON	4,174	60,007	04/27/2017	11/01/2046
3132WJ-YR-6	FH 045219 - RMBS			4	1.A	511,514	93.3361	468,784	502,253	516,917	0	(4,809)	0	0	3.500	3.054	MON	1,465	29,355	01/18/2018	01/01/2045
3132WM-6L-3	FH 048074 - RMBS			4	1.A	3,281,478	96.2199	2,983,110	3,100,304	3,380,780	0	36,866	0	0	4.000	2.654	MON	10,334	129,665	06/29/2017	05/01/2047
3132WM-WL-4	FH 047850 - RMBS			4	1.A	1,287,819	95.4969	1,221,051	1,278,629	1,313,588	0	14,932	0	0	4.000	3.604	MON	4,262	51,145	11/30/2018	05/01/2047
3132WN-FY-3	FH 048282 - RMBS			4	1.A	2,549,911	97.2320	2,329,546	2,395,864	2,581,439	0	23,030	0	0	4.000	2.811	MON	7,986	98,484	09/21/2017	05/01/2047
3132WP-W6-0	FH 049668 - RMBS			4	1.A	9,504,165	96.2199	8,635,538	8,974,793	9,399,719	0	(191,939)	0	0	4.000	3.273	MON	29,916	382,948	07/31/2017	08/01/2047
3132XC-SA-4	FH 067713 - RMBS			4	1.A	4,340,185	96.3886	4,087,639	4,240,791	4,413,344	0	40,340	0	0	4.000	3.377	MON	14,136	169,632	07/20/2018	06/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132XS-VR-8	FH Q50623 - RMBS			4	1.A	2,492,852	95.4969	2,324,659	2,434,277	2,523,956	0	24,000	0	0	4.000	3.481	MON	8,114	97,371	03/07/2018	09/01/2047
3132XT-MY-1	FH Q51274 - RMBS			4	1.A	1,103,657	95.4969	1,029,743	1,078,300	1,123,288	0	(16,566)	0	0	4.000	3.404	MON	3,594	85,548	03/26/2018	10/01/2047
3132XT-XL-7	FH Q51582 - RMBS			4	1.A	4,107,602	95.7251	3,869,721	4,042,536	4,198,867	0	55,383	0	0	4.000	3.403	MON	13,475	161,701	01/02/2019	10/01/2047
3132XU-CQ-6	FH Q51878 - RMBS			4	1.A	1,157,306	95.4969	1,050,375	1,099,905	1,207,458	0	33,888	0	0	4.000	2.610	MON	3,666	43,996	10/30/2017	11/01/2047
3132XU-HQ-1	FH Q52038 - RMBS			4	1.A	4,261,413	92.5512	3,839,617	4,148,640	4,299,046	0	26,302	0	0	3.500	2.986	MON	12,100	145,202	11/16/2017	11/01/2047
3132XU-LR-4	FH Q52135 - RMBS			4	1.A	638,377	92.5512	576,064	622,427	651,991	0	(5,782)	0	0	3.500	2.692	MON	1,815	39,185	12/12/2017	11/01/2047
3132XU-VQ-5	FH Q52422 - RMBS			4	1.A	1,977,435	93.0574	1,799,950	1,934,237	2,007,584	0	17,600	0	0	3.500	2.942	MON	5,642	67,698	01/16/2018	11/01/2047
3132XV-J7-9	FH Q52985 - RMBS			4	1.A	982,506	92.5512	917,638	991,492	980,107	0	(719)	0	0	3.500	3.679	MON	2,892	36,281	06/08/2018	12/01/2047
3132XW-6P-1	FH Q54477 - RMBS			4	1.A	2,585,809	95.4969	2,416,783	2,530,746	2,600,073	0	15,221	0	0	4.000	3.613	MON	8,436	101,230	07/06/2018	02/01/2048
3132XW-JV-4	FH Q53875 - RMBS			4	1.A	2,016,825	97.0080	1,898,921	1,957,489	2,039,454	0	19,848	0	0	4.000	3.350	MON	6,525	78,300	03/29/2018	01/01/2048
3132XW-UH-2	FH Q54183 - RMBS			4	1.A	2,109,098	95.4969	1,959,412	2,051,807	2,159,854	0	32,572	0	0	4.000	3.199	MON	6,839	82,072	02/16/2018	02/01/2048
3132XX-HR-3	FH Q54739 - RMBS			4	1.A	1,223,768	95.4161	1,144,776	1,199,773	1,243,967	0	16,957	0	0	4.000	3.467	MON	3,999	47,991	05/04/2018	03/01/2048
3132XX-Q3-6	FH Q54973 - RMBS			4	1.A	1,265,179	95.4161	1,180,621	1,237,339	1,287,716	0	17,662	0	0	4.000	3.435	MON	4,124	49,494	03/21/2018	03/01/2048
3132XX-ZC-6	FH Q55238 - RMBS			4	1.A	2,719,881	95.4161	2,538,097	2,660,031	2,788,680	0	41,183	0	0	4.000	3.316	MON	8,867	106,401	01/11/2019	04/01/2048
3132Y0-4E-7	FH Q57120 - RMBS			4	1.A	1,418,396	95.4161	1,332,967	1,397,004	1,445,289	0	19,120	0	0	4.000	3.494	MON	4,657	55,880	08/02/2018	07/01/2048
3132Y1-C8-9	FH Q57294 - RMBS			4	1.A	850,172	98.0057	801,110	817,412	890,717	0	(26,593)	0	0	4.500	3.090	MON	3,065	86,200	08/06/2018	07/01/2048
31335A-5Z-7	FH G60864 - RMBS			4	1.A	21,398,926	90.6952	19,285,833	21,264,437	21,417,936	0	19,786	0	0	3.000	2.891	MON	53,161	637,933	07/27/2017	02/01/2047
31335A-CF-3	FH G60070 - RMBS			4	1.A	183,218	96.7604	165,660	171,207	187,648	0	11,662	0	0	4.000	2.385	MON	571	3,753	05/27/2015	06/01/2042
31335A-CR-7	FH G60080 - RMBS			4	1.A	3,008,851	93.6796	2,725,545	2,909,433	3,034,072	0	(27,276)	0	0	3.500	2.824	MON	8,486	135,454	07/15/2015	06/01/2045
31335A-DY-1	FH G60119 - RMBS			4	1.A	500,977	96.6840	455,604	471,231	516,686	0	(14,528)	0	0	4.000	2.500	MON	1,571	27,686	07/29/2015	05/01/2045
31335A-EK-0	FH G60138 - RMBS			4	1.A	10,700,940	94.0267	9,234,853	9,821,520	10,858,238	0	23,761	0	0	3.500	1.902	MON	28,646	374,593	12/29/2020	08/01/2045
31335A-FZ-6	FH G60184 - RMBS			4	1.A	620,596	96.8009	566,822	585,554	629,818	0	(10,056)	0	0	4.000	2.748	MON	1,952	32,232	12/16/2015	02/01/2044
31335A-H6-8	FH G60253 - RMBS			4	1.A	645,695	98.8938	589,036	595,625	666,065	0	(10,220)	0	0	4.500	2.687	MON	2,234	37,831	01/05/2017	09/01/2045
31335A-HP-6	FH G60238 - RMBS			4	1.A	18,010,269	93.6796	15,629,826	16,684,342	18,405,099	0	129,387	0	0	3.500	1.952	MON	48,663	616,540	12/29/2020	10/01/2045
31335A-PZ-5	FH G60440 - RMBS			4	1.A	17,614,996	93.6796	15,245,067	16,273,624	17,045,236	0	335,332	0	0	3.500	2.716	MON	47,465	619,826	12/29/2020	03/01/2046
31335A-WT-1	FH G60658 - RMBS			4	1.A	6,499,379	94.0267	5,619,024	5,975,986	6,599,643	0	35,034	0	0	3.500	1.942	MON	17,430	211,435	12/29/2020	07/01/2046
31335B-DD-5	FH G61000 - RMBS			4	1.A	3,795,201	92.5512	3,490,959	3,771,921	3,800,848	0	3,522	0	0	3.500	3.401	MON	11,001	132,017	02/02/2018	05/01/2047
31335B-HC-3	FH G61127 - RMBS			4	1.A	1,789,106	96.9966	1,697,445	1,750,005	1,794,843	0	7,216	0	0	4.000	3.587	MON	5,833	70,000	04/25/2018	07/01/2047
31335B-HJ-8	FH G61133 - RMBS			4	1.A	1,774,702	98.1996	1,669,450	1,700,059	1,813,362	0	24,661	0	0	4.500	3.450	MON	6,375	76,503	01/11/2019	07/01/2047
31335B-JD-9	FH G61160 - RMBS			4	1.A	1,408,827	98.8938	1,296,982	1,311,490	1,467,918	0	2,736	0	0	4.500	2.682	MON	4,918	69,220	09/28/2017	11/01/2045
31335B-JH-0	FH G61164 - RMBS			4	1.A	1,450,520	95.5596	1,319,714	1,381,037	1,455,350	0	9,058	0	0	4.000	3.175	MON	4,603	55,241	11/27/2017	07/01/2047
31335B-LA-2	FH G61221 - RMBS			4	1.A	4,946,685	98.4340	4,660,237	4,734,378	4,901,914	0	(103,414)	0	0	4.500	3.927	MON	17,754	224,114	05/01/2018	11/01/2047
31335B-SK-3	FH G61422 - RMBS			4	1.A	2,165,234	98.0511	2,073,783	2,115,003	2,226,419	0	40,772	0	0	4.500	3.659	MON	7,931	95,175	11/14/2018	03/01/2048
31335B-XK-7	FH G61582 - RMBS			4	1.A	3,728,150	95.4161	3,543,061	3,713,274	3,741,762	0	12,554	0	0	4.000	3.890	MON	12,378	148,531	10/30/2018	08/01/2048
31335G-MM-4	FH C80364 - RMBS			4	1.A	14	101.3500	14	14	14	0	0	0	0	7.000	7.108	MON	0	1	12/09/2002	12/01/2025
313399-SN-8	FHR 2345E NE - CMO/RMBS			4	1.A	37,806	103.8674	40,114	38,621	38,175	0	150	0	0	6.500	7.072	MON	209	2,853	12/11/2001	08/15/2031
313399-UM-7	FHR 2345 Z - CMO/RMBS			4	1.A	132,435	103.6186	139,620	134,744	133,066	0	143	0	0	6.500	7.011	MON	730	8,973	01/09/2002	08/15/2031
31339L-7F-1	FHR 2381E ZE - CMO/RMBS			4	1.A	335,201	104.4779	355,792	340,543	336,692	0	(6,044)	0	0	6.500	6.902	MON	1,845	0	10/26/2001	11/15/2031
31339M-LW-6	FHR 2407C HZ - CMO/RMBS			4	1.A	260,862	104.3866	278,865	267,146	262,463	0	233	0	0	6.500	7.127	MON	1,447	5,160	03/13/2002	01/15/2032
31339M-RW-0	FHR 2401C ZE - CMO/RMBS			4	1.A	283,483	103.6638	294,873	284,452	283,555	0	3	0	0	6.500	6.615	MON	1,541	19,001	01/09/2002	01/15/2032
31339W-AU-0	FHR 2426B ZE - CMO/RMBS			4	1.A	357,353	104.6857	386,633	369,328	360,566	0	(5,004)	0	0	6.500	7.310	MON	2,001	1,982	03/14/2002	03/15/2032
3133JL-NZ-8	FH QU7608 - RMBS			4	1.A	18,982,303	80.0956	14,606,062	18,235,776	18,918,716	0	(22,089)	0	0	2.000	1.622	MON	30,393	366,503	12/31/2020	11/01/2050
3133KM-P7-4	FH RA5846 - RMBS			4	1.A	27,761,150	81.5723	22,252,508	27,279,497	27,750,642	0	1,262	0	0	2.000	1.807	MON	45,466	545,590	08/30/2021	09/01/2051
3133T3-A6-5	FHR 1663 ZB - CMO/RMBS			4	1.A	5,129	100.2387	5,236	5,223	5,201	0	12	0	0	6.750	7.671	MON	29	463	12/31/2003	01/15/2024
3133T4-FT-8	FHR 1680 PK - CMO/RMBS			4	1.A	5,389	100.0349	5,653	5,651	5,630	0	15	0	0	6.500	7.308	MON	31	457	01/26/1994	02/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133T4-G6-7	FHR 1702 TZ - CMO/RMBS			4	1.A	131,524	100.4046	132,014	131,482	131,218	0	(213)	0	0	7.000	6.959	MON	767	901	12/31/2003	03/15/2024
3133T5-FJ-7	FHG G29 IB - CMO/RMBS			4	1.A	176	2.5787	47	0	13	0	(92)	0	0	7.500	250.000	MON	11	286	04/16/2003	04/25/2024
3133T6-J9-3	FHR 1840 D - CMO/RMBS			4	1.A	85,234	101.0010	96,752	95,793	94,429	0	376	0	0	6.500	7.583	MON	519	6,601	03/22/1996	04/15/2026
3133T6-WF-4	FHR 1836 J - CMO/RMBS			4	1.A	71,298	101.1873	78,042	77,127	75,965	0	275	0	0	6.500	7.658	MON	418	5,356	03/14/1996	04/15/2026
3133T6-Z3-8	FHR 1839 D - CMO/RMBS			4	1.A	41,958	100.6639	47,192	46,881	46,018	0	170	0	0	6.500	7.803	MON	254	3,204	03/22/1996	05/15/2026
3133T7-5U-9	FHR 1857A E - CMO/RMBS			4	1.A	10,659	99.9448	11,892	11,898	11,800	0	88	0	0	6.500	8.166	MON	64	1,030	04/22/1997	11/15/2023
3133T9-EY-7	FHR 1933 PJ - CMO/RMBS			4	1.A	151,173	102.9823	157,777	153,208	152,456	0	53	0	0	7.500	7.762	MON	958	12,158	01/16/1997	02/15/2027
3133TD-VT-0	FHR 2059 PG - CMO/RMBS			4	1.A	62,905	102.4346	65,196	63,646	63,348	0	219	0	0	6.500	6.709	MON	345	5,332	05/19/1998	05/15/2028
3133TE-MJ-0	FHR 2064A ZA - CMO/RMBS			4	1.A	57,102	102.5572	61,559	60,024	58,279	0	141	0	0	6.500	8.055	MON	325	4,244	12/31/2003	05/15/2028
3133TJ-R7-0	FHR 2137 PG - CMO/RMBS			4	1.A	107,018	100.9002	105,092	104,154	105,623	0	(2,273)	0	0	6.000	5.288	MON	521	7,570	05/27/2008	03/15/2029
3133TJ-UD-3	FHR 2138 Z - CMO/RMBS			4	1.A	120,718	102.9749	132,962	129,120	123,291	0	206	0	0	6.500	8.704	MON	699	8,722	12/31/2003	03/15/2029
3133TR-7A-7	FSPC T-031 A5 - RMBS			4	1.A	1,435,940	94.9799	1,279,204	1,346,816	1,423,243	0	(91,176)	0	0	5.085	5.905	MON	5,707	71,181	01/24/2001	05/25/2031
3133TR-GH-2	FHR 2287 Z - CMO/RMBS			4	1.A	142,999	101.5016	148,974	146,770	144,208	0	(1,607)	0	0	6.250	7.070	MON	764	7,071	02/15/2001	02/15/2031
3133TR-LZ-6	FHR 2281 ZA - CMO/RMBS			4	1.A	380,999	100.9670	400,234	396,401	385,894	0	904	0	0	6.000	7.277	MON	1,982	6,237	02/13/2001	02/15/2031
3133TS-F2-4	FHR 2303 CK - CMO/RMBS			4	1.A	571,771	101.4536	598,084	589,515	583,787	0	(1,989)	0	0	6.000	6.346	MON	2,948	11,181	05/29/2008	04/15/2031
31358R-6U-2	FNR 1993-G01 K - CMO/RMBS			4	1.A	10	100.0000	11	11	11	0	0	0	0	6.675	7.597	MON	0	10	06/23/1993	01/25/2023
31358S-HW-4	FNR 2000-28 ZK - CMO/RMBS			4	1.A	63,866	100.4197	62,527	62,266	63,064	0	(709)	0	0	6.000	5.252	MON	311	4,854	05/15/2008	09/25/2030
31358T-4G-1	FNR 1993-21 K - CMO/RMBS			4	1.A	622	99.6598	671	673	669	0	10	0	0	7.000	8.100	MON	4	254	02/02/1993	03/25/2023
31358T-4H-9	FNR 1993-21 KA - CMO/RMBS			4	1.A	534	99.7099	533	535	532	0	0	0	0	7.700	7.762	MON	3	222	02/18/1993	03/25/2023
31358T-PN-3	FNR 1993-G5 Z - CMO/RMBS			4	1.A	236	100.0000	261	261	258	0	24	0	0	6.500	12.033	MON	1	132	12/31/2003	02/25/2023
31358T-QT-9	FNR 9319 N - CMO/RMBS			4	1.A	355	99.5168	470	472	467	0	28	0	0	5.000	10.532	MON	2	120	07/10/1996	02/25/2023
31358T-UV-9	FNR G939 L - CMO/RMBS			4	1.A	3,712	99.7096	3,766	3,777	3,757	0	5	0	0	7.500	7.788	MON	24	798	02/08/1993	03/25/2023
31359A-QW-2	FNR 1993-G22 Z - CMO/RMBS			4	1.A	4,773	99.7935	4,842	4,852	4,823	0	(1,402)	0	0	7.350	8.070	MON	30	(2,984)	12/31/2003	06/25/2023
31359A-UG-2	FNR 9396 PZ - CMO/RMBS			4	1.A	5,956	99.7535	6,003	6,018	5,986	0	7	0	0	7.000	7.337	MON	35	669	12/31/2003	06/25/2023
31359E-MU-2	FNR 93198 L - CMO/RMBS			4	1.A	9,446	99.6863	10,493	10,526	10,431	0	53	0	0	6.250	7.599	MON	55	843	03/12/1996	10/25/2023
31359E-ZX-2	FNR G9334 PZ - CMO/RMBS			4	1.A	12,062	99.8074	12,215	12,238	12,165	0	25	0	0	6.750	7.313	MON	69	1,294	12/31/2003	10/25/2023
31359F-TF-5	FNR 93223 PZ - CMO/RMBS			4	1.A	16,528	99.7657	16,992	17,032	16,878	0	90	0	0	6.500	7.814	MON	92	1,470	04/28/1995	12/25/2023
31359F-TM-0	FNR 93223 ZA - CMO/RMBS			4	1.A	57,600	100.1294	58,940	58,864	58,422	0	179	0	0	6.500	7.334	MON	319	4,934	12/31/2003	12/25/2023
31359G-3R-5	FNR 1994-G3 Z - CMO/RMBS			4	1.A	35,292	99.9643	35,833	35,845	35,598	0	58	0	0	7.000	7.612	MON	209	3,359	12/31/2003	03/25/2024
31359G-VY-9	FNR 9429 Z - CMO/RMBS			4	1.A	75,379	100.1219	76,600	76,507	76,003	0	123	0	0	6.500	7.019	MON	414	6,050	12/31/2003	02/25/2024
31359N-RN-3	FNR 9714 QJ - CMO/RMBS			4	1.A	205,267	103.3162	212,905	206,072	205,332	0	7	0	0	7.500	7.623	MON	1,288	16,247	06/03/1997	03/18/2027
31359N-W4-9	FNR 1997-17 PH - CMO/RMBS			4	1.A	59,515	102.5626	63,341	61,758	61,080	0	87	0	0	7.250	7.880	MON	373	4,779	05/30/1997	04/18/2027
31359P-PR-1	FNR 9736 Z - CMO/RMBS			4	1.A	154,457	101.1694	169,467	167,508	161,249	0	1,218	0	0	6.500	9.532	MON	907	936	04/18/1997	06/18/2027
31359P-QC-3	FNR 9741 J - CMO/RMBS			4	1.A	60,232	103.2564	62,971	60,985	60,651	0	20	0	0	7.500	7.745	MON	381	5,164	06/06/1997	06/18/2027
31359R-BG-6	FNR 9779 K - CMO/RMBS			4	1.A	4,813	100.9374	4,875	4,830	4,815	0	(1)	0	0	6.500	6.790	MON	26	331	05/19/1998	12/18/2027
31359S-V6-4	FNR 0125B E - CMO/RMBS			4	1.A	84,015	100.8670	88,182	87,424	85,928	0	759	0	0	6.000	6.689	MON	437	6,359	11/27/2001	06/25/2031
31359U-LQ-6	FNR 1998-46 GZ - CMO/RMBS			4	1.A	463,579	102.6255	500,754	487,943	472,907	0	962	0	0	6.500	8.140	MON	2,643	33,202	12/31/2003	08/18/2028
31359U-PW-9	FNW 1998-W3 B1 - CMO/RMBS			4	6. *	160,821	68.3745	168,360	246,232	118,234	17,043	16,203	0	0	6.560	12.218	MON	0	0	07/10/1998	07/25/2028
313615-MM-5	FN 050764 - RMBS			4	1.A	4	99.8109	4	4	4	0	0	0	0	6.500	0.000	MON	0	0	05/12/2003	07/01/2023
313615-UU-8	FN 050995 - RMBS			4	1.A	39	100.2674	39	39	39	0	0	0	0	7.500	7.729	MON	0	4	01/04/2001	01/01/2024
31368H-K6-9	FN 190317 - RMBS			4	1.A	414	107.4497	447	416	415	0	0	0	0	8.000	8.273	MON	3	34	01/02/2003	08/01/2031
3136A0-DQ-7	FNR 2011-77 PC - CMO/RMBS			4	1.A	1,655,359	95.3836	1,553,216	1,628,389	1,652,404	0	4,466	0	0	4.000	3.719	MON	5,428	65,136	05/18/2018	08/25/2041
3136A2-QQ-9	FNR 2011-132 PE - CMO/RMBS			4	1.A	541,702	98.2043	487,928	496,850	530,135	0	8,113	0	0	4.500	3.295	MON	1,863	24,761	12/15/2011	12/25/2041
3136A3-TD-3	FNR 2012-11 DZ - CMO/RMBS			4	1.A	9,661,295	94.2608	8,730,170	9,261,716	9,620,927	0	76,309	0	0	4.000	3.362	MON	30,872	383,814	06/29/2017	02/25/2042
3136A4-5L-9	FNR 2012-37 A - CMO/RMBS			4	1.A	412,365	99.0559	379,312	382,927	394,450	0	(14,787)	0	0	5.000	3.104	MON	1,596	26,232	07/17/2013	04/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136A5-EA-0	FNR 2012-36 CZ - CMO/RMBS			4	1.A	8,304,018	94.2990	7,587,062	8,045,753	8,223,911	0	35,703	0	0	4.000	3.625	MON	26,819	328,724	02/16/2017	04/25/2042
3136A7-XX-5	FNR 2012-87 NZ - CMO/RMBS			4	1.A	25,432,395	92.8194	23,597,425	25,422,935	25,503,249	0	87,068	0	0	3.500	3.432	MON	74,150	887,555	08/29/2012	08/25/2042
3136A8-BL-3	FNR 2012-98 DI - CMO/RMBS			4	1.A	261,502	4.9661	172,773	0	180,770	0	(149,230)	0	0	3.500	8.534	MON	10,147	151,156	12/29/2020	09/25/2027
3136A8-XR-6	FNR 2012-94 LZ - CMO/RMBS			4	1.A	9,767,485	92.8075	9,011,235	9,709,597	9,734,499	0	1,771	0	0	3.500	3.441	MON	28,320	347,713	08/30/2012	09/25/2042
3136A9-LD-8	FNR 2012-114 ZD - CMO/RMBS			4	1.A	16,583,007	93.1467	15,196,291	16,314,356	16,486,486	0	45,003	0	0	3.500	3.302	MON	47,584	618,779	01/22/2016	10/25/2042
3136A9-WX-2	FNR 2012-121 GZ - CMO/RMBS			4	1.A	20,456,901	93.2087	18,496,744	19,844,441	20,134,664	0	40,606	0	0	3.500	3.233	MON	57,880	705,600	09/26/2012	11/25/2042
3136AA-DX-0	FNR 2012-129 ZC - CMO/RMBS			4	1.A	15,840,286	89.2097	13,730,497	15,391,252	15,652,962	0	(27,954)	0	0	3.500	3.312	MON	44,891	528,619	10/24/2018	12/25/2042
3136AB-BD-4	FNR 2012-150 DI - CMO/RMBS			4	1.A	279,071	4.5675	181,960	0	195,077	0	(132,962)	0	0	3.000	6.162	MON	9,960	143,651	12/29/2020	01/25/2028
3136AB-C9-2	FNR 2013-5 MZ - CMO/RMBS			4	1.A	17,882,103	88.5693	15,726,622	17,756,297	17,852,242	0	(12,256)	0	0	3.500	3.443	MON	51,789	609,847	01/11/2013	02/25/2043
3136AB-QH-9	FNR 2013-9 CB - CMO/RMBS			4	1.A	349,402	102.0381	324,850	318,361	343,949	0	(9,157)	0	0	5.500	3.264	MON	1,459	21,267	11/13/2013	04/25/2042
3136AD-5A-3	FNR 2013-50 ZB - CMO/RMBS			4	1.A	9,478,421	75.7138	7,810,269	10,315,521	9,755,230	0	26,753	0	0	2.500	2.970	MON	21,491	254,430	02/12/2016	05/25/2043
3136AF-6H-2	FNR 2013-90 DL - CMO/RMBS			4	1.A	2,172,266	94.9108	1,898,215	2,000,000	2,074,645	0	(13,988)	0	0	3.500	2.599	MON	5,833	70,000	06/15/2016	09/25/2033
3136AG-AZ-5	FNR 2013-96 ZY - CMO/RMBS			4	1.A	14,958,421	91.7479	15,957,414	17,392,675	16,169,997	0	81,533	0	0	3.500	4.541	MON	50,729	597,358	09/19/2013	09/25/2043
3136AG-LN-0	FNR 2013-93 ZV - CMO/RMBS			4	1.A	11,970,703	92.9710	12,801,977	13,769,858	12,908,212	0	62,768	0	0	3.500	4.656	MON	40,162	474,311	09/19/2013	09/25/2043
3136AH-PL-8	FNR 2013-126 ZH - CMO/RMBS			4	1.A	10,426,724	95.0311	10,656,406	11,213,604	10,812,206	0	(39,399)	0	0	4.000	4.646	MON	37,379	448,196	01/07/2014	12/25/2043
3136AJ-V3-7	FNR 2014-29 BZ - CMO/RMBS			4	1.A	8,453,014	88.6248	7,545,261	8,513,717	8,474,768	0	1,520	0	0	3.000	3.056	MON	21,284	251,309	02/11/2016	05/25/2044
3136AP-FJ-6	FNR 2015-45 ZY - CMO/RMBS			4	1.A	18,909,610	82.0268	18,536,160	22,597,693	20,367,817	0	103,811	0	0	2.500	3.643	MON	47,079	557,366	07/28/2015	07/25/2045
3136AP-R5-3	FNR 2015-61 NL - CMO/RMBS	0		4	1.A	9,876,563	82.5211	8,664,714	10,500,000	10,061,349	0	8,425	0	0	3.000	3.393	MON	26,250	341,250	12/04/2015	07/25/2045
3136AP-R5-3	FNR 2015-61 NL - CMO/RMBS			4	1.A	4,979,238	82.5211	4,368,288	5,293,542	5,081,994	0	11,405	0	0	3.000	3.376	MON	13,234	47,393	12/04/2015	07/25/2045
3136AQ-TV-2	FNR 2015-91 CY - CMO/RMBS			4	1.A	11,787,313	84.2075	9,515,442	11,300,000	11,632,641	0	2,252	0	0	3.000	2.701	MON	28,250	339,000	06/10/2016	12/25/2045
3136AV-2T-5	FNR 2017-21 ZL - CMO/RMBS			4	1.A	32,652,907	87.5028	27,522,222	31,452,968	32,262,014	0	33,620	0	0	4.000	3.823	MON	104,843	1,231,278	04/05/2017	04/25/2057
3136AV-3W-7	FNR 2017-21 EA - CMO/RMBS			4	1.A	744,678	98.9687	734,816	742,473	741,628	0	(542)	0	0	3.000	2.763	MON	1,856	7,985	06/28/2017	04/25/2042
3136AW-EH-6	FNR 2017-28 VZ - CMO/RMBS			4	1.A	12,253,451	87.7550	10,180,513	11,601,059	12,008,684	0	(20,608)	0	0	4.000	3.739	MON	38,670	454,143	06/07/2017	04/25/2057
3136AW-J4-0	FNR 2017-46 ZL - CMO/RMBS			4	1.A	28,642,286	82.3838	24,648,568	29,919,204	28,978,698	0	(9,958)	0	0	3.500	3.734	MON	87,264	1,027,587	05/04/2017	06/25/2057
3136AW-MZ-7	FNR 2017-35 AZ - CMO/RMBS			4	1.A	31,101,925	87.5047	26,309,518	30,066,393	30,883,057	0	31,719	0	0	4.000	3.810	MON	100,221	1,176,998	04/06/2017	05/25/2057
3136AW-TP-2	FNR 2017-34 KB - CMO/RMBS			4	1.A	30,080,000	83.3731	26,679,389	32,000,000	30,668,646	0	94,070	0	0	3.000	3.444	MON	80,000	403,493	07/07/2017	05/25/2047
3136AW-XR-3	FNR 2017-41 MZ - CMO/RMBS			4	1.A	10,813,656	87.4934	9,086,358	10,385,189	10,682,421	0	16,184	0	0	4.000	3.800	MON	34,617	406,545	05/02/2017	06/25/2057
3136AX-GR-0	FNR 2017-49 ZJ - CMO/RMBS			4	1.A	22,076,840	87.3971	18,226,782	20,855,141	21,625,837	0	(36,093)	0	0	4.000	3.756	MON	69,517	816,409	06/15/2017	07/25/2057
31371E-2L-8	FN 250179 - RMBS			4	1.A	60	100.1942	60	60	60	0	0	0	0	7.500	7.683	MON	0	5	12/03/1999	12/01/2024
31371E-XM-2	FN 250084 - RMBS			4	1.A	35	100.3362	36	36	35	0	0	0	0	7.500	7.763	MON	0	3	12/03/1999	07/01/2024
31371F-7C-0	FN 251191 - RMBS			4	1.A	59	103.3641	60	58	58	0	0	0	0	7.500	7.634	MON	0	5	09/18/1998	09/01/2027
31371F-AG-7	FN 250307 - RMBS			4	1.A	63	101.0750	64	63	63	0	0	0	0	7.500	7.871	MON	0	5	08/24/1995	07/01/2025
31371F-EM-0	FN 250440 - RMBS			4	1.A	481	101.0966	478	473	475	0	(1)	0	0	7.000	6.700	MON	3	37	11/09/1998	01/01/2026
31371F-GD-8	FN 250496 - RMBS			4	1.A	1,227	101.2449	1,242	1,227	1,227	0	1	0	0	7.500	7.716	MON	8	99	08/11/1998	03/01/2026
31371F-JU-7	FN 250575 - RMBS			4	1.A	853	100.8230	852	845	847	0	0	0	0	6.500	6.439	MON	5	58	05/12/2003	06/01/2026
31371F-QB-1	FN 250750 - RMBS			4	1.A	1	100.0944	1	1	1	0	0	0	0	6.500	8.508	MON	0	0	08/02/1996	08/01/2026
31371G-2S-8	FN 251985 - RMBS			4	1.A	3,767	103.1995	3,909	3,788	3,775	0	2	0	0	6.500	6.800	MON	21	261	02/07/2001	10/01/2028
31371G-5U-0	FN 252059 - RMBS			4	1.A	363	103.1995	371	359	360	0	0	0	0	6.500	6.448	MON	2	24	05/12/2003	08/01/2028
31371G-7E-4	FN 252093 - RMBS			4	1.A	1,463	103.1995	1,520	1,473	1,467	0	(2)	0	0	6.500	6.811	MON	8	74	08/18/1998	11/01/2028
31371G-VF-4	FN 251814 - RMBS			4	1.A	2,444	103.4090	2,488	2,406	2,420	0	(3)	0	0	7.000	6.744	MON	14	175	07/09/1998	07/01/2028
31371H-B6-4	FN 252161 - RMBS			4	1.A	1,439	102.5786	1,488	1,450	1,443	0	1	0	0	6.000	6.327	MON	7	92	11/09/1998	12/01/2028
31371H-DQ-8	FN 252211 - RMBS			4	1.A	682	102.5786	705	688	684	0	0	0	0	6.000	6.321	MON	3	44	11/09/1998	01/01/2029
31371H-HS-0	FN 252341 - RMBS			4	1.A	2,610	103.1995	2,704	2,620	2,613	0	0	0	0	6.500	6.745	MON	14	177	05/13/1999	03/01/2029
31371H-QX-9	FN 252570 - RMBS			4	1.A	2,038	103.2121	2,130	2,064	2,048	0	1	0	0	6.500	6.941	MON	11	140	05/13/1999	07/01/2029
31371H-YB-8	FN 252806 - RMBS			4	1.A	352	105.6774	371	351	351	0	0	0	0	7.500	7.622	MON	2	27	01/04/2001	10/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31371J-BF-0	FN 253038 - RMBS			4	1.A	4,155	106.6477	4,416	4,141	4,144	0	0	0	0	8.000	8.105	MON	28	340	03/31/2000	02/01/2030
31371J-JK-1	FN 253266 - RMBS			4	1.A	211	107.0088	226	211	211	0	0	0	0	8.000	8.273	MON	1	18	12/10/2002	05/01/2030
31371J-L4-4	FN 253347 - RMBS			4	1.A	12,654	107.1871	13,488	12,583	12,610	0	1	0	0	8.000	8.031	MON	84	1,042	11/01/2000	06/01/2030
31371J-L5-1	FN 253348 - RMBS			4	1.A	2,016	106.6998	2,135	2,001	2,007	0	(1)	0	0	8.500	8.477	MON	14	176	05/05/2000	06/01/2030
31371J-MD-3	FN 253356 - RMBS			4	1.A	1,466	107.1304	1,583	1,478	1,470	0	1	0	0	8.000	8.424	MON	10	121	05/26/2000	07/01/2030
31371J-SB-1	FN 253514 - RMBS			4	1.A	132	105.6451	140	133	132	0	0	0	0	7.000	7.440	MON	1	9	11/03/2000	11/01/2030
31371J-UJ-1	FN 253585 - RMBS			4	1.A	119	107.7908	127	117	118	0	0	0	0	8.000	7.709	MON	1	10	11/01/2000	01/01/2031
31371J-W7-5	FN 253670 - RMBS			4	1.A	82	104.4649	85	81	82	0	0	0	0	6.500	6.412	MON	0	7	05/12/2003	02/01/2031
31371K-BR-1	FN 253948 - RMBS			4	1.A	617	103.6702	652	628	620	0	1	0	0	6.000	6.616	MON	3	44	07/11/2001	09/01/2031
31371K-BT-7	FN 253950 - RMBS			4	1.A	920	105.7330	997	943	928	0	1	0	0	7.000	7.804	MON	6	68	07/10/2001	09/01/2031
31371K-LU-3	FN 254239 - RMBS			4	1.A	12,627,581	104.4646	246,040	235,525	211,281	0	265	0	0	6.500	10.357	MON	1,276	3,946	02/10/2004	03/01/2032
31371K-ML-2	FN 254263 - RMBS			4	1.A	593	104.8682	624	595	593	0	0	0	0	6.500	6.744	MON	3	39	05/12/2003	04/01/2032
31371K-VF-5	FN 254514 - RMBS			4	1.A	1,171	101.9461	1,232	1,209	1,180	0	1	0	0	5.500	6.461	MON	6	69	10/22/2002	11/01/2032
31371K-WH-0	FN 254548 - RMBS			4	1.A	1,305	101.9461	1,372	1,346	1,316	0	2	0	0	5.500	6.455	MON	6	77	11/26/2002	12/01/2032
31371L-FY-0	FN 254983 - RMBS			4	1.A	2,062	101.9771	2,170	2,128	2,077	0	(16)	0	0	5.500	6.438	MON	10	98	12/09/2003	12/01/2033
31371M-2S-5	FN 256485 - RMBS			4	1.A	3,339	102.8509	3,402	3,308	3,333	0	(1)	0	0	5.500	5.309	MON	15	188	09/11/2008	11/01/2036
31371N-GK-5	FN 256802 - RMBS			4	1.A	37,670	100.0761	34,775	34,749	35,976	0	(1,361)	0	0	5.500	3.246	MON	159	2,516	07/14/2011	07/01/2027
31371N-WX-9	FN 257262 - RMBS			4	1.A	10,831	102.9460	11,092	10,774	10,808	0	(1)	0	0	5.500	5.450	MON	49	623	05/12/2008	07/01/2038
31371P-CG-3	FN 257571 - RMBS			4	1.A	26,761	99.0300	25,478	25,728	26,570	0	599	0	0	4.500	3.750	MON	96	679	07/27/2011	02/01/2039
31372X-T9-3	FN 285976 - RMBS			4	1.A	48	100.0814	48	48	48	0	0	0	0	7.500	7.798	MON	0	4	12/03/1999	06/01/2024
31373B-4E-6	FN 288921 - RMBS			4	1.A	11	100.0000	11	11	11	0	0	0	0	7.500	0.000	MON	0	7	12/03/1999	07/01/2024
31373Q-JH-0	FN 300064 - RMBS			4	1.A	1,631	100.1666	1,634	1,631	1,630	0	1	0	0	7.500	7.729	MON	10	131	08/11/1998	05/01/2025
31373T-DS-6	FN 302613 - RMBS			4	1.A	469	100.1515	460	459	461	0	(1)	0	0	9.000	8.685	MON	3	45	01/10/1995	01/01/2025
31373U-C3-9	FN 303490 - RMBS			4	1.A	735	100.4639	726	723	729	0	(2)	0	0	7.500	6.758	MON	5	59	08/11/1998	09/01/2025
31374F-NS-4	FN 312801 - RMBS			4	1.A	757	100.1495	758	757	756	0	0	0	0	7.500	7.726	MON	5	61	08/11/1998	07/01/2025
31374P-5Q-6	FN 320455 - RMBS			4	1.A	111	100.6352	111	111	111	0	0	0	0	7.500	7.671	MON	1	9	04/02/1996	08/01/2025
31374T-DT-3	FN 323314 - RMBS			4	1.A	378	103.3284	390	378	377	0	0	0	0	7.000	7.105	MON	2	27	08/26/1998	09/01/2028
31374T-W2-1	FN 323865 - RMBS			4	1.A	281	103.2121	287	278	279	0	0	0	0	6.500	6.424	MON	2	19	05/12/2003	07/01/2029
31374X-A9-1	FN 326832 - RMBS			4	1.A	6,167	100.0126	6,268	6,267	6,245	0	15	0	0	6.500	7.136	MON	34	456	12/05/1997	10/01/2025
31375D-LS-0	FN 331637 - RMBS			4	1.A	246	100.0795	244	244	244	0	0	0	0	7.000	7.024	MON	1	19	01/05/1996	01/01/2026
31375F-L7-1	FN 333450 - RMBS			4	1.A	222	100.7008	223	222	222	0	0	0	0	7.500	7.723	MON	1	18	01/16/1996	01/01/2026
31375H-QE-7	FN 335353 - RMBS			4	1.A	177	100.6217	178	177	177	0	0	0	0	7.500	7.732	MON	1	14	01/16/1996	02/01/2026
31375J-NL-0	FN 336195 - RMBS			4	1.A	91	100.2377	91	91	91	0	0	0	0	7.500	7.713	MON	1	7	08/11/1998	02/01/2026
31375S-GP-9	FN 343206 - RMBS			4	1.A	1,068	100.5853	1,075	1,068	1,067	0	0	0	0	7.500	7.711	MON	7	84	08/11/1998	05/01/2026
31376J-2S-7	FN 357285 - RMBS			4	1.A	544	104.3839	570	546	544	0	0	0	0	6.000	6.242	MON	3	33	12/09/2003	10/01/2032
31376K-BZ-8	FN 357456 - RMBS			4	1.A	2,304	100.3256	2,454	2,446	2,344	0	(10)	0	0	5.000	6.501	MON	10	120	11/10/2003	11/01/2033
31376K-GC-4	FN 357595 - RMBS			4	1.A	1,177	102.0829	1,241	1,215	1,184	0	1	0	0	5.500	6.502	MON	6	68	07/13/2004	07/01/2034
31378C-2E-1	FN 395073 - RMBS			4	1.A	225	102.9884	232	225	225	0	0	0	0	7.500	7.737	MON	1	18	12/03/1999	09/01/2027
31378Q-GV-7	FN 405312 - RMBS			4	1.A	132	102.6604	136	132	132	0	0	0	0	7.500	7.615	MON	1	10	09/18/1998	12/01/2027
31378R-WZ-8	FN 406664 - RMBS			4	1.A	158	103.1995	161	156	156	0	0	0	0	6.500	6.431	MON	1	11	05/12/2003	05/01/2028
31378T-Q4-0	FN 408275 - RMBS			4	1.A	39	100.1920	39	39	39	0	0	0	0	7.500	7.724	MON	0	3	08/11/1998	03/01/2028
31379C-WH-0	FN 415648 - RMBS			4	1.A	176	102.5786	185	181	179	0	0	0	0	6.000	6.759	MON	1	11	06/08/1998	03/01/2028
31379E-G6-8	FN 417021 - RMBS			4	1.A	1,629	100.2643	1,634	1,629	1,630	0	3	0	0	7.500	7.733	MON	10	144	08/11/1998	09/01/2025
31379Q-3S-7	FN 426609 - RMBS			4	1.A	2,857	103.1995	2,923	2,832	2,840	0	(2)	0	0	6.500	6.389	MON	15	189	05/12/2003	10/01/2028
31379Q-DD-9	FN 425900 - RMBS			4	1.A	89	100.8357	89	89	89	0	0	0	0	7.000	7.013	MON	1	7	08/03/2001	04/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31379Y-4C-4	FN 433819 - RMBS			4	1.A	9,689	102.5786	10,205	9,948	9,815	0	16	0	0	6.000	6.771	MON	50	616	06/08/1998	07/01/2028
3137A0-VE-2	FHR 3705 BU - CMO/RMBS			4	1.A	1,572,751	99.3564	1,420,672	1,429,876	1,480,286	0	(2,699)	0	0	4.500	3.151	MON	5,362	64,344	02/29/2012	08/15/2030
3137A2-4N-8	FHR 3745 LM - CMO/RMBS			4	1.A	2,312,198	95.9518	2,426,560	2,528,936	2,411,363	0	(8,860)	0	0	4.000	4.923	MON	8,430	103,530	03/23/2011	10/15/2040
3137A2-RN-3	FHR 3760 GC - CMO/RMBS			4	1.A	6,632,885	95.8431	7,107,940	7,416,224	6,991,487	0	(47,332)	0	0	4.000	5.105	MON	24,721	304,547	02/18/2011	11/15/2040
3137A2-WC-1	FHR 3752 PL - CMO/RMBS			4	1.A	2,021,625	96.0581	2,074,856	2,160,000	2,073,295	0	3,754	0	0	4.500	4.951	MON	8,100	97,200	03/01/2011	11/15/2040
3137A3-M9-7	FHR 3753 PB - CMO/RMBS			4	1.A	7,609,956	93.8485	8,513,259	9,071,283	8,413,238	0	6,040	0	0	3.500	4.906	MON	26,458	323,394	02/28/2011	11/15/2040
3137A3-NT-2	FHR 3762 QL - CMO/RMBS			4	1.A	6,323,531	94.0412	6,857,483	7,292,000	6,780,794	0	39,622	0	0	4.000	5.014	MON	24,307	291,680	02/09/2011	11/15/2040
3137A4-FL-6	FHR 3779 NZ - CMO/RMBS			4	1.A	4,166,981	95.4879	4,639,304	4,858,527	4,507,888	0	(19,807)	0	0	4.000	5.413	MON	16,195	199,115	03/02/2011	12/15/2040
3137A4-ZS-9	FHR 3794 PB - CMO/RMBS			4	1.A	2,046,321	99.3955	1,849,309	1,860,556	1,939,375	0	(1,637)	0	0	4.500	3.294	MON	6,977	83,725	03/28/2012	01/15/2041
3137A5-EQ-3	FHR 3793 PB - CMO/RMBS			4	1.A	9,626,930	95.8392	9,861,191	10,289,304	9,979,358	0	(21,028)	0	0	4.000	4.571	MON	34,298	418,781	02/24/2011	01/15/2041
3137A5-NG-5	FHR 3795 PD - CMO/RMBS			4	1.A	342,568	99.3515	315,501	317,561	320,023	0	(9,705)	0	0	4.500	3.514	MON	1,191	31,283	10/26/2011	01/15/2040
3137A5-UT-9	FHR 3786 PB - CMO/RMBS			4	1.A	497,042	99.1200	447,372	451,344	464,535	0	5,351	0	0	4.500	3.317	MON	1,693	20,310	11/18/2011	07/15/2040
3137A6-BU-5	FHR 3813 JB - CMO/RMBS			4	1.A	5,731,580	96.1884	6,573,935	6,834,434	6,494,324	0	8,099	0	0	3.500	5.329	MON	19,934	250,828	03/03/2011	02/15/2031
3137A6-FC-1	FHR 3809 GB - CMO/RMBS			4	1.A	5,165,278	98.2338	5,494,273	5,593,059	5,390,540	0	(17,517)	0	0	4.500	5.202	MON	20,974	266,971	02/10/2011	02/15/2041
3137A6-QQ-8	FHR 3816 DL - CMO/RMBS			4	1.A	7,038,534	96.1594	7,869,301	8,183,599	7,806,977	0	10,668	0	0	3.500	5.168	MON	23,869	300,680	03/04/2011	02/15/2031
3137A6-WW-8	FHR 3810 PE - CMO/RMBS			4	1.A	12,259,282	95.9330	13,165,724	13,723,877	13,076,485	0	(20,033)	0	0	4.000	4.931	MON	45,746	548,955	03/03/2011	02/15/2041
3137A7-2X-7	FHR 3803 EZ - CMO/RMBS			4	1.A	4,515,899	97.8847	4,900,671	5,006,573	4,928,523	0	18,881	0	0	3.500	4.914	MON	14,603	175,230	02/28/2011	02/15/2026
3137A7-7E-4	FHR 3803 ZQ - CMO/RMBS			4	1.A	33,191,836	97.6849	34,738,667	35,561,980	34,465,028	0	(18,114)	0	0	4.500	5.113	MON	133,357	1,492,262	03/03/2011	12/15/2040
3137A7-K8-2	FHR 3810 NZ - CMO/RMBS			4	1.A	10,661,622	95.4296	11,880,691	12,449,691	11,288,124	0	(84,470)	0	0	4.000	5.842	MON	41,499	497,988	03/02/2011	02/15/2041
3137A7-W8-9	FHR 3828 ZC - CMO/RMBS			4	1.A	13,533,070	97.6874	14,020,171	14,352,079	14,025,603	0	64,040	0	0	4.500	4.994	MON	53,820	630,373	03/28/2011	02/15/2041
3137A7-W9-7	FHR 3828 ZE - CMO/RMBS			4	1.A	10,329,661	98.5194	10,688,225	10,848,850	10,587,015	0	32,905	0	0	4.500	4.854	MON	40,683	476,504	03/24/2011	03/15/2041
3137A8-3M-8	FHR 3820 DC - CMO/RMBS			4	1.A	15,165,578	96.0024	16,018,525	16,685,537	15,974,256	0	(39,573)	0	0	4.000	4.812	MON	55,618	667,421	04/04/2011	03/15/2041
3137A8-AL-2	FHR 3820 NB - CMO/RMBS			4	1.A	395,127	99.1726	356,285	359,257	363,600	0	(10,475)	0	0	4.500	3.305	MON	1,347	31,557	08/17/2011	05/15/2040
3137A8-BZ-0	FHR 3820 WB - CMO/RMBS			4	1.A	7,027,058	97.7723	7,419,436	7,588,488	7,405,101	0	9,240	0	0	4.000	4.871	MON	25,295	303,540	03/31/2011	03/15/2031
3137A8-JR-0	FHR 3822 NY - CMO/RMBS			4	1.A	16,015,443	95.5988	16,790,207	17,563,200	16,880,270	0	75,158	0	0	4.000	4.709	MON	58,544	702,528	04/04/2011	03/15/2041
3137A8-KF-4	FHR 3822 ZG - CMO/RMBS			4	1.A	6,947,429	96.2100	7,505,233	7,800,887	7,424,076	0	46,413	0	0	4.000	4.918	MON	26,003	232,797	03/14/2011	02/15/2041
3137A8-NP-9	FHR 3830 LB - CMO/RMBS			4	1.A	4,372,241	98.1513	4,334,758	4,416,405	4,391,669	0	(1,014)	0	0	4.500	4.619	MON	16,562	203,131	03/17/2011	03/15/2041
3137A9-DZ-6	FHR 3840 AZ - CMO/RMBS			4	1.A	12,902,002	98.4841	13,271,982	13,476,267	13,234,732	0	37,914	0	0	4.500	4.838	MON	50,536	559,273	03/31/2011	03/15/2041
3137AN-2M-6	FHR 4019 EZ - CMO/RMBS			4	1.A	13,830,920	94.0891	14,382,193	15,285,712	14,662,152	0	(17,471)	0	0	3.500	4.245	MON	44,583	547,116	10/01/2013	03/15/2042
3137AS-DQ-4	FHR 4076 AZ - CMO/RMBS			4	1.A	10,270,000	93.4952	9,607,122	10,275,523	10,296,940	0	8,188	0	0	3.500	3.467	MON	29,970	359,643	09/12/2012	07/15/2042
3137AT-RU-8	FHR 4097 ZT - CMO/RMBS			4	1.A	23,963,637	93.5364	22,193,406	23,727,016	23,814,493	0	1,138	0	0	3.500	3.439	MON	69,204	852,887	09/06/2012	08/15/2042
3137AV-LB-1	FHR 4116 EI - CMO/RMBS			4	1.A	300,349	4.3223	191,716	0	211,109	0	(158,862)	0	0	3.000	6.851	MON	11,089	162,451	12/29/2020	10/15/2027
3137AW-PU-3	FHR 4136 ZT - CMO/RMBS			4	1.A	5,412,265	91.6570	5,047,184	5,506,602	5,451,638	0	(13,523)	0	0	3.000	3.170	MON	13,767	168,571	03/02/2016	08/15/2042
3137B1-6U-1	FHR 4177 MQ - CMO/RMBS			4	1.A	6,284,525	83.8349	5,315,134	6,340,000	6,303,853	0	1,407	0	0	2.500	2.570	MON	13,208	158,500	06/14/2016	03/15/2043
3137B2-BD-1	FHR 4199 YZ - CMO/RMBS			4	1.A	11,148,467	93.4266	10,390,845	11,121,933	11,130,047	0	2,967	0	0	3.500	3.490	MON	32,439	397,985	05/03/2013	05/15/2043
3137B2-TS-9	FHR 4216 KI - CMO/RMBS			4	1.A	238,182	4.2788	143,124	0	161,170	0	(134,941)	0	0	3.500	6.270	MON	9,756	145,974	12/29/2020	06/15/2028
3137B3-3J-5	FHR 4213 ZD - CMO/RMBS			4	1.A	21,526,730	93.3709	23,117,797	24,759,095	23,213,970	0	(88,600)	0	0	3.500	4.605	MON	72,214	884,406	09/19/2013	06/15/2043
3137B6-N4-9	FHR 4281 DZ - CMO/RMBS			4	1.A	9,379,962	90.2182	8,476,601	9,395,669	9,382,875	0	5	0	0	3.000	3.022	MON	23,489	281,470	02/11/2016	12/15/2043
3137BC-DP-0	FHR 4368 CZ - CMO/RMBS			4	1.A	12,734,709	95.3684	11,588,355	12,151,145	12,458,117	0	(58,876)	0	0	3.750	3.223	MON	37,972	446,546	05/12/2016	11/15/2041
3137BE-W5-9	FHR 4395 JZ - CMO/RMBS			4	1.A	12,438,456	83.6703	11,784,161	14,084,038	13,262,317	0	46,826	0	0	3.000	3.614	MON	35,210	415,735	10/20/2015	12/15/2052
3137BG-3B-3	FHR 4430 NL - CMO/RMBS			4	1.A	971,077	97.8672	950,960	971,684	970,662	0	(5)	0	0	3.000	3.005	MON	2,429	29,151	09/17/2015	11/15/2041
3137BG-HY-8	FHR 4441 LB - CMO/RMBS			4	1.A	2,834,231	96.7005	2,712,805	2,805,369	2,814,965	0	2,061	0	0	3.000	2.757	MON	7,013	84,161	09/24/2015	05/15/2042
3137BG-LJ-6	FHR 4438 VZ - CMO/RMBS			4	1.A	6,527,667	83.0465	5,545,984	6,678,165	6,581,657	0	1,853	0	0	3.000	3.149	MON	16,695	197,127	02/11/2016	02/15/2045
3137BH-KY-2	FHR 4461 LZ - CMO/RMBS			4	1.A	1,068,826	88.1651	973,317	1,103,971	1,079,113	0	2,183	0	0	3.000	3.337	MON	2,760	33,470	07/17/2019	03/15/2045
3137BJ-C5-0	FHR 4470 AZ - CMO/RMBS			4	1.A	6,616,803	89.1991	5,285,560	5,925,577	6,439,559	0	(13,145)	0	0	3.500	2.594	MON	17,283	203,516	08/16/2019	05/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BJ-VD-2	FHR 4479 HZ - CMO/RMBS			4	1.A	37,863,654	92.0219	33,243,110	36,125,214	37,367,776	0	(177,800)	0	0	3.750	3.292	MON	112,891	1,327,575	07/01/2019	03/15/2042
3137BK-D6-4	FHR 4480 JB - CMO/RMBS			4	1.A	1,495,801	92.9220	1,307,629	1,407,232	1,454,597	0	(4,378)	0	0	3.500	2.975	MON	4,104	49,253	06/03/2016	06/15/2045
3137BK-FY-1	FHR 4480 WB - CMO/RMBS			4	1.A	8,189,059	86.7901	6,985,051	8,048,215	8,146,559	0	(3,505)	0	0	3.500	3.409	MON	23,474	274,206	11/24/2015	06/15/2045
3137BK-UF-5	FHR 4494 GD - CMO/RMBS			4	1.A	7,949,075	92.7704	6,957,779	7,500,000	7,775,968	0	2,432	0	0	3.750	3.296	MON	23,438	281,250	12/29/2015	07/15/2045
3137BL-7E-2	FHR 4504 DZ - CMO/RMBS			4	1.A	8,782,160	92.3169	7,866,645	8,521,348	8,647,514	0	(2,659)	0	0	3.500	3.268	MON	24,854	292,669	03/23/2016	08/15/2045
3137BM-KL-9	FHR 4532 Z - CMO/RMBS			4	1.A	6,186,098	89.0594	5,607,562	6,296,427	6,220,001	0	844	0	0	3.500	3.649	MON	18,365	216,253	10/24/2018	12/15/2045
3137BM-M8-6	FHR 4546 AI - CMO/RMBS			4	1.A	286,070	8.0587	229,674	0	216,127	0	(123,639)	0	0	3.500	3.532	MON	8,313	116,519	12/29/2020	01/15/2031
3137BM-Q7-4	FHR 4543 ZH - CMO/RMBS			4	1.A	20,016,692	79.3737	17,129,493	21,580,818	20,490,449	0	33,865	0	0	3.000	3.413	MON	53,952	637,025	02/01/2016	01/15/2046
3137BM-V6-0	FHR 4552 DZ - CMO/RMBS			4	1.A	13,020,779	89.0309	11,286,957	12,677,568	12,879,243	0	129	0	0	3.500	3.339	MON	36,976	435,416	02/17/2016	02/15/2046
3137BM-XE-1	FHR 4551 KZ - CMO/RMBS			4	1.A	6,367,778	91.5833	5,699,849	6,223,677	6,303,761	0	(2,181)	0	0	3.500	3.321	MON	18,152	213,755	02/18/2016	11/15/2045
3137BN-CM-4	FHR 4558 Z - CMO/RMBS			4	1.A	7,384,283	89.3396	6,413,273	7,178,535	7,295,675	0	(2,324)	0	0	3.500	3.321	MON	20,937	246,550	04/12/2016	03/15/2046
3137BP-HQ-5	FHR 4582 EZ - CMO/RMBS			4	1.A	6,151,427	88.0294	5,395,811	6,129,552	6,219,781	0	(4,664)	0	0	3.500	3.363	MON	17,878	210,522	05/17/2016	06/15/2052
3137BP-J2-6	FHR 4582 GZ - CMO/RMBS			4	1.A	12,882,434	89.1693	11,236,466	12,601,277	12,939,357	0	(14,772)	0	0	3.750	3.466	MON	39,379	463,088	05/18/2016	03/15/2052
3137BQ-BX-4	FHR 4587 ZH - CMO/RMBS			4	1.A	21,862,651	92.0774	18,350,707	19,929,647	21,797,333	0	(106,102)	0	0	4.000	2.906	MON	66,432	780,179	12/29/2020	03/15/2044
3137BQ-GK-7	FHR 4593 MZ - CMO/RMBS			4	1.A	12,944,169	82.5020	10,354,344	12,550,419	12,813,256	0	(2,632)	0	0	3.500	3.356	MON	36,605	431,049	06/08/2016	04/15/2054
3137BS-EQ-2	FHR 4622 KZ - CMO/RMBS			4	1.A	24,574,645	83.2808	21,143,499	25,388,191	24,803,308	0	4,793	0	0	3.500	3.688	MON	74,049	871,967	04/04/2017	01/15/2055
3137BS-VT-7	FHR 4628 KZ - CMO/RMBS			4	1.A	34,355,975	76.2221	28,933,359	37,959,281	35,445,312	0	16,397	0	0	3.000	3.483	MON	94,898	1,120,487	06/05/2017	01/15/2055
3137BS-YF-4	FHR 4630 MZ - CMO/RMBS			4	1.A	20,237,369	84.5317	16,166,401	19,124,665	19,873,567	0	(5,696)	0	0	4.000	3.755	MON	63,749	748,667	06/28/2017	01/15/2055
3137BS-YW-7	FHR 4630 ZM - CMO/RMBS			4	1.A	12,364,867	81.1324	9,628,774	11,867,978	12,234,273	0	4,193	0	0	4.000	3.844	MON	39,560	464,592	04/03/2017	07/15/2055
3137BU-5E-4	FHR 4647 MZ - CMO/RMBS			4	1.A	4,681,104	80.2609	3,947,919	4,918,857	4,743,193	0	1,357	0	0	3.500	3.763	MON	14,347	168,940	05/08/2017	04/15/2054
3137BU-ZV-3	FHR 4659 LZ - CMO/RMBS			4	1.A	17,449,381	79.7692	14,695,656	18,422,725	17,734,742	0	5,531	0	0	3.500	3.767	MON	53,733	632,736	05/08/2017	04/15/2054
3137BW-2B-9	FHR 4671 BZ - CMO/RMBS			4	1.A	12,722,434	87.2841	10,671,112	12,225,723	12,571,279	0	(34,641)	0	0	3.500	3.232	MON	35,658	419,897	07/01/2019	03/15/2047
3137BW-MV-3	FHR 4666 HZ - CMO/RMBS			4	1.A	1,057,494	76.8470	896,590	1,166,720	1,099,600	0	4,275	0	0	3.000	3.445	MON	2,917	34,439	06/01/2017	03/15/2053
3137BY-5W-6	FHR 4680 BQ - CMO/RMBS			4	1.A	1,560,240	91.4926	1,374,252	1,502,036	1,592,403	0	37,675	0	0	3.500	2.728	MON	4,381	52,571	06/22/2017	05/15/2047
3137BY-CP-3	FHR 4680 ZT - CMO/RMBS			4	1.A	5,917,434	93.5804	5,281,402	5,643,704	5,788,162	0	3,366	0	0	4.000	3.654	MON	18,812	225,374	07/19/2017	04/15/2047
3137BY-JB-7	FHR 4681 ZH - CMO/RMBS			4	1.A	17,812,618	91.6910	16,447,065	17,937,499	17,847,245	0	6,509	0	0	3.500	3.578	MON	52,318	616,071	06/08/2017	09/15/2046
3137F1-WV-6	FHR 4700 Z - CMO/RMBS			4	1.A	10,132,433	94.1959	9,106,476	9,667,594	9,907,401	0	19,424	0	0	4.000	3.637	MON	32,225	385,637	07/19/2017	06/15/2047
3137F3-5B-6	FHR 4770 JW - CMO/RMBS			4	1.A	10,840,441	96.6892	9,787,257	10,122,384	10,619,841	0	116,532	0	0	4.500	3.763	MON	37,959	455,507	02/21/2018	02/15/2048
3137F3-V6-8	FHR 4764 TL - CMO/RMBS			4	1.A	3,618,668	96.8896	3,328,751	3,435,614	3,572,675	0	28,935	0	0	4.500	3.953	MON	12,884	157,604	05/15/2018	12/15/2047
3137F3-YX-6	FHR 4769 CL - CMO/RMBS			4	1.A	5,496,836	97.1762	5,075,171	5,222,647	5,397,081	0	20,755	0	0	4.500	4.000	MON	19,585	242,472	05/15/2018	02/15/2048
3137FH-RR-6	FHR 4835 MY - CMO/RMBS			4	1.A	2,250,285	96.6892	2,070,942	2,141,854	2,244,459	0	44,866	0	0	4.500	3.787	MON	8,032	99,376	09/11/2018	04/15/2048
3137GA-JM-0	FHR 3748 E - CMO/RMBS			4	1.A	9,640,943	95.8634	10,695,174	11,156,683	10,493,887	0	14,206	0	0	4.000	5.154	MON	37,189	456,694	02/09/2011	10/15/2040
3137GA-QX-8	FHR 3740 ME - CMO/RMBS			4	1.A	7,619,831	98.0633	8,273,780	8,437,183	8,095,209	0	(37,639)	0	0	4.000	4.855	MON	28,124	347,142	03/03/2011	10/15/2040
31380A-LE-0	FN 434225 - RMBS			4	1.A	8	102.5786	8	8	8	0	0	0	0	6.000	6.257	MON	0	1	12/09/2003	08/01/2028
31380B-B3-3	FN 434858 - RMBS			4	1.A	32	103.1995	34	33	32	0	0	0	0	6.500	6.805	MON	0	2	05/12/1999	08/01/2028
31380B-DM-9	FN 434908 - RMBS			4	1.A	8	103.3234	8	8	8	0	0	0	0	6.500	6.745	MON	0	1	08/18/1998	09/01/2028
31380F-TD-3	FN 438948 - RMBS			4	1.A	7,701	100.1580	7,607	7,595	7,647	0	(19)	0	0	7.500	6.890	MON	47	618	08/11/1998	04/01/2028
31380H-S9-9	FN 440744 - RMBS			4	1.A	2,058	102.5786	2,128	2,075	2,063	0	1	0	0	6.000	6.309	MON	10	128	11/09/1998	12/01/2028
31380H-VZ-7	FN 440832 - RMBS			4	1.A	1,065	102.5786	1,101	1,073	1,068	0	1	0	0	6.000	6.317	MON	5	66	11/09/1998	10/01/2028
31380L-XL-7	FN 443583 - RMBS			4	1.A	533	103.1995	545	528	530	0	0	0	0	6.500	6.403	MON	3	35	05/12/2003	09/01/2028
31380N-X6-6	FN 445401 - RMBS			4	1.A	2,482	102.1292	2,555	2,502	2,489	0	1	0	0	6.000	6.320	MON	13	157	11/09/1998	12/01/2028
31380P-Q4-4	FN 446075 - RMBS			4	1.A	3,078,135	103.1995	61,455	59,550	57,141	0	247	0	0	6.500	8.758	MON	323	4,047	11/06/1998	11/01/2028
31380S-YZ-0	FN 449028 - RMBS			4	1.A	449	102.5786	464	453	450	0	0	0	0	6.000	6.320	MON	2	28	11/09/1998	11/01/2028
31380T-4M-0	FN 450028 - RMBS			4	1.A	3,518,277	101.0618	20,590	20,374	19,734	0	66	0	0	7.000	8.779	MON	119	1,465	11/09/1998	12/01/2028
31380T-4N-8	FN 450029 - RMBS			4	1.A	1,974,401	103.3234	24,382	23,597	17,424	0	513	0	0	6.500	23.498	MON	128	1,577	11/06/1998	12/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31380T-Z7-9	FN 449966 - RMBS			4	1.A	262	103.1995	268	260	261	0	0	0	0	6.500	6.441	MON	1	17	05/12/2003	12/01/2028
31380U-E7-9	FN 450258 - RMBS			4	1.A	3,417	103.1995	3,697	3,582	3,512	0	15	0	0	6.500	8.033	MON	19	243	08/04/2000	12/01/2028
31380X-6A-5	FN 453665 - RMBS			4	1.A	488	102.5786	505	492	490	0	0	0	0	6.000	6.325	MON	2	30	11/09/1998	12/01/2028
31380Y-H9-4	FN 453956 - RMBS			4	1.A	4,790	102.5786	4,953	4,828	4,805	0	3	0	0	6.000	6.317	MON	24	309	11/09/1998	12/01/2028
31381A-EM-9	FN 454740 - RMBS			4	1.A	185	102.5786	192	187	186	0	0	0	0	6.000	6.333	MON	1	12	11/09/1998	12/01/2028
31381A-EX-5	FN 454750 - RMBS			4	1.A	734	103.1995	761	737	736	0	0	0	0	6.500	6.726	MON	4	55	11/06/1998	12/01/2028
31381A-RJ-2	FN 455089 - RMBS			4	1.A	2,444	101.9436	2,488	2,440	2,439	0	1	0	0	7.000	7.139	MON	14	176	11/09/1998	12/01/2028
31381A-TG-6	FN 455151 - RMBS			4	1.A	1,105	102.5786	1,142	1,114	1,109	0	0	0	0	6.000	6.309	MON	6	69	11/09/1998	12/01/2028
31381B-5G-0	FN 456347 - RMBS			4	1.A	109	102.5786	113	110	110	0	0	0	0	6.000	6.305	MON	1	7	11/09/1998	12/01/2028
31381B-F9-5	FN 455692 - RMBS			4	1.A	5,030	102.5786	5,201	5,071	5,045	0	2	0	0	6.000	6.295	MON	25	312	11/09/1998	12/01/2028
31381C-JN-8	FN 456669 - RMBS			4	1.A	1,643	103.3158	1,682	1,628	1,634	0	3	0	0	6.500	6.375	MON	9	84	05/12/2003	01/01/2029
31381E-6H-1	FN 459072 - RMBS			4	1.A	412	103.1995	421	408	409	0	0	0	0	6.500	6.417	MON	2	27	05/12/2003	01/01/2029
31382D-UN-2	FN 479489 - RMBS			4	1.A	146	103.5094	153	148	147	0	0	0	0	6.500	6.929	MON	1	10	05/13/1999	02/01/2029
31382K-DB-1	FN 484398 - RMBS			4	1.A	414	103.5186	425	410	412	0	0	0	0	6.500	6.431	MON	2	27	05/12/2003	03/01/2029
31382R-F6-5	FN 489889 - RMBS			4	1.A	50	103.5094	51	49	50	0	0	0	0	6.500	6.293	MON	0	3	05/12/2003	06/01/2029
31382R-ZK-2	FN 490446 - RMBS			4	1.A	111	103.2121	116	113	112	0	0	0	0	6.500	6.976	MON	1	8	05/13/1999	03/01/2029
31382S-HE-4	FN 490829 - RMBS			4	1.A	1,656	103.2121	1,731	1,677	1,664	0	1	0	0	6.500	6.940	MON	9	112	05/13/1999	05/01/2029
31382T-HB-8	FN 491726 - RMBS			4	1.A	133	103.2121	139	134	133	0	0	0	0	6.500	6.973	MON	1	9	05/13/1999	03/01/2029
31382U-MV-5	FN 492772 - RMBS			4	1.A	130	103.5186	134	129	130	0	0	0	0	6.500	6.436	MON	1	9	05/12/2003	06/01/2029
31382U-R3-2	FN 492906 - RMBS			4	1.A	1,180	100.6290	1,195	1,187	1,183	0	1	0	0	7.000	7.312	MON	7	88	06/09/1999	01/01/2029
31382V-WA-8	FN 493941 - RMBS			4	1.A	2,204	103.5186	2,309	2,231	2,214	0	2	0	0	6.500	6.972	MON	12	171	05/13/1999	04/01/2029
31382V-WD-2	FN 493944 - RMBS			4	1.A	48	103.5094	49	48	48	0	0	0	0	6.500	6.434	MON	0	3	05/12/2003	04/01/2029
31382Y-DS-4	FN 496113 - RMBS			4	1.A	267	103.2121	274	265	266	0	0	0	0	6.500	6.394	MON	1	18	05/12/2003	04/01/2029
31383A-H2-8	FN 497149 - RMBS			4	1.A	29	103.5094	30	29	29	0	0	0	0	6.500	6.372	MON	0	2	05/12/2003	05/01/2029
31383A-R9-2	FN 497412 - RMBS			4	1.A	40,652	103.2121	42,011	40,703	40,650	0	(6)	0	0	6.500	6.655	MON	220	2,447	05/13/1999	05/01/2029
31383C-HZ-1	FN 498948 - RMBS			4	1.A	273	103.5094	280	270	271	0	0	0	0	6.500	6.425	MON	1	18	05/12/2003	06/01/2029
31383E-R4-5	FN 501007 - RMBS			4	1.A	2,636	101.6428	2,610	2,568	2,599	0	(3)	0	0	7.500	7.087	MON	16	197	12/31/2001	08/01/2029
31383H-NA-8	FN 503585 - RMBS			4	1.A	481	103.5094	494	477	479	0	0	0	0	6.500	6.449	MON	3	32	05/12/2003	07/01/2029
31383H-NK-6	FN 503594 - RMBS			4	1.A	3,598	103.2121	3,760	3,643	3,618	0	3	0	0	6.500	6.963	MON	20	244	05/13/1999	06/01/2029
31383J-HA-1	FN 504325 - RMBS			4	1.A	163	102.8563	167	163	163	0	0	0	0	7.500	7.619	MON	1	12	10/31/2000	10/01/2029
31383K-NV-5	FN 505404 - RMBS			4	1.A	187	103.2121	191	185	186	0	0	0	0	6.500	6.420	MON	1	12	05/12/2003	07/01/2029
31383K-XM-4	FN 505684 - RMBS			4	1.A	2,459	103.5186	2,523	2,437	2,445	0	(1)	0	0	6.500	6.431	MON	13	162	05/12/2003	07/01/2029
31383L-ZX-6	FN 506658 - RMBS			4	1.A	1,218	103.2121	1,246	1,208	1,212	0	0	0	0	6.500	6.402	MON	7	75	05/12/2003	09/01/2029
31383S-CJ-7	FN 511373 - RMBS			4	1.A	319	101.9528	328	322	319	0	0	0	0	7.000	7.382	MON	2	23	09/22/1999	08/01/2029
31383S-QF-0	FN 511754 - RMBS			4	1.A	3,877	103.6668	3,915	3,776	3,825	0	(6)	0	0	7.500	6.997	MON	24	291	12/31/2001	11/01/2029
31383V-EC-3	FN 514131 - RMBS			4	1.A	131	100.7469	129	128	129	0	0	0	0	7.500	6.984	MON	1	10	12/31/2001	10/01/2029
31383V-KC-6	FN 514291 - RMBS			4	1.A	137	103.5094	141	136	137	0	0	0	0	6.500	6.444	MON	1	9	05/12/2003	09/01/2029
31383W-2J-9	FN 515677 - RMBS			4	1.A	3,488	103.5186	3,579	3,458	3,468	0	0	0	0	6.500	6.457	MON	19	230	05/12/2003	09/01/2029
31383W-UX-7	FN 515498 - RMBS			4	1.A	5,226	103.5094	5,362	5,180	5,195	0	(1)	0	0	6.500	6.424	MON	28	344	05/12/2003	10/01/2029
31383Y-NE-3	FN 517089 - RMBS			4	1.A	27	100.6971	28	27	27	0	0	0	0	7.500	7.723	MON	0	2	10/31/2000	10/01/2029
31384A-GR-3	FN 517808 - RMBS			4	1.A	651	102.8261	678	660	653	0	0	0	0	7.000	7.578	MON	4	47	07/13/2000	01/01/2030
31384A-W2-0	FN 518265 - RMBS			4	1.A	5,737	101.5755	5,784	5,694	5,710	0	(2)	0	0	7.500	7.492	MON	36	436	11/05/1999	10/01/2029
31384E-BZ-2	FN 521256 - RMBS			4	1.A	149	101.7690	152	149	149	0	0	0	0	7.500	7.637	MON	1	11	12/08/1999	12/01/2029
31384F-XG-7	FN 522779 - RMBS			4	1.A	130	102.1029	134	131	131	0	0	0	0	7.000	7.432	MON	1	9	07/13/2000	12/01/2029
31384K-L8-7	FN 526051 - RMBS			4	1.A	779	103.5186	799	772	774	0	0	0	0	6.500	6.445	MON	4	51	05/12/2003	12/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31384L-DE-1	FN 526701 - RMBS			4	1.A	32,823	103.3765	33,943	32,834	32,791	0	5	0	0	7.500	7.690	MON	205	2,512	11/10/1999	01/01/2030
31384L-TS-3	FN 527161 - RMBS			4	1.A	1,164	102.1796	1,206	1,181	1,171	0	1	0	0	7.000	7.460	MON	7	84	07/13/2000	12/01/2029
31384T-S5-7	FN 533440 - RMBS			4	1.A	0	100.0010	0	0	0	0	0	0	0	8.000	8.538	MON	0	0	11/07/2000	01/01/2030
31384V-PK-2	FN 535126 - RMBS			4	1.A	444	102.5786	466	454	449	0	1	0	0	6.000	6.698	MON	2	29	12/09/2002	12/01/2028
31384V-RK-0	FN 535190 - RMBS			4	1.A	10,401	105.3584	10,943	10,387	10,388	0	2	0	0	8.000	8.152	MON	69	856	06/27/2000	03/01/2030
31384V-UN-0	FN 535289 - RMBS			4	1.A	1,583	105.2318	1,675	1,591	1,585	0	1	0	0	7.500	7.815	MON	10	128	11/01/2000	05/01/2030
31384V-WD-0	FN 535344 - RMBS			4	1.A	303	103.2121	310	300	301	0	0	0	0	6.500	6.394	MON	2	20	05/12/2003	05/01/2030
31384V-YV-8	FN 535424 - RMBS			4	1.A	2,909	103.2121	3,005	2,912	2,909	0	1	0	0	6.500	6.660	MON	16	198	02/28/2001	07/01/2030
31384W-B9-0	FN 535664 - RMBS			4	1.A	2,129	105.0740	2,200	2,094	2,117	0	(2)	0	0	7.000	6.599	MON	12	152	06/27/2002	01/01/2031
31384W-HG-8	FN 535831 - RMBS			4	1.A	1,479	104.4646	1,570	1,503	1,486	0	1	0	0	6.500	7.099	MON	8	101	05/30/2001	04/01/2031
31384W-JZ-4	FN 535880 - RMBS			4	1.A	20	105.4235	21	20	20	0	0	0	0	7.000	6.824	MON	0	1	06/27/2002	02/01/2031
31384W-K5-8	FN 535916 - RMBS			4	1.A	864	106.7355	925	867	864	0	0	0	0	8.000	8.282	MON	6	73	12/10/2002	05/01/2031
31384W-LN-8	FN 535933 - RMBS			4	1.A	53	104.4646	56	53	53	0	0	0	0	6.500	6.694	MON	0	4	07/06/2001	05/01/2031
31385H-5B-4	FN 545442 - RMBS			4	1.A	25,694	103.6702	26,965	26,011	25,781	0	17	0	0	6.000	6.401	MON	130	1,624	05/08/2002	02/01/2032
31385H-UQ-3	FN 545191 - RMBS			4	1.A	9,077	105.5955	9,400	8,902	8,999	0	(12)	0	0	7.000	6.609	MON	52	634	07/31/2001	09/01/2031
31385J-DJ-4	FN 545605 - RMBS			4	1.A	4,216	106.2448	4,399	4,140	4,182	0	(3)	0	0	7.000	6.521	MON	24	304	07/01/2002	05/01/2032
31385J-K8-0	FN 545819 - RMBS			4	1.A	58	104.4646	61	58	58	0	0	0	0	6.500	6.402	MON	0	4	05/12/2003	08/01/2032
31385W-5H-8	FN 555348 - RMBS			4	1.A	2,702	104.3839	2,833	2,714	2,703	0	0	0	0	6.000	6.219	MON	14	167	12/09/2003	01/01/2033
31385W-DY-2	FN 554619 - RMBS			4	1.A	933	104.1821	958	919	925	0	(1)	0	0	8.000	7.785	MON	6	75	11/01/2000	11/01/2030
31385X-AS-6	FN 555417 - RMBS			4	1.A	7,482	104.3839	7,857	7,527	7,487	0	0	0	0	6.000	6.270	MON	38	466	12/09/2003	05/01/2033
31386C-KK-7	FN 559298 - RMBS			4	1.A	643	103.9623	672	646	643	0	0	0	0	7.500	7.792	MON	4	49	11/01/2000	11/01/2030
31386C-S5-2	FN 559540 - RMBS			4	1.A	105	103.0852	107	104	105	0	0	0	0	7.000	6.902	MON	1	7	06/27/2002	12/01/2030
31386E-YS-1	FN 561521 - RMBS			4	1.A	10,327	103.5634	10,797	10,426	10,350	0	6	0	0	7.000	7.439	MON	61	743	11/03/2000	12/01/2030
31386F-F6-7	FN 561889 - RMBS			4	1.A	10,659	103.0272	10,934	10,613	10,641	0	7	0	0	7.000	7.015	MON	62	729	12/20/2000	12/01/2030
31386F-PH-2	FN 562124 - RMBS			4	1.A	165	100.7452	164	163	164	0	0	0	0	8.000	7.757	MON	1	30	11/01/2000	12/01/2030
31386F-XN-0	FN 562385 - RMBS			4	1.A	3,179	102.5234	3,248	3,168	3,170	0	0	0	0	7.000	7.073	MON	18	226	01/25/2001	01/01/2031
31386H-3Z-2	FN 564316 - RMBS			4	1.A	256	103.0182	260	252	254	0	0	0	0	8.000	7.825	MON	2	21	11/01/2000	11/01/2030
31386H-6X-4	FN 564386 - RMBS			4	1.A	123	101.5007	124	123	123	0	0	0	0	7.500	7.589	MON	1	9	01/04/2001	12/01/2030
31386J-EH-6	FN 564536 - RMBS			4	1.A	111	102.0517	114	111	111	0	0	0	0	7.500	7.778	MON	1	8	01/08/2001	01/01/2031
31386N-CC-0	FN 568067 - RMBS			4	1.A	141	102.0279	144	141	141	0	0	0	0	7.500	7.750	MON	1	11	07/12/2001	06/01/2031
31386P-ZU-0	FN 569655 - RMBS			4	1.A	664	101.9161	702	688	673	0	1	0	0	5.500	6.420	MON	3	38	02/13/2002	01/01/2032
31386T-QK-4	FN 572958 - RMBS			4	1.A	48	103.6702	51	49	48	0	0	0	0	6.000	6.405	MON	0	3	07/11/2001	05/01/2031
31387B-EN-9	FN 578941 - RMBS			4	1.A	389	103.6702	409	395	391	0	0	0	0	6.000	6.438	MON	2	24	07/11/2001	04/01/2031
31387B-GP-2	FN 579006 - RMBS			4	1.A	2,175	104.4646	2,273	2,176	2,173	0	0	0	0	6.500	6.647	MON	12	146	03/28/2001	05/01/2031
31387B-UV-3	FN 579396 - RMBS			4	1.A	269	104.4646	285	273	270	0	0	0	0	6.500	6.991	MON	1	18	07/10/2001	05/01/2031
31387B-UY-7	FN 579399 - RMBS			4	1.A	256	104.4646	269	257	256	0	0	0	0	6.500	6.750	MON	1	17	05/12/2003	05/01/2031
31387B-WY-5	FN 579463 - RMBS			4	1.A	18	103.6702	18	18	18	0	0	0	0	6.000	6.502	MON	0	1	07/11/2001	04/01/2031
31387C-QA-2	FN 580149 - RMBS			4	1.A	471	104.4646	493	472	471	0	0	0	0	6.500	6.685	MON	3	31	07/06/2001	07/01/2031
31387F-3B-8	FN 583194 - RMBS			4	1.A	2,813	103.6702	2,956	2,851	2,828	0	2	0	0	6.000	6.383	MON	14	175	07/11/2001	05/01/2031
31387F-3F-9	FN 583198 - RMBS			4	1.A	391	104.4646	414	396	393	0	0	0	0	6.500	6.925	MON	2	26	05/15/2001	05/01/2031
31387F-ZA-5	FN 583137 - RMBS			4	1.A	275	104.4646	291	279	277	0	0	0	0	6.500	6.959	MON	2	19	05/15/2001	05/01/2031
31387H-JG-6	FN 584463 - RMBS			4	1.A	97	104.4646	103	98	97	0	0	0	0	6.500	7.017	MON	1	7	07/10/2001	08/01/2031
31387J-JH-0	FN 585364 - RMBS			4	1.A	24	104.4646	25	24	24	0	0	0	0	6.500	6.586	MON	0	2	03/28/2001	06/01/2031
31387K-HQ-9	FN 586239 - RMBS			4	1.A	2,500	103.7908	2,658	2,561	2,518	0	3	0	0	7.000	7.752	MON	15	182	07/10/2001	08/01/2031
31387N-WR-4	FN 589356 - RMBS			4	1.A	564	104.4646	590	565	564	0	0	0	0	6.500	6.654	MON	3	39	07/10/2001	06/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31387P-RA-2	FN 590081 - RMBS			4	1.A	839	104.7540	881	841	838	0	0	0	0	8.000	8.257	MON	6	68	12/09/2002	06/01/2031
31387P-RH-7	FN 590088 - RMBS			4	1.A	44,958	103.2028	45,705	44,287	44,578	0	(67)	0	0	7.000	6.733	MON	258	3,148	08/10/2001	06/01/2031
31387R-6X-1	FN 592286 - RMBS			4	1.A	6,814	104.3397	7,075	6,781	6,827	0	(3)	0	0	7.000	6.847	MON	40	483	04/17/2001	06/01/2031
31387R-VM-7	FN 592020 - RMBS			4	1.A	118	104.4646	124	119	119	0	0	0	0	6.500	6.743	MON	1	14	05/12/2003	06/01/2031
31387W-2J-5	FN 596677 - RMBS			4	1.A	31,953	103.4890	32,664	31,563	31,806	0	(25)	0	0	7.000	6.613	MON	184	2,243	08/02/2001	08/01/2031
31387W-MR-5	FN 596268 - RMBS			4	1.A	122,259	104.4646	867	830	774	0	4	0	0	6.500	9.941	MON	5	55	07/06/2001	08/01/2031
31387W-NE-3	FN 596289 - RMBS			4	1.A	448	104.4646	469	449	448	0	0	0	0	6.500	6.682	MON	2	30	07/06/2001	08/01/2031
31387X-ZJ-7	FN 597545 - RMBS			4	1.A	912	104.4646	944	904	907	0	0	0	0	6.500	6.419	MON	5	60	05/12/2003	09/01/2031
31388A-3A-0	FN 599393 - RMBS			4	1.A	819	104.4646	867	830	822	0	1	0	0	6.500	6.996	MON	5	55	07/10/2001	08/01/2031
31388D-UL-0	FN 601887 - RMBS			4	1.A	280	104.4646	297	284	282	0	0	0	0	6.500	6.943	MON	2	19	07/10/2001	08/01/2031
31388K-DC-3	FN 606799 - RMBS			4	1.A	1,288	104.4068	1,331	1,275	1,281	0	(1)	0	0	7.000	6.887	MON	7	91	06/27/2002	10/01/2031
31388K-JH-6	FN 606964 - RMBS			4	1.A	17,665	100.4867	17,323	17,239	17,387	0	(56)	0	0	7.000	6.209	MON	101	1,281	05/14/2002	10/01/2031
31388U-D6-4	FN 614925 - RMBS			4	1.A	592	103.6702	616	595	592	0	0	0	0	6.000	6.199	MON	3	36	11/08/2001	12/01/2031
31388U-DA-5	FN 614897 - RMBS			4	1.A	226	103.6702	235	227	226	0	0	0	0	6.000	6.195	MON	1	14	11/08/2001	12/01/2031
31388W-JZ-0	FN 616880 - RMBS			4	1.A	1,086	103.6702	1,130	1,090	1,086	0	0	0	0	6.000	6.198	MON	5	67	11/08/2001	12/01/2031
31388W-WW-2	FN 617261 - RMBS			4	1.A	9,474	105.0844	9,858	9,381	9,419	0	(8)	0	0	7.000	6.920	MON	55	667	06/27/2002	12/01/2031
31388Y-ZU-9	FN 619155 - RMBS			4	1.A	725	104.4646	751	719	722	0	1	0	0	6.500	6.371	MON	4	37	05/12/2003	03/01/2032
31389A-RJ-4	FN 619789 - RMBS			4	1.A	311	104.4646	322	308	309	0	0	0	0	6.500	6.404	MON	2	21	05/12/2003	12/01/2031
31389C-EZ-8	FN 621252 - RMBS			4	1.A	1,506	104.4646	1,559	1,493	1,499	0	0	0	0	6.500	6.422	MON	8	98	05/12/2003	02/01/2032
31389G-ZW-3	FN 625457 - RMBS			4	1.A	87,410	97.9146	86,397	88,237	88,300	0	2,013	0	0	2.017	5.090	MON	148	1,798	01/01/2002	02/01/2032
31389L-ZM-4	FN 629048 - RMBS			4	1.A	557	104.8682	579	553	555	0	0	0	0	6.500	6.435	MON	3	37	05/12/2003	04/01/2032
31389M-BH-9	FN 629240 - RMBS			4	1.A	12,147	101.9461	12,837	12,592	12,283	0	17	0	0	5.500	6.417	MON	58	704	01/04/2002	02/01/2032
31389N-KX-2	FN 630410 - RMBS			4	1.A	4,222	104.3839	4,428	4,242	4,222	0	1	0	0	6.000	6.242	MON	21	344	07/11/2002	03/01/2032
31389S-7A-6	FN 634589 - RMBS			4	1.A	78	103.7258	81	79	78	0	0	0	0	8.000	8.318	MON	1	7	12/10/2002	12/01/2031
31389S-S7-0	FN 634242 - RMBS			4	1.A	9	104.8682	10	9	9	0	0	0	0	6.500	6.798	MON	0	1	12/09/2002	03/01/2032
31389W-NL-5	FN 637695 - RMBS			4	1.A	12,223	104.3839	12,818	12,280	12,237	0	4	0	0	6.000	6.229	MON	61	748	08/01/2002	04/01/2032
31389W-U2-9	FN 637901 - RMBS			4	1.A	14,696	103.6324	15,276	14,741	14,687	0	1	0	0	8.000	8.251	MON	98	1,201	12/09/2002	03/01/2032
31389Y-UT-6	FN 639694 - RMBS			4	1.A	310	104.8682	327	311	310	0	0	0	0	6.500	6.750	MON	2	22	12/09/2002	03/01/2032
3138A1-SL-6	FN AH0522 - RMBS			4	1.A	110,149	96.9047	105,896	109,278	110,342	0	(532)	0	0	4.000	3.801	MON	364	6,367	07/13/2011	12/01/2040
3138A2-A2-5	FN AH0924 - RMBS			4	1.A	147,296	96.6684	138,916	143,704	149,310	0	4,399	0	0	4.000	3.307	MON	479	1,585	08/02/2011	12/01/2040
3138A2-AX-7	FN AH0921 - RMBS			4	1.A	228,660	96.6684	212,031	219,338	232,631	0	9,523	0	0	4.000	2.921	MON	731	4,349	07/16/2013	12/01/2040
3138A3-UZ-8	FN AH2399 - RMBS			4	1.A	2,580,019	96.6684	2,388,090	2,470,395	2,581,824	0	16,710	0	0	4.000	3.195	MON	8,235	98,816	11/30/2011	01/01/2041
3138A4-XN-0	FN AH3384 - RMBS			4	1.A	2,063,557	93.5533	1,892,963	2,023,405	2,029,548	0	(33,631)	0	0	3.500	3.428	MON	5,902	71,728	09/12/2011	01/01/2041
3138A5-BP-6	FN AH3645 - RMBS			4	1.A	156,097	96.6684	145,728	150,750	151,383	0	(1,730)	0	0	4.000	3.909	MON	503	3,552	06/26/2013	02/01/2041
3138A5-TT-9	FN AH4161 - RMBS			4	1.A	67,106	93.5533	61,454	65,689	67,584	0	1,770	0	0	3.500	2.696	MON	192	275	09/12/2011	01/01/2041
3138A6-KV-1	FN AH4807 - RMBS			4	1.A	999,325	97.4172	980,871	1,006,877	1,002,221	0	581	0	0	3.500	3.728	MON	2,937	4,135	02/18/2011	02/01/2026
3138A6-T5-9	FN AH5071 - RMBS			4	1.A	853,337	98.9802	829,981	838,532	859,467	0	(1,883)	0	0	4.500	4.027	MON	3,145	53,879	03/31/2011	03/01/2041
3138A7-FX-1	FN AH5581 - RMBS			4	1.A	2,967,328	98.9802	2,876,394	2,906,029	2,972,274	0	10,392	0	0	4.500	4.061	MON	10,898	130,771	02/24/2011	02/01/2041
3138A7-G6-9	FN AH5620 - RMBS			4	1.A	18,139	97.9255	17,157	17,521	17,523	0	9	0	0	4.000	4.010	MON	58	290	03/10/2011	02/01/2026
3138A7-QK-7	FN AH5857 - RMBS			4	1.A	29,751	93.5533	27,617	29,521	29,720	0	189	0	0	3.500	3.336	MON	86	522	10/27/2011	02/01/2041
3138A8-J4-9	FN AH6582 - RMBS			4	1.A	759,799	96.3734	746,950	775,058	759,174	0	(1,091)	0	0	4.000	4.358	MON	2,584	33,924	04/12/2011	03/01/2041
3138A8-SR-8	FN AH6827 - RMBS			4	1.A	28,723	97.8996	27,210	27,794	28,089	0	504	0	0	4.000	2.938	MON	93	549	03/23/2011	03/01/2026
3138A8-XC-5	FN AH6974 - RMBS			4	1.A	43,119	97.4080	42,318	43,444	43,263	0	22	0	0	3.500	3.705	MON	127	1,623	02/18/2011	02/01/2026
3138AA-Y3-9	FN AH8829 - RMBS			4	1.A	1,345,016	98.9802	1,305,596	1,319,047	1,348,787	0	11,090	0	0	4.500	4.053	MON	4,946	51,546	03/31/2011	03/01/2041
3138AA-YS-4	FN AH8820 - RMBS			4	1.A	103,931	98.9802	99,034	100,054	104,420	0	2,298	0	0	4.500	3.689	MON	375	3,067	05/09/2011	03/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138AB-CW-7	FN AH9084 - RMBS			4	1.A	279,708	98.9802	269,733	272,512	279,846	0	3,148	0	0	4.500	3.978	MON	1,022	10,126	04/18/2011	04/01/2041
3138AD-2U-8	FN AI0786 - RMBS			4	1.A	61,805	98.9802	58,734	59,339	62,310	0	2,136	0	0	4.500	3.066	MON	223	1,402	05/27/2011	04/01/2041
3138AD-5T-8	FN AI0857 - RMBS			4	1.A	1,228,049	96.3734	1,123,977	1,166,273	1,205,999	0	(29,971)	0	0	4.000	3.354	MON	3,888	47,201	01/25/2012	12/01/2041
3138AE-GJ-6	FN AI1100 - RMBS			4	1.A	91,235	96.3734	83,518	86,661	91,265	0	2,123	0	0	4.000	2.452	MON	289	2,316	08/18/2011	07/01/2041
3138AE-GK-3	FN AI1101 - RMBS			4	1.A	94,505	98.9802	88,376	89,287	95,674	0	5,233	0	0	4.500	3.144	MON	335	1,696	08/08/2011	07/01/2041
3138AF-XA-3	FN AI2472 - RMBS			4	1.A	140,684	98.9802	134,156	135,538	138,164	0	633	0	0	4.500	4.129	MON	508	3,077	05/23/2011	05/01/2041
3138AJ-WD-0	FN AI5143 - RMBS			4	1.A	240,399	98.9802	226,392	228,724	238,405	0	5,609	0	0	4.500	3.735	MON	858	5,015	08/02/2011	07/01/2041
3138AK-GL-7	FN AI5602 - RMBS			4	1.A	186,434	98.9802	176,112	177,927	178,968	0	(3,009)	0	0	4.500	4.380	MON	667	6,154	08/01/2011	07/01/2041
3138AS-YQ-9	FN AJ1618 - RMBS			4	1.A	1,287,394	96.3734	1,184,444	1,229,016	1,234,390	0	(55,513)	0	0	4.000	3.912	MON	4,097	49,909	12/15/2011	10/01/2041
3138AU-VE-4	FN AJ3312 - RMBS			4	1.A	603,660	96.3734	558,385	579,398	581,577	0	(29,783)	0	0	4.000	3.915	MON	1,931	23,642	11/29/2011	11/01/2041
3138AV-F3-4	FN AJ3785 - RMBS			4	1.A	189,124	96.3734	175,005	181,590	190,630	0	(3,166)	0	0	4.000	3.124	MON	605	10,256	11/14/2011	11/01/2041
3138AW-2B-8	FN AJ5269 - RMBS			4	1.A	732,994	96.3734	660,873	685,742	748,165	0	(18,292)	0	0	4.000	2.486	MON	2,286	41,609	10/23/2015	11/01/2041
3138E0-FE-4	FN AJ7364 - RMBS			4	1.A	954,600	96.3734	882,739	915,958	920,779	0	(37,499)	0	0	4.000	3.891	MON	3,053	36,855	11/29/2011	11/01/2041
3138E2-QR-9	FN AJ9463 - RMBS			4	1.A	1,050,585	96.3734	961,837	998,032	1,004,795	0	(51,085)	0	0	4.000	3.860	MON	3,327	40,247	12/29/2011	01/01/2042
3138E4-2Q-3	FN AK0782 - RMBS			4	1.A	61,409	93.5565	55,251	59,056	61,540	0	1,550	0	0	3.500	2.668	MON	172	1,022	01/31/2012	01/01/2042
3138EC-KR-3	FN AK7503 - RMBS			4	1.A	788,829	93.5594	723,664	773,481	790,492	0	1,557	0	0	3.500	3.119	MON	2,256	29,507	03/19/2012	04/01/2042
3138ED-GW-5	FN AK8312 - RMBS			4	1.A	984,055	90.5765	866,676	956,845	983,090	0	(3,459)	0	0	3.000	2.551	MON	2,392	34,249	01/20/2015	12/01/2042
3138EG-CB-8	FN AL0065 - RMBS			4	1.A	1,000,624	99.0108	981,867	991,676	1,002,543	0	1,837	0	0	4.500	4.287	MON	3,719	48,991	02/18/2011	04/01/2041
3138EG-EY-6	FN AL0150 - RMBS			4	1.A	4,526,606	96.9047	4,359,924	4,499,188	4,526,289	0	2,878	0	0	4.000	3.872	MON	14,997	179,968	05/09/2011	02/01/2041
3138EG-HR-8	FN AL0239 - RMBS			4	1.A	1,285,211	96.7068	1,254,451	1,297,169	1,283,669	0	(957)	0	0	4.000	4.176	MON	4,324	51,887	04/27/2011	04/01/2041
3138EG-HT-4	FN AL0241 - RMBS			4	1.A	298,691	96.6684	280,330	289,991	298,553	0	(926)	0	0	4.000	3.467	MON	967	14,393	08/04/2011	04/01/2041
3138EG-HX-5	FN AL0245 - RMBS			4	1.A	2,194,324	96.9030	2,106,147	2,173,460	2,195,731	0	3,636	0	0	4.000	3.796	MON	7,245	85,664	07/28/2011	04/01/2041
3138EG-NK-6	FN AL0393 - RMBS			4	1.A	163,113	98.9802	154,798	156,393	157,124	0	(2,937)	0	0	4.500	4.399	MON	586	5,435	07/20/2011	06/01/2041
3138EK-B6-1	FN AL2760 - RMBS			4	1.A	729,781	99.0108	674,405	681,143	735,801	0	(8,629)	0	0	4.500	3.054	MON	2,554	37,496	02/08/2016	08/01/2042
3138EK-SE-6	FN AL3216 - RMBS			4	1.A	7,285,220	94.3638	6,723,337	7,124,910	7,236,119	0	(807)	0	0	3.500	3.221	MON	20,781	262,415	02/03/2014	02/01/2043
3138EL-C6-8	FN AL3692 - RMBS			4	1.A	5,649,157	97.2943	5,186,343	5,330,572	5,673,291	0	31,152	0	0	4.000	2.905	MON	17,769	213,223	03/21/2017	05/01/2043
3138EL-N8-2	FN AL4014 - RMBS			4	1.A	1,405,373	94.2199	1,253,625	1,330,531	1,406,327	0	5,676	0	0	3.500	2.548	MON	3,881	46,569	05/26/2016	07/01/2043
3138EN-2H-1	FN AL6175 - RMBS			4	1.A	2,028,001	93.9696	1,814,417	1,930,855	2,036,410	0	11,387	0	0	3.500	2.581	MON	5,632	67,580	02/01/2016	01/01/2044
3138EN-MF-3	FN AL5757 - RMBS			4	1.A	1,294,526	93.5335	1,182,365	1,264,109	1,305,401	0	(6,196)	0	0	3.500	2.967	MON	3,687	59,745	02/14/2017	09/01/2044
3138EN-Z9-3	FN AL6167 - RMBS			4	1.A	4,070,136	93.5111	3,747,594	4,007,644	4,090,316	0	10,720	0	0	3.500	3.143	MON	11,689	143,772	02/14/2018	01/01/2044
3138EP-2C-7	FN AL7070 - RMBS			4	1.A	7,560,653	91.3277	6,754,219	7,395,589	7,512,225	0	3,461	0	0	3.000	2.723	MON	18,489	224,276	10/30/2015	07/01/2043
3138EP-KQ-6	FN AL6602 - RMBS			4	1.A	671,568	96.1744	601,209	625,123	633,159	0	(44,942)	0	0	4.000	3.783	MON	2,084	25,142	04/23/2015	02/01/2045
3138ER-7C-8	FN AL9890 - RMBS			4	1.A	1,360,885	93.5594	1,249,611	1,335,633	1,371,417	0	7,057	0	0	3.500	3.042	MON	3,896	46,747	01/19/2018	01/01/2044
3138ER-D6-4	FN AL9124 - RMBS			4	1.A	3,647,909	93.9696	3,316,159	3,528,970	3,657,746	0	(19,855)	0	0	3.500	2.878	MON	10,293	147,938	02/08/2017	01/01/2044
3138ER-E3-0	FN AL9153 - RMBS			4	1.A	1,485,785	94.2830	1,351,431	1,433,378	1,492,977	0	(8,747)	0	0	3.500	2.825	MON	4,181	58,609	04/07/2017	09/01/2046
3138ER-J5-0	FN AL9283 - RMBS			4	1.A	1,898,803	94.2199	1,719,207	1,824,675	1,905,003	0	(12,182)	0	0	3.500	2.766	MON	5,322	75,348	04/19/2017	04/01/2044
3138ER-LA-6	FN AL9320 - RMBS			4	1.A	710,768	92.6155	641,541	692,693	713,439	0	(2,279)	0	0	3.500	3.112	MON	2,020	26,877	12/29/2016	08/01/2046
3138ER-ZA-1	FN AL9736 - RMBS			4	1.A	3,254,197	97.0599	2,973,408	3,063,479	3,261,468	0	15,412	0	0	4.000	2.821	MON	10,212	122,539	02/02/2017	08/01/2043
3138ES-A4-0	FN AL9926 - RMBS			4	1.A	10,408,801	90.6052	9,398,605	10,373,143	10,414,718	0	9,808	0	0	3.000	2.927	MON	25,933	311,194	07/25/2017	02/01/2047
3138ET-DM-5	FN AL8207 - RMBS			4	1.A	3,362,850	96.0870	3,157,966	3,286,570	3,386,379	0	20,296	0	0	4.000	3.527	MON	10,955	131,463	08/08/2018	03/01/2046
3138ET-XV-3	FN AL8791 - RMBS			4	1.A	6,679,362	90.7971	5,988,870	6,595,883	6,709,058	0	16,336	0	0	3.000	2.725	MON	16,490	197,876	06/26/2017	06/01/2046
3138LL-Q7-3	FN AN7677 - CMBS/RMBS			4	1.A	5,796,738	91.4035	5,598,467	6,125,000	5,906,167	0	25,535	0	0	3.020	3.586	MON	15,928	187,544	06/01/2018	12/01/2029
3138LS-L7-3	FN AO2149 - RMBS			4	1.A	2,704,932	96.7057	2,497,207	2,582,274	2,707,803	0	15,327	0	0	4.000	3.175	MON	8,608	104,056	04/28/2014	05/01/2042
3138LT-JF-6	FN AO2961 - RMBS			4	1.A	36,206	96.2722	32,533	33,793	35,851	0	930	0	0	4.000	2.884	MON	113	1,014	01/30/2015	05/01/2042
3138LT-JQ-2	FN AO2970 - RMBS			4	1.A	161,659	90.5765	140,793	155,441	164,155	0	5,507	0	0	3.000	2.087	MON	389	2,324	07/16/2012	05/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138LT-N4-6	FN A03110 - RMBS			4	1.A	1,069,690	93.7725	994,374	1,060,411	1,071,460	0	2,413	0	0	3.500	3.305	MON	3,093	37,114	02/02/2018	06/01/2042
3138LU-S9-7	FN A04143 - RMBS			4	1.A	188,958	96.2722	174,002	180,740	181,871	0	(1,638)	0	0	4.000	3.879	MON	602	2,879	07/16/2013	06/01/2042
3138M5-EA-3	FN AP1928 - RMBS			4	1.A	779,767	96.2722	702,613	729,819	739,768	0	(41,714)	0	0	4.000	3.753	MON	2,433	29,691	12/18/2014	08/01/2042
3138M5-VE-6	FN AP2412 - RMBS			4	1.A	1,841,781	97.0589	1,671,886	1,722,548	1,830,074	0	2,844	0	0	4.000	2.936	MON	5,742	68,902	12/07/2016	08/01/2042
3138M7-RS-6	FN AP4096 - RMBS			4	1.A	3,165,628	97.2943	2,880,585	2,960,692	3,171,739	0	(10,061)	0	0	4.000	2.793	MON	9,869	128,485	09/18/2017	09/01/2042
3138M8-J4-6	FN AP4782 - RMBS			4	1.A	879,456	90.9280	775,204	852,547	879,482	0	1,246	0	0	3.000	2.455	MON	2,131	28,052	02/15/2013	09/01/2042
3138M9-5C-1	FN AP6242 - RMBS			4	1.A	301,020	93.5594	269,263	287,799	305,132	0	10,234	0	0	3.500	2.522	MON	839	5,971	02/17/2015	10/01/2042
3138MC-3N-2	FN AP8904 - RMBS			4	1.A	819,227	93.5594	734,556	785,123	824,593	0	(7,039)	0	0	3.500	2.694	MON	2,290	38,998	03/13/2015	10/01/2042
3138MC-XL-3	FN AP8782 - RMBS			4	1.A	1,084,471	87.6784	928,548	1,059,038	1,090,234	0	2,731	0	0	2.500	2.027	MON	2,206	29,053	11/15/2012	11/01/2042
3138MG-M9-3	FN AQ1283 - RMBS			4	1.A	1,605,277	90.5595	1,412,139	1,559,349	1,609,517	0	(5,200)	0	0	3.000	2.473	MON	3,898	55,997	02/24/2016	02/01/2043
3138MQ-LP-6	FN AQ8433 - RMBS			4	1.A	1,725,045	93.5594	1,525,285	1,630,285	1,649,201	0	(81,934)	0	0	3.500	3.300	MON	4,755	57,760	02/27/2013	12/01/2042
3138MR-KQ-3	FN AQ9302 - RMBS			4	1.A	1,954,685	93.5594	1,720,710	1,839,162	1,955,878	0	12,770	0	0	3.500	2.514	MON	5,364	66,684	09/28/2020	01/01/2043
3138WO-WP-0	FN AR3353 - RMBS			4	1.A	709,813	93.5111	627,571	671,119	680,432	0	(28,486)	0	0	3.500	3.252	MON	1,957	23,877	02/27/2013	02/01/2043
3138WJ2-W8-4	FN AR5170 - RMBS			4	1.A	1,618,114	93.5111	1,465,266	1,566,943	1,622,778	0	(4,539)	0	0	3.500	3.020	MON	4,570	58,309	11/29/2016	06/01/2043
3138WJ2-WH-4	FN AR5147 - RMBS			4	1.A	892,657	90.5595	774,965	855,753	892,794	0	(3,516)	0	0	3.000	2.430	MON	2,139	26,893	08/23/2016	03/01/2043
3138WJ5-HM-3	FN AR7435 - RMBS			4	1.A	925,716	93.5111	829,363	886,913	938,610	0	(17,047)	0	0	3.500	2.582	MON	2,587	47,202	02/17/2015	07/01/2043
3138WJ8-BJ-0	FN AR9940 - RMBS			4	1.A	123,898	93.5111	109,559	117,161	130,100	0	10,791	0	0	3.500	1.837	MON	342	906	05/17/2013	04/01/2043
3138WJ9-CV-0	FN AS0083 - RMBS			4	1.A	4,315,634	97.2951	3,962,105	4,072,254	4,364,240	0	40,599	0	0	4.000	2.821	MON	13,574	162,890	03/21/2017	08/01/2043
3138WJ9-GK-0	FN AS0201 - RMBS			4	1.A	6,371,055	91.3289	5,721,176	6,264,365	6,371,106	0	4,661	0	0	3.000	2.710	MON	15,661	187,931	10/30/2015	08/01/2043
3138WJ9-GU-8	FN AS0210 - RMBS			4	1.A	8,762,208	93.8413	8,149,293	8,684,120	8,743,519	0	11,216	0	0	3.500	3.372	MON	25,329	303,944	11/20/2013	08/01/2043
3138WJ9-HB-9	FN AS0225 - RMBS			4	1.A	1,765,581	96.7068	1,589,483	1,643,611	1,843,842	0	52,324	0	0	4.000	2.095	MON	5,479	65,744	04/12/2016	08/01/2043
3138WJ9-LM-0	FN AS0331 - RMBS			4	1.A	547,957	90.5595	501,794	554,105	551,959	0	2,036	0	0	3.000	3.049	MON	1,385	13,139	09/29/2014	08/01/2043
3138WA-V8-7	FN AS1538 - RMBS			4	1.A	219,261	90.5595	198,376	219,055	219,671	0	287	0	0	3.000	2.941	MON	548	3,162	12/30/2015	01/01/2044
3138WC-NW-9	FN AS3104 - RMBS			4	1.A	790,959	96.7070	716,546	740,945	817,239	0	(28,915)	0	0	4.000	2.416	MON	2,470	46,904	08/07/2015	08/01/2044
3138WD-BL-4	FN AS3642 - RMBS			4	1.A	6,022,385	97.0600	5,490,997	5,657,322	6,073,043	0	40,206	0	0	4.000	2.807	MON	18,858	226,293	12/08/2017	10/01/2044
3138WD-QV-6	FN AS4067 - RMBS			4	1.A	1,436,233	97.0600	1,303,954	1,343,451	1,443,782	0	8,802	0	0	4.000	2.803	MON	4,478	53,738	05/23/2017	12/01/2044
3138WE-5M-7	FN AS5351 - RMBS			4	1.A	902,404	92.6155	791,492	854,600	921,303	0	(24,608)	0	0	3.500	2.293	MON	2,493	47,326	10/18/2016	07/01/2045
3138WE-6X-2	FN AS5385 - RMBS			4	1.A	3,651,052	96.0870	3,284,675	3,418,438	3,447,342	0	(195,449)	0	0	4.000	3.856	MON	11,395	143,251	09/30/2015	07/01/2045
3138WE-KE-8	FN AS4792 - RMBS			4	1.A	1,278,363	93.5889	1,133,866	1,211,539	1,297,528	0	(21,562)	0	0	3.500	2.403	MON	3,534	56,639	04/18/2016	04/01/2045
3138WE-KK-4	FN AS4797 - RMBS			4	1.A	802,411	93.2419	710,230	761,707	818,732	0	(17,151)	0	0	3.500	2.360	MON	2,222	40,522	06/09/2016	04/01/2045
3138WE-KL-2	FN AS4798 - RMBS			4	1.A	879,820	92.6155	788,723	851,611	886,175	0	(3,124)	0	0	3.500	2.890	MON	2,484	36,240	12/29/2017	04/01/2045
3138WE-NC-9	FN AS4886 - RMBS			4	1.A	5,574,876	93.7624	4,963,343	5,293,530	5,650,705	0	(56,250)	0	0	3.500	2.447	MON	15,439	236,062	04/04/2016	05/01/2045
3138WE-W3-9	FN AS5165 - RMBS			4	1.A	1,134,689	91.3258	997,456	1,092,196	1,138,389	0	(7,180)	0	0	3.000	2.345	MON	2,730	38,568	07/26/2016	06/01/2045
3138WF-BX-3	FN AS5453 - RMBS			4	1.A	1,761,367	93.4154	1,564,011	1,674,254	1,797,606	0	17,583	0	0	3.500	2.366	MON	4,883	58,599	05/02/2016	07/01/2045
3138WF-GL-4	FN AS5602 - RMBS			4	1.A	1,362,866	98.5310	1,298,415	1,317,774	1,420,023	0	36,492	0	0	4.500	3.250	MON	4,942	59,300	09/14/2018	08/01/2045
3138WF-M4-5	FN AS5778 - RMBS			4	1.A	813,186	92.6155	754,551	814,713	813,624	0	245	0	0	3.500	3.510	MON	2,376	28,515	08/21/2018	09/01/2045
3138WG-5X-8	FN AS7161 - RMBS			4	1.A	2,464,079	93.6940	2,184,131	2,331,131	2,487,447	0	(29,698)	0	0	3.500	2.459	MON	6,799	102,323	06/02/2016	05/01/2046
3138WG-6M-1	FN AS7175 - RMBS			4	1.A	2,695,326	92.4765	2,347,996	2,539,018	2,691,113	0	(15,258)	0	0	3.500	2.776	MON	7,405	97,034	06/22/2016	05/01/2046
3138WG-BS-2	FN AS6348 - RMBS			4	1.A	4,330,684	96.7777	4,153,495	4,291,790	4,349,545	0	(8,489)	0	0	4.000	3.770	MON	14,306	226,284	11/26/2018	12/01/2045
3138WG-BT-0	FN AS6349 - RMBS			4	1.A	3,144,086	96.5894	2,996,241	3,102,039	3,173,892	0	17,233	0	0	4.000	3.617	MON	10,340	124,082	09/19/2018	12/01/2045
3138WG-HS-6	FN AS6540 - RMBS			4	1.A	2,735,756	93.7624	2,433,548	2,595,440	2,772,951	0	22,662	0	0	3.500	2.447	MON	7,570	90,840	02/04/2016	02/01/2046
3138WH-DP-4	FN AS7309 - RMBS			4	1.A	10,329,973	93.8636	8,813,168	9,389,331	10,498,496	0	70,269	0	0	3.500	1.764	MON	27,386	342,979	12/29/2020	06/01/2046
3138WH-LM-2	FN AS7531 - RMBS			4	1.A	10,052,556	90.9890	8,738,469	9,603,875	10,050,829	0	16,448	0	0	3.000	2.291	MON	24,010	296,018	08/01/2016	07/01/2046
3138WH-MF-6	FN AS7557 - RMBS			4	1.A	1,850,552	97.0606	1,751,013	1,804,042	1,857,641	0	4,811	0	0	4.000	3.490	MON	6,013	72,162	06/21/2018	07/01/2046
3138WH-NG-3	FN AS7590 - RMBS			4	1.A	13,726,728	93.3548	12,110,870	12,972,949	14,006,992	0	70,384	0	0	3.500	2.298	MON	37,838	414,454	12/29/2020	07/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138WH-ZZ-8	FN AS7959 - RMBS			4	1.A	1,858,318	98.2444	1,760,765	1,792,230	1,900,838	0	34,040	0	0	4.500	3.553	MON	6,721	80,650	07/30/2018	09/01/2046
3138WJ-5H-7	FN AS8947 - RMBS			4	1.A	9,566,708	93.1532	8,599,950	9,232,046	9,478,604	0	(152,296)	0	0	3.500	3.087	MON	26,927	331,817	06/20/2017	03/01/2047
3138WJ-5Y-0	FN AS8962 - RMBS			4	1.A	3,761,817	96.1285	3,597,067	3,741,938	3,784,312	0	12,375	0	0	4.000	3.811	MON	12,473	149,678	10/15/2018	03/01/2047
3138WJ-BF-4	FN AS8137 - RMBS			4	1.A	3,213,243	96.6528	3,080,658	3,187,345	3,229,935	0	(6,144)	0	0	4.000	3.767	MON	10,624	176,321	10/09/2018	10/01/2046
3138WJ-FK-9	FN AS8269 - RMBS			4	1.A	8,035,810	89.7526	7,106,857	7,918,273	8,158,984	0	52,611	0	0	3.000	2.563	MON	19,796	237,548	06/27/2019	11/01/2046
3138WJ-TT-5	FN AS8661 - RMBS			4	1.A	2,527,045	95.4712	2,386,990	2,500,221	2,555,372	0	16,500	0	0	4.000	3.638	MON	8,334	100,009	10/03/2018	01/01/2047
3138WJ-UZ-9	FN AS8699 - RMBS			4	1.A	7,846,162	95.4712	7,102,924	7,439,861	7,909,080	0	(129,913)	0	0	4.000	3.050	MON	24,800	323,266	06/30/2017	01/01/2047
3138WK-QG-3	FN AS9454 - RMBS			4	1.A	1,691,568	95.4059	1,586,830	1,663,241	1,774,708	0	47,798	0	0	4.000	3.002	MON	5,544	66,530	12/27/2018	04/01/2047
3138WK-UK-9	FN AS9585 - RMBS			4	1.A	1,797,376	96.4656	1,721,476	1,784,550	1,806,828	0	4,661	0	0	4.000	3.787	MON	5,949	71,382	11/21/2018	05/01/2047
3138WL-C2-7	FN AS9988 - RMBS			4	1.A	1,771,609	97.9550	1,692,228	1,727,557	1,837,698	0	45,588	0	0	4.500	3.467	MON	6,478	77,740	11/02/2018	07/01/2047
3138WV-N6-4	FN AT7612 - RMBS			4	1.A	2,124,696	97.0598	1,926,470	1,984,828	2,118,584	0	8,533	0	0	4.000	2.868	MON	6,616	79,393	01/12/2017	06/01/2043
3138X3-FD-9	FN AU3763 - RMBS			4	1.A	799,644	93.5111	709,194	758,406	805,310	0	(7,851)	0	0	3.500	2.523	MON	2,212	33,875	02/05/2015	08/01/2043
3138X3-HF-2	FN AU3829 - RMBS			4	1.A	379,474	96.6684	354,266	366,476	371,165	0	(4,624)	0	0	4.000	3.752	MON	1,222	13,091	07/31/2013	11/01/2041
3138X3-XH-0	FN AU4279 - RMBS			4	1.A	2,482,969	90.5595	2,282,807	2,520,780	2,475,197	0	(4,884)	0	0	3.000	3.280	MON	6,302	75,623	06/24/2014	09/01/2043
3138X3-XL-1	FN AU4282 - RMBS			4	1.A	854,359	94.2199	781,649	829,601	856,635	0	(3,247)	0	0	3.500	2.943	MON	2,420	34,335	05/10/2017	09/01/2043
3138X3-XM-9	FN AU4283 - RMBS			4	1.A	8,891,608	93.8413	8,272,825	8,815,759	8,876,347	0	5,617	0	0	3.500	3.371	MON	25,713	308,552	03/27/2014	09/01/2043
3138Y3-XV-8	FN AX2491 - RMBS			4	1.A	68,336	96.1744	61,377	63,819	70,689	0	6,714	0	0	4.000	1.472	MON	213	268	12/16/2014	10/01/2044
3138Y7-D3-3	FN AX5521 - RMBS			4	1.A	1,741,931	92.4765	1,517,459	1,640,913	1,762,765	0	8,735	0	0	3.500	2.565	MON	4,786	57,432	06/22/2016	05/01/2046
3138YR-4T-2	FN AZ0833 - RMBS			4	1.A	3,038,775	96.4012	2,922,336	3,031,433	3,045,845	0	1,204	0	0	4.000	3.912	MON	10,105	154,299	11/07/2018	07/01/2045
3138YT-HL-1	FN AZ2034 - RMBS			4	1.A	2,769,923	97.0601	2,598,359	2,677,063	2,764,208	0	6,178	0	0	4.000	3.447	MON	8,924	107,083	03/15/2018	08/01/2045
3138YT-SV-7	FN AZ2331 - RMBS			4	1.A	1,169,090	93.9061	1,046,659	1,114,580	1,180,244	0	(8,844)	0	0	3.500	2.579	MON	3,251	47,480	04/25/2016	07/01/2045
31390A-B4-1	FN 640059 - RMBS			4	1.A	412	104.8682	434	414	413	0	0	0	0	6.500	6.740	MON	2	27	05/12/2003	03/01/2032
31390K-6D-5	FN 648968 - RMBS			4	1.A	271	104.3839	284	272	271	0	0	0	0	6.000	6.209	MON	1	17	12/09/2003	12/01/2032
31390K-RH-3	FN 648588 - RMBS			4	1.A	1,089	102.4099	1,118	1,092	1,089	0	0	0	0	8.000	8.243	MON	7	89	12/09/2002	05/01/2032
31390L-VQ-6	FN 649623 - RMBS			4	1.A	82	104.8682	86	82	82	0	0	0	0	6.500	6.739	MON	0	6	05/12/2003	08/01/2032
31390N-GC-0	FN 650995 - RMBS			4	1.A	3,125	104.8682	3,292	3,139	3,123	0	0	0	0	6.500	6.739	MON	17	207	05/12/2003	07/01/2032
31390N-NA-6	FN 651185 - RMBS			4	1.A	66,430	104.8682	69,051	65,845	66,158	0	(14)	0	0	6.500	6.412	MON	357	4,346	05/12/2003	08/01/2032
31390P-GJ-0	FN 651901 - RMBS			4	1.A	4,268	104.3839	4,476	4,288	4,269	0	2	0	0	6.000	6.247	MON	21	288	09/26/2003	08/01/2032
31390S-2U-4	FN 655187 - RMBS			4	1.A	962	104.2893	1,006	965	960	0	0	0	0	8.000	8.262	MON	6	78	12/09/2002	05/01/2032
31390S-3X-7	FN 655214 - RMBS			4	1.A	13,374	104.8682	13,902	13,256	13,316	0	(1)	0	0	6.500	6.401	MON	72	871	05/12/2003	08/01/2032
31390U-YK-6	FN 656914 - RMBS			4	1.A	694	104.8682	721	688	690	0	0	0	0	6.500	6.352	MON	4	47	05/12/2003	09/01/2032
31391A-KC-2	FN 660991 - RMBS			4	1.A	758	103.4965	787	760	759	0	0	0	0	8.000	8.196	MON	5	62	12/10/2002	07/01/2032
31391A-UB-3	FN 661278 - RMBS			4	1.A	23,344	103.7896	24,302	23,415	23,331	0	(2)	0	0	8.000	8.267	MON	156	1,910	12/09/2002	09/01/2032
31391B-NB-9	FN 661986 - RMBS			4	1.A	46,179	104.3839	48,644	46,601	46,257	0	11	0	0	6.000	6.190	MON	233	2,852	05/31/2006	09/01/2032
31391H-AZ-7	FN 667024 - RMBS			4	1.A	6,126	105.6624	6,492	6,145	6,126	0	3	0	0	8.000	8.242	MON	41	498	12/10/2002	10/01/2032
31391L-X7-5	FN 670402 - RMBS			4	1.A	3,024	104.8682	3,091	2,947	3,009	0	(4)	0	0	6.500	5.721	MON	16	195	05/12/2003	06/01/2032
31391T-AP-3	FN 676014 - RMBS			4	1.A	1,811	104.3839	1,899	1,819	1,810	0	0	0	0	6.000	6.215	MON	9	111	12/09/2003	11/01/2032
31391V-R7-0	FN 678310 - RMBS			4	1.A	686	106.5568	734	689	686	0	0	0	0	6.500	6.734	MON	4	45	05/12/2003	03/01/2033
313921-Y8-5	FNR 2001-60 GK - CMO/RMBS			4	1.A	105,251	100.9614	108,484	107,451	106,531	0	884	0	0	6.000	6.288	MON	537	7,903	11/13/2001	11/25/2031
31392A-EC-8	FNR 0164A Z - CMO/RMBS			4	1.A	183,523	104.4188	195,705	187,423	184,165	0	(7)	0	0	6.500	7.052	MON	1,015	12,684	09/27/2001	11/25/2031
31392A-YW-2	FNR 0168B PH - CMO/RMBS			4	1.A	175,249	102.4055	181,967	177,692	176,290	0	(33)	0	0	6.000	6.211	MON	888	11,059	11/05/2001	12/25/2031
31392C-MJ-0	FNW 2002-W1 1A4 - CMO/RMBS			4	1.A	329,724	102.7200	351,358	342,054	345,093	0	2,897	0	0	4.359	5.540	MON	1,243	16,099	03/12/2002	02/25/2042
31392E-CH-1	FNR 0255C Z - CMO/RMBS			4	1.A	1,390,105	101.5957	1,458,743	1,435,830	1,398,690	0	26	0	0	5.500	6.320	MON	6,581	81,331	06/04/2004	09/25/2032
31392F-4F-1	FNR 2002-77 QG - CMO/RMBS			4	1.A	140,589	101.7855	127,058	124,829	135,194	0	(95)	0	0	5.500	2.976	MON	572	6,866	09/16/2011	12/25/2032
31392R-YX-3	FHR 2489B PE - CMO/RMBS			4	1.A	6,336	102.2575	6,504	6,360	6,335	0	3	0	0	6.000	6.260	MON	32	403	07/18/2006	08/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31393A-2V-8	FNR 0338C MP - CMO/RMBS			4	1.A	14,214	99.6431	13,993	14,043	13,996	0	(11)	0	0	5.500	5.378	MON	64	772	03/26/2003	05/25/2023
31393A-HP-5	FNR 0326E AE - CMO/RMBS			4	1.A	363,854	101.1199	368,159	364,081	364,341	0	1,335	0	0	5.500	5.431	MON	1,669	20,360	04/02/2003	04/25/2033
31393C-7C-1	FNW 2003-W13 AF5 - CMO/RMBS			4	1.A	241,930	106.9169	268,220	250,868	250,399	0	2,900	0	0	4.880	5.007	MON	1,020	12,302	04/12/2004	10/25/2033
31393E-H3-6	FNR 2003-86 ZP - CMO/RMBS			4	1.A	4,762,961	100.6901	5,215,670	5,179,921	4,893,414	0	2,275	0	0	5.000	6.595	MON	21,583	276,189	08/04/2003	09/25/2033
31393U-5R-0	FNR 2004-13 ZE - CMO/RMBS			4	1.A	2,286,949	100.6518	2,414,182	2,398,547	2,307,170	0	902	0	0	5.000	6.042	MON	9,994	123,145	02/03/2004	03/25/2034
31393U-SD-6	FNR 2003-124 ZA - CMO/RMBS			4	1.A	3,244,610	102.0289	3,554,498	3,483,814	3,378,187	0	907	0	0	5.500	6.355	MON	15,967	200,375	12/02/2003	01/25/2034
31393V-PY-1	FHR 2628C QG - CMO/RMBS			4	1.A	588,179	100.8598	543,008	538,379	572,904	0	(13,418)	0	0	5.000	3.193	MON	2,243	33,090	08/06/2013	06/15/2033
31394B-R7-1	FNR 2004-97 B - CMO/RMBS			4	1.A	492,797	102.0982	455,560	446,198	478,774	0	3,026	0	0	5.500	3.611	MON	2,045	24,541	10/19/2011	01/25/2035
31394B-ZJ-6	FNR 2004-91 Z - CMO/RMBS			4	1.A	901,217	100.6890	948,759	942,267	910,025	0	(357)	0	0	5.000	5.952	MON	3,926	48,653	12/22/2004	12/25/2034
31394C-AR-3	FNR 2005-4 ZG - CMO/RMBS			4	1.A	1,617,688	100.6964	1,685,097	1,673,443	1,623,348	0	(171)	0	0	5.000	5.827	MON	6,973	86,661	01/18/2005	02/25/2035
31394C-F5-6	FNR 0526 Z - CMO/RMBS			4	1.A	3,408,194	100.6778	3,569,378	3,545,347	3,445,281	0	(3,177)	0	0	5.000	5.770	MON	14,772	183,124	02/22/2005	04/25/2035
31394C-FB-3	FNR 2005-1 ZQ - CMO/RMBS			4	1.A	1,890,471	100.6881	1,974,870	1,961,375	1,908,206	0	(52)	0	0	5.000	5.741	MON	8,172	101,491	01/19/2005	02/25/2035
31394C-N5-7	FNR 2005-33 Z - CMO/RMBS			4	1.A	2,707,623	100.6672	3,158,722	3,137,786	2,889,092	0	(1,648)	0	0	5.000	7.333	MON	13,074	28,382	02/28/2005	04/25/2035
31394C-X3-1	FNR 0528B Z - CMO/RMBS			4	1.A	2,093,600	100.6721	2,194,164	2,179,515	2,116,927	0	(747)	0	0	5.000	5.787	MON	9,081	112,653	02/24/2005	04/25/2035
31394C-XY-3	FNR 2005-14 ZB - CMO/RMBS			4	1.A	1,555,195	100.6841	1,619,861	1,608,855	1,562,508	0	(745)	0	0	5.000	5.789	MON	6,704	83,268	03/01/2005	03/25/2035
31394D-CB-4	FNR 2005-22 KZ - CMO/RMBS			4	1.A	3,255,081	100.6933	3,417,341	3,393,810	3,301,527	0	(83)	0	0	5.000	5.743	MON	14,141	175,524	02/22/2005	04/25/2035
31394D-CG-3	FNR 2005-22 ZK - CMO/RMBS			4	1.A	2,878,352	100.6931	3,028,851	3,008,002	2,915,137	0	(213)	0	0	5.000	5.852	MON	12,533	155,579	02/28/2005	04/25/2035
31394J-Z2-6	FHR 2685 BD - CMO/RMBS			4	1.A	27,754	99.3627	25,070	25,231	25,364	0	(3,862)	0	0	4.500	2.291	MON	95	3,943	09/12/2011	10/15/2023
31394P-F2-4	FHR 2738 ZU - CMO/RMBS			4	1.A	2,259,908	100.9789	2,367,042	2,344,097	2,273,165	0	582	0	0	5.000	5.908	MON	9,767	120,765	01/22/2004	01/15/2034
31394P-P7-2	FHR 2755 ZA - CMO/RMBS			4	1.A	428,942	100.9337	399,144	395,452	421,666	0	(8,042)	0	0	5.000	3.218	MON	1,648	22,665	01/08/2014	02/15/2034
31394P-P8-0	FHR 2755 ZE - CMO/RMBS			4	1.A	5,441,753	100.9198	5,742,877	5,690,533	5,540,598	0	(1,317)	0	0	5.000	5.796	MON	23,711	294,572	02/04/2004	02/15/2034
31394R-CZ-0	FHR 2750 GZ - CMO/RMBS			4	1.A	3,995,615	101.0165	4,231,853	4,189,269	4,040,032	0	2,829	0	0	5.000	6.008	MON	17,455	212,991	04/07/2004	02/15/2034
31394R-HM-4	FHR 2750 ZT - CMO/RMBS			4	1.A	429,129	100.8330	397,327	394,044	416,010	0	(7,728)	0	0	5.000	3.411	MON	1,642	23,742	11/29/2011	02/15/2034
31394V-3B-4	FNR 2006-17 ZA - CMO/RMBS			4	1.A	2,051,663	102.0447	2,180,786	2,137,089	2,094,404	0	878	0	0	5.500	6.043	MON	9,795	120,644	02/21/2006	03/25/2036
31394W-NL-8	FHR 2777 ZC - CMO/RMBS			4	1.A	227,990	98.5780	217,715	220,855	225,319	0	(1,911)	0	0	4.500	3.949	MON	828	13,311	07/27/2011	04/15/2034
31394W-QD-3	FHR 2775 Z - CMO/RMBS			4	1.A	5,883,261	100.8903	6,228,246	6,173,288	5,909,485	0	(6,329)	0	0	5.000	6.211	MON	25,722	318,151	04/07/2004	04/15/2034
31394W-V3-9	FHR 2778B ZV - CMO/RMBS			4	1.A	2,636,651	102.0948	2,810,613	2,752,945	2,652,822	0	(136)	0	0	5.500	6.577	MON	12,618	155,769	06/04/2004	01/15/2034
31394X-HU-3	FHR 2772 EZ - CMO/RMBS			4	1.A	39,108	97.2028	40,371	41,533	38,725	0	(9,507)	0	0	4.500	7.010	MON	156	(4,666)	02/15/2005	04/15/2034
31394X-P4-2	FHR 2780 HZ - CMO/RMBS			4	1.A	1,245,702	100.9560	1,318,150	1,305,668	1,252,425	0	1,130	0	0	5.000	6.196	MON	5,440	68,213	04/07/2004	04/15/2034
31394Y-RN-6	FHR 2802 ZG - CMO/RMBS			4	1.A	3,204,715	102.0510	3,420,418	3,351,676	3,257,146	0	560	0	0	5.500	6.377	MON	15,362	190,539	06/16/2004	05/15/2034
31395A-XK-6	FHR 2829 MZ - CMO/RMBS			4	1.A	1,667,255	100.9001	1,804,489	1,788,392	1,673,858	0	950	0	0	5.000	6.851	MON	7,452	91,318	07/28/2004	07/15/2034
31395B-M4-2	FNR 2006-21 WZ - CMO/RMBS			4	1.A	4,761,328	102.0734	5,076,990	4,973,861	4,872,410	0	(141)	0	0	5.500	6.039	MON	22,797	282,017	03/02/2006	04/25/2036
31395D-LC-1	FNR 2006-37 DC - CMO/RMBS			4	1.A	3,189,557	103.6499	3,327,812	3,210,627	3,194,952	0	20	0	0	6.000	6.100	MON	16,053	202,015	03/30/2006	05/25/2036
31395D-TZ-2	FNR 2006-50 PE - CMO/RMBS			4	1.A	1,148,581	100.4867	1,054,639	1,049,531	1,106,762	0	(18,952)	0	0	5.000	3.609	MON	4,373	65,665	07/15/2013	06/25/2036
31395E-GJ-0	FHR 2834A ZK - CMO/RMBS			4	1.A	2,823,726	100.9236	3,068,762	3,040,678	2,868,401	0	847	0	0	5.000	6.707	MON	12,669	156,835	07/28/2004	08/15/2034
31395F-XM-1	FHR 2856 ZL - CMO/RMBS			4	1.A	2,036,445	100.9261	2,155,269	2,135,492	2,046,277	0	(3,104)	0	0	5.000	6.205	MON	8,898	110,244	09/30/2004	09/15/2034
31395H-AX-8	FHR 2866 NC - CMO/RMBS			4	1.A	121,663	99.6622	127,844	128,277	127,790	0	7,616	0	0	4.500	5.233	MON	481	20,432	09/15/2004	09/15/2034
31395H-X3-9	FHR 2887 AZ - CMO/RMBS			4	1.A	1,927,306	100.8913	2,035,420	2,017,439	1,935,819	0	(963)	0	0	5.000	6.136	MON	8,406	103,102	11/01/2004	11/15/2034
31395K-4S-9	FHR 2898B JZ - CMO/RMBS			4	1.A	841,009	100.9246	879,072	871,019	844,627	0	(451)	0	0	5.000	5.894	MON	3,629	45,047	12/13/2004	12/15/2034
31395K-NE-9	FHR 2907 ZE - CMO/RMBS			4	1.A	249,575	101.0078	258,962	256,378	252,558	0	(369)	0	0	5.000	5.389	MON	1,068	(389)	06/24/2005	12/15/2034
31395K-PL-1	FHR 2903D LZ - CMO/RMBS			4	1.A	2,329,832	100.9382	2,474,550	2,451,551	2,355,378	0	839	0	0	5.000	6.138	MON	10,215	126,700	12/29/2004	12/15/2034
31395P-BA-9	FHR 2931D ZY - CMO/RMBS			4	1.A	224,481	100.8433	213,130	211,347	223,157	0	(3,433)	0	0	5.000	3.575	MON	881	12,526	08/31/2011	02/15/2035
31395P-YR-7	FHR 2950H ZB - CMO/RMBS			4	1.A	1,566,913	100.9549	1,643,882	1,628,334	1,576,573	0	222	0	0	5.000	5.941	MON	6,785	83,547	03/01/2005	03/15/2035
31396A-L6-9	FHR 3030 ZD - CMO/RMBS			4	1.A	1,241,934	102.1753	1,320,880	1,292,759	1,269,657	0	(465)	0	0	5.500	6.004	MON	5,925	73,385	03/01/2006	09/15/2035
31396A-U6-9	FHR 3027 DE - CMO/RMBS			4	1.A	237,648	99.5875	247,566	248,592	246,443	0	4,511	0	0	5.000	5.712	MON	1,036	19,146	05/29/2008	09/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31396C-3Y-4	FHRR R003 ZA - CMO/RMBS			4	1.A	1,294,373	102.9211	1,467,861	1,426,200	1,361,027	0	(1,238)	0	0	5.500	6.774	MON	6,537	80,806	08/08/2007	10/15/2035
31396F-V9-1	FHR 3093 PE - CMO/RMBS			4	1.A	1,871,486	102.2502	2,043,641	1,998,666	1,943,303	0	(4,350)	0	0	5.500	6.283	MON	9,161	116,760	04/27/2006	12/15/2035
31396G-H4-6	FHR 3106 PE - CMO/RMBS			4	1.A	1,394,510	102.2789	1,483,304	1,450,254	1,427,177	0	(366)	0	0	5.500	5.932	MON	6,647	83,281	03/08/2006	01/15/2036
31396G-R7-8	FHR 3097 ZA - CMO/RMBS			4	1.A	1,057,694	102.1619	1,114,517	1,090,933	1,075,902	0	(231)	0	0	5.500	5.891	MON	5,000	62,211	01/23/2006	01/15/2036
31396G-XK-2	FHR 3096 PE - CMO/RMBS			4	1.A	934,907	102.2407	1,015,011	992,766	969,228	0	585	0	0	5.500	6.127	MON	4,550	55,693	04/12/2006	01/15/2036
31396H-NR-6	FHR 3110 TZ - CMO/RMBS			4	1.A	654,978	102.0351	694,700	680,845	669,697	0	151	0	0	5.500	5.987	MON	3,121	39,045	03/01/2006	02/15/2036
31396H-QC-6	FHR 3112 PH - CMO/RMBS			4	1.A	1,964,314	102.2113	2,134,132	2,087,961	2,039,432	0	(8,789)	0	0	5.500	6.134	MON	9,570	112,938	04/12/2006	02/15/2036
31396H-XE-4	FHR 3116 AP - CMO/RMBS			4	1.A	1,319,455	102.2160	1,419,678	1,388,900	1,360,639	0	(1,870)	0	0	5.500	6.058	MON	6,366	81,389	03/30/2006	02/15/2036
31396L-R5-1	FNR 2006-121 Z - CMO/RMBS			4	1.A	1,735,195	102.1160	1,842,331	1,804,156	1,767,611	0	(1,788)	0	0	5.500	6.013	MON	8,269	101,953	12/20/2006	12/25/2036
31396P-VG-3	FNR 2007-23 AB - CMO/RMBS			4	1.A	78,177	103.4609	81,442	78,718	79,100	0	771	0	0	6.000	5.952	MON	79	5,590	01/24/2007	03/25/2037
31396P-WE-7	FNR 2007-15 GM - CMO/RMBS			4	1.A	244,089	103.4192	255,788	247,331	245,986	0	1,328	0	0	6.000	6.211	MON	247	15,102	01/30/2007	03/25/2037
31396P-YA-3	FNR 2007-16 LP - CMO/RMBS			4	1.A	74,705	103.9316	78,525	75,554	74,722	0	(48)	0	0	6.000	6.387	MON	76	4,589	01/24/2007	03/25/2037
31396Q-GV-5	FNR 2009-47 DH - CMO/RMBS			4	1.A	534,209	98.1035	478,800	488,056	517,497	0	(10,543)	0	0	4.500	2.939	MON	1,830	28,038	02/20/2013	07/25/2039
31396R-L3-9	FHR 3153 JZ - CMO/RMBS			4	1.A	1,072,487	102.2393	1,208,631	1,182,159	1,131,269	0	(191)	0	0	5.500	6.654	MON	5,418	65,944	12/14/2007	05/15/2036
31396R-LC-9	FHR 3153 NG - CMO/RMBS			4	1.A	677,938	102.2388	739,878	723,676	704,412	0	(594)	0	0	5.500	6.207	MON	3,317	40,447	05/25/2006	05/15/2036
31396V-2L-1	FNBR 2007-B2 ZA - CMO/RMBS			4	1.A	21,846	102.1385	24,319	23,810	22,831	0	8	0	0	5.500	6.800	MON	109	1,347	12/14/2007	06/25/2037
31396W-4Q-6	FNR 2007-82 LP - CMO/RMBS			4	1.A	828,969	103.9440	868,721	835,759	831,049	0	(78)	0	0	6.000	6.119	MON	4,179	51,460	10/11/2007	08/25/2037
31396W-TA-4	FNR 2007-63 VZ - CMO/RMBS			4	1.A	148,695	102.1076	162,394	159,042	153,657	0	(682)	0	0	5.500	6.301	MON	729	8,839	11/01/2007	07/25/2037
31396X-AU-8	FNR 2007-81 GE - CMO/RMBS			4	1.A	41,262	103.7217	43,366	41,810	41,464	0	1	0	0	6.000	6.216	MON	209	2,699	10/11/2007	08/25/2037
31397Q-DA-0	FH D31897 - RMBS			4	1.A	38	99.9036	37	37	37	0	0	0	0	7.500	7.134	MON	0	6	05/01/2003	03/01/2023
31397B-6Z-9	FHR 3211 PD - CMO/RMBS			4	1.A	2,163,174	102.1897	2,265,043	2,216,509	2,195,025	0	149	0	0	5.500	5.770	MON	10,159	126,822	11/03/2006	09/15/2036
31397H-HW-1	FHR 3320 VZ - CMO/RMBS			4	1.A	742,020	102.2253	832,959	814,827	777,541	0	967	0	0	5.500	6.738	MON	3,735	45,728	08/08/2007	05/15/2037
31397J-J8-8	FHR 3326 HZ - CMO/RMBS			4	1.A	233,461	102.2893	249,734	244,145	230,208	0	(1,944)	0	0	5.500	6.905	MON	1,119	13,541	10/16/2007	06/15/2037
31397L-AF-6	FNR 2008-24 ZA - CMO/RMBS			4	1.A	2,927,388	100.5474	3,368,832	3,350,490	3,154,173	0	(4,200)	0	0	5.000	6.599	MON	13,960	172,756	06/10/2008	04/25/2038
31397M-JJ-7	FNR 2008-72 BX - CMO/RMBS			4	1.A	191,640	102.0742	209,845	205,581	199,180	0	(314)	0	0	5.500	6.353	MON	942	11,647	07/25/2008	08/25/2038
31397M-VC-8	FNR 2008-77 B - CMO/RMBS			4	1.A	161,995	102.1531	181,444	177,620	168,279	0	(1,362)	0	0	5.500	6.863	MON	814	9,871	07/23/2008	09/25/2038
31397Q-2E-7	FNR 2010-147 MB - CMO/RMBS			4	1.A	10,198,832	98.3290	10,928,284	11,114,000	10,783,612	0	65,947	0	0	4.000	4.783	MON	37,047	444,560	03/07/2011	01/25/2041
31397Q-3L-0	FNR 2010-149 ZC - CMO/RMBS			4	1.A	14,682,966	98.7070	15,084,019	15,281,610	15,052,897	0	19,590	0	0	4.500	4.850	MON	57,306	684,480	03/24/2011	01/25/2041
31397Q-VM-7	FNR 2011-21 PZ - CMO/RMBS			4	1.A	3,073,303	97.9816	3,200,921	3,266,860	3,168,272	0	12,690	0	0	4.500	4.931	MON	12,251	143,487	03/02/2011	03/25/2041
31397Q-XA-1	FNR 2011-15 VZ - CMO/RMBS			4	1.A	8,868,948	95.1538	9,892,373	10,396,198	9,521,362	0	(61,684)	0	0	4.000	5.695	MON	34,654	428,975	03/02/2011	03/25/2041
31397S-4V-3	FNR 2011-43 AL - CMO/RMBS	0		4	1.A	7,525,245	97.5804	7,930,901	8,127,559	7,910,518	0	143,364	0	0	4.000	4.903	MON	27,092	464,179	04/28/2011	05/25/2031
31397S-BX-1	FNR 2011-14 GZ - CMO/RMBS			4	1.A	22,071,739	95.4351	23,755,640	24,891,933	23,761,541	0	157,665	0	0	4.000	4.867	MON	82,973	977,180	02/25/2011	03/25/2041
31397S-JM-7	FNR 2011-32 CZ - CMO/RMBS			4	1.A	5,571,936	96.0306	6,299,688	6,560,082	6,242,813	0	14,534	0	0	3.500	5.189	MON	19,134	237,123	03/14/2011	04/25/2031
31397S-SB-1	FNR 2011-24 HY - CMO/RMBS			4	1.A	10,811,805	95.5830	11,284,621	11,806,100	11,480,018	0	118,251	0	0	4.000	4.518	MON	39,354	494,307	04/04/2011	04/25/2041
31397T-TX-0	FHR 3459 MB - CMO/RMBS			4	1.A	90,778	100.7245	83,135	82,537	89,493	0	(2,375)	0	0	5.000	3.051	MON	344	5,375	03/06/2012	06/15/2038
31397W-ES-0	FHR 3463 Z - CMO/RMBS			4	1.A	2,952,310	102.1690	3,273,827	3,204,326	3,087,604	0	50	0	0	5.500	6.550	MON	14,686	182,094	07/02/2008	06/15/2038
31397W-U4-5	FHR 3470 Z - CMO/RMBS			4	1.A	1,998,700	102.2419	2,233,952	2,184,967	2,090,464	0	(847)	0	0	5.500	6.662	MON	10,014	122,395	07/02/2008	07/15/2038
31398Q-TR-8	FHR 3747 HY - CMO/RMBS			4	1.A	9,781,250	98.2899	9,828,994	10,000,000	9,893,084	0	(4,683)	0	0	4.500	4.700	MON	37,500	450,000	03/01/2011	10/15/2040
31398Q-TS-6	FHR 3747 HZ - CMO/RMBS			4	1.A	16,102,396	98.2899	16,800,656	17,092,957	16,754,853	0	33,211	0	0	4.500	4.863	MON	64,099	769,184	02/24/2011	10/15/2040
31398Q-XZ-5	FHR 3741 PC - CMO/RMBS			4	1.A	2,222,294	98.7125	2,288,065	2,317,907	2,297,951	0	(1,810)	0	0	4.000	4.475	MON	7,726	92,716	03/01/2011	07/15/2039
31398V-WE-2	FHR 3653 B - CMO/RMBS			4	1.A	673,084	99.2990	618,499	622,865	645,019	0	(16,756)	0	0	4.500	3.022	MON	2,336	37,802	08/06/2013	04/15/2030
31400T-3W-5	FN 697513 - RMBS			4	1.A	4,693	100.3256	4,949	4,933	4,742	0	12	0	0	5.000	6.573	MON	21	249	03/11/2004	04/01/2033
31400T-T3-1	FN 697270 - RMBS			4	1.A	15,780	100.3256	16,807	16,753	15,986	0	28	0	0	5.000	6.642	MON	70	848	11/10/2003	11/01/2033
31401X-X5-1	FN 721700 - RMBS			4	1.A	8,836	100.3256	9,410	9,380	9,037	0	26	0	0	5.000	6.547	MON	39	474	07/17/2003	05/01/2033
31401X-YF-8	FN 721710 - RMBS			4	1.A	40,009	98.5579	36,708	37,245	39,337	0	1,357	0	0	4.500	2.345	MON	140	1,228	08/17/2011	08/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31402C-4H-2	FN 725424 - RMBS			4	1.A	12,228	101.9771	12,870	12,620	12,313	0	9	0	0	5.500	6.444	MON	58	709	09/02/2005	04/01/2034
31402U-R5-3	FN 738608 - RMBS			4	1.A	24,910	104.5094	26,187	25,057	24,921	0	8	0	0	6.000	6.252	MON	125	1,532	10/10/2003	10/01/2033
31402Y-GA-6	FN 741893 - RMBS			4	1.A	62,384	104.5094	65,246	62,431	62,375	0	(6)	0	0	6.000	5.979	MON	312	3,794	05/10/2005	10/01/2033
31403B-SB-0	FN 744014 - RMBS			4	1.A	7,059	100.3256	7,518	7,494	7,170	0	18	0	0	5.000	6.520	MON	31	384	12/09/2003	09/01/2033
31403F-UD-4	FN 747680 - RMBS			4	1.A	270,912	101.9771	285,139	279,611	279,470	0	6,784	0	0	5.500	5.473	MON	1,282	15,552	04/27/2004	11/01/2033
31403M-W2-1	FN 753165 - RMBS			4	1.A	113	104.5094	119	114	113	0	0	0	0	6.000	6.229	MON	1	7	12/09/2003	12/01/2033
31403N-JH-1	FN 753664 - RMBS			4	1.A	11,786	101.9771	12,405	12,164	11,846	0	(51)	0	0	5.500	6.540	MON	56	630	11/10/2003	12/01/2033
31404H-JG-5	FN 768963 - RMBS			4	1.A	34,569	106.5568	36,252	34,021	34,328	0	(16)	0	0	6.500	6.328	MON	184	2,235	11/10/2005	12/01/2033
31404J-U8-6	FN 770207 - RMBS			4	1.A	1,414	102.0829	1,491	1,460	1,425	0	1	0	0	5.500	6.391	MON	7	81	07/13/2004	04/01/2034
31404K-3T-7	FN 771310 - RMBS			4	1.A	2,946	102.0829	3,106	3,043	2,968	0	2	0	0	5.500	6.416	MON	14	169	07/13/2004	06/01/2034
31404M-LM-8	FN 772632 - RMBS			4	1.A	4,570	102.0829	4,818	4,720	4,596	0	1	0	0	5.500	6.500	MON	22	263	11/10/2004	11/01/2034
31404Q-WU-9	FN 775659 - RMBS			4	1.A	6,424	102.0829	6,721	6,584	6,394	0	9	0	0	5.500	6.803	MON	30	379	04/19/2004	05/01/2034
31404W-F3-5	FN 780586 - RMBS			4	1.A	37,713	100.5560	38,521	38,308	38,514	0	27	0	0	4.268	5.221	MON	136	1,199	06/01/2004	08/01/2034
31404W-RG-3	FN 780887 - RMBS			4	1.A	824	100.4182	879	875	836	0	1	0	0	5.000	6.517	MON	4	44	08/10/2004	05/01/2034
31404X-RP-1	FN 781794 - RMBS			4	1.A	15,210	102.0829	16,037	15,710	15,315	0	12	0	0	5.500	6.453	MON	72	875	11/10/2004	11/01/2034
31405D-WU-7	FN 786459 - RMBS			4	1.A	28,988	102.0829	30,564	29,940	29,201	0	13	0	0	5.500	6.207	MON	137	1,670	07/13/2004	05/01/2034
31405N-C8-6	FN 793995 - RMBS			4	1.A	51,768	104.5399	54,518	52,151	51,829	0	(1)	0	0	6.000	6.139	MON	261	3,359	05/10/2005	09/01/2034
31405Q-EH-7	FN 795836 - RMBS			4	1.A	81,374	104.5399	85,697	81,976	81,458	0	5	0	0	6.000	6.160	MON	410	5,030	05/10/2005	09/01/2034
31405Q-RK-6	FN 796190 - RMBS			4	1.A	235,041	104.5399	247,528	236,779	236,336	0	1,008	0	0	6.000	6.016	MON	1,184	14,331	05/10/2005	11/01/2034
31405R-VZ-6	FN 797232 - RMBS			4	1.A	3,947	102.0829	4,162	4,077	3,947	0	3	0	0	5.500	6.659	MON	19	226	09/02/2004	09/01/2034
31407B-NT-2	FN 825802 - RMBS			4	1.A	3,889	100.5645	4,163	4,140	3,955	0	7	0	0	5.000	6.503	MON	17	218	07/12/2005	07/01/2035
31407C-XV-4	FN 826992 - RMBS			4	1.A	5,339	102.4708	5,658	5,521	5,372	0	9	0	0	5.500	6.493	MON	25	588	07/15/2005	06/01/2035
31407Q-PT-7	FN 837534 - RMBS			4	1.A	40,059	104.5997	42,282	40,422	40,123	0	12	0	0	6.000	6.296	MON	202	2,444	02/03/2006	10/01/2035
31407R-TC-8	FN 838547 - RMBS			4	1.A	27,144	104.5997	28,649	27,389	27,172	0	6	0	0	6.000	6.315	MON	137	1,656	10/21/2005	10/01/2035
31409F-RW-0	FN 870001 - RMBS			4	1.A	41,585	107.0201	44,075	41,184	41,436	0	(14)	0	0	6.500	6.402	MON	223	2,776	05/19/2006	05/01/2036
31409G-VB-9	FN 871010 - RMBS			4	1.A	8,035	100.7555	8,132	8,071	8,032	0	(1)	0	0	5.000	5.190	MON	34	408	09/15/2008	12/01/2036
31410E6-KU-5	FN BA2106 - RMBS			4	1.A	724,482	89.8047	657,295	731,916	721,319	0	(1,199)	0	0	3.000	3.211	MON	1,830	24,114	01/26/2017	08/01/2045
3140EU-FF-1	FN BC0165 - RMBS			4	1.A	11,543,051	93.9360	9,861,268	10,497,863	11,689,016	0	50,366	0	0	3.500	1.818	MON	30,619	388,128	12/29/2020	01/01/2046
3140EU-FH-7	FN BC0167 - RMBS			4	1.A	2,585,047	93.4154	2,307,566	2,470,220	2,611,765	0	(124,125)	0	0	3.500	2.614	MON	7,205	22,259	01/21/2016	01/01/2046
3140EV-AE-7	FN BC0904 - RMBS			4	1.A	4,208,775	94.2029	3,680,684	3,907,189	4,203,659	0	14,299	0	0	3.500	2.311	MON	11,396	138,810	07/29/2016	05/01/2046
3140EV-H3-4	FN BC1149 - RMBS			4	1.A	2,577,088	91.1809	2,241,252	2,458,028	2,576,240	0	(984)	0	0	3.000	2.279	MON	6,145	78,569	08/01/2016	06/01/2046
3140EV-H5-9	FN BC1151 - RMBS			4	1.A	34,872,071	93.5244	29,870,967	31,939,220	35,780,498	0	400,807	0	0	3.500	1.740	MON	93,156	1,135,544	12/29/2020	06/01/2046
3140EV-JR-9	FN BC1171 - RMBS			4	1.A	272,255	92.4765	244,282	264,155	280,584	0	14,995	0	0	3.500	2.599	MON	770	855	06/27/2017	06/01/2046
3140EW-YT-6	FN BC2521 - RMBS			4	1.A	2,595,080	92.6155	2,291,042	2,473,714	2,641,372	0	6,964	0	0	3.500	2.516	MON	7,215	87,180	02/19/2016	01/01/2046
3140F5-SX-2	FN BC9533 - RMBS			4	1.A	879,062	90.7971	770,474	848,567	883,598	0	(4,275)	0	0	3.000	2.360	MON	2,121	29,594	11/04/2016	10/01/2046
3140F8-NK-9	FN BD1293 - RMBS			4	1.A	2,013,211	94.2029	1,768,558	1,877,393	2,015,175	0	(17,264)	0	0	3.500	2.362	MON	5,476	75,105	07/20/2016	07/01/2046
3140FN-J9-6	FN BE2987 - RMBS			4	1.A	841,423	93.3495	760,971	815,185	855,119	0	(16,395)	0	0	3.500	2.745	MON	2,378	45,374	06/29/2017	02/01/2047
3140FP-AS-8	FN BE3616 - RMBS			4	1.A	1,125,900	96.8027	1,064,454	1,099,612	1,132,055	0	(2,378)	0	0	4.000	3.511	MON	3,665	52,737	09/05/2018	05/01/2047
3140FP-DG-1	FN BE3702 - RMBS			4	1.A	1,119,663	95.4059	1,063,655	1,114,873	1,131,064	0	5,668	0	0	4.000	3.773	MON	3,716	44,595	11/27/2018	06/01/2047
3140FQ-S7-3	FN BE5041 - RMBS			4	1.A	1,434,188	93.2419	1,292,823	1,386,526	1,453,919	0	11,127	0	0	3.500	2.753	MON	4,044	48,528	10/16/2017	11/01/2046
3140FQ-TK-3	FN BE5053 - RMBS			4	1.A	4,113,745	93.2445	3,725,247	3,995,139	4,107,114	0	(20,051)	0	0	3.500	3.046	MON	11,652	143,868	04/28/2017	11/01/2045
3140FT-AK-7	FN BE7209 - RMBS			4	1.A	5,244,200	95.3716	4,964,033	5,204,938	5,375,360	0	108,812	0	0	3.224	3.188	MON	13,984	176,899	03/20/2020	04/01/2047
3140FT-AR-2	FN BE7215 - RMBS			4	1.A	4,344,063	95.3855	4,121,636	4,321,029	4,462,742	0	88,488	0	0	3.234	3.286	MON	11,645	142,597	03/20/2020	04/01/2047
3140FU-T5-7	FN BE8671 - RMBS			4	1.A	1,236,185	92.4627	1,102,568	1,192,446	1,261,514	0	(25,991)	0	0	3.500	2.688	MON	3,478	80,287	08/30/2017	08/01/2047
3140FV-K4-7	FN BE9314 - RMBS			4	1.A	1,257,511	95.4059	1,176,576	1,233,231	1,296,932	0	18,460	0	0	4.000	3.250	MON	4,111	49,329	06/28/2018	03/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140FX-C7-5	FN BF0093 - RMBS			4	1.A	15,226,611	93.0589	13,704,468	14,726,668	15,335,730	0	116,350	0	0	3.500	2.981	MON	42,953	533,681	08/30/2017	05/01/2056
3140FX-ED-0	FN BF0131 - RMBS			4	1.A	10,186,430	93.0589	9,175,438	9,859,823	10,267,550	0	175,509	0	0	3.500	2.982	MON	28,758	292,900	08/25/2017	08/01/2056
3140GP-H8-4	FN BH1154 - RMBS			4	1.A	6,038,385	95.3098	5,715,664	5,996,935	6,142,931	0	70,099	0	0	3.235	3.491	MON	16,167	199,864	03/20/2020	05/01/2047
3140GP-HN-1	FN BH1136 - RMBS			4	1.A	5,690,117	95.1659	5,387,309	5,660,967	5,773,027	0	48,516	0	0	3.145	3.506	MON	14,836	195,231	03/20/2020	04/01/2047
3140GP-HP-6	FN BH1137 - RMBS			4	1.A	2,792,297	95.3778	2,647,812	2,776,131	2,873,803	0	71,033	0	0	3.233	3.330	MON	7,479	101,143	03/20/2020	04/01/2047
3140GS-PD-8	FN BH4019 - RMBS			4	1.A	1,831,641	95.4059	1,713,951	1,796,483	1,880,156	0	25,507	0	0	4.000	3.311	MON	5,988	71,859	08/17/2018	09/01/2047
3140GT-3X-6	FN BH5313 - RMBS			4	1.A	1,620,553	95.2605	1,532,119	1,608,347	1,662,098	0	35,105	0	0	3.269	3.288	MON	4,381	53,489	03/20/2020	06/01/2047
3140GT-4E-7	FN BH5320 - RMBS			4	1.A	471,976	99.3200	490,874	494,235	470,946	0	17,682	0	0	3.860	6.921	MON	1,590	21,937	03/20/2020	07/01/2047
3140GT-5P-1	FN BH5353 - RMBS			4	1.A	2,566,314	95.1315	2,428,237	2,552,505	2,626,573	0	50,852	0	0	3.228	3.397	MON	6,866	90,910	03/20/2020	08/01/2047
3140GT-6A-3	FN BH5364 - RMBS			4	1.A	2,007,484	94.9256	1,893,289	1,994,497	2,047,753	0	34,720	0	0	3.190	3.275	MON	5,302	64,948	03/20/2020	08/01/2047
3140GT-7F-1	FN BH5393 - RMBS			4	1.A	1,147,310	95.6340	1,097,561	1,147,668	1,151,414	0	2,200	0	0	4.000	3.934	MON	3,826	45,907	10/19/2018	09/01/2047
3140GT-EG-1	FN BH4634 - RMBS			4	1.A	1,668,704	95.4059	1,557,962	1,632,983	1,713,438	0	32,268	0	0	4.000	3.285	MON	5,443	65,319	01/07/2019	06/01/2047
3140GU-LS-4	FN BH5736 - RMBS			4	1.A	3,500,238	92.4627	3,187,113	3,446,918	3,511,172	0	6,948	0	0	3.500	3.217	MON	10,054	128,711	01/24/2018	11/01/2047
3140GW-PL-1	FN BH7626 - RMBS			4	1.A	5,012,517	95.4059	4,605,011	4,826,756	5,084,258	0	55,849	0	0	4.000	3.183	MON	16,089	193,070	06/15/2018	08/01/2047
3140GX-T9-2	FN BH8675 - RMBS			4	1.A	936,157	95.4059	847,843	888,669	980,312	0	28,986	0	0	4.000	2.576	MON	2,962	35,547	10/11/2017	10/01/2047
3140GY-GZ-6	FN BH9215 - RMBS			4	1.A	1,251,114	92.4627	1,140,244	1,233,194	1,266,302	0	5,405	0	0	3.500	3.110	MON	3,597	45,558	01/19/2018	01/01/2048
3140GY-L3-1	FN BH9345 - RMBS			4	1.A	1,609,619	99.9692	1,678,746	1,679,263	1,600,093	0	48,754	0	0	4.936	7.155	MON	6,907	58,027	03/20/2020	10/01/2047
3140GY-LL-1	FN BH9330 - RMBS			4	1.A	1,696,674	97.3062	1,640,555	1,685,970	1,774,805	0	56,241	0	0	3.220	3.387	MON	4,524	54,688	03/20/2020	09/01/2047
3140H1-DJ-6	FN BJ0104 - RMBS			4	1.A	3,391,001	92.4627	3,062,439	3,312,081	3,459,055	0	15,477	0	0	3.500	2.859	MON	9,660	119,195	12/19/2017	10/01/2047
3140H1-V9-8	FN BJ0639 - RMBS			4	1.A	2,284,736	95.3230	2,152,321	2,257,923	2,333,110	0	25,946	0	0	4.000	3.508	MON	7,526	90,317	12/17/2018	03/01/2048
3140H2-GA-0	FN BJ1092 - RMBS			4	1.A	955,701	95.4059	889,285	932,107	977,908	0	15,030	0	0	4.000	3.237	MON	3,107	37,284	02/21/2018	02/01/2048
3140H2-JM-1	FN BJ1167 - RMBS			4	1.A	785,775	95.4059	732,508	767,781	803,018	0	14,485	0	0	4.000	3.310	MON	2,559	30,711	03/09/2018	01/01/2048
3140H2-Y6-9	FN BJ1632 - RMBS			4	1.A	353,903	98.4668	364,196	369,866	353,153	0	9,632	0	0	4.338	6.881	MON	1,337	14,259	03/20/2020	11/01/2047
3140H6-CF-4	FN BJ4569 - RMBS			4	1.A	1,512,986	95.6340	1,430,611	1,495,924	1,529,152	0	9,627	0	0	4.000	3.637	MON	4,986	59,837	05/16/2018	01/01/2048
3140H8-ZW-8	FN BJ7056 - RMBS			4	1.A	3,569,423	95.3230	3,336,278	3,499,970	3,609,174	0	25,676	0	0	4.000	3.563	MON	11,667	139,999	08/13/2018	08/01/2048
3140HJ-XW-6	FN BK5192 - RMBS			4	1.A	1,067,254	95.3230	999,612	1,048,657	1,101,965	0	23,754	0	0	4.000	3.273	MON	3,496	41,946	06/22/2018	06/01/2048
3140J5-6D-6	FN BM1767 - RMBS			4	1.A	1,755,333	98.7967	1,659,036	1,679,242	1,795,514	0	33,458	0	0	4.500	3.371	MON	6,297	75,566	07/02/2018	08/01/2046
3140J5-RN-1	FN BM1392 - RMBS			4	1.A	3,208,685	94.2029	2,927,307	3,107,450	3,218,309	0	11,404	0	0	3.500	2.938	MON	9,063	108,761	10/26/2017	06/01/2047
3140J5-V8-9	FN BM1538 - RMBS			4	1.A	1,528,028	95.4712	1,431,318	1,499,215	1,538,074	0	7,274	0	0	4.000	3.605	MON	4,997	59,969	04/27/2018	07/01/2047
3140J5-W9-6	FN BM1571 - RMBS			4	1.A	5,365,567	93.6940	4,859,414	5,186,472	5,406,922	0	27,355	0	0	3.500	2.828	MON	15,127	181,526	11/22/2017	07/01/2047
3140J5-YZ-6	FN BM1627 - RMBS			4	1.A	3,820,495	97.8612	3,705,561	3,786,546	3,959,004	0	116,865	0	0	3.182	3.734	MON	10,041	122,499	03/20/2020	12/01/2044
3140J7-4E-2	FN BM3520 - RMBS			4	1.A	791,014	99.7965	832,482	834,179	810,956	0	29,840	0	0	3.438	6.138	MON	2,390	16,574	03/20/2020	05/01/2045
3140J7-5W-1	FN BM3560 - RMBS			4	1.A	1,741,801	96.9031	1,640,191	1,692,610	1,760,768	0	9,334	0	0	4.000	3.327	MON	5,642	67,704	02/27/2018	11/01/2044
3140J7-7G-4	FN BM3594 - RMBS			4	1.A	1,378,812	96.2751	1,286,642	1,336,422	1,402,302	0	12,296	0	0	4.000	3.225	MON	4,455	53,457	04/10/2018	03/01/2048
3140J7-LY-9	FN BM3042 - RMBS			4	1.A	1,155,785	96.2722	1,052,198	1,092,941	1,183,899	0	16,138	0	0	4.000	2.613	MON	3,643	43,718	11/02/2017	07/01/2045
3140J7-P7-4	FN BM3145 - RMBS			4	1.A	2,284,287	96.9046	2,082,144	2,148,653	2,294,000	0	15,852	0	0	4.000	2.929	MON	7,162	85,946	12/01/2017	11/01/2047
3140J7-QC-2	FN BM3150 - RMBS			4	1.A	6,035,987	98.7241	5,698,914	5,772,569	6,115,307	0	66,949	0	0	4.500	3.552	MON	21,647	259,766	05/14/2018	12/01/2047
3140J7-VS-1	FN BM3324 - RMBS			4	1.A	9,200,590	90.8955	8,431,425	9,275,957	9,198,227	0	(5,725)	0	0	3.000	3.117	MON	23,190	278,279	01/19/2018	12/01/2047
3140J8-BR-3	FN BM3647 - RMBS			4	1.A	5,309,203	99.0108	5,017,439	5,067,567	5,384,832	0	61,900	0	0	4.500	3.300	MON	19,003	228,040	05/29/2018	02/01/2047
3140J8-H2-2	FN BM3848 - RMBS			4	1.A	2,497,316	99.0108	2,357,676	2,381,231	2,535,311	0	32,489	0	0	4.500	3.308	MON	8,930	107,155	06/07/2018	03/01/2046
3140JA-2R-8	FN BM6183 - RMBS			4	1.A	4,468,080	100.1294	4,725,005	4,718,898	4,513,016	0	142,447	0	0	4.840	7.003	MON	19,033	171,497	03/20/2020	11/01/2045
3140JA-FY-9	FN BM5582 - RMBS			4	1.A	7,524,144	99.7555	7,971,379	7,990,916	7,573,261	0	223,369	0	0	3.564	6.944	MON	23,733	220,809	03/20/2020	04/01/2047
3140JA-X9-4	FN BM6103 - RMBS			4	1.A	12,171,857	100.3508	12,188,674	12,146,068	12,732,647	0	535,223	0	0	3.623	4.421	MON	36,671	318,668	03/20/2020	11/01/2042
3140JA-XQ-6	FN BM6086 - RMBS			4	1.A	7,012,671	100.1203	6,879,361	6,871,095	7,451,130	0	373,671	0	0	3.353	3.338	MON	19,199	180,269	03/20/2020	04/01/2047
3140JA-XR-4	FN BM6087 - RMBS			4	1.A	7,391,564	100.9551	7,896,997	7,822,290	7,401,862	0	197,747	0	0	4.250	7.273	MON	27,704	267,175	03/20/2020	04/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140JA-XS-2	FN BM6088 - RMBS			4	1.A	8,607,591	99.2127	8,617,538	8,685,922	8,974,365	0	392,315	0	0	3.234	4.500	MON	23,409	207,478	03/20/2020	07/01/2043
3140JA-Y6-9	FN BM6132 - RMBS			4	1.A	11,174,853	99.7942	11,222,986	11,246,130	11,704,160	0	490,834	0	0	3.458	4.389	MON	32,408	265,898	03/20/2020	12/01/2047
3140JA-Y8-5	FN BM6134 - RMBS			4	1.A	8,333,629	99.9839	8,189,539	8,190,856	8,801,322	0	427,186	0	0	3.279	3.738	MON	22,382	195,489	03/20/2020	09/01/2047
3140JA-YB-8	FN BM6105 - RMBS			4	1.A	5,662,007	99.9517	5,706,460	5,709,219	5,932,276	0	271,004	0	0	3.211	4.385	MON	15,277	139,246	03/20/2020	04/01/2047
3140JA-YC-6	FN BM6106 - RMBS			4	1.A	9,757,691	101.3580	10,601,807	10,459,759	9,912,706	0	276,114	0	0	2.895	7.150	MON	25,234	285,175	03/20/2020	09/01/2045
3140KD-NW-6	FN BP5804 - RMBS			4	1.A	17,113,248	85.4844	14,020,157	16,400,837	17,386,868	0	20,760	0	0	2.500	1.803	MON	34,168	422,973	06/29/2020	05/01/2050
3140Q7-3S-4	FN CA0808 - RMBS			4	1.A	2,375,366	95.4059	2,224,451	2,331,565	2,453,010	0	46,212	0	0	4.000	3.197	MON	7,772	93,263	07/25/2018	11/01/2047
3140Q7-YK-7	FN CA0713 - RMBS			4	1.A	4,466,550	98.1034	4,222,821	4,304,460	4,587,551	0	106,750	0	0	4.500	3.462	MON	16,142	193,701	12/07/2018	11/01/2047
3140Q8-K8-7	FN CA1218 - RMBS			4	1.A	2,066,953	97.9550	1,955,331	1,996,152	2,016,427	0	(65,562)	0	0	4.500	4.333	MON	7,486	94,742	05/17/2018	02/01/2048
3140Q8-MC-6	FN CA1254 - RMBS			4	1.A	3,151,904	96.1285	2,967,275	3,086,781	3,195,924	0	(14,773)	0	0	4.000	3.448	MON	10,289	204,246	08/29/2018	02/01/2048
3140Q8-4M-7	FN CA4427 - RMBS			4	1.A	3,955,169	88.7909	3,469,547	3,907,546	4,021,220	0	40,438	0	0	3.000	2.616	MON	9,769	117,226	11/08/2019	10/01/2049
3140X4-4J-2	FN FM1724 - RMBS			4	1.A	8,905,668	88.7909	7,809,804	8,795,721	9,036,529	0	73,301	0	0	3.000	2.635	MON	21,989	263,872	10/29/2019	10/01/2049
3140X8-C2-1	FN FM4588 - RMBS			4	1.A	23,613,324	81.9728	18,724,539	22,842,393	23,475,174	0	(137,717)	0	0	2.000	1.678	MON	38,071	459,163	10/30/2020	10/01/2050
3140X8-L5-4	FN FM4847 - RMBS			4	1.A	8,148,650	81.8795	6,433,821	7,857,670	8,111,672	0	(28,826)	0	0	2.000	1.630	MON	13,096	159,833	01/29/2021	11/01/2050
31410D-NF-3	FN 886090 - RMBS			4	1.A	92	107.0201	98	91	92	0	0	0	0	6.500	6.254	MON	0	6	09/11/2006	07/01/2036
31410L-CC-4	FN 890267 - RMBS			4	1.A	105,401	96.6684	100,787	104,261	104,374	0	(971)	0	0	4.000	3.964	MON	348	4,260	12/06/2010	10/01/2040
31410S-EX-1	FN 895750 - RMBS			4	1.A	1,234	107.0201	1,308	1,222	1,234	0	0	0	0	6.500	6.290	MON	7	80	08/10/2006	06/01/2036
31410X-PZ-3	FN 900540 - RMBS			4	1.A	470	104.6667	489	467	469	0	0	0	0	6.000	5.879	MON	2	28	03/06/2008	08/01/2036
31411D-S7-5	FN 905142 - RMBS			4	1.A	838	102.8509	854	830	836	0	0	0	0	5.500	5.321	MON	4	48	09/11/2008	02/01/2037
31411W-F8-5	FN 916491 - RMBS			4	1.A	2,071	100.9400	2,100	2,080	2,070	0	0	0	0	5.000	5.171	MON	9	105	09/15/2008	06/01/2037
31411W-WT-0	FN 916958 - RMBS			4	1.A	3,118	102.9218	3,180	3,090	3,114	0	(2)	0	0	5.500	5.258	MON	14	172	09/11/2008	06/01/2037
31411Y-CY-7	FN 918187 - RMBS			4	1.A	486	102.9218	495	481	485	0	0	0	0	5.500	5.368	MON	2	27	09/11/2008	05/01/2037
31412A-T4-6	FN 919571 - RMBS			4	1.A	433	100.9400	439	435	433	0	0	0	0	5.000	5.194	MON	2	22	09/15/2008	05/01/2037
31412B-F2-3	FN 920085 - RMBS			4	1.A	6,652	102.8509	6,780	6,592	6,634	0	(1)	0	0	5.500	5.377	MON	30	366	09/11/2008	12/01/2036
31412N-3V-6	FN 930612 - RMBS			4	1.A	65,034	99.0296	62,103	62,711	65,189	0	1,751	0	0	4.500	3.346	MON	235	1,562	07/05/2011	02/01/2039
31412R-AN-7	FN 932513 - RMBS			4	1.A	428,592	97.0629	402,788	414,976	427,992	0	81	0	0	4.000	3.374	MON	1,383	16,972	08/27/2010	02/01/2040
31412R-L4-7	FN 932847 - RMBS			4	1.A	211,220	93.5533	190,921	204,078	205,396	0	(2,366)	0	0	3.500	3.366	MON	595	4,786	10/03/2011	12/01/2040
31412S-6C-4	FN 933867 - RMBS			4	1.A	328	101.0315	333	329	328	0	0	0	0	5.000	5.187	MON	1	17	09/15/2008	05/01/2038
31412S-N2-7	FN 933409 - RMBS			4	1.A	1,073	101.0315	1,089	1,078	1,073	0	0	0	0	5.000	5.172	MON	4	63	09/15/2008	03/01/2038
31412S-ZX-6	FN 933758 - RMBS			4	1.A	26,271	101.0315	26,651	26,379	26,314	0	41	0	0	5.000	5.032	MON	110	1,343	09/15/2008	03/01/2038
31412X-XC-3	FN 938175 - RMBS			4	1.A	9,185	102.9218	9,367	9,101	9,165	0	(4)	0	0	5.500	5.334	MON	42	505	09/11/2008	07/01/2037
31412Y-AM-4	FN 938412 - RMBS			4	1.A	5,881	102.9218	5,998	5,827	5,867	0	(1)	0	0	5.500	5.350	MON	27	339	09/11/2008	07/01/2037
31413A-KQ-5	FN 939603 - RMBS			4	1.A	10,173	102.9218	10,375	10,080	10,141	0	(2)	0	0	5.500	5.374	MON	46	583	09/11/2008	07/01/2037
31413D-FD-4	FN 942164 - RMBS			4	1.A	2,401	102.9218	2,449	2,379	2,403	0	(1)	0	0	5.500	5.246	MON	11	133	09/11/2008	07/01/2037
31413S-BU-7	FN 953751 - RMBS			4	1.A	700	102.9218	714	693	698	0	0	0	0	5.500	5.369	MON	3	39	09/11/2008	11/01/2037
31413U-TL-3	FN 956055 - RMBS			4	1.A	178	102.9218	182	177	178	0	0	0	0	5.500	5.331	MON	1	11	09/11/2008	12/01/2037
31414A-MZ-2	FN 960376 - RMBS			4	1.A	2,071	102.9218	2,112	2,052	2,067	0	(1)	0	0	5.500	5.358	MON	9	117	09/11/2008	12/01/2037
31414H-AQ-0	FN 966315 - RMBS			4	1.A	5,015	102.9218	5,114	4,969	4,997	0	(1)	0	0	5.500	5.388	MON	23	277	09/11/2008	12/01/2037
31414T-KG-5	FN 975595 - RMBS			4	1.A	66,554	102.9460	70,294	68,283	66,723	0	4	0	0	5.500	6.099	MON	313	3,920	06/17/2008	06/01/2038
31414T-SA-0	FN 975813 - RMBS			4	1.A	314,052	102.9460	322,409	313,183	313,579	0	(160)	0	0	5.500	5.454	MON	1,435	3,079	05/22/2008	04/01/2038
31414U-7C-6	FN 977091 - RMBS			4	1.A	66,136	101.0315	67,123	66,437	66,121	0	4	0	0	5.000	5.174	MON	277	3,348	09/15/2008	04/01/2038
31414U-SZ-2	FN 976736 - RMBS			4	1.A	6,658	101.0315	6,757	6,688	6,659	0	1	0	0	5.000	5.170	MON	28	337	09/15/2008	03/01/2038
31415A-UU-3	FN 981295 - RMBS			4	1.A	5,448	101.0315	5,529	5,473	5,448	0	(1)	0	0	5.000	5.181	MON	23	276	09/15/2008	06/01/2038
31415X-A7-6	FN 992030 - RMBS			4	1.A	1,991	101.0315	2,021	2,000	1,990	0	(1)	0	0	5.000	5.173	MON	8	101	09/15/2008	10/01/2038
31416C-CH-7	FN 995672 - RMBS			4	1.A	20,676	99.0296	19,603	19,795	20,500	0	525	0	0	4.500	3.692	MON	74	556	06/27/2011	04/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31416M-4S-0	FN AA4432 - RMBS			4	1.A	99,532	96.8344	94,030	97,104	97,281	0	(2,012)	0	0	4.000	3.945	MON	324	3,949	08/12/2010	03/01/2039
31416M-4T-8	FN AA4433 - RMBS			4	1.A	16,589	99.0296	15,786	15,941	16,470	0	219	0	0	4.500	3.731	MON	60	559	06/14/2011	03/01/2039
31416V-SW-5	FN AB0532 - RMBS			4	1.A	105,330	102.4708	99,106	96,716	105,256	0	(1,355)	0	0	5.500	3.444	MON	443	6,381	01/20/2012	12/01/2038
31416W-CV-2	FN AB0983 - RMBS			4	1.A	645,503	99.0300	589,502	595,276	646,834	0	(16,298)	0	0	4.500	2.688	MON	2,232	34,169	01/25/2017	09/01/2039
31416W-R9-5	FN AB1411 - RMBS			4	1.A	1,189,673	96.7087	1,103,490	1,141,045	1,159,093	0	(27,657)	0	0	4.000	3.699	MON	3,803	46,082	11/28/2011	09/01/2040
31416W-RH-7	FN AB1387 - RMBS			4	1.A	109,032	99.0108	103,949	104,988	105,285	0	(1,198)	0	0	4.500	4.433	MON	394	2,922	07/05/2011	08/01/2040
31416W-TV-4	FN AB1463 - RMBS			4	1.A	315,142	96.7087	294,819	304,853	307,694	0	(6,185)	0	0	4.000	3.809	MON	1,016	12,439	09/01/2010	09/01/2040
31416W-YP-1	FN AB1617 - RMBS			4	1.A	2,976,491	97.0615	2,732,343	2,815,064	2,976,352	0	9,193	0	0	4.000	2.952	MON	9,384	112,603	01/26/2017	10/01/2040
31416X-7F-1	FN AB2693 - RMBS			4	1.A	1,048,169	98.9802	962,998	972,919	1,065,352	0	(18,145)	0	0	4.500	2.965	MON	3,648	60,501	12/21/2016	04/01/2041
31416X-FJ-4	FN AB1968 - RMBS			4	1.A	2,116,176	99.0108	1,999,141	2,019,114	2,131,439	0	18,058	0	0	4.500	3.466	MON	7,572	38,363	01/10/2014	12/01/2040
31416X-JR-2	FN AB2071 - RMBS			4	1.A	95,055	93.5533	86,520	92,483	95,798	0	2,297	0	0	3.500	2.848	MON	270	1,419	01/03/2012	01/01/2041
31416X-JX-9	FN AB2077 - RMBS			4	1.A	5,384,732	97.1007	5,180,850	5,335,544	5,391,603	0	9,036	0	0	4.000	3.787	MON	17,785	213,422	05/31/2011	01/01/2041
31416X-SX-9	FN AB2333 - RMBS			4	1.A	1,921,269	96.6684	1,890,791	1,955,957	1,917,731	0	(5,786)	0	0	4.000	4.346	MON	6,520	78,238	02/23/2011	02/01/2041
31416Y-5G-9	FN AB3546 - RMBS			4	1.A	56,501	97.3813	52,401	53,810	55,748	0	(1,331)	0	0	4.000	2.798	MON	179	3,007	12/12/2011	09/01/2031
31416Y-T3-2	FN AB3269 - RMBS			4	1.A	69,215	96.3734	63,227	65,606	69,003	0	707	0	0	4.000	2.798	MON	219	2,359	09/26/2011	07/01/2041
31416Y-YN-2	FN AB3416 - RMBS			4	1.A	233,031	96.3734	214,492	222,564	227,246	0	331	0	0	4.000	3.610	MON	742	5,211	08/17/2011	08/01/2041
31417A-NK-1	FN AB3993 - RMBS			4	1.A	926,672	96.5107	853,401	884,255	888,661	0	(36,040)	0	0	4.000	3.895	MON	2,948	35,594	12/20/2011	12/01/2041
31417A-P8-6	FN AB4046 - RMBS			4	1.A	970,539	93.5565	874,919	935,178	973,985	0	(12,572)	0	0	3.500	2.796	MON	2,728	45,540	01/30/2012	12/01/2041
31417A-QF-9	FN AB4053 - RMBS			4	1.A	1,697,261	96.5107	1,539,872	1,595,545	1,722,311	0	13,538	0	0	4.000	2.670	MON	5,318	63,822	09/11/2017	12/01/2041
31417A-QM-4	FN AB4059 - RMBS			4	1.A	1,380,753	96.3734	1,264,302	1,311,879	1,375,836	0	(16,940)	0	0	4.000	3.092	MON	4,373	52,880	01/19/2012	12/01/2041
31417A-X6-1	FN AB4300 - RMBS			4	1.A	227,466	93.5565	207,366	221,648	222,716	0	(1,336)	0	0	3.500	3.402	MON	646	3,383	03/15/2012	01/01/2042
31417C-7K-5	FN AB6297 - RMBS			4	1.A	440,554	87.6784	374,565	427,204	439,892	0	4,372	0	0	2.500	2.027	MON	890	8,817	10/15/2012	09/01/2042
31417C-C9-4	FN AB5495 - RMBS			4	1.A	6,554,602	94.1667	6,019,747	6,392,649	6,577,482	0	15,399	0	0	3.500	2.993	MON	18,645	223,743	02/09/2016	07/01/2042
31417C-W6-8	FN AB6068 - RMBS			4	1.A	871,993	93.9696	794,819	845,826	877,029	0	(6,680)	0	0	3.500	2.861	MON	2,467	39,169	05/30/2014	09/01/2042
31417E-QZ-7	FN AB7671 - RMBS			4	1.A	999,811	93.5594	892,068	953,478	1,018,648	0	(20,340)	0	0	3.500	2.392	MON	2,781	51,028	02/12/2016	01/01/2043
31417E-WV-9	FN AB7859 - RMBS			4	1.A	3,168,202	93.9696	2,953,152	3,142,667	3,166,112	0	1,438	0	0	3.500	3.360	MON	9,166	109,993	07/24/2013	02/01/2043
31417F-2N-7	FN AB8880 - RMBS			4	1.A	1,632,719	91.1291	1,441,485	1,581,805	1,633,332	0	(8,688)	0	0	3.000	2.454	MON	3,955	55,114	06/23/2016	04/01/2043
31417F-ZS-0	FN AB8852 - RMBS			4	1.A	3,464,060	93.8413	3,155,560	3,362,655	3,484,898	0	13,806	0	0	3.500	2.880	MON	9,808	117,693	03/31/2017	03/01/2043
31417G-XD-3	FN AB9675 - RMBS			4	1.A	988,942	93.5111	880,734	941,850	997,666	0	(12,186)	0	0	3.500	2.557	MON	2,747	42,914	01/22/2015	06/01/2043
31417Q-K5-2	FN AC4815 - RMBS			4	1.A	465,921	99.0296	441,927	446,258	467,351	0	(3,821)	0	0	4.500	3.598	MON	1,673	25,328	08/13/2010	10/01/2039
31417S-QN-3	FN AC5860 - RMBS			4	1.A	20,110	98.1365	18,925	19,285	19,453	0	408	0	0	4.000	2.819	MON	64	330	07/07/2011	05/01/2025
31417T-NK-0	FN AC6693 - RMBS			4	1.A	113,462	99.0296	107,880	108,937	114,406	0	4,376	0	0	4.500	3.557	MON	409	2,601	07/27/2011	01/01/2040
31417W-TD-3	FN AC9547 - RMBS			4	1.A	102,572	99.0296	96,956	97,906	99,185	0	(2,508)	0	0	4.500	4.225	MON	367	4,518	08/18/2010	02/01/2040
31417Y-3N-5	FN MA0804 - RMBS			4	1.A	94,886	97.3813	90,322	92,750	94,261	0	832	0	0	4.000	3.387	MON	309	2,802	07/07/2011	07/01/2031
31417Y-5R-4	FN MA0855 - RMBS			4	1.A	84,318	96.3734	77,506	80,422	85,184	0	2,467	0	0	4.000	2.818	MON	268	2,582	09/19/2011	09/01/2041
31417Y-DA-2	FN MA0096 - RMBS			4	1.A	22,861	98.7539	21,469	21,740	22,307	0	444	0	0	4.500	3.314	MON	82	647	07/08/2011	06/01/2029
31417Y-UH-8	FN MA0583 - RMBS			4	1.A	753,045	96.6684	741,748	767,312	749,560	0	(709)	0	0	4.000	4.417	MON	2,558	7,891	02/23/2011	12/01/2040
31417Y-VQ-7	FN MA0622 - RMBS			4	1.A	142,868	93.5533	130,716	139,724	143,540	0	2,168	0	0	3.500	3.006	MON	408	3,280	11/02/2011	01/01/2041
31417Y-W4-5	FN MA0666 - RMBS			4	1.A	103,001	98.9802	96,579	97,574	98,108	0	(1,658)	0	0	4.500	4.385	MON	366	2,856	08/05/2011	03/01/2041
31417Y-XZ-5	FN MA0695 - RMBS			4	1.A	86,078	97.3813	81,780	83,979	85,393	0	766	0	0	4.000	3.331	MON	280	2,581	05/12/2011	04/01/2031
31418A-CF-3	FN MA0969 - RMBS			4	1.A	163,259	92.4358	149,581	161,822	162,152	0	485	0	0	3.500	3.455	MON	472	(655)	12/15/2011	01/01/2042
31418A-CM-8	FN MA0975 - RMBS			4	1.A	136,312	93.5565	122,734	131,187	132,178	0	(1,543)	0	0	3.500	3.355	MON	383	2,523	02/06/2012	02/01/2042
31418A-R2-6	FN MA1404 - RMBS			4	1.A	2,789,980	93.5111	2,514,643	2,689,137	2,814,734	0	18,651	0	0	3.500	2.728	MON	7,843	94,120	11/14/2016	04/01/2043
31418A-S3-3	FN MA1437 - RMBS			4	1.A	9,654,438	93.5111	8,299,160	8,875,049	9,951,629	0	120,302	0	0	3.500	1.634	MON	25,886	324,862	12/29/2020	05/01/2043
31418A-TV-0	FN MA1463 - RMBS			4	1.A	2,391,032	93.5111	2,170,759	2,321,390	2,406,944	0	4,000	0	0	3.500	2.888	MON	6,771	88,594	12/28/2017	06/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418A-WG-9	FN MA1546 - RMBS			4	1.A	6,001,890	93.5111	5,718,769	6,115,602	6,087,699	0	97,662	0	0	3.500	3.563	MON	17,837	224,563	12/26/2013	08/01/2043
31418A-XL-7	FN MA1582 - RMBS			4	1.A	4,719,691	93.5111	4,502,789	4,815,243	4,706,101	0	(15,641)	0	0	3.500	3.880	MON	14,044	168,534	09/18/2013	09/01/2043
31418B-7D-2	FN MA2691 - RMBS			4	1.A	1,529,787	98.2444	1,382,799	1,407,510	1,612,608	0	(41,526)	0	0	4.500	2.252	MON	5,278	87,430	11/18/2016	07/01/2046
31418B-S8-0	FN MA2342 - RMBS			4	1.A	477,815	96.0870	431,350	448,916	494,213	0	(8,944)	0	0	4.000	2.480	MON	1,496	26,499	08/27/2015	07/01/2045
31418C-GE-8	FN MA2896 - RMBS			4	1.A	150,604	92.4765	135,463	146,484	149,063	0	1,455	0	0	3.500	3.234	MON	427	975	04/28/2017	02/01/2047
31418C-MG-6	FN MA3058 - RMBS			4	1.A	5,399,895	95.4059	4,879,049	5,113,990	5,716,185	0	165,178	0	0	4.000	2.351	MON	17,047	241,413	06/26/2017	07/01/2047
31418C-RD-8	FN MA3183 - RMBS			4	1.A	911,593	95.4059	852,791	893,855	936,911	0	15,393	0	0	4.000	3.295	MON	2,980	35,754	08/24/2018	11/01/2047
31418D-SH-6	FN MA4119 - RMBS			4	1.A	9,168,195	82.0038	7,276,463	8,873,325	9,160,778	0	(53,079)	0	0	2.000	1.632	MON	14,789	179,637	08/13/2020	09/01/2050
31418P-E2-7	FN AD1952 - RMBS			4	1.A	139,602	96.8344	129,439	133,670	138,788	0	3,557	0	0	4.000	3.287	MON	446	2,318	09/02/2011	02/01/2040
31418S-XB-0	FN AD5173 - RMBS			4	1.A	88,882	96.6684	85,294	88,234	89,162	0	615	0	0	4.000	3.778	MON	294	1,885	07/27/2011	09/01/2040
31418T-FB-8	FN AD5561 - RMBS			4	1.A	76,885	98.6016	70,934	71,940	73,415	0	(4,899)	0	0	4.500	2.008	MON	270	5,710	08/12/2013	06/01/2025
31418W-C5-7	FN AD8191 - RMBS			4	1.A	26,721	98.0714	25,380	25,880	26,052	0	522	0	0	4.000	3.044	MON	86	405	04/04/2011	09/01/2025
31418W-PG-9	FN AD8522 - RMBS			4	1.A	111,139	96.6684	103,865	107,445	111,244	0	646	0	0	4.000	3.339	MON	358	4,401	08/19/2010	08/01/2040
31418W-PP-9	FN AD8529 - RMBS			4	1.A	1,059,136	99.0108	1,035,289	1,045,633	1,061,638	0	934	0	0	4.500	4.203	MON	3,921	7,983	02/17/2011	08/01/2040
31418X-F5-2	FN AD9187 - RMBS			4	1.A	494,089	99.0108	462,808	467,431	469,257	0	(21,495)	0	0	4.500	4.414	MON	1,753	21,207	08/28/2013	09/01/2040
31418X-XW-3	FN AD9692 - RMBS			4	1.A	244,199	96.6684	230,235	238,170	238,628	0	(4,678)	0	0	4.000	3.949	MON	794	10,218	08/12/2010	08/01/2040
31419A-4N-4	FN AE0828 - RMBS			4	1.A	386,552	93.5533	350,886	375,065	376,486	0	(9,640)	0	0	3.500	3.415	MON	1,094	13,361	09/23/2011	02/01/2041
31419A-DT-1	FN AE0113 - RMBS			4	1.A	141,534	96.8344	132,579	136,913	142,794	0	3,827	0	0	4.000	3.198	MON	456	3,336	12/26/2013	07/01/2040
31419A-G3-5	FN AE0217 - RMBS			4	1.A	207,751	99.0108	194,110	196,049	210,167	0	9,932	0	0	4.500	3.182	MON	735	5,320	09/18/2013	08/01/2040
31419A-R4-1	FN AE0506 - RMBS			4	1.A	3,033,092	99.0108	2,824,775	2,852,997	2,982,213	0	(84,934)	0	0	4.500	3.644	MON	10,699	129,150	12/30/2013	10/01/2040
31419A-TG-2	FN AE0550 - RMBS			4	1.A	687,365	101.1208	634,766	627,730	702,883	0	(19,133)	0	0	5.000	2.819	MON	2,616	41,912	01/10/2014	09/01/2040
31419A-YN-1	FN AE0716 - RMBS			4	1.A	3,365,916	97.0615	3,105,890	3,199,921	3,381,420	0	(45,886)	0	0	4.000	2.940	MON	10,666	156,836	12/15/2016	01/01/2041
31419B-BF-1	FN AE0937 - RMBS			4	1.A	189,289	93.5533	174,147	186,148	186,711	0	(824)	0	0	3.500	3.429	MON	543	3,136	10/21/2011	02/01/2041
31419B-BT-1	FN AE0949 - RMBS			4	1.A	502,169	96.6684	479,002	495,510	504,027	0	4,677	0	0	4.000	3.676	MON	1,652	15,571	06/09/2011	02/01/2041
31419B-CT-0	FN AE0981 - RMBS			4	1.A	314,983	93.5533	288,375	308,246	317,384	0	6,185	0	0	3.500	2.958	MON	899	12,403	12/15/2014	03/01/2041
31419B-NY-7	FN AE1306 - RMBS			4	1.A	343,254	99.0108	324,447	327,689	338,939	0	(7,543)	0	0	4.500	3.898	MON	1,229	14,822	08/11/2010	08/01/2040
31419C-3V-3	FN AE2611 - RMBS			4	1.A	85,427	93.5533	78,618	84,036	85,895	0	1,303	0	0	3.500	3.012	MON	245	1,657	09/08/2011	09/01/2040
31419C-BX-0	FN AE1853 - RMBS			4	1.A	751,337	96.6684	719,113	743,897	747,112	0	136	0	0	4.000	3.903	MON	2,480	27,662	05/31/2011	08/01/2040
31419E-XR-5	FN AE4287 - RMBS			4	1.A	67,848	93.5533	62,652	66,969	67,943	0	505	0	0	3.500	3.114	MON	195	1,545	09/01/2011	09/01/2040
31419F-FW-1	FN AE4680 - RMBS			4	1.A	84,703	96.6684	78,168	80,862	85,371	0	2,913	0	0	4.000	2.572	MON	270	1,658	08/12/2011	11/01/2040
31419H-DF-6	FN AE6401 - RMBS			4	1.A	855,759	99.0108	833,105	841,429	856,361	0	(177)	0	0	4.500	4.124	MON	3,155	41,116	02/23/2011	02/01/2041
31419H-G3-0	FN AE6517 - RMBS			4	1.A	10,730	96.6684	10,022	10,367	10,737	0	20	0	0	4.000	3.005	MON	35	420	11/08/2010	11/01/2040
31419H-YC-0	FN AE7006 - RMBS			4	1.A	227,738	96.6684	209,293	216,507	229,790	0	(2,833)	0	0	4.000	2.863	MON	722	11,028	03/30/2012	10/01/2040
31419J-YM-4	FN AE7915 - RMBS			4	1.A	116,567	96.6684	111,361	115,199	116,756	0	963	0	0	4.000	3.740	MON	384	3,512	07/18/2011	11/01/2040
31419K-DZ-5	FN AE8219 - RMBS			4	1.A	505,263	99.0108	481,313	486,122	504,506	0	(4,426)	0	0	4.500	3.744	MON	1,823	27,726	07/05/2011	11/01/2040
31419K-KG-9	FN AE8394 - RMBS			4	1.A	54,387	93.5533	50,006	53,452	54,504	0	787	0	0	3.500	3.047	MON	156	754	10/25/2011	11/01/2040
31419L-DL-4	FN AE9106 - RMBS			4	1.A	1,559,163	99.0108	1,515,328	1,530,467	1,562,876	0	(1,415)	0	0	4.500	4.108	MON	5,739	29,893	03/01/2011	11/01/2040
31419L-YA-5	FN AE9704 - RMBS			4	1.A	227,793	93.5533	209,810	224,267	227,156	0	1,375	0	0	3.500	3.250	MON	654	4,369	10/31/2011	12/01/2040
35563P-JJ-9	SCRT 2019-1 MZ - CMO/RMBS			4	1.A	32,125,092	84.7147	29,057,829	34,300,803	32,586,474	0	53,826	0	0	3.500	3.871	MON	100,044	1,178,075	03/07/2019	07/25/2058
604160-HR-8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.B FE	758,253	93.1063	705,981	758,253	758,253	0	0	0	0	3.230	3.230	MON	2,041	25,493	07/17/2019	08/01/2049
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						2,616,529,456	XXX	2,420,531,758	2,609,817,913	2,632,729,104	17,043	8,411,362	0	0	XXX	XXX	XXX	8,276,121	95,347,207	XXX	XXX
313637-VW-7	FN 109629 - CMBS/RMBS			4	1.A	4,821,605	95.8581	4,671,165	4,873,000	4,836,911	0	3,887	0	0	3.620	3.748	MON	15,190	178,853	10/18/2018	09/01/2028
3136AC-7M-7	FNA 2013-M6 1AC - CMBS			4	1.A	10,058,216	95.4985	9,351,267	9,792,054	9,550,992	0	(160,690)	0	0	3.352	3.922	MON	27,352	366,600	04/10/2013	02/25/2043
3136AX-3J-2	FNA 2017-M11 A2 - CMBS			4	1.A	9,753,579	91.5672	8,927,807	9,750,000	9,743,821	0	(2,064)	0	0	2.980	2.974	MON	24,213	290,550	10/05/2017	08/25/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AY-7L-1	FNA 2018-M1 A2 - CMBS			4	1.A	3,482,166	94.1235	3,384,764	3,596,089	3,475,758	0	(39,268)	0	0	2.993	3.809	MON	8,969	137,805	05/30/2018	12/25/2027
3136B3-YE-4	FNA 2018-M15 Z1 - CMBS			4	1.A	6,507,357	91.7077	5,979,570	6,520,248	7,274,921	0	182,407	0	0	0.000	3.712	MON	0	271,567	10/15/2018	11/25/2048
3136B3-YJ-3	FNA 2018-M15 Z2 - CMBS			4	1.A	16,041,536	86.7461	14,701,544	16,947,786	16,199,321	0	41,893	0	0	3.854	4.161	MON	54,431	647,491	12/13/2018	11/25/2048
3136B4-D5-4	FNA 2019-M10 Z - CMBS			4	1.A	25,595,787	85.7647	21,991,337	25,641,490	25,593,952	0	(838)	0	0	3.740	3.766	MON	79,916	939,843	06/28/2019	05/25/2049
3136B8-UB-3	FNA 2020-M06 Z - CMBS			4	1.A	21,675,546	81.0562	17,231,156	21,258,286	21,616,245	0	(20,782)	0	0	3.000	2.925	MON	53,146	627,505	02/12/2020	11/25/2049
31377U-X2-4	FN 387797 - CMBS/RMBS			4	1.A	8,870,436	95.6290	8,530,697	8,920,615	8,881,479	0	2,656	0	0	3.550	3.618	MON	27,270	321,080	09/27/2018	09/01/2028
3137BK-GZ-7	FHMS Q-002 A2 - CMBS			4	1.A	5,049,770	95.6282	4,781,408	5,000,000	5,023,976	0	(3,735)	0	0	3.871	3.797	MON	16,129	193,550	07/16/2015	07/25/2033
3137FB-BX-3	FHMS K-068 A2 - CMBS			4	1.A	2,795,330	95.0242	2,578,956	2,714,000	2,752,087	0	(8,858)	0	0	3.244	2.883	MON	7,337	88,042	10/18/2017	08/25/2027
3137FG-6Q-3	FHMS K-W05 AFX - CMBS			4	1.A	3,187,260	94.5727	3,087,799	3,265,000	3,216,929	0	7,110	0	0	3.214	3.557	MON	8,745	106,598	06/05/2018	04/25/2028
3137FT-ZZ-3	FHMS 2020-KF79 AL - CMBS			4	1.A	12,110,025	98.9180	11,979,000	12,110,025	12,110,025	0	0	0	0	4.275	4.230	MON	10,066	237,853	06/23/2020	05/25/2030
3138L3-5K-7	FN AM3549 - CMBS/RMBS			4	1.A	7,154,933	92.0328	6,515,658	7,079,711	7,117,623	0	(5,189)	0	0	3.370	3.291	MON	20,545	245,186	05/06/2013	06/01/2033
3138L4-QT-3	FN AM4065 - CMBS/RMBS			4	1.A	19,745,093	94.9023	18,805,828	19,815,995	19,751,471	0	(508)	0	0	4.450	4.494	MON	75,934	887,836	10/02/2013	08/01/2043
3138L7-YQ-3	FN AM7018 - CMBS/RMBS			4	1.A	3,026,195	95.4016	2,736,528	2,868,431	2,901,633	0	(75,349)	0	0	3.630	3.405	MON	8,966	105,570	10/05/2017	10/01/2029
3138L9-T8-5	FN AM8674 - CMBS/RMBS			4	1.A	5,055,078	95.2707	4,811,173	5,050,000	5,043,923	0	(1,392)	0	0	2.810	2.797	MON	12,220	143,876	01/08/2016	04/01/2025
3138L9-U2-6	FN AM8700 - CMBS/RMBS			4	1.A	38,516,376	90.8710	36,316,681	39,965,111	39,122,318	0	84,990	0	0	2.930	3.262	MON	100,834	1,265,023	12/02/2015	06/01/2030
3138LA-BW-8	FN AM9052 - CMBS/RMBS			4	1.A	12,055,742	92.9304	10,222,345	11,000,000	11,600,143	0	(75,322)	0	0	3.360	2.545	MON	31,827	405,533	08/03/2016	08/01/2030
3138LA-MR-7	FN AM9367 - CMBS/RMBS			4	1.A	4,675,367	89.7941	4,149,943	4,621,622	4,661,663	0	(2,668)	0	0	3.740	3.661	MON	14,884	176,757	06/08/2015	07/01/2045
3138LA-V7-1	FN AM9637 - CMBS/RMBS			4	1.A	9,594,115	91.6352	8,490,761	9,265,830	9,490,785	0	(11,431)	0	0	3.730	3.469	MON	28,801	372,558	12/02/2015	09/01/2035
3138LA-XW-4	FN AM9692 - CMBS/RMBS			4	1.A	9,000,140	87.7438	7,464,367	8,507,000	8,900,385	0	(16,047)	0	0	3.810	3.477	MON	27,910	340,620	04/27/2016	08/01/2045
3138LC-2B-0	FN AN0769 - CMBS/RMBS			4	1.A	4,166,251	94.3678	3,872,306	4,103,418	4,137,758	0	(5,339)	0	0	3.610	3.466	MON	12,756	151,966	12/14/2015	01/01/2031
3138LC-YU-3	FN AN0722 - CMBS/RMBS			4	1.A	30,162,196	91.2192	26,941,710	29,535,141	30,030,502	0	(15,967)	0	0	4.110	3.958	MON	104,530	1,250,208	12/17/2015	01/01/2046
3138LE-3T-6	FN AN2609 - CMBS/RMBS			4	1.A	20,112,500	87.0794	17,415,885	20,000,000	20,053,019	0	(9,179)	0	0	2.680	2.637	MON	46,156	588,111	07/27/2016	06/01/2031
3138LF-JL-3	FN AN2966 - CMBS/RMBS			4	1.A	20,989,163	86.8622	18,084,716	20,820,000	20,909,584	0	(13,461)	0	0	2.590	2.523	MON	46,434	591,664	08/10/2016	10/01/2031
3138LG-3E-4	FN AN4396 - CMBS/RMBS			4	1.A	4,660,154	94.5480	4,131,107	4,369,321	4,602,877	0	(4,833)	0	0	4.010	3.423	MON	15,088	190,174	10/26/2017	01/01/2042
3138LH-HJ-6	FN AN4732 - CMBS/RMBS			4	1.A	9,285,165	95.0133	8,723,998	9,181,869	9,216,743	0	(11,705)	0	0	3.160	3.025	MON	24,985	294,177	03/01/2017	02/01/2027
3138LH-RA-4	FN AN4980 - CMBS/RMBS			4	1.A	9,139,169	88.9160	8,035,778	9,037,498	9,120,192	0	(5,378)	0	0	3.755	3.676	MON	29,223	347,689	03/16/2017	05/01/2047
3138LH-UZ-5	FN AN5099 - CMBS/RMBS			4	1.A	2,432,976	94.6973	2,258,786	2,385,270	2,404,769	0	(5,037)	0	0	3.105	2.863	MON	6,378	75,091	05/12/2017	04/01/2027
3138LH-Y3-2	FN AN5229 - CMBS/RMBS			4	1.A	3,658,317	88.8836	3,215,471	3,617,619	3,651,172	0	(689)	0	0	3.755	3.675	MON	11,697	147,812	03/16/2017	05/01/2047
3138LJ-FU-9	FN AN5578 - CMBS/RMBS			4	1.A	6,246,708	93.7817	5,786,392	6,170,065	6,199,519	0	(8,381)	0	0	2.900	2.750	MON	15,408	181,417	05/31/2017	05/01/2027
3138LJ-MC-1	FN AN5754 - CMBS/RMBS			4	1.A	10,514,012	92.6836	9,612,596	10,371,405	10,441,548	0	(11,905)	0	0	3.100	2.961	MON	27,686	325,979	10/19/2017	06/01/2029
3138LJ-YQ-7	FN AN6118 - CMBS/RMBS			4	1.A	8,473,317	91.9430	8,092,033	8,801,146	8,589,574	0	25,114	0	0	3.025	3.426	MON	22,926	269,932	04/05/2018	11/01/2029
3138LJ-ZD-5	FN AN6139 - CMBS/RMBS			4	1.A	15,791,059	85.2999	13,187,465	15,460,116	15,735,446	0	(5,406)	0	0	3.440	3.287	MON	45,796	579,082	06/23/2017	07/01/2047
3138LK-FP-7	FN AN6473 - CMBS/RMBS			4	1.A	26,368,126	86.2657	22,280,151	25,827,365	26,240,526	0	(23,141)	0	0	3.590	3.444	MON	77,267	954,212	07/20/2017	08/01/2047
3138LL-H8-1	FN AN7454 - CMBS/RMBS			4	1.A	4,028,364	93.2891	3,669,301	3,933,259	3,988,117	0	(7,730)	0	0	3.270	3.017	MON	11,075	130,404	12/19/2017	11/01/2029
3138LL-TX-3	FN AN7765 - CMBS/RMBS			4	1.A	10,533,728	91.3434	10,102,583	11,060,000	10,711,455	0	40,480	0	0	3.010	3.506	MON	28,667	337,530	04/23/2018	12/01/2029
31419T-PJ-9	FN AF4024 - CMBS/RMBS			4	1.A	33,970,313	85.1997	29,819,897	35,000,000	33,980,222	0	3,274	0	0	3.750	3.886	MON	109,375	1,330,729	04/11/2019	01/01/2058
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						459,303,170	XXX	411,939,929	458,235,785	458,879,384	0	(160,481)	0	0	XXX	XXX	XXX	1,290,132	16,096,473	XXX	XXX
249218-AK-4	DENVER COLO PUB SCHS CTFS PARTN			1	1.D FE	31,800,600	114.5642	32,307,104	28,200,000	30,947,179	0	(126,040)	0	0	7.017	5.970	JD	87,946	1,978,794	03/06/2015	12/15/2037
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						31,800,600	XXX	32,307,104	28,200,000	30,947,179	0	(126,040)	0	0	XXX	XXX	XXX	87,946	1,978,794	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						6,162,734,286	XXX	5,484,067,678	5,892,580,276	6,159,063,352	17,043	3,121,509	0	0	XXX	XXX	XXX	43,257,712	247,492,917	XXX	XXX
000000-00-0	PUMA INTERNATIONAL FINANCING SA		C	1,2	4.A FE	5,713,500	94.0270	5,453,566	5,800,000	5,760,413	0	20,343	0	0	5.125	5.531	AO	70,184	271,625	07/29/2020	10/06/2024
000000-00-0	PUMA INTERNATIONAL FINANCING SA		C	1,2	4.A FE	8,408,100	87.2850	7,331,940	8,400,000	8,400,281	0	(4,226)	0	0	5.000	4.928	JJ	183,167	420,000	01/22/2018	01/24/2026
00037B-AC-6	ABB FINANCE (USA) INC			1	1.G FE	9,589,635	85.9910	8,513,109	9,900,000	9,657,053	0	8,001	0	0	4.375	4.567	MN	63,766	433,125	05/03/2012	05/08/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00037B-AF-9	ABB FINANCE (USA) INC			1,2	1.G FE	6,055,000	94.3460	5,712,650	6,055,000	6,055,000	0	0	0	0	3.800	3.800	AO	56,244	230,090	03/26/2018	04/03/2028
001055-AD-4	AFLAC INC			1	1.G FE	21,709,825	106.5390	20,242,410	19,000,000	21,524,180	0	(106,154)	0	0	6.900	5.576	JD	50,983	1,311,000	08/25/2021	12/17/2039
001055-AF-9	AFLAC INC			1	1.G FE	17,228,999	103.1930	16,771,958	16,253,000	17,039,574	0	(23,098)	0	0	6.450	5.980	FA	396,031	158,025	03/08/2019	08/15/2040
00108W-AH-3	AEP TEXAS INC			1,2	2.A FE	6,086,350	93.7230	5,567,146	5,940,000	6,030,741	0	(8,373)	0	0	3.950	3.624	JD	19,553	160,785	06/23/2020	06/01/2028
00108W-AJ-9	AEP TEXAS INC			1,2	2.A FE	5,018,600	78.4700	3,923,500	5,000,000	5,017,375	0	(345)	0	0	4.150	4.128	MN	34,583	207,500	05/03/2019	05/01/2049
00108W-AK-6	AEP TEXAS INC			1,2	2.A FE	10,675,650	70.8110	7,081,100	10,000,000	10,643,863	0	(16,059)	0	0	3.450	3.086	JJ	159,083	345,000	12/29/2020	01/15/2050
00108W-AN-0	AEP TEXAS INC			1,2	2.A FE	20,974,431	70.7400	14,692,698	20,770,000	20,969,278	0	(3,863)	0	0	3.450	3.395	MN	91,561	716,565	07/30/2021	05/15/2051
0010EP-AF-5	AEP TEXAS INC			1	2.A FE	31,871,495	103.3530	33,072,960	32,000,000	31,941,301	0	7,832	0	0	6.650	6.675	FA	803,911	2,128,000	05/19/2004	02/15/2033
00115A-AF-6	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	9,984,459	78.9650	7,896,500	10,000,000	9,986,521	0	345	0	0	4.000	4.009	JD	33,333	400,000	05/25/2017	12/01/2046
00115A-AJ-8	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	1,859,505	82.6240	1,239,360	1,500,000	1,845,937	0	(9,134)	0	0	4.250	2.947	MS	18,771	63,750	06/30/2021	09/15/2048
00115A-AK-5	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	16,900,380	78.3290	13,315,930	17,000,000	16,908,366	0	3,355	0	0	3.800	3.833	JD	28,711	798,000	06/10/2019	06/15/2049
00115A-AM-1	AEP TRANSMISSION COMPANY LLC			1,2	1.G FE	18,831,604	76.6790	13,786,884	17,980,000	18,801,901	0	(19,724)	0	0	3.650	3.383	AO	164,068	656,270	07/08/2021	04/01/2050
00115A-AN-9	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	13,993,190	63.6640	8,976,624	14,100,000	13,996,630	0	2,513	0	0	2.750	2.787	FA	146,483	399,598	08/31/2021	08/15/2051
001192-AH-6	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	29,471,756	99.5520	29,268,288	29,400,000	29,460,905	0	(1,482)	0	0	5.875	5.855	MS	508,579	1,727,250	05/13/2015	03/15/2041
001192-AK-9	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	23,999,618	82.1070	23,297,861	28,375,000	24,020,267	0	15,549	0	0	4.400	5.652	JD	104,042	786,500	05/13/2013	06/01/2043
001192-AM-5	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	5,653,816	93.4560	5,308,301	5,680,000	5,670,113	0	2,661	0	0	3.250	3.304	JD	8,204	184,600	05/18/2016	06/15/2026
001201-A#-9	AGL ENERGY LIMITED		C	1	2.B	8,000,000	92.3546	7,388,370	8,000,000	8,000,000	0	0	0	0	3.760	3.760	JD	19,218	451,200	12/08/2016	12/08/2028
00125*-AA-8	AES SOUTHLAND ENERGY HOLDINGS II L			1,2	2.C PL	16,888,889	87.5000	14,777,778	16,888,889	16,888,889	0	0	0	0	4.480	4.478	MS	191,257	926,068	12/12/2019	03/31/2040
001306-AB-5	AHS HOSPITAL CORP			1	1.D FE	5,449,553	95.6380	3,946,980	4,127,000	5,388,544	0	(38,056)	0	0	5.024	3.122	JJ	103,670	207,340	10/22/2021	07/01/2045
001306-AC-3	AHS HOSPITAL CORP			1,2	1.D FE	16,907,760	61.6690	10,801,325	17,515,000	16,930,216	0	12,605	0	0	2.780	2.952	JJ	243,459	486,917	03/10/2021	07/01/2051
00131L-2B-0	AIA GROUP LTD		C		1.E FE	32,909,469	90.5900	29,622,930	32,700,000	32,878,595	0	(3,951)	0	0	4.875	4.833	MS	487,094	1,521,000	03/07/2014	03/11/2044
00131L-AF-2	AIA GROUP LTD		C	1,2	1.E FE	14,488,492	94.0180	13,580,900	14,445,000	14,469,197	0	(4,357)	0	0	3.900	3.863	AO	133,014	563,355	04/04/2018	04/06/2028
00131L-AH-8	AIA GROUP LTD		C	2	1.E FE	4,974,650	91.3500	4,567,500	5,000,000	4,983,201	0	2,458	0	0	3.600	3.660	AO	41,000	180,000	04/02/2019	04/09/2029
00131L-AJ-4	AIA GROUP LTD		C	2	1.E FE	1,994,120	88.9070	1,778,140	2,000,000	1,995,567	0	538	0	0	3.375	3.409	AO	15,750	67,500	03/31/2020	04/07/2030
00164V-AD-5	AMC NETWORKS INC			1,2	3.C FE	557,762	93.7640	589,776	629,000	604,433	0	17,149	0	0	5.000	8.368	AO	7,863	27,175	03/20/2020	04/01/2024
00164V-AE-3	AMC NETWORKS INC			1,2	3.C FE	852,100	76.7560	653,961	852,000	852,028	0	(47)	0	0	4.750	4.742	FA	16,863	32,253	11/16/2020	08/01/2025
00184A-AC-9	WARNER MEDIA LLC			1	3.A FE	13,351,810	106.5860	13,856,180	13,000,000	13,184,228	0	(15,464)	0	0	7.625	7.393	AO	209,264	991,250	02/22/2002	04/15/2031
00184A-AG-0	WARNER MEDIA LLC			1	3.A FE	15,800,760	104.6530	16,744,480	16,000,000	15,892,751	0	8,736	0	0	7.700	7.802	MN	205,333	1,232,000	04/22/2002	05/01/2032
00205G-AC-1	APA INFRASTRUCTURE LTD		C	1,2	2.B FE	12,271,017	89.2910	11,005,116	12,325,000	12,287,834	0	2,334	0	0	5.000	5.033	MS	167,757	616,250	03/16/2015	03/23/2035
00206R-AS-1	AT&T INC			1	2.B FE	3,076,784	105.8250	3,386,400	3,200,000	3,106,884	0	3,416	0	0	6.550	6.851	FA	79,182	209,600	02/20/2009	02/15/2039
00206R-BA-9	AT&T INC			1	2.B FE	77,892,084	96.1960	64,270,472	66,812,000	75,347,999	0	(295,529)	0	0	5.550	4.512	FA	1,400,825	3,708,066	07/01/2013	08/15/2041
00206R-BH-4	AT&T INC			1,2	2.B FE	1,354,725	82.3970	1,235,955	1,500,000	1,356,661	0	1,936	0	0	4.300	5.067	JD	2,867	32,250	07/21/2022	12/15/2042
00206R-DG-4	AT&T INC			1	2.B FE	2,055,166	103.8420	1,840,080	1,772,000	2,010,168	0	(7,639)	0	0	6.375	5.220	MS	37,655	112,965	03/23/2016	03/01/2041
00206R-DT-6	AT&T INC			1,2	2.B FE	24,850,250	96.4370	24,109,250	25,000,000	24,874,344	0	4,649	0	0	5.700	5.734	MS	475,000	1,653,000	01/31/2017	03/01/2057
00206R-GL-0	AT&T INC			1,2	2.B FE	6,486,805	95.2020	6,188,130	6,500,000	6,493,043	0	1,197	0	0	4.100	4.123	FA	100,678	266,500	01/17/2018	02/15/2028
00206R-HA-3	AT&T INC			1,2	2.B FE	26,947,207	90.1770	23,921,974	26,527,800	26,912,356	0	(7,248)	0	0	5.150	5.044	MN	174,568	1,366,182	12/01/2017	11/15/2046
00206R-JD-5	AT&T INC			1	2.B FE	421,015	97.9930	352,775	360,000	414,386	0	(1,980)	0	0	6.200	4.891	MS	6,572	22,320	06/05/2019	03/15/2040
00206R-KB-7	AT&T INC			1,2	2.B FE	39,673,191	69.8030	26,385,534	37,800,000	39,619,507	0	(23,273)	0	0	3.850	3.613	JD	121,275	1,455,300	12/29/2020	06/01/2060
00206R-KE-1	AT&T INC			1,2	2.B FE	4,667,720	67.0010	3,350,050	5,000,000	4,679,984	0	6,139	0	0	3.300	3.659	FA	68,750	165,000	02/01/2021	02/01/2052
00206R-KJ-0	AT&T INC			1,2	2.B FE	29,467,134	68.0370	25,270,983	37,143,000	29,705,727	0	105,771	0	0	3.500	4.743	MS	382,779	1,300,005	05/13/2011	09/15/2053
00206R-LJ-9	AT&T INC			1,2	2.B FE	29,543,794	67.5420	22,257,791	32,954,000	29,562,313	0	46,209	0	0	3.550	4.117	MS	344,461	1,169,867	05/26/2021	09/15/2055
00206R-LV-2	AT&T INC			1,2	2.B FE	60,429,674	67.6970	47,463,044	70,111,000	60,696,239	0	94,354	0	0	3.650	4.374	MS	753,499	2,559,052	06/02/2021	09/15/2059
00206R-MM-1	AT&T INC			1,2	2.B FE	12,479,405	76.9000	9,866,270	12,830,000	12,517,801	0	24,379	0	0	2.550	2.810	JD	27,264	327,165	06/02/2021	12/01/2033
00206R-MN-9	AT&T INC			1,2	2.B FE	3,760,334	69.3090	3,477,233	5,017,000	3,803,047	0	11,788	0	0	3.800	5.335	JD	15,887	190,646	07/17/2018	12/01/2057
00229*-AA-3	SR SECD NT			2	2.A PL	59,452,716	71.5300	42,526,528	59,452,716	59,452,716	0	0	0	0	4.750	4.749	FA	1,066,846	2,824,004	12/29/2020	02/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00230@-AA-8	TR CTF - AT&T SVCS INC - SER A			1,2	2.B	4,986,227	77.3900	3,820,635	4,936,859	4,981,834	0	(2,770)	0	0	4.003	3.927	N/A	8,783	197,622	05/28/2021	05/15/2046
00253X-AB-7	AADVANTAGE LOYALTY IP LTD			1	3.B FE	8,182,078	91.4860	7,169,758	7,837,000	8,128,586	0	(38,065)	0	0	5.750	5.052	JAJO	88,874	418,198	02/14/2022	04/20/2029
002819-AC-4	ABBOTT LABORATORIES			1	1.E FE	24,834,383	111.5460	26,045,991	23,350,000	24,838,690	0	(6,601)	0	0	6.150	5.508	MN	123,658	994,763	03/08/2019	11/30/2037
002824-AV-2	ABBOTT LABORATORIES			1	1.E FE	32,907,519	109.6840	34,221,408	31,200,000	32,479,351	0	(48,724)	0	0	6.000	5.607	AO	468,000	1,872,000	06/30/2011	04/01/2039
002824-AY-6	ABBOTT LABORATORIES			1	1.E FE	10,468,920	102.2730	10,534,119	10,300,000	10,468,383	0	(537)	0	0	5.300	5.156	MN	51,557	272,950	10/26/2011	05/27/2040
002824-BE-9	ABBOTT LABORATORIES			1,2	1.E FE	3,125,336	98.6720	3,108,168	3,150,000	3,146,520	0	3,822	0	0	3.400	3.524	MN	9,223	107,100	11/23/2016	11/30/2023
002824-BG-4	ABBOTT LABORATORIES			1,2	1.E FE	34,598,574	99.0400	26,220,840	26,475,000	33,448,296	0	(435,071)	0	0	4.750	2.435	MN	108,290	1,257,563	06/09/2020	11/30/2036
002824-BH-2	ABBOTT LABORATORIES			1,2	1.E FE	74,351,353	97.8460	60,261,394	61,588,000	73,317,116	0	(324,981)	0	0	4.900	3.653	MN	259,867	2,400,492	02/25/2020	11/30/2046
002824-BN-9	ABBOTT LABORATORIES			1,2	1.E FE	6,611,696	95.7400	6,366,710	6,650,000	6,617,627	0	971	0	0	4.750	4.788	AO	66,685	315,875	03/22/2017	04/15/2043
00287Y-AM-1	ABBVIE INC			1	2.A FE	4,569,600	86.8360	4,341,800	5,000,000	4,576,329	0	6,729	0	0	4.400	5.083	MN	33,611	110,000	06/22/2022	11/06/2042
00287Y-AQ-2	ABBVIE INC			1,2	2.A FE	11,913,540	96.9300	11,035,481	11,385,000	11,524,517	0	(62,748)	0	0	3.600	3.000	MN	53,510	409,860	03/31/2016	05/14/2025
00287Y-AR-0	ABBVIE INC			1,2	2.A FE	2,029,920	93.0950	1,861,900	2,000,000	2,024,946	0	(1,499)	0	0	4.500	4.364	MN	11,750	90,000	06/25/2019	05/14/2035
00287Y-AS-8	ABBVIE INC			1,2	2.A FE	28,004,480	89.3280	22,332,000	25,000,000	27,777,545	0	(82,470)	0	0	4.700	3.924	MN	153,403	1,175,000	02/25/2020	05/14/2045
00287Y-AV-1	ABBVIE INC			1,2	2.A FE	10,620,395	90.3980	9,352,577	10,346,000	10,552,533	0	(11,465)	0	0	4.300	4.098	MN	58,081	444,878	08/04/2016	05/14/2036
00287Y-AW-9	ABBVIE INC			1,2	2.A FE	19,512,850	86.7760	15,619,680	18,000,000	19,424,047	0	(40,745)	0	0	4.450	3.904	MN	104,575	801,000	09/22/2020	05/14/2046
00287Y-BD-0	ABBVIE INC			1,2	2.A FE	2,577,864	92.0820	2,209,968	2,400,000	2,566,786	0	(3,417)	0	0	4.875	4.417	MN	15,275	117,000	08/07/2019	11/14/2048
00287Y-BF-5	ABBVIE INC			1,2	2.A FE	1,020,550	96.6910	966,910	1,000,000	1,013,437	0	(2,053)	0	0	4.250	3.981	MN	5,549	42,500	05/02/2019	11/14/2028
00287Y-BX-6	ABBVIE INC			1,2	2.A FE	15,968,724	90.1630	12,803,146	14,200,000	15,520,840	0	(186,205)	0	0	3.200	1.711	MN	50,489	454,400	07/23/2020	11/21/2029
00287Y-CA-5	ABBVIE INC			1,2	2.A FE	28,832,980	85.6420	24,836,180	29,000,000	28,847,808	0	7,379	0	0	4.050	4.093	MN	130,500	1,154,250	07/21/2022	11/21/2039
00287Y-CB-3	ABBVIE INC			1,2	2.A FE	174,869,384	84.0570	138,719,267	165,030,000	174,391,532	0	(219,760)	0	0	4.250	3.890	MN	779,308	7,013,775	06/09/2021	11/21/2049
00287Y-CV-9	ABBVIE INC			1,2	2.A FE	5,457,399	98.4240	5,452,690	5,540,000	5,524,278	0	10,301	0	0	3.850	4.053	JD	9,480	213,290	10/07/2015	06/15/2024
00287Y-CY-3	ABBVIE INC			1,2	2.A FE	3,991,908	93.4830	3,084,939	3,300,000	3,888,222	0	(42,035)	0	0	4.550	2.757	MS	44,211	150,150	06/24/2020	03/15/2035
00287Y-CZ-0	ABBVIE INC			1,2	2.A FE	9,487,191	89.4210	7,904,816	8,840,000	9,346,680	0	(16,782)	0	0	4.625	4.188	AO	102,213	408,850	11/13/2012	10/01/2042
00287Y-DB-2	ABBVIE INC			1,2	2.A FE	9,450,315	89.7990	8,530,905	9,500,000	9,459,276	0	1,154	0	0	4.750	4.781	MS	132,868	451,250	03/03/2015	03/15/2045
003000-AA-4	ABERCROMBIE & FITCH MANAGEMENT CO			1,2	3.B FE	4,380,344	98.9510	4,277,652	4,323,000	4,357,369	0	(12,193)	0	0	8.750	8.334	JJ	174,421	364,306	03/14/2022	07/15/2025
00388W-AJ-0	ABU DHABI NATIONAL ENERGY COMPANY PJSC		C	2	1.D FE	3,193,568	88.8180	2,842,176	3,200,000	3,195,035	0	885	0	0	2.000	2.031	AO	11,022	64,000	04/20/2021	04/29/2028
00392#-AA-0	ABTEEN VENTURES LLC			1	1.B PL	43,717,320	94.1165	41,145,218	43,717,320	43,717,320	0	0	0	0	3.930	3.930	N/A	76,360	1,861,680	02/19/2019	08/15/2039
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC			1,2	4.B FE	641,440	92.2310	581,055	630,000	636,739	0	(2,425)	0	0	5.000	4.555	AO	6,650	31,500	06/17/2021	04/15/2029
00440E-AH-0	CHUBB INA HOLDINGS INC			1	1.F FE	135,827	110.5590	110,559	100,000	126,180	0	(1,441)	0	0	6.700	4.131	MN	856	6,700	05/13/2015	05/15/2036
00440E-AQ-0	CHUBB INA HOLDINGS INC			1	1.F FE	20,942,670	84.1660	17,674,860	21,000,000	20,955,563	0	1,652	0	0	4.150	4.165	MS	261,450	871,500	03/06/2013	03/13/2043
00440E-AV-9	CHUBB INA HOLDINGS INC			1,2	1.F FE	1,375,763	95.8300	1,322,454	1,380,000	1,378,508	0	416	0	0	3.350	3.385	MN	7,448	46,230	10/27/2015	05/03/2026
00440E-AW-7	CHUBB INA HOLDINGS INC			1,2	1.F FE	2,394,000	86.7820	2,082,768	2,400,000	2,394,991	0	188	0	0	4.350	4.365	MN	16,820	104,400	10/27/2015	11/03/2045
00507U-AH-4	ALLERGAN FUNDING SCS		C	1,2	2.C FE	16,861,286	81.1650	12,828,128	15,805,000	16,729,997	0	(25,451)	0	0	4.850	4.419	JD	34,069	766,543	06/01/2017	06/15/2044
00507V-AK-5	ACTIVISION BLIZZARD INC			1,2	2.A FE	5,901,485	95.2190	5,713,140	6,000,000	5,952,940	0	11,582	0	0	3.400	3.627	MS	60,067	204,000	05/02/2018	09/15/2026
00507V-AM-1	ACTIVISION BLIZZARD INC			1,2	2.A FE	2,559,685	94.5770	2,402,256	2,540,000	2,549,386	0	(2,030)	0	0	3.400	3.306	JD	3,838	86,360	06/21/2017	06/15/2027
00507V-AP-4	ACTIVISION BLIZZARD INC			1,2	2.A FE	3,614,541	78.1070	3,046,173	3,900,000	3,662,591	0	27,678	0	0	1.350	2.207	MS	15,503	52,650	03/31/2021	09/15/2030
00507V-AQ-2	ACTIVISION BLIZZARD INC			1,2	2.A FE	2,284,009	61.7270	1,549,348	2,510,000	2,291,360	0	5,049	0	0	2.500	2.963	MS	18,476	62,750	07/23/2021	09/15/2050
006040-48-9	BANK LEUMI LE ISRAEL BM		D	1,2	2.B FE	1,150,000	88.5110	1,017,877	1,150,000	1,150,000	0	0	0	0	3.275	3.275	JJ	15,902	37,663	01/22/2020	01/29/2031
00652M-AD-4	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT		C	2	2.C FE	7,371,700	87.3120	6,111,840	7,000,000	7,276,084	0	(56,351)	0	0	4.000	3.055	JJ	117,444	280,000	04/09/2021	07/30/2027
00652M-AE-2	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT		C	1	2.C FE	2,991,090	84.0110	2,520,330	3,000,000	2,993,863	0	769	0	0	4.375	4.411	JJ	64,896	109,375	06/26/2019	07/03/2029
00652M-AG-7	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT		C	1,2	2.C FE	8,652,925	88.0030	7,480,255	8,500,000	8,610,530	0	(24,839)	0	0	4.200	3.848	FA	145,775	357,000	04/09/2021	08/04/2027
00652M-AH-5	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT		C	1	2.C FE	8,041,950	73.3520	6,014,864	8,200,000	8,063,739	0	14,244	0	0	3.100	3.333	FA	105,211	254,200	06/14/2021	02/02/2031
00652M-AK-8	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT		C	1,2	2.C FE	14,632,850	75.5310	11,329,650	15,000,000	14,659,338	0	26,488	0	0	3.828	4.124	FA	237,655	478,500	02/08/2022	02/02/2032
00653V-AA-9	ADAPTHEALTH LLC			1,2	4.B FE	9,181,024	92.4600	8,200,277	8,869,000	9,092,202	0	(44,006)	0	0	6.125	5.462	FA	226,344	543,226	04/07/2021	08/01/2028
00653V-AC-5	ADAPTHEALTH LLC			1,2	4.B FE	3,242,859	83.8200	2,716,606	3,241,000	3,242,664	0	(159)	0	0	4.625	4.615	FA	62,457	149,896	06/17/2021	08/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00653V-AE-1	ADAPTHEALTH LLC			1,2	4.B FE	2,277,075	85.1120	1,933,745	2,272,000	2,276,431	0	(499)	0	0	5.125	5.091	MS	38,813	120,321	09/07/2021	03/01/2030
00676L-AA-4	ADECOAGRO SA		C	1,2	3.B FE	9,501,500	94.3910	8,967,145	9,500,000	9,500,930	0	(121)	0	0	6.000	5.997	MS	158,333	555,000	09/15/2017	09/21/2027
00724P-AD-1	ADOBE INC			1,2	1.E FE	4,984,950	85.2970	4,264,850	5,000,000	4,988,976	0	1,415	0	0	2.300	2.334	FA	47,917	115,000	01/22/2020	02/01/2030
00751Y-AG-1	ADVANCE AUTO PARTS INC			1,2	2.B FE	6,940,350	81.7520	5,722,640	7,000,000	6,944,536	0	4,186	0	0	3.500	3.602	MS	72,139	129,986	03/08/2022	03/15/2032
007589-AB-0	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.C FE	7,125,522	83.4200	4,650,665	5,575,000	7,035,192	0	(39,515)	0	0	4.272	2.811	FA	89,973	238,164	10/02/2020	08/15/2048
007589-AC-8	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.C FE	30,325,881	71.6940	20,227,745	28,214,000	29,559,856	0	(33,674)	0	0	3.387	3.116	AO	201,740	955,608	12/17/2021	10/15/2049
007589-AE-4	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.C FE	10,449,639	66.6060	6,961,659	10,452,000	10,446,672	0	(390)	0	0	3.008	3.008	JD	13,973	314,396	03/03/2022	06/15/2050
00774M-AX-3	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	4,343,606	78.1310	3,406,512	4,360,000	4,345,220	0	1,466	0	0	3.300	3.343	JJ	60,350	108,310	10/21/2021	01/30/2032
00774M-AY-1	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	22,562,562	76.0580	17,234,743	22,660,000	22,570,649	0	6,922	0	0	3.400	3.444	AO	132,687	770,440	10/21/2021	10/29/2033
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	10,593,460	70.6350	7,423,739	10,510,000	10,590,002	0	(2,942)	0	0	3.850	3.792	AO	69,687	404,635	10/22/2021	10/29/2041
00778X-AA-5	SUN BELT INC			1,2	1.C FE	3,400,000	63.7120	2,166,208	3,400,000	3,400,000	0	0	0	0	2.795	2.795	MN	12,143	97,934	10/27/2021	11/15/2051
00787C-AD-4	AEROPUERTO INTERNACIONAL DE TOCUMEN SA		C	1	2.B FE	3,682,210	82.4650	2,968,740	3,600,000	3,677,875	0	(3,623)	0	0	4.000	3.795	FA	56,000	144,000	12/08/2021	08/11/2041
00787C-AE-2	AEROPUERTO INTERNACIONAL DE TOCUMEN SA		C	1	2.B FE	4,400,313	82.0000	3,464,500	4,225,000	4,396,903	0	(2,740)	0	0	5.125	4.857	FA	84,207	216,531	09/22/2021	08/11/2061
007944-AG-6	ADVENTIST HEALTH SYSTEM			1,2	1.G FE	14,623,246	70.7740	10,102,989	14,275,000	14,605,311	0	(8,159)	0	0	3.630	3.489	MS	172,728	518,183	11/12/2020	03/01/2049
00817Y-AF-5	AETNA INC			1	2.B FE	4,535,516	106.4570	5,003,479	4,700,000	4,575,024	0	5,645	0	0	6.625	6.914	JD	13,839	304,750	03/08/2019	06/15/2036
00817Y-AJ-7	AETNA INC			1,2	2.B FE	21,996,285	86.5940	19,449,012	22,460,000	22,096,348	0	11,586	0	0	4.500	4.627	MN	129,145	1,010,700	05/08/2012	05/15/2042
00817Y-AM-0	AETNA INC			1,2	2.B FE	6,962,079	82.0980	5,686,928	6,927,000	6,961,857	0	(1,090)	0	0	4.125	4.085	MN	36,511	285,739	07/14/2017	11/15/2042
008513-AA-1	AGREE LP			1,2	2.B FE	4,396,788	81.3140	3,577,816	4,400,000	4,397,580	0	287	0	0	2.900	2.908	AO	31,900	127,600	08/12/2020	10/01/2030
00855@-AD-6	AGREE LIMITED PARTNERSHIP			1	2.B	40,000,000	88.6836	35,473,423	40,000,000	40,000,000	0	0	0	0	4.190	4.189	MS	423,656	1,676,000	09/20/2017	09/20/2029
00855@-AE-4	AGREE REALTY CORPORATION			1	2.B	55,000,000	87.5900	48,174,500	55,000,000	55,000,000	0	0	0	0	4.320	4.319	MS	600,600	2,376,000	09/26/2018	09/26/2030
008685-AB-5	AHOLD FINANCE USA LLC			1	2.B FE	35,911,849	104.0010	33,800,325	32,500,000	34,057,590	0	(195,665)	0	0	6.875	5.955	MN	372,396	2,234,375	01/06/2010	05/01/2029
008916-AC-2	AGRIUM INC		C	1	2.B FE	1,898,300	104.5650	2,321,343	2,220,000	2,111,786	0	21,362	0	0	7.800	9.259	FA	72,150	173,160	01/07/2000	02/01/2027
009098-A*-5	CTL PASS-THRU TR SER A-1 - AMAZON SVCS I			1,2	1.E	17,294,325	91.2100	15,774,154	17,294,325	17,294,325	0	0	0	0	4.494	4.494	N/A	45,337	775,553	05/10/2019	11/10/2039
00912X-AV-6	AIR LEASE CORP			1,2	2.B FE	1,838,960	91.1940	1,823,880	2,000,000	1,907,900	0	19,105	0	0	3.625	4.838	AO	18,125	72,500	02/21/2019	04/01/2027
00912X-AY-0	AIR LEASE CORP			1,2	2.B FE	7,649,314	90.5100	7,444,448	8,225,000	7,896,751	0	58,380	0	0	3.625	4.540	JD	24,846	298,156	05/30/2018	12/01/2027
00912X-BF-0	AIR LEASE CORP			1,2	2.B FE	23,815,874	93.6620	22,966,859	24,521,000	24,068,863	0	66,020	0	0	4.625	4.997	AO	283,524	1,134,096	12/10/2018	10/01/2028
00914A-AK-8	AIR LEASE CORP			1,2	2.B FE	3,760,006	82.8030	3,055,431	3,690,000	3,749,947	0	(6,806)	0	0	3.125	2.887	JD	9,609	115,313	07/13/2021	12/01/2030
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC			1,2	1.F FE	5,216,400	69.4660	3,473,300	5,000,000	5,205,705	0	(5,380)	0	0	2.800	2.584	MN	17,889	140,000	12/15/2020	05/15/2050
009279-AC-4	AIRBUS SE		C	1,2	1.F FE	11,710,945	81.5530	8,563,065	10,500,000	11,640,548	0	(31,316)	0	0	3.950	3.286	AO	93,319	414,750	09/10/2020	04/10/2047
00971Y-AF-7	AKBANK TAS		C		4.C FE	1,644,014	95.5260	1,585,732	1,660,000	1,655,728	0	1,771	0	0	5.125	5.245	MS	21,505	85,075	03/24/2015	03/31/2025
00971Y-AG-5	AKBANK TAS		C		4.C FE	8,068,500	96.4990	7,840,544	8,125,000	8,090,683	0	10,353	0	0	6.800	6.953	FA	222,535	552,500	11/10/2020	02/06/2026
01021F-AA-7	AKUMIN INC			1,2	5.A FE	2,512,037	71.9910	1,740,742	2,418,000	2,481,032	0	(18,307)	0	0	7.000	5.478	MN	28,210	169,260	06/17/2021	11/01/2025
010392-EC-8	ALABAMA POWER CO			1	1.G FE	12,318,500	101.9200	9,582,518	9,402,000	12,040,280	0	(225,834)	0	0	5.700	2.539	FA	202,456	535,914	10/04/2021	02/15/2033
010392-EZ-7	ALABAMA POWER CO			1	1.G FE	128,272	106.2810	106,281	100,000	121,682	0	(987)	0	0	6.125	4.196	MN	783	6,125	05/13/2015	05/15/2038
010392-FB-9	ALABAMA POWER CO			1	1.G FE	126,440	103.9770	103,977	100,000	120,617	0	(873)	0	0	6.000	4.226	MS	2,000	6,000	05/13/2015	03/01/2039
010392-FD-5	ALABAMA POWER CO			1	1.G FE	3,374,262	95.7260	3,254,684	3,400,000	3,380,378	0	697	0	0	5.500	5.551	MS	55,061	187,000	03/03/2011	03/15/2041
010392-FP-8	ALABAMA POWER CO			1,2	1.G FE	10,715,298	83.3090	8,601,654	10,325,000	10,696,944	0	(11,516)	0	0	4.300	4.036	JJ	220,754	443,975	02/01/2021	01/02/2046
010392-FS-2	ALABAMA POWER CO			1,2	1.G FE	6,947,290	83.7910	5,865,370	7,000,000	6,951,850	0	1,153	0	0	4.300	4.345	JJ	138,794	301,000	06/21/2018	07/15/2048
010392-FT-0	ALABAMA POWER CO			1,2	1.E FE	15,392,341	72.2360	10,185,276	14,100,000	15,315,729	0	(30,520)	0	0	3.450	2.972	AO	121,613	486,450	09/10/2020	10/01/2049
010392-FU-7	ALABAMA POWER CO			1,2	1.E FE	3,644,570	77.8700	2,842,255	3,650,000	3,645,766	0	501	0	0	1.450	1.465	MS	15,583	52,925	09/10/2020	09/15/2030
010392-FV-5	ALABAMA POWER CO			1,2	1.G FE	37,559,816	69.0520	25,645,913	37,140,000	37,548,019	0	(8,826)	0	0	3.125	3.066	JJ	535,177	1,270,240	07/27/2021	07/15/2051
010392-FW-3	ALABAMA POWER CO			1,2	1.G FE	14,973,600	66.6780	10,001,700	15,000,000	14,974,107	0	558	0	0	3.000	3.009	MS	132,500	371,250	11/15/2021	03/15/2052
01126#-AA-1	OCI SOLAR SAN ANTONIO 6 LLC			1	2.C	12,266,876	89.4557	10,973,419	12,266,876	12,266,876	0	0	0	0	4.170	4.168	MS	129,303	511,529	05/11/2017	03/31/2042
013092-AA-9	ALBERTSONS COMPANIES INC			1,2	3.C FE	362,612	102.3710	352,156	344,000	355,543	0	(4,467)	0	0	7.500	5.724	MS	7,597	25,800	03/30/2020	03/15/2026
013092-AB-7	ALBERTSONS COMPANIES INC			1,2	3.C FE	251,000	95.1350	238,789	251,000	251,000	0	0	0	0	5.875	5.874	FA	5,571	11,985	08/01/2019	02/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
013092-AC-5	ALBERTSONS COMPANIES INC			1,2	3.C FE	172,169	93.0570	151,683	163,000	168,719	0	(1,690)	0	0	4.625	3.351	JJ	3,476	7,539	11/30/2020	01/15/2027
013092-AE-1	ALBERTSONS COMPANIES INC			1,2	3.C FE	12,746,309	89.2070	11,144,631	12,493,000	12,692,294	0	(25,407)	0	0	4.875	4.588	FA	230,079	609,034	06/17/2021	02/15/2030
013092-AG-6	ALBERTSONS COMPANIES INC			1,2	3.C FE	920,570	83.8540	777,327	927,000	922,014	0	711	0	0	3.500	3.597	MS	9,553	32,445	12/02/2020	03/15/2029
013716-AN-5	RIO TINTO ALCAN INC		C	1	1.F FE	7,928,400	107.2260	8,578,080	8,000,000	7,974,577	0	3,954	0	0	7.250	7.318	MN	96,667	580,000	10/23/1998	11/01/2028
013716-AW-5	RIO TINTO ALCAN INC		C	1	1.F FE	3,008,160	102.3040	3,069,120	3,000,000	3,005,910	0	(65)	0	0	5.750	5.728	JD	14,375	172,500	04/29/2010	06/01/2035
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	6,030,671	94.6940	5,729,934	6,051,000	6,038,098	0	1,649	0	0	4.500	4.538	JJ	114,213	272,295	05/10/2018	07/30/2029
015271-AJ-8	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	4,393,627	95.9390	4,245,301	4,425,000	4,409,480	0	3,471	0	0	3.950	4.045	JJ	80,596	174,788	02/05/2018	01/15/2027
015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	7,995,089	93.9370	7,716,925	8,215,000	8,090,309	0	21,703	0	0	3.950	4.288	JJ	149,627	324,493	04/25/2018	01/15/2028
015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	4,226,447	96.0740	4,063,930	4,230,000	4,227,603	0	261	0	0	4.700	4.709	JJ	99,405	198,810	06/12/2018	07/01/2030
015271-AQ-2	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	30,171,190	84.7630	25,428,900	30,000,000	30,168,730	0	(2,768)	0	0	4.850	4.812	AO	307,167	1,455,000	03/13/2019	04/15/2049
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	16,247,059	87.3170	14,206,476	16,270,000	16,253,593	0	1,811	0	0	3.375	3.389	FA	207,443	549,113	07/08/2019	08/15/2031
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	35,932,500	76.0900	26,631,500	35,000,000	35,874,409	0	(18,956)	0	0	4.000	3.845	FA	583,333	1,400,000	09/03/2019	02/01/2050
015271-AT-6	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	1,996,840	84.7580	1,695,160	2,000,000	1,997,910	0	319	0	0	2.750	2.767	JD	2,444	55,000	09/03/2019	12/15/2029
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	3,478,448	74.5060	2,596,534	3,485,000	3,479,590	0	483	0	0	1.875	1.892	FA	27,227	65,344	07/29/2020	02/01/2033
015271-AW-9	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	7,745,522	76.9460	5,963,315	7,750,000	7,746,102	0	364	0	0	2.000	2.006	MN	18,514	155,000	02/03/2021	05/18/2032
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	10,464,900	63.8100	6,923,385	10,850,000	10,477,484	0	8,017	0	0	3.000	3.183	MN	38,879	325,500	06/30/2021	05/18/2051
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	1,993,920	81.4150	1,628,300	2,000,000	1,994,331	0	411	0	0	2.950	2.980	MS	17,372	34,253	02/02/2022	03/15/2034
015398-AB-6	ALFA SAB DE CV		C	1,2	2.C FE	6,631,465	99.2300	6,534,296	6,585,000	6,591,312	0	(5,749)	0	0	5.250	5.151	MS	92,190	345,713	03/21/2014	03/25/2024
015398-AC-4	ALFA SAB DE CV		C	1,2	2.C FE	3,705,000	97.6460	3,124,672	3,200,000	3,671,564	0	(11,802)	0	0	6.875	5.650	MS	58,667	213,125	02/25/2021	03/25/2044
01609W-AR-3	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	196,577	89.4400	178,880	200,000	197,538	0	152	0	0	4.500	4.636	MN	825	9,000	12/07/2015	11/28/2034
01609W-AT-9	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	8,945,640	92.1740	8,295,660	9,000,000	8,971,545	0	5,891	0	0	3.400	3.470	JD	21,250	306,000	11/29/2017	12/06/2027
01609W-AV-4	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	3,028,248	76.7940	1,843,056	2,400,000	2,993,794	0	(16,629)	0	0	4.200	2.795	JD	7,000	100,800	12/29/2020	12/06/2047
01609W-AX-0	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	9,983,900	79.4670	7,946,700	10,000,000	9,986,745	0	1,540	0	0	2.125	2.143	FA	83,819	212,500	02/04/2021	02/09/2031
01609W-BA-9	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	12,313,472	60.1730	7,461,452	12,400,000	12,315,512	0	1,316	0	0	3.250	3.281	FA	158,961	403,000	08/10/2021	02/09/2061
01626P-AM-8	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	8,995,700	84.5000	7,605,000	9,000,000	8,996,825	0	399	0	0	2.950	2.956	JJ	115,050	265,500	01/23/2020	01/25/2030
01626P-AN-6	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	9,346,308	70.5220	6,488,024	9,200,000	9,341,378	0	(2,881)	0	0	3.800	3.707	JJ	151,493	349,600	02/26/2021	01/25/2050
016900-AC-6	ALLEGHENY LUDLUM LLC				4.B FE	1,315,797	98.5030	1,427,702	1,449,400	1,391,049	0	16,881	0	0	6.950	8.513	JD	4,477	100,733	03/30/2020	12/15/2025
017175-AD-2	ALLEGHANY CORP			1,2	1.G FE	5,805,418	92.1000	5,327,064	5,784,000	5,803,713	0	(434)	0	0	4.900	4.873	MS	83,450	283,416	11/03/2016	09/15/2044
017175-AE-0	ALLEGHANY CORP			1,2	1.E FE	9,504,359	92.7030	8,765,069	9,455,000	9,498,035	0	(5,377)	0	0	3.625	3.548	MN	43,795	342,744	07/13/2021	05/15/2030
017175-AF-7	ALLEGHANY CORP			1,2	1.E FE	4,721,550	70.9120	3,396,685	4,790,000	4,723,539	0	1,458	0	0	3.250	3.325	FA	58,811	156,540	08/10/2021	08/15/2051
01741R-AL-6	ATI INC			1,2	4.B FE	828,000	88.3350	731,414	828,000	828,000	0	0	0	0	4.875	4.875	AO	10,091	42,271	12/13/2021	10/01/2029
01741R-AM-4	ATI INC			1,2	4.B FE	2,902,911	87.7410	2,540,102	2,895,000	2,902,219	0	(517)	0	0	5.125	5.089	AO	37,092	155,375	11/02/2021	10/01/2031
01882Y-AB-2	ALLIANT ENERGY FINANCE LLC			1,2	2.B FE	1,861,478	92.4870	1,724,883	1,865,000	1,862,937	0	437	0	0	4.250	4.273	JD	3,523	79,263	12/28/2018	06/15/2028
01959L-AA-0	ALLINA HEALTH SYSTEM			1,2	1.D FE	22,401,540	92.7250	20,521,897	22,132,000	22,370,926	0	(7,059)	0	0	4.805	4.721	MN	135,884	1,063,443	04/24/2018	11/15/2045
01959L-AB-8	ALLINA HEALTH SYSTEM			1,2	1.D FE	7,521,090	85.6240	6,421,800	7,500,000	7,518,850	0	(446)	0	0	4.430	4.412	AO	70,142	332,250	06/07/2017	04/15/2047
01959L-AC-6	ALLINA HEALTH SYSTEM			1	1.D FE	13,562,185	79.0390	10,670,265	13,500,000	13,559,452	0	(1,532)	0	0	3.887	3.858	AO	110,780	524,745	03/10/2021	04/15/2049
01959L-AE-2	ALLINA HEALTH SYSTEM			1	1.D FE	3,370,000	64.9940	2,190,298	3,370,000	3,370,000	0	0	0	0	2.902	2.902	MN	12,496	99,156	11/04/2021	11/15/2051
020002-AJ-0	ALLSTATE CORP				1.G FE	4,116,680	105.8180	4,232,720	4,000,000	4,083,446	0	(2,684)	0	0	6.900	6.681	MN	35,267	276,000	06/19/2002	05/15/2038
020002-AP-6	ALLSTATE CORP			1	1.G FE	7,965,270	104.0860	6,245,160	6,000,000	7,760,952	0	(152,005)	0	0	6.125	2.736	JD	16,333	367,500	08/25/2021	12/15/2032
020002-AT-8	ALLSTATE CORP			1	1.G FE	25,241,846	104.9150	25,733,551	24,528,000	25,018,764	0	(23,807)	0	0	5.950	5.732	AO	364,854	1,459,416	01/05/2010	04/01/2036
020002-AY-7	ALLSTATE CORP			1	1.G FE	4,720,557	88.3500	3,883,866	4,396,000	4,665,154	0	(8,326)	0	0	5.200	4.709	JJ	105,406	228,592	06/04/2015	01/15/2042
020002-BA-8	ALLSTATE CORP			1	1.G FE	2,877,432	88.5910	2,474,347	2,793,000	2,863,688	0	(1,965)	0	0	4.500	4.313	JD	5,586	125,685	06/02/2015	06/15/2043
020002-BG-5	ALLSTATE CORP			1,2	1.G FE	1,482,125	77.8540	957,604	1,230,000	1,473,207	0	(6,244)	0	0	3.850	2.780	FA	18,547	47,355	07/21/2021	08/10/2049
020002-BJ-9	ALLSTATE CORP			1,2	1.G FE	4,577,066	76.2950	3,555,347	4,660,000	4,589,553	0	8,189	0	0	1.450	1.653	JD	3,003	67,570	07/13/2021	12/15/2030
020564-AD-2	ALPEK SAB DE CV		C	1,2	2.C FE	1,994,360	90.9090	1,818,180	2,000,000	1,996,002	0	212	0	0	4.250	4.284	MS	24,319	10,625	09/11/2019	09/18/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
020564-AE-0	ALPEK SAB DE CV		C	1,2	2.C FE	1,994,920	83.7900	1,675,800	2,000,000	1,995,755	0	464	0	0	3.250	3.280	FA	22,750	65,000	02/18/2021	02/25/2031
02079K-AD-9	ALPHABET INC			1,2	1.C FE	1,191,192	78.5140	942,168	1,200,000	1,193,112	0	862	0	0	1.100	1.179	FA	4,987	13,200	10/01/2020	08/15/2030
02079K-AE-7	ALPHABET INC			1,2	1.C FE	5,771,110	66.2870	3,977,220	6,000,000	5,791,831	0	9,603	0	0	1.900	2.137	FA	43,067	114,000	10/28/2020	08/15/2040
02079K-AF-4	ALPHABET INC			1,2	1.C FE	19,157,060	59.3310	12,748,452	21,487,000	19,243,978	0	52,504	0	0	2.050	2.577	FA	166,405	415,884	10/27/2021	08/15/2050
02079K-AG-2	ALPHABET INC			1,2	1.C FE	32,726,507	56.8340	20,302,810	35,723,000	32,808,074	0	43,899	0	0	2.250	2.587	FA	303,646	772,268	07/07/2021	08/15/2060
02109T-AD-4	ALROSA FINANCE SA		C	1,2	6. Z	0	10.6630	0	0	0	0	0	0	0	4.650	0.000	AO	58,125	0	04/02/2019	04/09/2024
02154C-AH-6	ALTICE FINANCING SA		C	1,2	4.B FE	1,514,143	78.7810	1,185,654	1,505,000	1,512,882	0	(960)	0	0	5.750	5.652	FA	32,692	87,259	08/31/2021	08/15/2029
02156L-AA-9	ALTICE FRANCE SA		C	1,2	4.B FE	662,809	91.2880	574,202	629,000	648,497	0	(7,195)	0	0	8.125	6.103	FA	21,294	51,106	03/30/2020	02/01/2027
02156L-AC-5	ALTICE FRANCE SA		C	1,2	4.B FE	295,219	78.5130	221,407	282,000	288,621	0	(3,504)	0	0	5.500	4.020	AO	3,274	15,510	01/14/2021	01/15/2028
02156L-AE-1	ALTICE FRANCE SA		C	1,2	4.B FE	221,883	76.1270	165,196	217,000	220,804	0	(527)	0	0	5.125	4.787	MS	3,275	11,121	11/17/2020	01/15/2029
02156L-AF-8	ALTICE FRANCE SA		C	1,2	4.B FE	7,523,003	74.7940	5,631,988	7,530,000	7,524,238	0	891	0	0	5.125	5.140	AO	81,470	385,913	08/12/2021	07/15/2029
02156L-AH-4	ALTICE FRANCE SA		C	1,2	4.B FE	5,858,973	76.5640	4,495,072	5,871,000	5,860,669	0	1,377	0	0	5.500	5.531	AO	68,169	330,978	09/30/2021	10/15/2029
02209S-AQ-6	ALTRIA GROUP INC				2.B FE	14,418,563	75.2490	12,002,968	15,951,000	14,550,423	0	38,247	0	0	4.500	5.205	MN	117,639	717,795	05/09/2019	05/02/2043
02209S-AV-5	ALTRIA GROUP INC			1,2	2.B FE	11,463,000	66.7460	8,343,250	12,500,000	11,554,456	0	22,060	0	0	3.875	4.388	MS	141,276	484,375	06/29/2020	09/16/2046
02209S-BF-9	ALTRIA GROUP INC			1,2	2.B FE	40,151,070	89.1150	33,863,700	38,000,000	40,033,689	0	(34,510)	0	0	5.950	5.554	FA	860,436	2,261,000	05/02/2019	02/14/2049
02209S-BG-7	ALTRIA GROUP INC			1,2	2.B FE	39,195,232	93.3590	32,258,335	34,553,000	39,078,017	0	(40,198)	0	0	6.200	5.354	FA	815,259	2,002,786	06/04/2020	02/14/2059
02209S-BJ-1	ALTRIA GROUP INC			1,2	2.B FE	11,070,800	85.3640	8,536,400	10,000,000	10,829,126	0	(106,888)	0	0	3.400	2.135	MN	51,944	340,000	09/15/2020	05/06/2030
02209S-BK-8	ALTRIA GROUP INC			1,2	2.B FE	27,550,358	70.8370	17,532,158	24,750,000	27,421,725	0	(56,303)	0	0	4.450	3.803	MN	168,266	1,101,375	12/29/2020	05/06/2050
02209S-BL-6	ALTRIA GROUP INC			1,2	2.B FE	1,062,761	75.4160	822,034	1,090,000	1,066,105	0	2,302	0	0	2.450	2.724	FA	10,905	26,705	07/13/2021	02/04/2032
02209S-BN-2	ALTRIA GROUP INC			1,2	2.B FE	44,149,532	63.1670	29,298,118	46,382,000	44,217,397	0	41,106	0	0	3.700	3.974	FA	700,755	1,716,134	09/23/2021	02/04/2051
02209S-BP-7	ALTRIA GROUP INC			1,2	2.B FE	40,842,553	65.1740	27,692,433	42,490,000	40,874,513	0	18,114	0	0	4.000	4.199	FA	694,003	1,699,600	06/08/2021	02/04/2061
023135-AP-1	AMAZON.COM INC			1,2	1.E FE	578,115	100.0290	500,145	500,000	562,457	0	(4,388)	0	0	4.800	3.467	JD	1,733	24,000	04/02/2019	12/05/2034
023135-BC-9	AMAZON.COM INC			1,2	1.E FE	21,858,283	94.1500	21,372,050	22,700,000	22,232,098	0	91,155	0	0	3.150	3.636	FA	256,226	715,050	06/04/2020	08/22/2027
023135-BF-2	AMAZON.COM INC			1,2	1.E FE	2,070,340	88.6970	1,773,940	2,000,000	2,059,349	0	(3,169)	0	0	3.875	3.605	FA	27,771	77,500	05/01/2019	08/22/2037
023135-BJ-4	AMAZON.COM INC			1,2	1.E FE	100,342,890	86.4540	79,952,659	92,480,000	99,737,010	0	(202,304)	0	0	4.050	3.545	FA	1,342,116	3,745,440	07/07/2020	08/22/2047
023135-BM-7	AMAZON.COM INC			1,2	1.E FE	67,069,211	86.7290	56,200,392	64,800,000	66,965,957	0	(31,852)	0	0	4.250	4.062	FA	986,850	2,754,000	07/11/2019	08/22/2057
023135-BS-4	AMAZON.COM INC			1,2	1.D FE	4,910,016	80.3410	3,856,368	4,800,000	4,884,834	0	(11,216)	0	0	1.500	1.242	JD	5,600	72,000	10/01/2020	06/03/2030
023135-BT-2	AMAZON.COM INC			1,2	1.D FE	50,343,274	63.4510	33,638,548	53,015,000	50,440,795	0	62,264	0	0	2.500	2.750	JD	103,085	1,325,375	10/07/2021	06/03/2050
023135-BU-9	AMAZON.COM INC			1,2	1.D FE	83,438,679	60.8650	52,146,089	85,675,000	83,493,991	0	30,610	0	0	2.700	2.807	JD	179,918	2,313,225	08/24/2021	06/03/2060
023135-BZ-8	AMAZON.COM INC			1,2	1.D FE	1,864,499	81.8430	1,489,543	1,820,000	1,858,221	0	(4,316)	0	0	2.100	1.820	MN	5,202	38,220	07/13/2021	05/12/2031
023135-CB-0	AMAZON.COM INC			1,2	1.D FE	22,124,930	71.6580	15,513,957	21,650,000	22,111,121	0	(10,621)	0	0	3.100	2.984	MN	91,351	671,150	08/18/2021	05/12/2051
023135-CC-8	AMAZON.COM INC			1,2	1.D FE	13,826,162	69.5430	9,617,797	13,830,000	13,827,087	0	267	0	0	3.250	3.251	MN	61,179	449,475	06/02/2021	05/12/2061
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	3,893,286	81.2570	3,164,960	3,895,000	3,893,531	0	154	0	0	2.690	2.695	MN	10,478	104,776	05/18/2021	05/25/2031
023551-AF-1	HESS CORP			1	2.C FE	11,019,427	111.2050	10,352,296	9,309,200	10,087,407	0	(89,877)	0	0	7.875	6.332	AO	183,275	733,100	08/04/2008	10/01/2029
023551-AJ-3	HESS CORP			1	2.C FE	15,688,500	108.6940	16,304,100	15,000,000	15,364,010	0	(28,683)	0	0	7.300	6.921	FA	413,667	1,095,000	12/19/2003	08/15/2031
023551-AM-6	HESS CORP			1	2.C FE	1,082,951	107.7750	1,215,702	1,128,000	1,097,355	0	1,841	0	0	7.125	7.498	MS	23,665	80,370	02/26/2009	03/15/2033
023608-AJ-1	AMEREN CORP			1,2	2.A FE	21,920,881	88.2760	17,566,924	19,900,000	21,574,968	0	(194,502)	0	0	3.500	2.311	JJ	321,164	696,500	06/02/2021	01/15/2031
023618-AA-5	AMEREN TRANSMISSION COMPANY OF ILLINOIS			1	1.F FE	23,755,524	80.8900	18,717,946	23,140,000	23,735,463	0	8,222	0	0	3.430	3.177	FA	271,182	793,702	04/22/2021	08/31/2050
023618-AC-1	SR NT SER B			1	1.F FE	3,056,260	75.3100	2,301,669	3,056,260	3,056,260	0	0	0	0	2.960	2.951	FA	31,663	0	08/25/2022	08/25/2052
02361D-AQ-3	AMEREN ILLINOIS CO			1,2	1.F FE	31,156,410	84.2440	24,851,980	29,500,000	31,037,558	0	(46,864)	0	0	4.150	3.789	MS	360,474	1,224,250	05/29/2020	03/15/2046
02361D-AR-1	AMEREN ILLINOIS CO			1,2	1.F FE	7,256,947	79.4880	4,869,753	6,126,400	7,191,441	0	(30,255)	0	0	3.700	2.721	JD	18,890	226,677	11/06/2020	12/01/2047
02361D-AU-4	AMEREN ILLINOIS CO			1,2	1.F FE	7,817,457	72.1950	5,270,235	7,300,000	7,791,487	0	(12,319)	0	0	3.250	2.883	MS	69,857	237,250	02/26/2021	03/15/2050
02361D-AX-8	AMEREN ILLINOIS CO			1,2	1.F FE	18,003,483	66.8680	11,842,323	17,710,000	17,994,425	0	(6,389)	0	0	2.900	2.816	JD	22,826	513,590	08/25/2021	06/15/2051
02364W-AP-0	AMERICA MOVIL SAB DE CV		C	1	2.A FE	1,175,874	104.6380	910,351	870,000	1,133,027	0	(13,250)	0	0	6.125	3.500	MN	6,809	53,288	08/20/2019	11/15/2037
02364W-BG-9	AMERICA MOVIL SAB DE CV		C	1,2	1.G FE	13,089,875	85.4280	10,678,500	12,500,000	13,055,503	0	(11,604)	0	0	4.375	4.089	AO	104,818	546,875	04/30/2020	04/22/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02364W-BH-7	AMERICA MOVIL SAB DE CV		C	1,2	1.G FE	14,090,300	91.0600	12,748,400	14,000,000	14,061,083	0	(7,839)	0	0	3.625	3.545	AO	97,271	507,500	05/08/2019	04/22/2029
02364W-BJ-3	AMERICA MOVIL SAB DE CV		C	1,2	1.G FE	9,985,300	85.6870	8,568,700	10,000,000	9,988,948	0	1,500	0	0	2.875	2.892	MN	43,125	287,500	05/04/2020	05/07/2030
02364W-BK-0	AMERICA MOVIL SAB DE CV		C	1,2	1.G FE	19,976,200	95.6720	19,134,400	20,000,000	19,978,097	0	1,897	0	0	4.700	4.714	JJ	417,778	0	07/18/2022	07/21/2032
024010-AG-4	GTD SR NT SER G			1,2	2.C	40,000,000	81.5153	32,606,112	40,000,000	40,000,000	0	0	0	0	3.910	3.909	JJ	656,011	1,564,000	07/30/2019	07/30/2030
025816-CF-4	AMERICAN EXPRESS CO			2	1.F FE	9,420,468	94.2640	9,175,658	9,734,000	9,447,077	0	26,609	0	0	3.125	4.066	MN	34,644	152,094	08/31/2022	05/20/2026
025816-CW-7	AMERICAN EXPRESS CO			2	1.F FE	4,990,650	95.5140	4,775,700	5,000,000	4,991,428	0	778	0	0	4.050	4.081	MN	32,625	101,250	04/28/2022	05/03/2029
025816-CX-5	AMERICAN EXPRESS CO			2	1.G FE	2,000,000	96.3760	1,927,520	2,000,000	2,000,000	0	0	0	0	4.989	4.990	MN	9,701	49,890	05/18/2022	05/26/2033
025816-DA-4	AMERICAN EXPRESS CO			2	1.F FE	3,000,000	94.7850	2,843,550	3,000,000	3,000,000	0	0	0	0	4.420	4.421	FA	54,513	0	07/25/2022	08/03/2033
025816-DB-2	AMERICAN EXPRESS CO			2	1.F FE	20,065,542	103.8940	20,861,915	20,080,000	20,065,902	0	359	0	0	5.850	5.867	MN	176,202	0	10/31/2022	11/05/2027
026375-AR-6	AMERICAN GREETINGS CORP			1,2	5.A FE	923,815	95.7790	980,777	1,024,000	973,318	0	72,076	0	0	8.750	10.989	AO	6,354	30,100	06/17/2021	04/15/2025
02666T-AC-1	AMERICAN HOMES 4 RENT LP			1,2	2.C FE	2,955,390	76.9090	2,307,270	3,000,000	2,961,354	0	4,061	0	0	2.375	2.544	JJ	32,854	72,635	06/30/2021	07/15/2031
02666T-AD-9	AMERICAN HOMES 4 RENT LP			1,2	2.C FE	8,228,808	62.9390	5,286,876	8,400,000	8,234,056	0	3,626	0	0	3.375	3.485	JJ	130,725	289,013	06/30/2021	07/15/2051
02766P-AJ-3	AMERICAN MUSEUM OF NATURAL HISTORY			1	1.D FE	3,600,000	66.1038	2,379,738	3,600,000	3,600,000	0	0	0	0	3.121	3.121	JJ	51,809	112,356	05/05/2021	07/15/2052
03027X-AB-6	AMERICAN TOWER CORP			1	2.C FE	1,978,527	99.8870	2,019,715	2,022,000	2,021,493	0	6,171	0	0	3.500	3.786	JJ	29,684	70,770	02/13/2015	01/31/2023
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	22,508,901	99.7850	21,023,702	21,069,000	21,286,744	0	(184,185)	0	0	5.000	4.046	FA	397,970	1,053,450	11/30/2015	02/15/2024
03027X-AJ-9	AMERICAN TOWER CORP			1,2	2.C FE	5,082,705	97.5220	4,753,222	4,874,000	4,944,935	0	(22,450)	0	0	4.400	3.861	FA	81,017	214,456	03/14/2016	02/15/2026
03027X-AW-0	AMERICAN TOWER CORP			1,2	2.C FE	18,104,784	90.9370	16,186,786	17,800,000	18,013,414	0	(29,801)	0	0	3.800	3.584	FA	255,529	676,400	09/30/2019	08/15/2029
03027X-BA-7	AMERICAN TOWER CORP			1,2	2.C FE	2,155,041	84.7180	1,779,078	2,100,000	2,140,237	0	(5,309)	0	0	2.900	2.591	JJ	28,082	60,900	02/21/2020	01/15/2030
03027X-BD-1	AMERICAN TOWER CORP			1,2	2.C FE	11,063,815	63.8690	7,028,783	11,005,000	11,060,526	0	(1,097)	0	0	3.100	3.072	JD	15,162	341,155	06/30/2021	06/15/2050
03027X-BK-5	AMERICAN TOWER CORP			1,2	2.C FE	7,337,397	61.8070	4,752,958	7,690,000	7,349,876	0	7,395	0	0	2.950	3.188	JJ	104,605	226,855	07/13/2021	01/15/2051
03027X-BM-1	AMERICAN TOWER CORP			1,2	2.C FE	6,011,770	81.3330	4,879,980	6,000,000	6,009,955	0	(1,091)	0	0	2.700	2.677	AO	34,200	162,000	03/31/2021	04/15/2031
03027X-BW-9	AMERICAN TOWER CORP			1,2	2.C FE	994,910	89.4340	894,340	1,000,000	995,213	0	303	0	0	4.050	4.113	MS	11,925	18,450	03/29/2022	03/15/2032
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS INC			1,2	2.A FE	26,730,824	90.8970	21,796,192	23,979,000	26,398,016	0	(68,090)	0	0	5.000	4.270	MS	399,650	1,198,950	02/01/2019	09/01/2044
03030#-AB-0	AMERICAN TRANS CO LLC			1	1.F	34,000,000	101.9600	34,666,400	34,000,000	34,000,000	0	0	0	0	5.910	5.909	FA	837,250	2,009,400	08/01/2007	08/01/2037
030360-AB-7	AMERICAN UNIVERSITY			1,2	1.E FE	1,100,000	91.1250	1,002,375	1,100,000	1,100,000	0	0	0	0	3.123	3.123	AO	8,588	17,177	10/12/2017	10/01/2027
030360-AC-5	AMERICAN UNIVERSITY			1,2	1.E FE	5,000,000	77.4370	3,871,850	5,000,000	5,000,000	0	0	0	0	3.855	3.855	AO	48,188	192,750	10/12/2017	10/01/2047
030360-AD-3	AMERICAN UNIVERSITY			1	1.E FE	7,000,000	77.3870	5,417,090	7,000,000	7,000,000	0	0	0	0	3.672	3.672	AO	64,260	257,040	06/06/2019	04/01/2049
03040W-AD-7	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	35,854,679	110.3500	38,013,368	34,448,000	35,536,636	0	(52,013)	0	0	6.593	6.239	AO	479,466	2,271,157	02/25/2016	10/15/2037
03040W-AJ-4	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	513,495	86.9980	434,990	500,000	510,638	0	(329)	0	0	4.300	4.139	JD	1,792	21,500	02/07/2013	12/01/2042
03040W-AN-5	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	3,540,794	92.4250	3,294,951	3,565,000	3,554,333	0	2,526	0	0	3.000	3.082	JD	8,913	106,950	04/19/2017	12/01/2026
03040W-AQ-8	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	7,998,598	92.2160	7,400,334	8,025,000	8,011,945	0	2,573	0	0	2.950	2.988	MS	78,913	236,738	08/07/2017	09/01/2027
03040W-AR-6	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	1,159,352	77.8860	778,860	1,000,000	1,149,132	0	(4,204)	0	0	3.750	2.888	MS	12,500	37,500	07/07/2020	09/01/2047
03040W-AW-5	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	7,179,325	86.4900	5,621,850	6,500,000	7,032,675	0	(70,564)	0	0	2.800	1.573	MN	30,333	182,000	11/24/2020	05/01/2030
03040W-AZ-8	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	9,971,300	71.6330	7,163,300	10,000,000	9,972,376	0	583	0	0	3.250	3.265	JD	27,083	325,000	05/10/2021	06/01/2051
03073E-AP-0	AMERISOURCEBERGEN CORP			1,2	2.A FE	15,056,682	93.4210	15,036,110	16,095,000	15,470,679	0	110,543	0	0	3.450	4.327	JD	24,679	555,278	04/30/2019	12/15/2027
03076C-AG-1	AMERIPRISE FINANCIAL INC			1	1.G FE	4,652,680	97.4770	4,425,456	4,540,000	4,564,906	0	(13,318)	0	0	3.700	3.381	AO	35,462	167,980	09/18/2015	10/15/2024
03076C-AH-9	AMERIPRISE FINANCIAL INC			1,2	1.G FE	3,488,264	92.9550	3,245,989	3,492,000	3,490,576	0	360	0	0	2.875	2.887	MS	29,561	100,395	08/08/2016	09/15/2026
03076C-AL-0	AMERIPRISE FINANCIAL INC			1,2	1.G FE	3,299,208	96.6270	3,188,691	3,300,000	3,299,249	0	41	0	0	4.500	4.503	MN	19,800	74,250	05/10/2022	05/13/2032
030981-AJ-3	AMERIGAS PARTNERS LP			1,2	4.A FE	39,200	95.1570	33,305	35,000	37,678	0	(732)	0	0	5.875	3.460	FA	748	2,056	11/16/2020	08/20/2026
030981-AK-0	AMERIGAS PARTNERS LP			1,2	4.A FE	3,518,000	96.0810	3,380,130	3,518,000	3,518,000	0	0	0	0	5.500	5.497	MN	22,036	193,490	12/13/2016	05/20/2025
030981-AL-8	AMERIGAS PARTNERS LP			1,2	4.A FE	1,513,861	93.4850	1,326,552	1,419,000	1,489,365	0	(16,419)	0	0	5.750	4.352	MN	9,292	81,593	06/17/2021	05/20/2027
031100-H#-0	AMETEK, INC.			1,2	2.A	22,040,000	83.9651	17,976,932	21,410,000	21,410,000	0	0	0	(1,356,000)	1.530	1.530	AO	55,505	311,906	10/31/2016	10/31/2028
031100-H@-2	AMETEK, INC.			1,2	2.A	36,366,000	88.2074	31,160,601	35,326,500	35,326,500	0	0	0	(2,237,400)	1.340	1.340	AO	80,211	450,734	10/31/2016	10/31/2026
031100-J@-0	AMETEK, INC.			1,2	2.A	14,664,000	79.1561	11,465,924	14,485,200	14,485,200	0	0	0	(1,755,600)	2.700	2.700	MN	41,283	399,087	11/23/2016	11/23/2031
031162-AW-0	AMGEN INC			1	2.A FE	6,198,352	106.2680	5,951,008	5,600,000	6,022,225	0	(18,144)	0	0	6.375	5.605	JD	29,750	357,000	01/14/2010	06/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
031162-BA-7	AMGEN INC			1	2.A FE	2,763,585	106.1650	2,654,125	2,500,000	2,695,501	0	(7,108)	0	0	6.400	5.653	FA	66,667	160,000	03/02/2010	02/01/2039
031162-BC-3	AMGEN INC			1	2.A FE	30,883,956	99.0570	30,311,442	30,600,000	30,819,859	0	(6,801)	0	0	5.750	5.683	MS	518,075	1,759,500	05/07/2010	03/15/2040
031162-BH-2	AMGEN INC			1,2	2.A FE	49,755,000	98.9490	49,474,500	50,000,000	49,809,849	0	9,894	0	0	5.650	5.683	JD	125,556	2,825,000	06/27/2011	06/15/2042
031162-BK-5	AMGEN INC			1,2	2.A FE	7,148,471	93.1090	6,102,364	6,554,000	7,014,173	0	(16,601)	0	0	5.150	4.575	MN	43,129	40,153	10/05/2012	11/15/2041
031162-BZ-2	AMGEN INC			1,2	2.A FE	21,174,408	83.5400	17,042,160	20,400,000	21,052,431	0	(19,283)	0	0	4.400	4.168	MN	149,600	897,600	02/01/2019	05/01/2045
031162-CD-0	AMGEN INC			1,2	2.A FE	9,760,700	86.0540	8,605,400	10,000,000	9,778,526	0	5,177	0	0	4.563	4.713	JD	20,280	456,300	02/01/2019	06/15/2048
031162-CF-5	AMGEN INC			1,2	2.A FE	89,088,006	86.5330	68,427,700	79,077,000	88,623,176	0	(186,910)	0	0	4.663	3.940	JD	163,883	3,687,361	04/26/2021	06/15/2051
031162-CR-9	AMGEN INC			1,2	2.A FE	17,202,724	73.8460	13,513,818	18,300,000	18,750,259	0	(20,886)	0	0	3.150	2.959	FA	208,163	576,450	08/27/2020	02/21/2040
031162-CS-7	AMGEN INC			1,2	2.A FE	99,137,395	69.9380	67,021,585	95,830,000	98,966,665	0	(74,700)	0	0	3.375	3.189	FA	1,167,928	3,234,263	08/24/2021	02/21/2050
031162-CW-8	AMGEN INC			1,2	2.A FE	4,443,936	81.4480	3,420,816	4,200,000	4,393,259	0	(22,674)	0	0	2.300	1.676	FA	33,810	96,600	09/22/2020	02/25/2031
031162-CY-4	AMGEN INC			1,2	2.A FE	49,417,821	60.4080	31,326,381	51,858,000	49,506,088	0	46,350	0	0	2.770	2.995	MS	478,822	1,436,467	07/13/2021	09/01/2053
031162-DC-1	AMGEN INC			1,2	2.A FE	21,070,256	64.2750	13,626,300	21,200,000	21,073,995	0	2,950	0	0	3.000	3.031	JJ	293,267	593,600	08/05/2021	01/15/2052
031162-DE-7	AMGEN INC			1,2	2.A FE	4,987,800	87.2600	4,363,000	5,000,000	4,988,696	0	896	0	0	3.350	3.379	FA	60,021	83,750	02/17/2022	02/22/2032
031162-DG-2	AMGEN INC			1,2	2.A FE	24,846,000	80.2220	20,055,500	25,000,000	24,848,013	0	2,013	0	0	4.400	4.433	FA	394,167	550,000	02/17/2022	02/22/2062
032095-AH-4	AMPHENOL CORP			1,2	1.G FE	19,980,800	95.3490	19,069,800	20,000,000	19,988,896	0	2,508	0	0	4.350	4.360	JD	72,500	870,000	01/07/2019	06/01/2029
032095-AJ-0	AMPHENOL CORP			1,2	1.G FE	5,680,500	85.4760	4,808,025	5,625,000	5,670,523	0	(6,028)	0	0	2.800	2.669	FA	59,500	157,500	04/05/2021	02/15/2030
032165-AD-4	REGIONS FINANCIAL CORP				2.A FE	6,902,253	103.4700	6,622,080	6,400,000	6,552,865	0	(47,924)	0	0	6.750	5.822	MN	72,000	432,000	11/19/2013	11/01/2025
032479-AD-9	ANADARKO FINANCE CO			1	3.A FE	19,229,773	101.0710	17,202,284	17,020,000	18,244,309	0	(107,116)	0	0	7.500	6.373	MN	212,750	1,276,500	05/05/2010	05/01/2031
032510-AC-3	ANADARKO PETROLEUM CORP			1	3.A FE	1,754,798	91.4530	1,334,299	1,459,000	1,723,398	0	(9,826)	0	0	6.200	4.657	MS	26,635	90,458	11/20/2019	03/15/2040
032511-AL-1	ANADARKO PETROLEUM CORP				3.A FE	3,909,920	102.2870	4,091,480	4,000,000	3,970,585	0	5,384	0	0	7.000	7.182	MN	35,778	280,000	09/06/2001	11/15/2027
032511-AY-3	ANADARKO PETROLEUM CORP			1	3.A FE	2,218,984	97.6660	1,995,316	2,043,000	2,168,834	0	(5,808)	0	0	6.450	5.792	MS	38,800	131,774	08/09/2011	09/15/2036
032654-AV-7	ANALOG DEVICES INC			1,2	1.G FE	15,152,827	80.9000	12,329,160	15,240,000	15,162,660	0	7,941	0	0	2.100	2.164	AO	80,010	316,484	09/28/2021	10/01/2031
032654-AW-5	ANALOG DEVICES INC			1,2	1.G FE	2,976,810	73.5770	2,207,310	3,000,000	2,977,907	0	891	0	0	2.800	2.851	AO	21,000	83,067	09/28/2021	10/01/2041
032654-AX-3	ANALOG DEVICES INC			1,2	1.G FE	8,945,630	67.6330	6,086,970	9,000,000	8,947,076	0	1,178	0	0	2.950	2.980	AO	66,375	262,550	10/07/2021	10/01/2051
03512T-AB-7	ANGLOGOLD ASHANTI HOLDINGS PLC		C	1	3.A FE	13,896,900	96.0000	13,579,200	14,145,000	13,949,629	0	5,816	0	0	6.500	6.634	AO	194,101	838,175	02/25/2016	04/15/2040
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC		C	1,2	2.C FE	3,488,730	87.3250	3,056,375	3,500,000	3,490,956	0	1,034	0	0	3.750	3.788	AO	32,813	131,250	09/28/2020	10/01/2030
03512T-AF-8	ANGLOGOLD ASHANTI HOLDINGS PLC		C	1,2	2.C FE	7,733,570	87.6720	6,794,580	7,750,000	7,736,190	0	2,192	0	0	3.375	3.409	MN	43,594	268,102	10/19/2021	11/01/2028
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.A FE	29,881,156	94.2770	25,643,344	27,200,000	29,720,965	0	(130,916)	0	0	4.700	3.761	FA	532,667	827,200	03/01/2022	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.A FE	77,036,425	91.5100	68,403,725	74,750,000	76,740,365	0	(51,292)	0	0	4.900	4.700	FA	1,526,146	3,662,750	04/09/2019	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	5,091,523	124.2950	4,263,319	3,430,000	4,699,863	0	(51,343)	0	0	8.200	4.851	JJ	129,692	281,260	05/13/2015	01/15/2039
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	10,452,156	79.9890	8,351,651	10,441,000	10,449,399	0	36	0	0	3.750	3.743	JJ	180,542	391,538	07/18/2012	07/15/2042
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	58,482,917	85.5910	48,556,459	56,730,800	58,403,565	0	(38,358)	0	0	4.439	4.244	AO	594,594	2,518,280	03/19/2021	10/06/2048
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	16,018,050	99.6640	14,949,600	15,000,000	15,961,712	0	(5,257)	0	0	5.550	5.098	JJ	365,375	0	03/15/2019	01/23/2049
03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	23,914,800	103.2630	24,783,120	24,000,000	23,929,830	0	2,768	0	0	5.800	5.819	JJ	610,933	464,000	01/10/2019	01/23/2059
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	29,553,292	104.0910	26,459,932	25,420,000	28,564,498	0	(182,279)	0	0	5.875	4.562	JD	66,374	1,493,425	12/19/2016	06/15/2035
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	14,454,774	93.7340	12,984,971	13,853,000	14,366,993	0	(16,094)	0	0	4.950	4.654	JJ	316,195	685,724	12/16/2016	01/15/2042
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	12,679,808	95.4480	12,217,344	12,800,000	12,730,216	0	11,611	0	0	4.000	4.116	AO	110,933	512,000	05/23/2018	04/13/2028
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	32,544,766	88.0260	27,640,164	31,400,000	32,500,259	0	(25,366)	0	0	4.600	4.360	AO	304,929	1,444,400	04/27/2021	04/15/2048
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	65,056,640	88.5280	56,463,158	63,780,000	65,024,401	0	(19,886)	0	0	4.750	4.627	AO	639,572	3,029,550	06/05/2020	04/15/2058
035240-AT-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	25,856,696	88.3750	19,362,963	21,910,000	25,668,336	0	(81,318)	0	0	4.500	3.509	JD	82,163	985,950	07/13/2021	06/01/2050
035240-AU-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	31,266,667	86.5770	23,833,782	27,529,000	31,168,023	0	(44,618)	0	0	4.600	3.913	JD	105,528	1,266,334	02/25/2021	06/01/2060
035242-AM-8	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2.A FE	8,056,020	94.2710	6,598,970	7,000,000	7,776,416	0	(47,008)	0	0	4.700	3.596	FA	137,083	329,000	07/19/2016	02/01/2036
036752-AG-8	ELEVANCE HEALTH INC			1,2	2.B FE	6,216,995	95.8480	5,956,953	6,215,000	6,216,143	0	(190)	0	0	4.101	4.097	MS	84,959	254,877	02/28/2018	03/01/2028
036752-AH-6	ELEVANCE HEALTH INC			1,2	2.B FE	21,223,322	88.1510	17,200,023	19,512,000	21,101,749	0	(36,795)	0	0	4.550	4.025	MS	295,932	887,796	07/02/2019	03/01/2048
036752-AK-9	ELEVANCE HEALTH INC			1,2	2.B FE	4,949,280	76.3900	3,704,915	4,850,000	4,943,509	0	(2,056)	0	0	3.700	3.586	MS	52,838	179,450	01/28/2020	09/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
036752-AM-5	ELEVANCE HEALTH INC			1,2	2.B FE	37,220,693	69.3610	25,608,081	36,920,000	37,214,001	0	(6,546)	0	0	3.125	3.080	MN	147,424	1,153,750	09/23/2021	05/15/2050
036752-AP-8	ELEVANCE HEALTH INC			1,2	2.B FE	10,459,575	83.7260	8,791,230	10,500,000	10,466,077	0	3,667	0	0	2.550	2.594	MS	78,838	267,750	03/08/2021	03/15/2031
036752-AS-2	ELEVANCE HEALTH INC			1,2	2.B FE	16,470,765	75.2840	11,465,753	15,230,000	16,433,937	0	(26,982)	0	0	3.600	3.166	MS	161,438	548,280	09/16/2021	03/15/2051
03718N-AA-4	ANTOFAGASTA PLC		C	1,2	2.B FE	8,072,894	80.3190	6,586,158	8,200,000	8,089,835	0	12,553	0	0	2.375	2.565	AO	41,655	194,750	10/07/2021	10/14/2030
037389-AU-7	AON CORP			1	2.A FE	3,766,050	102.3220	3,069,660	3,000,000	3,637,429	0	(22,856)	0	0	6.250	4.499	MS	47,396	187,500	09/19/2016	09/30/2040
037389-BE-2	AON CORP			1,2	2.A FE	2,727,996	85.3830	2,215,689	2,595,000	2,706,593	0	(14,322)	0	0	2.800	2.146	MN	9,284	72,660	07/07/2021	05/15/2030
03740L-AB-8	AON CORP			1,2	2.A FE	25,234,253	63.4760	16,078,471	25,330,000	25,237,268	0	2,297	0	0	2.900	2.919	FA	261,180	734,570	08/18/2021	08/23/2051
03740L-AE-2	AON CORP			1,2	2.A FE	2,067,354	77.3980	1,969,779	2,545,000	2,067,579	0	224	0	0	3.900	5.131	FA	33,912	0	12/19/2022	02/28/2052
037735-BZ-9	APPALACHIAN POWER CO			1	2.A FE	5,151,500	100.6410	5,032,050	5,000,000	5,083,014	0	(5,386)	0	0	5.950	5.735	MN	38,014	297,500	05/07/2003	05/15/2033
037735-CG-0	APPALACHIAN POWER CO			1	2.A FE	1,930,087	101.8040	1,501,609	1,475,000	1,858,410	0	(21,855)	0	0	6.375	3.850	AO	23,508	94,031	11/04/2019	04/01/2036
037735-CM-7	APPALACHIAN POWER CO			1	2.A FE	3,125,361	111.6420	2,865,850	2,567,000	3,046,666	0	(22,152)	0	0	7.000	5.147	AO	44,923	179,690	05/29/2019	04/01/2038
037735-CV-7	APPALACHIAN POWER CO			1,2	2.A FE	3,493,280	82.2410	2,460,651	2,992,000	3,451,233	0	(13,842)	0	0	4.450	3.446	JD	11,095	133,144	11/04/2019	06/01/2045
037735-CX-3	APPALACHIAN POWER CO			1,2	1.G FE	35,590,720	82.7900	27,883,672	33,680,000	35,499,126	0	(41,784)	0	0	4.500	4.147	MS	505,200	1,515,600	04/15/2021	03/01/2049
037735-CY-1	APPALACHIAN POWER CO			1,2	1.G FE	22,719,240	73.3600	15,449,616	21,060,000	22,642,379	0	(37,695)	0	0	3.700	3.267	MN	129,870	779,220	04/13/2021	05/01/2050
037833-AL-4	APPLE INC			1	1.B FE	12,492,280	86.8840	9,557,240	11,000,000	12,403,750	0	(49,223)	0	0	3.850	2.993	MN	67,054	423,500	03/24/2022	05/04/2043
037833-CD-0	APPLE INC			1,2	1.B FE	7,096,728	85.1540	4,938,932	5,800,000	7,024,449	0	(38,075)	0	0	3.850	2.625	FA	91,181	223,300	02/01/2021	08/04/2046
037833-EA-4	APPLE INC			1,2	1.B FE	5,619,424	61.2020	3,549,716	5,800,000	5,624,570	0	2,702	0	0	2.550	2.678	FA	53,819	147,900	02/01/2021	08/20/2060
037833-EE-6	APPLE INC			1,2	1.B FE	49,916,692	70.7570	35,456,333	50,110,000	49,931,494	0	8,008	0	0	2.375	2.399	FA	472,739	1,190,113	02/05/2021	02/08/2041
037833-EF-3	APPLE INC			1,2	1.B FE	37,557,781	66.7310	25,304,395	37,920,000	37,573,255	0	8,367	0	0	2.650	2.696	FA	399,161	1,004,880	02/05/2021	02/08/2051
037833-EG-1	APPLE INC			1,2	1.B FE	12,065,273	64.1650	7,763,965	12,100,000	12,066,276	0	574	0	0	2.800	2.812	FA	134,579	338,800	02/01/2021	02/08/2061
037833-EK-2	APPLE INC			1,2	1.B FE	9,989,800	66.7810	6,678,100	10,000,000	9,990,182	0	292	0	0	2.700	2.705	FA	109,500	270,000	07/29/2021	08/05/2051
038222-AG-0	APPLIED MATERIALS INC			1	1.F FE	539,550	109.2650	501,526	459,000	521,642	0	(2,087)	0	0	5.850	4.733	JD	1,193	26,852	05/01/2012	06/15/2041
038222-AM-7	APPLIED MATERIALS INC			1,2	1.F FE	39,511,926	90.3350	33,824,134	37,443,000	39,327,982	0	(49,031)	0	0	4.350	4.013	AO	407,193	1,628,771	08/06/2019	04/01/2047
038222-AN-5	APPLIED MATERIALS INC			1,2	1.F FE	8,693,664	81.5280	6,848,352	8,400,000	8,626,526	0	(18,684)	0	0	1.750	1.354	JD	12,250	115,500	09/23/2020	06/01/2030
038222-AP-0	APPLIED MATERIALS INC			1,2	1.F FE	13,591,005	68.2950	9,219,825	13,500,000	13,586,579	0	(2,294)	0	0	2.750	2.715	JD	30,938	371,250	10/28/2020	06/01/2050
03842*-BX-3	1ST MTG BD			1,2	1.E	12,600,000	67.3800	8,489,880	12,600,000	12,600,000	0	0	0	0	3.550	3.550	JD	260,925	223,650	05/01/2020	06/01/2056
03842*-BZ-8	AQUA PENNSYLVANIA INC			1,2	1.E	8,000,000	57.0300	4,562,400	8,000,000	8,000,000	0	0	0	0	2.890	2.890	JD	19,267	231,200	11/20/2020	12/01/2057
03842*-CA-2	1ST MTG			1,2	1.E	7,635,000	56.8000	4,336,680	7,635,000	7,635,000	0	0	0	0	2.900	2.900	JD	18,451	221,415	11/20/2020	12/01/2058
03842*-CB-0	1ST MTG BD			1	1.D Z	17,010,000	82.1100	13,966,911	17,010,000	17,010,000	0	0	0	0	4.500	4.500	JD	150,964	0	10/20/2022	12/01/2052
038522-AP-3	ARAMARK SERVICES INC			1,2	4.A FE	1,064,015	97.7750	1,195,788	1,223,000	1,142,841	0	30,458	0	0	5.000	8.191	AO	15,288	61,150	03/23/2020	04/01/2025
038522-AQ-1	ARAMARK SERVICES INC			1,2	4.A FE	1,615,732	93.4540	1,484,050	1,588,000	1,604,262	0	(7,180)	0	0	5.000	4.474	FA	33,083	74,700	12/02/2021	02/01/2028
038522-AR-9	ARAMARK SERVICES INC			1,2	4.A FE	1,417,000	99.0160	1,403,057	1,417,000	1,417,000	0	0	0	0	6.375	6.371	MN	15,056	90,334	04/22/2020	05/01/2025
039482-AB-0	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	6,082,370	89.9170	5,511,912	6,130,000	6,094,008	0	4,331	0	0	3.250	3.342	MS	52,020	199,225	03/25/2020	03/27/2030
039482-AC-8	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	9,847,900	66.5850	6,658,500	10,000,000	9,852,330	0	3,390	0	0	2.700	2.775	MS	79,500	273,750	09/07/2021	09/15/2051
039483-AT-9	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	1,020,990	106.9790	1,069,790	1,000,000	1,011,648	0	(858)	0	0	5.935	5.777	AO	14,838	59,350	01/25/2006	10/01/2032
039483-AU-6	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	769,456	102.4510	819,608	800,000	780,999	0	1,022	0	0	5.375	5.639	MS	12,661	43,000	01/05/2006	09/15/2035
039483-BC-5	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	4,703,461	102.2840	4,754,160	4,648,000	4,692,256	0	(1,185)	0	0	5.765	5.679	MS	89,319	267,957	04/18/2011	03/01/2041
039483-BE-1	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	3,631,685	91.0000	3,245,970	3,567,000	3,668,980	0	(3,316)	0	0	4.535	4.315	MS	42,688	161,763	03/13/2012	03/26/2042
039483-BH-4	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	9,810,707	84.4160	6,457,824	7,650,000	9,626,417	0	(76,368)	0	0	4.016	2.385	AO	64,005	307,224	07/20/2020	04/16/2043
039483-BL-5	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	4,784,050	92.7960	4,639,800	5,000,000	4,904,381	0	24,746	0	0	2.500	3.063	FA	48,611	125,000	10/25/2017	08/11/2026
039483-BQ-4	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	23,229,386	91.2520	17,803,265	19,510,000	22,960,964	0	(82,060)	0	0	4.500	3.456	MS	258,508	877,950	08/01/2019	03/15/2049
039524-AA-1	ARCHES BUYER INC			1,2	4.B FE	4,303,123	78.4320	3,389,047	4,321,000	4,306,633	0	2,353	0	0	4.250	4.318	JD	15,304	183,643	06/22/2021	06/01/2028
039653-AA-8	ARCOSA INC			1,2	3.B FE	8,527,284	86.9810	7,363,811	8,466,000	8,515,821	0	(5,772)	0	0	4.375	4.304	AO	78,193	363,978	05/16/2022	04/15/2029
03969Y-AB-4	ARDAGH METAL PACKAGING FINANCE PLC		C	1,2	4.B FE	10,605,857	79.3220	8,412,891	10,606,000	10,605,861	0	77	0	0	4.000	4.000	MN	70,707	424,240	06/17/2021	09/01/2029
040555-CK-8	ARIZONA PUBLIC SERVICE CO			1	1.G FE	1,187,808	107.4760	1,719,616	1,600,000	1,279,757	0	11,445	0	0	6.875	9.533	FA	45,833	110,000	02/20/2009	08/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
040555-CM-4	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	5,853,902	88.7260	4,662,551	5,255,000	5,715,725	0	(16,587)	0	0	5.050	4.341	MS	88,459	265,378	01/16/2013	09/01/2041
040555-CN-2	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	10,544,231	81.8820	7,942,554	9,700,000	10,351,747	0	(22,964)	0	0	4.500	3.987	AO	109,125	436,500	05/03/2013	04/01/2042
040555-CP-7	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	4,980,000	81.6120	4,080,600	5,000,000	4,983,812	0	741	0	0	4.700	4.724	JJ	108,361	235,000	01/07/2014	01/15/2044
040555-CU-6	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	31,276,101	70.2030	21,531,260	30,670,000	31,249,371	0	(16,271)	0	0	3.750	3.624	MN	146,960	1,150,125	06/25/2021	05/15/2046
040555-CX-0	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	17,682,457	76.4680	12,598,103	16,475,000	17,631,612	0	(30,988)	0	0	4.200	3.744	FA	261,403	691,950	02/18/2021	08/15/2048
040555-CZ-5	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	4,993,450	83.7450	4,187,250	5,000,000	4,995,465	0	620	0	0	2.600	2.615	FA	49,111	130,000	08/12/2019	08/15/2029
040555-DA-9	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	6,996,080	68.2760	4,779,320	7,000,000	6,996,388	0	80	0	0	3.500	3.503	JD	20,417	245,000	11/18/2019	12/01/2049
040555-DB-7	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	7,265,763	66.3480	4,843,404	7,300,000	7,267,884	0	865	0	0	3.350	3.375	MN	31,248	244,550	05/19/2020	05/15/2050
040555-DC-5	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	35,660,022	57.8430	20,707,794	35,800,000	35,667,360	0	3,201	0	0	2.650	2.669	MS	279,339	948,700	09/08/2020	09/15/2050
041242-AA-6	ARKO CORP.			1,2	4.C FE	8,284,648	78.4400	6,508,951	8,298,000	8,286,330	0	1,471	0	0	5.125	5.149	MN	54,340	453,624	11/08/2021	11/15/2029
042735-AK-6	ARROW ELECTRONICS INC				2.C FE	2,915,318	105.3150	2,790,848	2,650,000	2,732,735	0	(16,995)	0	0	7.500	6.606	JJ	91,646	198,750	01/30/2006	01/15/2027
042735-BC-3	ARROW ELECTRONICS INC			1,2	2.C FE	16,505,944	99.7860	16,584,433	16,620,000	16,617,458	0	13,900	0	0	4.500	4.586	MS	249,300	747,900	09/20/2013	03/01/2023
042735-BE-9	ARROW ELECTRONICS INC			1,2	2.C FE	5,898,975	96.4390	5,776,696	5,990,000	5,966,139	0	10,405	0	0	4.000	4.188	AO	59,900	239,600	07/30/2015	04/01/2025
042735-BF-6	ARROW ELECTRONICS INC			1,2	2.C FE	21,085,260	91.0320	19,252,358	21,149,000	21,144,550	0	(7,389)	0	0	3.875	3.846	JJ	384,721	819,524	09/18/2020	01/12/2028
04317@-AG-3	ARTHUR J GALLAGHER & CO			1	2.B PL	29,400,000	96.7300	28,438,620	29,400,000	29,400,000	0	0	0	0	4.730	4.728	FA	478,991	1,390,620	02/27/2014	02/27/2026
04317@-AZ-1	ARTHUR J. GALLAGHER & CO.			1	2.B PL	37,500,000	88.9700	33,363,750	37,500,000	37,500,000	0	0	0	0	4.340	4.340	JD	18,083	1,627,500	06/27/2017	06/27/2032
04317@-BA-5	ARTHUR J. GALLAGHER & CO.			1	2.B PL	37,500,000	90.3170	33,868,889	37,500,000	37,500,000	0	0	0	0	4.340	4.339	FA	673,604	1,627,500	08/02/2017	08/02/2032
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC			1,2	3.B FE	163,620	88.0610	142,659	162,000	163,186	0	(197)	0	0	4.500	4.340	MS	2,430	7,290	09/14/2020	03/01/2028
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC			1,2	4.A FE	1,404,324	83.9450	1,162,638	1,385,000	1,399,664	0	(2,584)	0	0	4.750	4.509	MS	21,929	65,788	06/17/2021	03/01/2030
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC			1,2	3.B FE	2,473,390	82.4960	2,106,123	2,553,000	2,479,002	0	5,612	0	0	5.000	5.405	MN	16,311	126,232	02/15/2022	02/15/2032
04351L-AA-8	ASCENSION HEALTH ALLIANCE			1	1.B FE	27,350,935	94.8110	21,540,111	22,719,000	27,107,619	0	(97,007)	0	0	4.847	3.696	MN	140,708	1,101,190	04/15/2021	11/15/2053
04351L-AB-6	ASCENSION HEALTH ALLIANCE			1	1.B FE	31,448,008	83.1900	26,075,074	31,344,000	31,319,237	0	1,055	0	0	3.945	3.949	MN	158,000	1,236,521	11/20/2020	11/15/2046
04352E-AB-1	ASCENSION HEALTH			1,2	1.B FE	6,125,339	76.3870	4,312,046	5,645,000	6,095,117	0	(21,898)	0	0	3.106	2.509	MN	22,404	175,334	08/09/2021	11/15/2039
04609Q-AM-1	ASSOCIATION AMERICAN MEDICAL COLLEGES IL			1	1.E FE	1,504,220	81.2322	1,218,483	1,500,000	1,503,556	0	(239)	0	0	3.017	2.991	AO	11,314	45,255	01/23/2020	10/01/2035
04609Q-AN-9	ASSOCIATION OF AMERICAN MEDICAL COLLEGES			1	1.E FE	7,554,700	78.2305	5,867,285	7,500,000	7,549,137	0	(2,022)	0	0	3.317	3.265	AO	62,194	248,775	01/23/2020	10/01/2041
04625P-AA-9	ARMOR HOLDCO INC			1,2	5.A FE	13,062,195	74.6730	9,758,268	13,068,000	13,065,301	0	3,361	0	0	8.500	8.523	MN	141,933	1,110,780	03/03/2022	11/15/2029
046353-AD-0	ASTRAZENECA PLC		C	1	1.G FE	15,601,608	112.8660	16,139,838	14,300,000	15,293,735	0	(47,629)	0	0	6.450	5.705	MS	271,581	922,350	09/26/2016	09/15/2037
046353-AG-3	ASTRAZENECA PLC		C	1	1.G FE	65,448,085	86.4710	55,773,795	64,500,000	65,240,262	0	(19,767)	0	0	4.000	3.915	MS	738,167	2,112,000	10/05/2012	09/18/2042
046353-AM-0	ASTRAZENECA PLC		C	1	1.G FE	6,529,999	90.1400	5,678,820	6,300,000	6,512,166	0	(5,721)	0	0	4.375	4.141	MN	34,453	275,625	07/18/2019	11/16/2045
046353-AT-5	ASTRAZENECA PLC		C	1,2	1.G FE	31,726,420	96.1250	30,760,000	32,000,000	31,824,945	0	25,902	0	0	4.000	4.103	JJ	583,111	1,280,000	01/16/2019	01/17/2029
046353-AU-2	ASTRAZENECA PLC		C	1,2	1.G FE	26,893,043	89.6800	21,271,199	23,719,000	26,662,106	0	(70,330)	0	0	4.375	3.619	FA	386,257	1,037,706	08/01/2019	08/17/2048
046353-AX-6	ASTRAZENECA PLC		C	1,2	1.G FE	14,160,159	58.8840	10,122,160	17,190,000	14,266,249	0	67,025	0	0	2.125	3.040	FA	147,130	365,288	05/27/2021	08/06/2050
046353-AZ-1	ASTRAZENECA PLC		C	1,2	1.G FE	3,290,949	70.6250	2,175,250	3,080,000	3,284,171	0	(4,825)	0	0	3.000	2.662	MN	8,470	92,400	07/28/2021	05/28/2051
04650N-AB-0	AT&T INC			1	2.B FE	49,788,922	94.6000	47,039,850	49,725,000	49,786,794	0	(355)	0	0	5.350	5.339	MS	886,763	2,660,288	05/13/2011	09/01/2040
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC			1	2.B PL	17,284,323	84.6115	14,624,517	17,284,323	17,284,323	0	0	0	0	3.590	3.590	MS	206,836	620,507	08/25/2016	09/01/2042
04774#-AB-8	ATL FALCONS STDM			1	2.B PL	12,099,026	81.7700	9,893,373	12,099,026	12,099,026	0	0	0	0	3.590	3.590	MS	144,785	434,355	11/01/2016	09/01/2042
048303-CC-3	ATLANTIC CITY ELECTRIC CO			1	1.F FE	13,003,610	101.0660	13,138,580	13,000,000	13,010,832	0	719	0	0	5.800	5.790	MN	96,344	290,000	05/25/2021	05/15/2034
048303-CH-2	ATLANTIC CITY ELECTRIC CO			1,2	1.F FE	600,900	95.2620	476,310	500,000	571,251	0	(12,328)	0	0	4.000	1.322	AO	4,222	20,000	07/24/2020	10/15/2028
04916W-AA-2	ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC		C	1,2	3.A FE	6,801,031	88.8470	5,990,953	6,743,000	6,789,637	0	(7,274)	0	0	4.125	3.982	JD	12,362	278,149	06/17/2021	06/15/2028
049560-AA-3	ATMOS ENERGY CORP			1	1.E FE	18,875,030	104.4180	22,253,564	21,312,000	20,373,518	0	134,909	0	0	6.750	7.742	JJ	663,336	1,438,560	03/24/2000	07/15/2028
049560-AG-0	ATMOS ENERGY CORP			1	1.E FE	11,927,040	102.8710	12,344,520	12,000,000	11,958,069	0	2,513	0	0	5.950	5.992	AO	150,733	714,000	10/18/2004	10/15/2034
049560-AL-9	ATMOS ENERGY CORP			1,2	1.E FE	19,962,400	83.5950	16,719,000	20,000,000	19,971,806	0	1,539	0	0	4.150	4.160	JJ	382,722	830,000	01/08/2013	01/15/2043
049560-AM-7	ATMOS ENERGY CORP			1,2	1.E FE	12,468,840	82.2630	9,871,560	12,000,000	12,408,432	0	(12,102)	0	0	4.125	3.888	AO	104,500	495,000	06/05/2017	10/15/2044
049560-AQ-8	ATMOS ENERGY CORP			1,2	1.G FE	9,875,155	82.0000	6,264,800	7,640,000	9,736,361	0	(57,911)	0	0	4.125	2.631	MS	92,794	315,150	07/30/2020	03/15/2049
049560-AR-6	ATMOS ENERGY CORP			1,2	1.G FE	4,897,060	86.8520	4,255,748	4,900,000	4,897,913	0	281	0	0	2.625	2.632	MS	37,873	128,625	09/25/2019	09/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
049560-AS-4	ATMOS ENERGY CORP			1,2	1.G FE	11,275,638	73.1280	8,022,142	10,970,000	11,254,944	0	(6,838)	0	0	3.375	3.227	MS	109,014	370,238	11/13/2019	09/15/2049
049560-AW-5	ATMOS ENERGY CORP			1,2	1.G FE	12,066,908	65.1980	7,918,297	12,145,000	12,068,870	0	1,712	0	0	2.850	2.882	FA	130,761	301,904	09/21/2021	02/15/2052
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSING PTY LIM		C	1	2.B FE	75,000,000	95.5800	71,685,000	75,000,000	75,000,000	0	0	0	0	4.820	4.816	MS	913,792	3,615,000	09/25/2018	09/30/2030
052769-AD-8	AUTODESK INC			1,2	2.A FE	14,547,002	98.9050	14,440,130	14,600,000	14,586,780	0	6,055	0	0	4.375	4.414	JD	28,389	638,750	06/02/2015	06/15/2025
053015-AE-3	AUTOMATIC DATA PROCESSING INC			1,2	1.D FE	7,991,280	96.9150	7,753,200	8,000,000	7,997,926	0	1,310	0	0	3.375	3.385	MS	79,500	270,000	09/08/2015	09/15/2025
053015-AF-0	AUTOMATIC DATA PROCESSING INC			1,2	1.D FE	38,601,702	78.0990	30,224,313	38,700,000	38,624,178	0	9,539	0	0	1.250	1.277	MS	161,250	483,750	08/11/2020	09/01/2030
05329W-AS-1	AUTONATION INC			1,2	2.C FE	1,994,700	71.8400	1,436,800	2,000,000	1,995,379	0	479	0	0	2.400	2.430	FA	20,000	48,267	07/26/2021	08/01/2031
053332-AW-2	AUTOZONE INC			1,2	2.B FE	2,991,810	92.6080	2,778,240	3,000,000	2,994,495	0	761	0	0	3.750	3.783	AO	22,813	112,500	04/04/2019	04/18/2029
053332-AZ-5	AUTOZONE INC			1,2	2.B FE	6,390,715	92.5930	5,921,322	6,395,000	6,391,813	0	370	0	0	4.000	4.008	AO	54,002	255,800	03/26/2020	04/15/2030
053332-BA-9	AUTOZONE INC			1,2	2.B FE	8,674,526	77.4050	6,761,327	8,735,000	8,686,759	0	5,529	0	0	1.650	1.724	JJ	66,459	144,128	10/28/2020	01/15/2031
053484-AB-7	AVALONBAY COMMUNITIES INC			1,2	1.G FE	10,539,345	78.6320	8,256,360	10,500,000	10,534,638	0	(3,586)	0	0	2.050	2.009	JJ	99,254	179,375	09/15/2021	01/15/2032
05348E-AU-3	AVALONBAY COMMUNITIES INC			1,2	1.G FE	4,339,731	97.0960	4,034,339	4,155,000	4,190,300	0	(20,894)	0	0	3.500	2.961	MN	18,582	145,425	02/02/2015	11/15/2024
05348E-AZ-2	AVALONBAY COMMUNITIES INC			1,2	1.G FE	4,780,560	77.0040	3,696,192	4,800,000	4,783,239	0	441	0	0	3.900	3.923	AO	39,520	187,200	09/26/2016	10/15/2046
05348E-BF-5	AVALONBAY COMMUNITIES INC			1,2	1.G FE	25,318,380	89.6180	22,081,875	24,640,000	25,116,258	0	(70,839)	0	0	3.300	2.950	JD	67,760	813,120	01/23/2020	06/01/2029
05348E-BG-3	AVALONBAY COMMUNITIES INC			1,2	1.G FE	2,996,790	82.9700	2,489,100	3,000,000	2,997,636	0	300	0	0	2.300	2.312	MS	23,000	69,000	02/10/2020	03/01/2030
053611-AB-5	AVERY DENNISON CORP			1	2.B FE	7,968,040	98.7950	7,903,600	8,000,000	7,984,209	0	1,985	0	0	6.000	6.026	JJ	221,333	480,000	01/15/2003	01/15/2033
053611-AJ-8	AVERY DENNISON CORP			1,2	2.B FE	2,012,100	97.5080	1,950,160	2,000,000	2,007,782	0	(1,145)	0	0	4.875	4.797	JD	6,771	97,500	12/06/2018	12/06/2028
053611-AK-5	AVERY DENNISON CORP			1,2	2.B FE	2,489,250	82.1510	2,053,775	2,500,000	2,491,911	0	986	0	0	2.650	2.699	AO	11,226	66,250	03/04/2020	04/30/2030
053611-AM-1	AVERY DENNISON CORP			1,2	2.B FE	4,979,600	76.1760	3,808,800	5,000,000	4,981,990	0	1,755	0	0	2.250	2.294	FA	42,500	111,563	08/10/2021	02/15/2032
05367A-AH-6	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	4,780,656	94.2060	4,521,888	4,800,000	4,794,110	0	1,997	0	0	4.875	4.923	AO	58,500	234,000	09/14/2015	10/01/2025
05379B-D#-1	1ST MTG BD			2	1.G	13,300,000	61.1000	8,126,300	13,300,000	13,300,000	0	0	0	0	3.070	3.070	MS	103,212	408,310	09/30/2020	09/30/2050
053807-AS-2	AVNET INC			1,2	2.C FE	20,128,000	96.2060	19,241,200	20,000,000	20,047,491	0	(13,228)	0	0	4.625	4.540	AO	195,278	925,000	03/31/2016	04/15/2026
054561-AM-7	EQUITABLE HOLDINGS INC			1,2	2.A FE	33,562,610	87.7960	30,250,112	34,455,000	33,630,240	0	15,471	0	0	5.000	5.169	AO	339,765	1,484,125	08/22/2018	04/20/2048
05466A-AA-1	AXIAN TELECOM		C	1,2	4.A FE	1,500,000	87.2220	1,308,330	1,500,000	1,500,000	0	0	0	0	7.375	7.372	FA	41,484	55,313	02/09/2022	02/16/2027
05523R-AC-1	BAE SYSTEMS PLC		C	1	2.A FE	15,411,748	100.4580	13,662,288	13,600,000	15,016,591	0	(46,656)	0	0	5.800	4.930	AO	175,289	788,800	08/23/2012	10/11/2041
05523U-AK-6	BAE SYSTEMS HOLDINGS INC			1	2.A FE	1,994,060	97.6460	1,952,920	2,000,000	1,998,809	0	641	0	0	3.800	3.835	AO	17,733	76,000	09/30/2014	10/07/2024
05523U-AL-4	BAE SYSTEMS HOLDINGS INC			1	2.A FE	9,674,460	88.7720	8,332,140	9,386,000	9,638,992	0	(6,715)	0	0	4.750	4.552	AO	104,028	445,835	04/28/2017	10/07/2044
05523U-AP-5	BAE SYSTEMS HOLDINGS INC			1,2	2.A FE	7,961,200	96.4220	7,713,760	8,000,000	7,987,013	0	4,066	0	0	3.850	3.909	JD	13,689	308,000	12/21/2015	12/15/2025
05526D-BB-0	BAT CAPITAL CORP			1,2	2.B FE	41,256,396	91.0590	40,534,914	44,515,000	42,645,254	0	345,941	0	0	3.557	4.573	FA	598,173	1,547,829	01/10/2019	08/15/2027
05526D-BD-6	BAT CAPITAL CORP			1,2	2.B FE	18,337,860	77.7660	15,008,838	19,300,000	18,474,077	0	32,481	0	0	4.390	4.765	FA	320,080	847,270	02/20/2020	08/15/2037
05526D-BF-1	BAT CAPITAL CORP			1,2	2.B FE	90,686,634	71.0810	65,508,250	92,160,000	90,856,693	0	22,228	0	0	4.540	4.628	FA	1,580,646	4,184,064	04/15/2021	08/15/2047
05526D-BH-7	BAT CAPITAL CORP			1,2	2.B FE	2,857,086	85.5330	2,309,391	2,700,000	2,816,828	0	(16,381)	0	0	3.462	2.724	MS	29,860	93,474	06/25/2020	09/06/2029
05526D-BK-0	BAT CAPITAL CORP			1,2	2.B FE	6,449,009	72.6190	4,590,973	6,322,000	6,445,752	0	(2,238)	0	0	4.758	4.628	MS	96,089	300,801	05/14/2021	09/06/2049
05526D-BN-4	BAT CAPITAL CORP			1,2	2.B FE	3,591,230	91.6520	2,755,059	3,006,000	3,452,435	0	(57,476)	0	0	4.906	2.574	AO	36,459	147,474	07/14/2020	04/02/2030
05526D-BS-3	BAT CAPITAL CORP			1,2	2.B FE	1,081,269	77.9890	850,080	1,090,000	1,082,468	0	807	0	0	2.726	2.821	MS	7,924	29,713	07/13/2021	03/25/2031
05526D-BU-8	BAT CAPITAL CORP			1,2	2.B FE	13,555,316	65.7580	9,337,636	14,200,000	13,575,193	0	11,731	0	0	3.984	4.252	MS	150,861	565,728	07/13/2021	09/25/2050
05530Q-AK-6	BAT INTERNATIONAL FINANCE PLC		C	1	2.B FE	27,516,868	96.0690	26,130,768	27,200,000	27,292,103	0	(32,578)	0	0	3.950	3.804	JD	47,751	1,074,400	08/25/2015	06/15/2025
05531G-AB-7	TRUIST FINANCIAL CORP			2	1.G FE	36,588,772	91.9260	33,552,990	36,500,000	36,558,994	0	(8,413)	0	0	3.875	3.845	MS	400,740	1,414,375	04/02/2019	03/19/2029
05537G-AD-7	BANCO BBVA PERU SA		C	2	3.A FE	1,986,340	97.1050	1,942,100	2,000,000	1,993,365	0	1,588	0	0	5.250	5.308	MS	28,875	105,000	09/15/2014	09/22/2029
05541V-AF-3	BG ENERGY CAPITAL PLC		C	1	1.E FE	16,586,756	93.5450	13,470,480	14,400,000	16,204,572	0	(63,502)	0	0	5.125	4.139	AO	155,800	738,000	08/10/2020	10/15/2041
055450-AH-3	BHP BILLITON FINANCE (USA) LTD		C		1.F FE	5,883,850	104.5010	5,782,040	5,533,000	5,617,779	0	(23,600)	0	0	6.420	5.879	MS	118,406	355,219	08/27/2010	03/01/2026
055451-AR-9	BHP BILLITON FINANCE (USA) LTD		C		1.F FE	12,270,980	87.2540	11,343,020	13,000,000	12,398,438	0	19,607	0	0	4.125	4.486	FA	189,177	536,250	11/04/2015	02/24/2042
055451-AU-2	BHP BILLITON FINANCE (USA) LTD		C	1	1.F FE	1,000,118	99.0070	980,169	990,000	990,935	0	(1,218)	0	0	3.850	3.720	MS	9,635	38,115	12/10/2013	09/30/2023
055451-AV-0	BHP BILLITON FINANCE (USA) LTD		C	1	1.F FE	36,195,552	97.0670	34,512,172	35,555,000	36,121,627	0	(16,215)	0	0	5.000	4.873	MS	449,376	1,771,500	07/21/2022	09/30/2043
05565E-AW-5	BMW US CAPITAL LLC			1,2	1.F FE	4,956,550	99.5830	4,979,150	5,000,000	4,997,279	0	9,635	0	0	3.450	3.650	AO	37,854	172,500	07/09/2018	04/12/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05565E-AY-1	BMW US CAPITAL LLC			1,2	1.F FE	5,074,050	94.4200	4,721,000	5,000,000	5,045,391	0	(8,050)	0	0	3.750	3.552	AO	41,146	187,500	04/09/2019	04/12/2028
05565E-BJ-3	BMW US CAPITAL LLC			1,2	1.F FE	29,471,343	91.7120	27,009,184	29,450,000	29,474,259	0	(4,311)	0	0	3.625	3.607	AO	216,478	1,077,610	04/14/2021	04/18/2029
05565E-BL-8	BMW US CAPITAL LLC			1,2	1.F FE	1,656,973	95.1680	1,323,787	1,391,000	1,593,112	0	(26,640)	0	0	4.150	1.927	AO	13,149	57,727	07/23/2020	04/09/2030
05565E-BX-2	BMW US CAPITAL LLC			1,2	1.F FE	24,593,342	78.2240	19,242,322	24,599,000	24,594,469	0	833	0	0	1.950	1.952	FA	185,210	479,681	08/23/2021	08/12/2031
05565Q-DH-8	BP CAPITAL MARKETS PLC		C	1,2	1.F FE	8,249,938	94.6900	7,764,580	8,200,000	8,227,423	0	(4,237)	0	0	3.723	3.658	MN	27,985	305,286	01/20/2017	11/28/2028
05578D-AG-7	BPCE SA		C		1.E FE	25,140,820	98.2970	24,574,250	25,000,000	25,025,420	0	(17,419)	0	0	4.000	3.918	AO	211,111	1,000,000	06/10/2015	04/15/2024
05581K-AA-9	BNP PARIBAS SA		C		2.A FE	792,400	97.3770	779,016	800,000	797,611	0	811	0	0	4.375	4.492	MS	9,042	35,000	09/21/2015	09/28/2025
05583J-AC-6	BPCE SA		C		2.A FE	34,305,742	89.7440	32,563,610	36,285,000	35,109,911	0	211,951	0	0	3.500	4.247	AO	239,884	1,112,475	04/25/2019	10/23/2027
05583J-AE-2	BPCE SA		C		2.A FE	24,534,156	92.8410	22,448,954	24,180,000	24,410,321	0	(35,281)	0	0	4.625	4.432	MS	338,604	1,118,325	04/11/2019	09/12/2028
05606#-AA-1	BIF III HOLTWOOD LLC			1	2.C PL	15,000,000	87.1800	13,077,000	15,000,000	15,000,000	0	0	0	0	4.504	4.504	MJSD	170,777	506,700	02/15/2018	02/15/2033
05609A-AA-9	B2W DIGITAL LUX SARL		C	1,2	3.B FE	3,999,840	63.4100	2,536,400	4,000,000	4,000,169	0	175	0	0	4.375	4.374	JD	5,347	175,000	11/18/2020	12/20/2030
056752-AG-3	BAIDU INC		C	1	1.G FE	836,911	96.0080	793,026	826,000	829,392	0	(1,175)	0	0	4.125	3.950	JD	95	34,073	02/23/2016	06/30/2025
056752-AJ-7	BAIDU INC		C	1	1.G FE	10,455,480	92.1020	9,670,710	10,500,000	10,478,705	0	5,187	0	0	3.625	3.674	JJ	185,026	380,625	06/28/2017	07/06/2027
056752-AQ-1	BAIDU INC		C	1,2	1.G FE	997,930	94.2430	942,430	1,000,000	999,025	0	412	0	0	3.075	3.120	AO	7,175	30,750	04/01/2020	04/07/2025
056752-AR-9	BAIDU INC		C	1,2	1.G FE	1,990,760	86.8650	1,737,300	2,000,000	1,992,986	0	841	0	0	3.425	3.480	AO	15,983	68,500	04/01/2020	04/07/2030
056752-AS-7	BAIDU INC		C	1,2	1.G FE	6,000,000	88.5300	5,311,800	6,000,000	6,000,000	0	0	0	0	1.720	1.720	AO	23,507	103,200	10/06/2020	04/09/2026
056752-AT-5	BAIDU INC		C	1,2	1.G FE	4,000,000	79.4930	3,179,720	4,000,000	4,000,000	0	0	0	0	2.375	2.375	AO	21,639	95,000	10/06/2020	10/09/2030
05682*-AA-2	SR NT SER A			1,2	1.D PL	12,450,000	80.7800	10,057,110	12,450,000	12,450,000	0	0	0	0	2.590	2.590	AO	68,074	322,455	02/09/2021	04/15/2031
05682*-AB-0	SR NT SER B			1,2	1.D PL	10,000,000	78.0000	7,800,000	10,000,000	10,000,000	0	0	0	0	2.690	2.690	AO	56,789	269,000	02/09/2021	04/15/2033
05682*-AC-8	SR NT SER C			1,2	1.D PL	24,710,000	73.6200	18,191,502	24,710,000	24,710,000	0	0	0	0	2.840	2.840	AO	148,150	701,764	02/09/2021	04/15/2036
05682*-AD-6	SR NT SER D			1,2	1.D PL	18,650,000	72.1400	13,454,110	18,650,000	18,650,000	0	0	0	0	3.410	3.410	AO	134,259	635,965	02/09/2021	04/15/2041
05682*-AE-4	SR NT SER E			1,2	1.D PL	15,000,000	80.8200	12,123,000	15,000,000	15,000,000	0	0	0	0	3.180	3.180	AO	100,700	249,100	04/07/2022	04/15/2034
05682*-AF-1	SR NT SER F			1,2	1.D PL	10,225,500	77.8700	7,962,597	10,225,500	10,225,500	0	0	0	0	3.330	3.330	AO	71,885	177,821	04/07/2022	04/15/2037
05682*-AG-9	SR NT SER G			1,2	1.D PL	12,465,000	76.1300	9,489,605	12,465,000	12,465,000	0	0	0	0	3.720	3.720	AO	97,892	242,153	04/07/2022	04/15/2042
057224-AZ-0	BAKER HUGHES HOLDINGS LLC			1	1.G FE	2,389,680	92.8970	2,229,528	2,400,000	2,392,470	0	308	0	0	5.125	5.152	MS	36,217	123,000	08/19/2010	09/15/2040
05723K-AE-0	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	21,255,277	92.5170	20,399,999	22,050,000	21,590,625	0	82,199	0	0	3.337	3.800	JD	32,703	735,809	09/20/2018	12/15/2027
05723K-AF-7	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	29,031,450	78.4790	22,829,541	29,090,000	29,049,081	0	956	0	0	4.080	4.084	JD	52,750	1,186,872	06/25/2021	12/15/2047
05724B-AA-7	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	12,008,930	95.4470	10,708,199	11,219,000	11,938,973	0	(69,957)	0	0	4.486	3.457	MN	83,881	503,284	03/14/2022	05/01/2030
05890J-AA-8	BANCO BILBAO VIZCAYA ARGENTARIA COLOMBIA		C		3.B FE	9,298,303	96.0940	8,917,523	9,280,000	9,285,541	0	(1,609)	0	0	4.875	4.847	AO	87,967	428,025	04/17/2015	04/21/2025
05890M-AA-1	BANCO DE CREDITO E INVERSIONES			1	1.G FE	14,815,350	92.1920	13,828,800	15,000,000	14,904,889	0	19,183	0	0	3.500	3.646	AO	115,208	525,000	10/05/2017	10/12/2027
05890M-AB-9	BANCO DE CREDITO E INVERSIONES			1,2	1.G FE	20,237,234	82.8170	17,060,302	20,600,000	20,275,847	0	31,830	0	0	2.875	3.081	AO	126,676	592,250	10/06/2021	10/14/2031
059165-DX-5	BALTIMORE GAS AND ELECTRIC CO			1	1.G FE	3,882,520	96.8520	3,874,080	4,000,000	3,929,649	0	5,236	0	0	5.200	5.423	JD	9,244	208,000	06/23/2010	06/15/2033
059165-EG-1	BALTIMORE GAS AND ELECTRIC CO			1,2	1.F FE	7,886,270	92.2770	7,299,111	7,910,000	7,900,773	0	2,408	0	0	2.400	2.434	FA	71,717	189,840	08/15/2016	08/15/2026
059165-EL-0	BALTIMORE GAS AND ELECTRIC CO			1,2	1.F FE	16,821,777	70.7990	11,784,494	16,645,000	16,816,134	0	(3,935)	0	0	3.200	3.140	MS	156,833	532,640	07/08/2021	09/15/2049
059165-EM-8	BALTIMORE GAS AND ELECTRIC CO			1,2	1.F FE	16,636,704	66.5000	11,172,000	16,800,000	16,646,485	0	4,010	0	0	2.900	2.949	JD	21,653	487,200	06/02/2020	06/15/2050
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO			1,2	1.F FE	2,545,461	81.1200	2,068,560	2,550,000	2,546,107	0	413	0	0	2.250	2.270	JD	2,550	57,375	06/07/2021	06/15/2031
059438-AG-6	JPMORGAN CHASE & CO				1.G FE	9,802,154	107.1130	8,864,672	8,276,000	8,627,708	0	(125,185)	0	0	7.750	5.912	JJ	295,752	641,390	05/13/2015	07/15/2025
059438-AH-4	JPMORGAN CHASE & CO				1.G FE	17,251,300	109.3430	17,073,909	15,615,000	16,059,512	0	(101,358)	0	0	7.625	6.752	AO	251,358	1,190,644	11/12/2003	10/15/2026
059438-AK-7	JPMORGAN CHASE & CO				1.G FE	17,197,758	111.7800	16,722,288	14,960,000	15,653,270	0	(134,116)	0	0	8.000	6.742	AO	206,116	1,196,800	05/20/2004	04/29/2027
059514-AC-3	BANCO DE BOGOTA SA		C		3.C FE	7,606,742	98.0060	7,535,681	7,689,000	7,656,260	0	9,203	0	0	6.250	6.393	MN	65,410	480,563	12/06/2016	05/12/2026
059520-AC-0	BANCO DE CHILE		C	1,2	1.F FE	5,171,634	84.7300	4,490,690	5,300,000	5,183,496	0	11,170	0	0	2.990	3.276	JD	9,684	158,470	12/06/2021	12/09/2031
05959L-AH-6	BANCO DO BRASIL SA (CAYMAN ISLANDS BRANC		C	1	3.C FE	497,805	93.4100	467,050	500,000	498,087	0	282	0	0	4.875	4.949	JJ	11,510	12,188	01/06/2022	01/11/2029
05964H-AF-2	BANCO SANTANDER SA		C		1.G FE	40,988,347	90.7520	38,723,878	42,670,000	41,849,519	0	136,536	0	0	3.800	4.213	FA	576,519	1,431,460	12/28/2020	02/23/2028
05968D-AA-8	BANCO INTERNACIONAL DEL PERU SAA - INTER		C	1,2,5	3.A FE	3,000,000	99.7610	2,992,830	3,000,000	3,000,000	0	0	0	0	6.625	6.628	MS	56,313	198,750	03/11/2014	03/19/2029
05968D-AB-6	BANCO INTERNACIONAL DEL PERU SAA - INTER		C	1,2	2.B FE	4,812,050	99.5000	4,853,610	4,878,000	4,877,340	0	14,137	0	0	3.375	3.622	JJ	74,542	164,633	01/25/2018	01/18/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05968D-AD-2	BANCO INTERNACIONAL DEL PERU SAA - INTER		C	1,2	3.A FE	11,750,000	90.5150	10,635,513	11,750,000	11,750,000	0	0	0	0	4.000	4.000	JJ	225,861	470,000	06/30/2020	07/08/2030
05969B-AD-5	BANCO SANTDR MX SA INSTITUCIN DE BANCA M		C	1	2.A FE	5,273,820	98.9860	4,652,342	4,700,000	5,000,520	0	(124,910)	0	0	5.375	2.485	AO	51,928	252,625	02/22/2022	04/17/2025
05969L-AB-7	BANCO INBURSA SA INSTITUCION DE BANCA MU		C	1,2	2.C FE	9,193,479	94.8260	8,392,101	8,850,000	9,078,982	0	(52,882)	0	0	4.375	3.668	AO	86,042	387,188	12/18/2020	04/11/2027
05970F-AD-3	BANCO SANTANDER-CHILE		C	1,2	1.G FE	1,500,000	85.0720	1,276,080	1,500,000	1,500,000	0	0	0	0	3.177	3.177	AO	8,604	47,655	10/21/2021	10/26/2031
05971A-AE-1	BANCO BTG PACTUAL SA (CAYMAN ISLANDS BRA		C	1,2	3.C FE	3,430,508	96.5920	3,332,424	3,450,000	3,441,950	0	2,864	0	0	4.500	4.622	JJ	73,744	148,688	12/03/2019	01/10/2025
05971K-AA-7	BANCO SANTANDER SA		C		2.B FE	20,000,000	98.7350	19,747,000	20,000,000	20,000,000	0	0	0	0	5.179	5.177	MN	120,843	1,035,800	11/12/2015	11/19/2025
05971U-2A-4	BANCO DE CREDITO DEL PERU		C	1,2	2.B FE	2,997,390	94.5740	2,837,220	3,000,000	2,998,962	0	525	0	0	2.700	2.717	JJ	38,250	81,000	09/06/2019	01/11/2025
05971U-2C-0	BANCO DE CREDITO DEL PERU		C	1,2	2.C FE	4,764,192	90.8410	4,360,368	4,800,000	4,773,630	0	4,767	0	0	3.125	3.208	JJ	75,000	150,000	06/26/2020	07/01/2030
059895-AQ-5	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR		C	1	2.A FE	24,405,478	99.8830	24,386,434	24,415,000	24,414,462	0	709	0	0	5.000	5.003	AO	298,406	1,220,750	09/24/2013	10/03/2023
059895-AS-1	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR		C	1	2.A FE	10,687,180	95.7160	10,050,180	10,500,000	10,636,714	0	(21,131)	0	0	4.450	4.184	MS	132,388	467,250	05/29/2020	09/19/2028
059895-AT-9	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR		C	2	3.A FE	15,000,000	83.5510	12,532,650	15,000,000	15,000,000	0	0	0	0	3.733	3.733	MS	149,320	522,620	09/16/2019	09/25/2034
05990G-AA-3	BANCO DE CREDITO DEL PERU		C	1	2.B FE	17,183,687	99.7150	17,565,794	17,616,000	17,602,618	0	52,781	0	0	4.250	4.563	AO	187,170	748,680	04/10/2013	04/01/2023
06050T-JZ-6	BANK OF AMERICA NA				1.G FE	12,793,642	102.5260	11,231,723	10,955,000	12,367,136	0	(64,307)	0	0	6.000	4.695	AO	138,763	588,000	03/14/2019	10/15/2036
06051G-EN-5	BANK OF AMERICA CORP				1.G FE	8,433,530	101.1580	7,081,060	7,000,000	8,138,451	0	(36,448)	0	0	5.875	4.587	FA	164,500	411,250	03/13/2013	02/07/2042
06051G-EU-9	BANK OF AMERICA CORP				1.G FE	2,686,176	99.9610	2,698,947	2,700,000	2,699,956	0	1,600	0	0	3.300	3.329	JJ	42,075	89,100	02/13/2013	01/11/2023
06051G-FC-8	BANK OF AMERICA CORP				1.G FE	899,327	91.8420	739,328	805,000	887,361	0	(2,340)	0	0	5.000	4.259	JJ	17,889	40,250	05/16/2017	01/21/2044
06051G-FG-9	BANK OF AMERICA CORP				1.G FE	5,306,525	90.2040	4,555,302	5,050,000	5,268,778	0	(5,808)	0	0	4.875	4.555	AO	61,547	246,188	03/27/2020	04/01/2044
06051G-FL-8	BANK OF AMERICA CORP				2.A FE	148,767	96.6870	145,031	150,000	149,529	0	114	0	0	4.250	4.340	AO	1,222	6,375	05/13/2015	10/22/2026
06051G-FQ-7	BANK OF AMERICA CORP				2.A FE	11,401,845	85.6280	8,990,940	10,500,000	11,297,830	0	(21,093)	0	0	4.750	4.221	AO	96,979	498,750	06/21/2017	04/21/2045
06051G-GF-0	BANK OF AMERICA CORP			1,2,5	1.G FE	8,306,496	93.3550	7,981,853	8,550,000	8,323,566	0	17,070	0	0	3.824	4.417	JJ	146,220	0	07/26/2022	01/20/2028
06051G-GG-8	BANK OF AMERICA CORP			1,2,5	1.G FE	19,082,024	84.4970	16,054,430	19,000,000	19,074,078	0	(1,536)	0	0	4.443	4.416	JJ	377,532	844,170	05/16/2017	01/20/2048
06051G-GM-5	BANK OF AMERICA CORP			1,2,5	1.G FE	8,758,269	85.5360	7,433,078	8,690,000	8,746,814	0	(2,764)	0	0	4.244	4.183	AO	68,638	368,804	02/06/2019	04/24/2038
06051G-GR-4	BANK OF AMERICA CORP			1,2,5	1.G FE	6,677,510	92.0970	6,446,790	7,000,000	6,808,907	0	30,417	0	0	3.593	4.150	JJ	111,782	251,510	04/26/2018	07/21/2028
06051G-HA-0	BANK OF AMERICA CORP			1,2,5	1.G FE	90,681,770	77.2480	74,930,560	97,000,000	91,161,409	0	117,857	0	0	3.946	4.331	JJ	1,679,900	3,827,620	11/02/2018	01/23/2049
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.F FE	7,608,176	90.7030	7,051,251	7,774,000	7,668,032	0	16,051	0	0	3.419	3.676	JD	8,121	265,793	05/20/2019	12/20/2028
06051G-HM-4	BANK OF AMERICA CORP			1,2,5	1.G FE	797,334	93.4060	723,897	775,000	789,305	0	(27)	0	0	4.271	3.898	JJ	14,527	0	03/03/2022	07/23/2029
06051G-HQ-5	BANK OF AMERICA CORP			1,2,5	1.G FE	802,360	90.8380	726,704	800,000	801,573	0	(197)	0	0	3.974	3.937	FA	12,717	31,792	02/04/2019	02/07/2030
06051G-HS-1	BANK OF AMERICA CORP			1,2,5	1.G FE	49,500,000	82.2500	40,713,750	49,500,000	49,500,000	0	0	0	0	4.330	4.330	MS	631,098	2,143,350	03/12/2019	03/15/2050
06051G-JA-8	BANK OF AMERICA CORP			1,2,5	1.G FE	8,760,080	78.9810	5,528,670	7,000,000	8,679,823	0	(40,595)	0	0	4.083	2.815	MS	80,186	285,810	12/29/2020	03/20/2051
06051G-JE-0	BANK OF AMERICA CORP			1,2,5	1.G FE	10,000,000	67.5620	6,756,200	10,000,000	10,000,000	0	0	0	0	2.676	2.676	JD	8,920	267,600	06/16/2020	06/19/2041
06051G-JN-0	BANK OF AMERICA CORP			1,2	1.G FE	5,000,000	71.1970	3,559,850	5,000,000	5,000,000	0	0	0	0	3.483	3.483	MS	52,245	174,150	03/08/2021	03/13/2052
06367W-HH-9	BANK OF MONTREAL		C		1.F FE	3,127,320	98.1350	2,944,050	3,000,000	3,033,688	0	(30,059)	0	0	3.300	2.256	FA	40,150	99,000	10/17/2019	02/05/2024
06367W-MQ-3	BANK OF MONTREAL		C		1.F FE	21,015,980	96.2730	20,024,784	20,800,000	20,868,921	0	(45,026)	0	0	2.500	2.272	JD	4,333	520,000	08/21/2019	06/28/2024
06368L-AQ-9	BANK OF MONTREAL		C	1,2	1.F FE	13,059,863	98.9910	13,116,308	13,250,000	13,069,533	0	9,670	0	0	4.700	5.029	MS	185,095	0	09/19/2022	09/14/2027
06405L-AC-5	BANK OF NEW YORK MELLON			2	1.C FE	2,978,659	99.9160	2,977,497	2,980,000	2,978,093	0	(566)	0	0	5.224	5.246	MN	16,865	0	11/18/2022	11/21/2025
06406F-AE-3	BANK OF NEW YORK MELLON CORP			2	1.F FE	4,174,963	92.0020	4,164,011	4,526,000	4,380,512	0	37,260	0	0	2.450	3.399	FA	41,275	110,887	12/27/2016	08/17/2026
06406G-AA-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	11,179,677	89.0070	10,406,698	11,692,000	11,382,793	0	46,768	0	0	3.000	3.504	AO	59,434	350,760	01/09/2019	10/30/2028
06406R-AE-7	BANK OF NEW YORK MELLON CORP			2	1.F FE	3,416,490	99.8640	3,495,240	3,500,000	3,498,433	0	20,362	0	0	2.950	3.549	JJ	43,594	103,250	09/27/2018	01/29/2023
06406R-AF-4	BANK OF NEW YORK MELLON CORP			2	1.F FE	9,708,700	93.1120	9,311,200	10,000,000	9,834,203	0	29,119	0	0	3.400	3.762	JJ	143,556	340,000	06/28/2018	01/29/2028
06406R-AH-0	BANK OF NEW YORK MELLON CORP				1.F FE	8,481,130	96.0200	8,161,700	8,500,000	8,489,050	0	1,820	0	0	3.850	3.877	AO	57,269	327,250	04/23/2018	04/28/2028
06406R-AR-8	BANK OF NEW YORK MELLON CORP			2	1.F FE	11,995,560	77.9510	9,354,120	12,000,000	11,996,494	0	528	0	0	1.650	1.654	JJ	84,150	198,000	01/21/2021	01/28/2031
06406R-BG-1	BANK OF NEW YORK MELLON CORP			2	1.F FE	8,590,575	95.6570	8,369,988	8,750,000	8,596,928	0	6,353	0	0	3.992	4.352	JD	17,465	174,650	08/24/2022	06/13/2028
06406Y-AA-0	BANK OF NEW YORK MELLON CORP			2	1.F FE	3,517,163	89.6660	3,362,475	3,750,000	3,598,393	0	19,562	0	0	3.300	3.999	FA	44,000	123,750	07/24/2018	08/23/2029
064159-4B-9	BANK OF NOVA SCOTIA		C	1	1.F FE	10,143,300	79.3880	7,938,800	10,000,000	10,125,048	0	(13,008)	0	0	2.150	1.991	FA	89,583	237,097	07/28/2021	08/01/2031
064159-MK-9	BANK OF NOVA SCOTIA		C		1.F FE	11,524,503	98.2700	11,335,445	11,535,000	11,532,512	0	2,161	0	0	3.400	3.420	FA	152,518	392,190	02/06/2019	02/11/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06417X-AE-1	BANK OF NOVA SCOTIA		C	1	1.F FE	13,195,319	80.4850	11,670,325	14,500,000	13,280,254	0	84,935	0	0	2.450	3.541	FA	147,034	199,335	03/29/2022	02/02/2032
06417X-AG-6	BANK OF NOVA SCOTIA		C	1,2	2.A FE	8,499,745	85.3520	7,254,920	8,500,000	8,500,041	0	296	0	0	4.588	4.587	MN	61,747	218,822	04/05/2022	05/04/2037
06418B-AE-8	BANK OF NOVA SCOTIA		C	1	1.F FE	8,501,490	92.1360	8,292,240	9,000,000	8,536,905	0	35,415	0	0	2.951	4.306	MS	81,153	132,795	08/24/2022	03/11/2027
06654D-AA-5	BANNER HEALTH			1,2	1.D FE	16,800,000	77.8640	13,081,152	16,800,000	16,800,000	0	0	0	0	3.759	3.759	JJ	315,756	631,512	06/05/2019	01/01/2049
06654D-AC-1	BANNER HEALTH			1,2	1.D FE	24,141,556	69.5850	15,674,021	22,525,000	24,062,445	0	(38,634)	0	0	3.181	2.814	JJ	358,260	716,520	01/15/2021	01/01/2050
06654D-AE-7	BANNER HEALTH			1,2	1.D FE	13,620,000	65.1910	8,879,014	13,620,000	13,620,000	0	0	0	0	2.913	2.913	JJ	198,375	396,751	10/20/2020	01/01/2051
06654D-AG-2	BANNER HEALTH			1,2	1.D FE	2,500,000	73.1320	1,828,300	2,500,000	2,500,000	0	0	0	0	2.907	2.907	JJ	36,338	47,844	10/21/2021	01/01/2042
066836-AB-3	BAPTIST HEALTH SOUTH FLORIDA INC			1	1.E FE	18,790,450	83.8870	15,546,778	18,533,000	18,765,630	0	(7,911)	0	0	4.342	4.241	MN	102,823	804,703	02/12/2020	11/15/2041
066836-AC-1	BAPTIST HEALTH SOUTH FLORIDA INC			1,2	1.E FE	12,869,032	58.4740	7,522,680	12,865,000	12,869,230	0	109	0	0	3.115	3.114	MN	51,206	506,497	08/04/2021	11/15/2071
06684Q-AB-8	BAPTIST HEALTHCARE SYSTEM INC			1,2	1.E FE	16,257,099	71.0330	11,194,801	15,760,000	16,239,689	0	(10,771)	0	0	3.540	3.366	FA	210,764	557,904	06/28/2021	08/15/2050
06738E-AJ-4	BARCLAYS PLC		C		2.B FE	32,867,913	89.9930	28,572,778	31,750,000	32,748,624	0	(24,049)	0	0	5.250	5.009	FA	620,448	1,666,875	06/22/2017	08/17/2045
06738E-AN-5	BARCLAYS PLC		C		2.B FE	3,809,093	96.4920	3,648,363	3,781,000	3,791,658	0	(3,228)	0	0	4.375	4.275	JJ	77,655	165,419	12/07/2016	01/12/2026
06738E-AV-7	BARCLAYS PLC		C	1	2.B FE	39,426,508	86.3950	33,089,285	38,300,000	39,314,591	0	(21,371)	0	0	4.950	4.760	JJ	900,529	1,895,850	07/16/2018	01/10/2047
06738E-BD-6	BARCLAYS PLC		C	1,2,5	2.B FE	13,961,780	94.2040	13,188,560	14,000,000	13,976,408	0	3,354	0	0	4.972	5.005	MN	87,010	696,080	07/05/2018	05/16/2029
06738E-BS-3	BARCLAYS PLC		C	2	2.B FE	17,500,000	67.6540	11,839,450	17,500,000	17,500,000	0	0	0	0	3.811	3.811	MS	205,635	666,925	03/03/2021	03/10/2042
06738E-BY-0	BARCLAYS PLC		C	1,2	2.B FE	2,206,756	97.2300	2,139,060	2,200,000	2,206,285	0	(471)	0	0	5.501	5.429	FA	47,736	0	08/02/2022	08/09/2028
06759*-AA-8	SR NT SER A			1	2.C	4,899,528	84.2300	4,126,872	4,899,528	4,899,528	0	0	0	0	3.470	3.470	MS	47,226	85,007	03/21/2022	03/21/2032
067901-AA-6	BARRICK GOLD CORP		C	1	2.A FE	5,168,850	97.7970	4,889,850	5,000,000	5,101,383	0	(5,863)	0	0	5.800	5.564	MN	37,056	290,000	06/09/2005	11/15/2034
06849A-AB-5	BARRICK INTERNATIONAL (BARBADOS) CORP		C	1	1.G FE	22,330,626	103.4850	23,284,125	22,500,000	22,384,253	0	5,407	0	0	6.350	6.406	AO	301,625	1,428,750	11/20/2009	10/15/2036
06849R-AC-6	BARRICK NORTH AMERICA FINANCE LLC			1	1.G FE	1,191,686	112.7640	1,155,831	1,025,000	1,150,050	0	(4,539)	0	0	7.500	6.267	MS	22,635	76,875	02/19/2010	09/15/2038
06849V-AA-1	BARRICK GOLD FINANCE CO		C	1	2.A FE	4,954,800	98.6300	4,931,500	5,000,000	4,973,544	0	1,844	0	0	5.800	5.862	MN	37,056	290,000	12/03/2004	11/15/2034
06850#-AC-8	BARRIERSAFE SOLUTIONS INT INC			1	2.B	8,000,000	98.0800	7,846,400	8,000,000	8,000,000	0	0	0	0	4.530	4.527	AO	88,587	362,400	04/03/2014	04/03/2024
07009#-AA-0	BASIN CREEK EQUITY PARTNERS, LLC			1	2.B	7,700,482	101.9035	7,635,707	7,493,080	7,540,398	0	(12,690)	0	0	6.950	6.574	MJSD	140,143	543,968	09/22/2006	06/30/2026
070101-AH-3	BASIN ELECTRIC POWER COOPERATIVE			1,2	1.F FE	19,935,240	75.9130	15,182,600	20,000,000	19,943,511	0	1,367	0	0	4.750	4.769	AO	171,528	950,000	04/24/2017	04/26/2047
07086*-AA-0	SR SECD NT			1	2.B PL	55,000,000	81.7473	44,961,032	55,000,000	55,000,000	0	0	0	0	4.590	4.590	MJSD	638,138	2,524,500	05/03/2018	05/03/2033
07177M-AB-9	BAXALTA INC			1,2	2.B FE	6,320,015	97.4060	6,190,151	6,355,000	6,344,044	0	4,056	0	0	4.000	4.073	JD	5,649	254,200	06/03/2016	06/23/2025
07177M-AN-3	BAXALTA INC			1,2	2.B FE	8,536,909	94.6610	6,834,524	7,220,000	8,378,407	0	(31,058)	0	0	5.250	4.132	JD	8,423	379,050	07/21/2017	06/23/2045
071813-AX-7	BAXTER INTERNATIONAL INC			1	2.B FE	3,269,491	101.1240	3,064,057	3,030,000	3,203,387	0	(7,062)	0	0	6.250	5.674	JD	15,781	189,375	05/13/2015	12/01/2037
071813-BP-3	BAXTER INTERNATIONAL INC			1,2	2.B FE	4,837,266	71.4770	3,002,034	4,200,000	4,794,673	0	(18,309)	0	0	3.500	2.675	FA	55,533	147,000	08/18/2020	08/15/2046
071813-BQ-1	BAXTER INTERNATIONAL INC			1,2	2.B FE	4,278,621	92.4230	4,413,198	4,775,000	4,523,837	0	62,979	0	0	2.600	4.180	FA	46,901	124,150	11/06/2018	08/15/2026
071813-BY-4	BAXTER INTERNATIONAL INC			1,2	2.B FE	1,687,882	91.2000	1,276,800	1,400,000	1,620,557	0	(29,595)	0	0	3.950	1.564	AO	13,825	55,300	09/10/2020	04/01/2030
071813-CS-6	BAXTER INTERNATIONAL INC			1,2	2.B FE	20,040,750	79.6500	15,930,000	20,000,000	20,037,811	0	(2,828)	0	0	2.539	2.515	FA	211,583	338,533	12/09/2021	02/01/2032
071813-CV-9	BAXTER INTERNATIONAL INC			1,2	2.B FE	15,000,000	65.3190	9,797,850	15,000,000	15,000,000	0	0	0	0	3.132	3.132	JD	39,150	469,800	11/16/2021	12/01/2051
072722-AE-1	BAYCARE HEALTH SYSTEM INC			1,2	1.C FE	12,254,739	79.5180	9,391,076	11,810,000	12,232,567	0	(10,410)	0	0	3.831	3.611	MN	57,812	452,441	12/02/2020	11/15/2050
072732-AC-4	BAYER CORP			1	2.B FE	6,475,062	102.4940	5,944,652	5,800,000	6,033,029	0	(37,720)	0	0	6.650	5.733	FA	145,709	385,700	11/18/2004	02/15/2028
07274E-AG-8	BAYER US FINANCE LLC			1	2.B FE	1,485,165	96.5890	1,448,835	1,500,000	1,497,011	0	1,614	0	0	3.375	3.492	AO	11,672	50,625	10/01/2014	10/08/2024
07274N-AL-7	BAYER US FINANCE II LLC			1,2	2.B FE	18,105,780	94.0750	16,933,500	18,000,000	17,918,596	0	9,978	0	0	4.375	4.462	JD	35,000	678,125	03/27/2020	12/15/2028
07274N-AQ-6	BAYER US FINANCE II LLC			1,2	2.B FE	6,883,320	86.4500	6,051,500	7,000,000	6,893,171	0	3,031	0	0	4.875	4.981	JD	5,688	633,750	01/31/2019	06/25/2048
07274N-AY-9	BAYER US FINANCE II LLC			1	2.B FE	5,349,335	98.5340	4,926,700	5,000,000	5,142,202	0	(49,942)	0	0	5.500	4.340	FA	103,889	275,000	07/12/2018	08/15/2025
07274N-BA-0	BAYER US FINANCE II LLC			1	2.B FE	10,917,140	94.5630	9,834,552	10,400,000	10,822,195	0	(22,794)	0	0	5.500	5.060	JJ	239,922	572,000	07/12/2018	07/30/2035
07274N-BC-6	BAYER US FINANCE II LLC			1	2.B FE	883,423	93.7580	750,064	800,000	871,105	0	(3,025)	0	0	5.875	5.034	AO	9,922	47,000	07/12/2018	04/15/2038
07274N-BD-4	BAYER US FINANCE II LLC			1,2	2.B FE	13,290,400	66.4400	10,630,400	16,000,000	13,592,448	0	73,463	0	0	3.600	4.795	JJ	265,600	576,000	07/12/2018	07/15/2042
07274N-BH-5	BAYER US FINANCE II LLC			1,2	2.B FE	28,480,168	79.5980	27,222,516	34,200,000	28,602,078	0	34,088	0	0	4.700	5.737	JJ	741,190	1,607,400	06/17/2019	07/15/2064
072863-AC-7	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	23,256,538	84.3540	19,501,801	23,119,000	23,265,453	0	(6,155)	0	0	4.185	4.134	MN	123,629	947,526	02/26/2021	11/15/2045
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	21,839,012	65.9820	14,380,777	21,795,000	21,836,990	0	(1,052)	0	0	2.839	2.829	MN	79,064	618,760	02/01/2021	11/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07330M-AC-1	TRUIST BANK			2	1.F FE	1,498,143	93.4380	1,378,211	1,475,000	1,483,939	0	(5,080)	0	0	2.636	2.272	MS	11,232	38,881	02/20/2020	09/17/2029
073685-AF-6	BEACON ROOFING SUPPLY INC			1,2	3.C FE	953,603	93.7310	1,001,984	1,069,000	994,875	0	15,330	0	0	4.500	6.436	MN	6,147	48,105	04/06/2021	11/15/2026
07586P-AA-9	BECLE SAB DE CV		C	1,2	2.B FE	4,453,920	77.1480	3,471,660	4,500,000	4,458,931	0	4,130	0	0	2.500	2.617	AO	24,063	112,500	09/30/2021	10/14/2031
075887-AQ-2	BECTON DICKINSON AND CO				2.B FE	1,977,253	102.9900	1,750,830	1,700,000	1,812,483	0	(16,752)	0	0	6.700	5.314	FA	47,458	113,900	10/05/2009	08/01/2028
075887-BG-3	BECTON DICKINSON AND CO			1,2	2.B FE	11,604,487	88.9860	9,565,105	10,749,000	11,522,627	0	(21,520)	0	0	4.685	4.173	JD	22,382	503,591	06/21/2019	12/15/2044
075887-BX-6	BECTON DICKINSON AND CO			1,2	2.B FE	22,519,190	88.2040	19,010,608	21,553,000	22,440,048	0	(20,660)	0	0	4.669	4.386	JD	69,883	1,006,310	06/21/2019	06/06/2047
075887-CJ-6	BECTON DICKINSON AND CO			1,2	2.B FE	7,907,872	85.7200	6,171,840	7,200,000	7,739,092	0	(70,396)	0	0	2.823	1.704	MN	23,149	203,256	07/28/2020	05/20/2030
075887-CK-3	BECTON DICKINSON AND CO			1,2	2.B FE	8,418,237	76.8930	5,459,403	7,100,000	8,349,772	0	(30,695)	0	0	3.794	2.849	MN	30,679	269,374	10/13/2021	05/20/2050
0778FP-AF-6	BELL TELEPHONE COMPANY OF CANADA OR BELL		C	1,2	2.A FE	6,083,408	72.4440	4,419,084	6,100,000	6,084,025	0	371	0	0	3.650	3.665	MS	64,321	222,650	03/12/2021	03/17/2051
0778FP-AH-2	BELL TELEPHONE COMPANY OF CANADA OR BELL		C	1,2	2.A FE	14,994,150	67.0090	10,051,350	15,000,000	14,994,469	0	251	0	0	3.200	3.202	FA	181,333	484,000	08/09/2021	02/15/2052
07831C-AA-1	BELLRING BRANDS INC			1,2	4.C FE	607,000	96.7040	586,993	607,000	607,000	0	0	0	0	7.000	6.999	MS	12,511	21,835	03/01/2022	03/15/2030
079857-AH-1	BELLSOUTH LLC			1	2.B FE	1,645,962	109.4140	1,663,093	1,520,000	1,578,408	0	(5,933)	0	0	7.875	7.175	FA	45,220	119,700	07/23/2002	02/15/2030
079867-AW-7	BELLSOUTH TELECOMMUNICATIONS LLC			1	2.B FE	1,928,348	101.7960	1,923,944	1,890,000	1,904,189	0	(1,941)	0	0	6.375	6.210	JD	10,041	120,488	09/20/2002	06/01/2028
081331-AH-3	BELVOIR LAND LLC				2.A FE	15,000,000	101.8650	15,279,750	15,000,000	15,000,000	0	0	0	0	5.600	5.600	JD	37,333	840,000	02/11/2005	12/15/2035
081331-AJ-9	BELVOIR LAND LLC - RMBS				2.A FE	36,239,530	99.2720	35,335,868	35,595,000	36,107,827	0	(9,111)	0	0	5.750	5.641	JD	90,965	2,046,713	12/28/2005	12/15/2047
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	998,290	92.8260	928,260	1,000,000	999,347	0	164	0	0	3.100	3.119	MS	9,128	31,000	09/08/2016	09/15/2026
084423-AP-7	W R BERKLEY CORP			1	2.A FE	4,341,703	101.7900	5,013,158	4,925,000	4,494,630	0	16,932	0	0	6.250	7.237	FA	116,285	307,813	04/22/2010	02/15/2037
084423-AU-6	W R BERKLEY CORP			1,2	2.A FE	5,970,900	76.1790	4,570,740	6,000,000	5,973,476	0	1,104	0	0	4.000	4.027	MN	30,667	240,000	05/05/2020	05/12/2050
084423-AV-4	W R BERKLEY CORP			1,2	2.A FE	13,834,886	68.9330	9,416,248	13,660,000	13,831,109	0	(2,994)	0	0	3.550	3.479	MS	122,580	484,930	06/28/2021	03/30/2052
084659-BC-4	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	20,410,615	65.7630	13,481,415	20,500,000	20,414,241	0	1,949	0	0	2.850	2.871	MN	74,654	584,250	09/08/2021	05/15/2051
08661U-AB-2	BETH ISRAEL DEACONESS MEDICAL CENTER INC			1,2	1.G FE	4,775,000	61.4890	2,936,100	4,775,000	4,775,000	0	0	0	0	3.080	3.080	JJ	73,535	97,888	11/02/2021	07/01/2051
08860H-AA-2	BHARTI AIRTEL LTD		C	1	2.C FE	18,667,133	96.9610	18,325,629	18,900,000	18,796,623	0	39,031	0	0	4.375	4.611	JD	48,234	717,500	01/29/2019	06/10/2025
08861J-AB-5	BHARTI AIRTEL INTERNATIONAL NETHERLANDS		C	1	2.C FE	3,061,467	99.4460	2,987,358	3,004,000	3,025,440	0	(14,635)	0	0	5.350	4.808	MN	18,304	160,714	05/29/2020	05/20/2024
088888-AA-6	SAFE HARBOR			1	2.C PL	32,000,000	95.3300	30,505,600	32,000,000	32,000,000	0	0	0	0	4.610	4.610	MJSD	372,898	1,106,400	12/16/2016	12/31/2026
09031W-AA-1	BIMBO BAKERIES USA INC			1,2	2.B FE	786,536	75.8500	606,800	800,000	786,924	0	243	0	0	4.000	4.098	MN	3,911	32,000	05/12/2021	05/17/2051
09062X-AF-0	BIOGEN INC			1,2	2.A FE	5,848,685	97.1010	5,510,482	5,675,000	5,726,734	0	(19,725)	0	0	4.050	3.659	MS	67,674	229,838	02/17/2016	09/15/2025
09062X-AH-6	BIOGEN INC			1,2	2.A FE	5,840,631	81.2760	4,592,094	5,650,000	5,796,309	0	(19,151)	0	0	2.250	1.858	MN	21,188	127,125	08/25/2020	05/01/2030
09062X-AK-9	BIOGEN INC			1,2	2.B FE	54,830,951	67.0060	34,634,061	51,688,000	54,594,436	0	(72,239)	0	0	3.250	2.938	FA	634,614	1,679,860	08/31/2021	02/15/2051
09076A-AA-5	BIOCEANICO SOVEREIGN CERTIFICATE LTD		C		3.B FE	10,908,387	67.9580	11,029,481	16,229,849	12,081,242	0	321,195	0	0	0.000	5.353	N/A	0	0	07/28/2021	06/05/2034
092113-AM-1	BLACK HILLS CORP			1,2	2.A FE	2,998,470	92.3510	2,770,530	3,000,000	2,999,335	0	152	0	0	3.150	3.156	JJ	43,575	94,500	08/10/2016	01/15/2027
092113-AN-9	BLACK HILLS CORP			1,2	2.A FE	8,189,956	76.1370	6,292,723	8,265,000	8,199,511	0	1,686	0	0	4.200	4.253	MS	102,211	347,130	05/16/2017	09/15/2046
092114-AB-3	BLACK HILLS POWER INC			1	1.F FE	2,638,178	102.7360	2,712,230	2,640,000	2,639,276	0	148	0	0	6.125	6.128	MN	26,950	161,700	10/22/2009	11/01/2039
092174-AA-9	BLACK KNIGHT INFOSERV LLC			1,2	3.C FE	5,533,112	87.2000	4,792,512	5,496,000	5,523,742	0	(3,810)	0	0	3.625	3.535	MS	66,410	199,230	06/17/2021	09/01/2028
092533-B*-8	SR NT SER 2022A TRANCHE B - FLTG RATE			1,2	2.C PL	25,000,000	90.6900	22,672,500	25,000,000	25,000,000	0	0	0	0	3.916	3.975	MJSD	310,008	314,454	06/09/2022	12/09/2025
09261H-A#-4	BLACKSTONE PRIVA 5.61% 05/3/2027 144A			1	2.C FE	46,923,077	100.0000	46,923,077	46,923,077	46,923,077	0	0	0	0	5.610	5.613	NOV	1,740,299	0	04/13/2022	05/03/2027
09261H-A@-6	SR NT SER B			1	2.B FE	51,900,000	86.2600	44,768,940	51,900,000	51,900,000	0	0	0	0	3.270	3.269	FA	631,710	1,697,130	08/17/2021	08/17/2026
09261H-B*-7	BLACKSTONE PRIVA 7.49% 10/11/2027			1,2	2.C FE	35,094,005	98.7570	35,094,005	35,535,714	35,112,616	0	18,611	0	0	7.490	7.904	AO	606,259	0	09/28/2022	10/11/2027
09261H-B*-7	SR NT SER D			1,2	2.C FE	4,937,850	98.4700	4,923,500	5,000,000	4,940,193	0	2,343	0	0	7.490	7.795	AO	83,222	0	10/11/2022	10/11/2027
093645-AJ-8	BLOCK COMMUNICATIONS INC			1,2	4.A FE	4,601,377	87.2790	3,958,975	4,536,000	4,582,680	0	(8,457)	0	0	4.875	4.629	MS	73,710	221,130	12/15/2021	03/01/2028
09659T-2A-8	BNP PARIBAS SA		C	2	2.A FE	5,482,050	88.6170	4,430,850	5,000,000	5,370,679	0	(65,727)	0	0	4.375	2.822	MS	72,917	218,750	04/14/2021	03/01/2033
09659W-2C-7	BNP PARIBAS SA		C		1.G FE	2,868,300	91.6700	2,750,100	3,000,000	2,927,491	0	13,257	0	0	3.500	4.052	MN	13,125	105,000	03/07/2018	11/16/2027
09659W-2F-0	BNP PARIBAS SA		C		1.G FE	9,585,826	94.4350	9,305,625	9,854,000	9,683,357	0	25,925	0	0	4.400	4.755	FA	165,000	433,576	12/24/2018	08/14/2028
09659W-2H-6	BNP PARIBAS SA		C	2,5	1.G FE	62,507,362	95.3750	58,663,255	61,508,000	62,176,178	0	(95,812)	0	0	5.198	4.983	JJ	1,518,663	3,197,186	05/29/2019	01/10/2030
096630-AE-8	BOARDWALK PIPELINES LP			1,2	2.C FE	13,181,038	101.4330	12,172,974	12,001,000	12,500,894	0	(143,956)	0	0	5.950	4.522	JD	59,505	714,060	11/20/2018	06/01/2026
096630-AF-5	BOARDWALK PIPELINES LP			1,2	2.C FE	17,080,851	95.0430	16,608,764	17,475,000	17,244,002	0	43,597	0	0	4.450	4.772	JJ	358,577	777,638	10/31/2018	07/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
097023-AE-5	BOEING CO				2.C FE	11,478,424	117.9760	12,269,504	10,400,000	10,959,902	0	(43,229)	0	0	8.750	7.879	MS	267,944	910,000	03/08/1996	09/15/2031
097023-AK-1	BOEING CO				2.C FE	10,728,853	110.9590	12,267,627	11,056,000	10,792,912	0	5,197	0	0	7.875	8.116	AO	183,806	870,660	04/15/1994	04/15/2043
097023-BS-3	BOEING CO			1,2	2.C FE	22,564,029	64.8850	15,532,820	23,939,000	22,630,483	0	34,659	0	0	3.375	3.725	JD	35,909	807,941	04/27/2021	06/15/2046
097023-BV-6	BOEING CO			1,2	2.C FE	9,240,230	66.6260	6,329,470	9,500,000	9,252,530	0	6,198	0	0	3.650	3.815	MS	115,583	346,750	04/27/2021	03/01/2047
097023-BZ-7	BOEING CO			1,2	2.C FE	24,176,286	66.4640	16,415,943	24,699,000	24,205,350	0	11,768	0	0	3.625	3.747	MS	298,446	895,339	08/25/2021	03/01/2048
097023-CB-9	BOEING CO			1,2	2.C FE	11,542,851	69.1210	8,051,905	11,649,000	11,547,494	0	2,128	0	0	3.850	3.902	MN	74,748	448,487	12/08/2020	11/01/2048
097023-CE-3	BOEING CO			1,2	2.C FE	7,666,400	72.3540	5,788,320	8,000,000	7,713,195	0	12,742	0	0	3.500	3.799	MS	93,333	280,000	02/13/2019	03/01/2039
097023-CF-0	BOEING CO			1,2	2.C FE	7,828,685	64.3740	5,400,979	8,390,000	7,840,999	0	6,595	0	0	3.825	4.177	MS	106,973	320,918	03/24/2021	03/01/2059
097023-CK-9	BOEING CO			1,2	2.C FE	34,160,380	70.4880	24,177,384	34,300,000	34,172,224	0	2,814	0	0	3.900	3.921	MN	222,950	1,337,700	04/27/2021	05/01/2049
097023-CN-3	BOEING CO			1,2	2.C FE	8,617,574	84.6470	7,194,995	8,500,000	8,595,271	0	(12,315)	0	0	2.950	2.769	FA	104,479	250,750	05/06/2021	02/01/2030
097023-CP-8	BOEING CO			1,2	2.C FE	1,679,568	75.9470	1,670,834	2,200,000	1,694,455	0	14,887	0	0	3.250	5.942	FA	29,792	35,750	06/22/2022	02/01/2035
097023-CQ-6	BOEING CO			1,2	2.C FE	69,247,225	68.9300	48,134,508	69,831,000	69,258,161	0	12,232	0	0	3.750	3.796	FA	1,091,109	2,618,663	04/27/2021	02/01/2050
097023-CR-4	BOEING CO			1,2	2.C FE	17,359,265	67.1250	11,911,331	17,745,000	17,368,333	0	4,733	0	0	3.950	4.061	FA	292,053	700,928	03/24/2021	08/01/2059
09778P-AC-9	BON SECOURS MERCY HEALTH INC			1,2	1.E FE	12,870,344	64.5760	8,185,008	12,675,000	12,863,936	0	(4,583)	0	0	3.205	3.121	JD	33,853	406,234	08/17/2021	06/01/2050
09857L-AR-9	BOOKING HOLDINGS INC			1,2	1.G FE	24,958,500	96.7620	24,190,500	25,000,000	24,971,686	0	3,282	0	0	4.625	4.644	AO	250,521	1,156,250	04/08/2020	04/13/2030
09951L-AA-1	BOOZ ALLEN HAMILTON INC			1,2	3.C FE	3,899,440	89.1560	3,412,000	3,827,000	3,878,989	0	(9,743)	0	0	3.875	3.563	MS	49,432	148,296	01/21/2021	09/01/2028
09951L-AB-9	BOOZ ALLEN HAMILTON INC			1,2	3.C FE	683,429	88.6250	599,991	677,000	682,366	0	(702)	0	0	4.000	3.860	JJ	13,540	28,133	06/17/2021	07/01/2029
099724-AJ-5	BORGWARNER INC			1,2	2.A FE	1,995,960	95.7280	1,914,560	2,000,000	1,999,013	0	425	0	0	3.375	3.398	MS	19,875	67,500	03/09/2015	03/15/2025
100743-AJ-2	BOSTON GAS CO			1	2.A FE	5,000,000	83.7280	4,186,400	5,000,000	5,000,000	0	0	0	0	4.487	4.487	FA	84,754	224,350	02/14/2012	02/15/2042
100743-AL-7	BOSTON GAS CO			1,2	2.A FE	2,860,000	86.0020	2,459,657	2,860,000	2,860,000	0	0	0	0	3.001	3.001	FA	35,762	85,829	07/24/2019	08/01/2029
10112R-AW-4	BOSTON PROPERTIES LP			1,2	2.A FE	3,588,984	98.2620	3,537,432	3,600,000	3,598,791	0	1,237	0	0	3.800	3.831	FA	57,000	136,800	06/18/2013	02/01/2024
10112R-AX-2	BOSTON PROPERTIES LP			1,2	2.A FE	6,418,071	94.9310	5,869,584	6,183,000	6,261,036	0	(25,818)	0	0	3.650	3.182	FA	94,033	225,680	06/17/2016	02/01/2026
10112R-BA-1	BOSTON PROPERTIES LP			1,2	2.A FE	32,376,377	92.8500	29,465,948	31,735,000	32,148,423	0	(62,168)	0	0	4.500	4.240	JD	119,006	1,428,075	01/18/2019	12/01/2028
10112R-BB-9	BOSTON PROPERTIES LP			1,2	2.A FE	9,981,500	86.1350	8,613,500	10,000,000	9,987,328	0	1,722	0	0	3.400	3.422	JD	9,444	340,000	06/12/2019	06/21/2029
10112R-BC-7	BOSTON PROPERTIES LP			1,2	2.A FE	9,995,400	81.7150	8,171,500	10,000,000	9,997,007	0	426	0	0	2.900	2.905	MS	85,389	290,000	08/19/2019	03/15/2030
10112R-BE-3	BOSTON PROPERTIES LP			1,2	2.A FE	14,935,500	76.2030	11,430,450	15,000,000	14,944,882	0	5,222	0	0	2.550	2.595	AO	95,625	382,500	03/02/2021	04/01/2032
101137-AE-7	BOSTON SCIENTIFIC CORP			1	2.A FE	181,508	109.0870	163,631	150,000	173,503	0	(354)	0	0	6.750	5.076	MN	1,294	5,063	05/13/2015	11/15/2035
101137-AL-1	BOSTON SCIENTIFIC CORP			1,2	2.A FE	6,121,562	116.0210	5,197,741	4,480,000	5,753,046	0	(46,792)	0	0	7.375	4.896	JJ	152,351	330,400	05/22/2013	01/15/2040
101137-AS-6	BOSTON SCIENTIFIC CORP			1,2	2.A FE	4,466,080	96.6020	4,347,090	4,500,000	4,479,711	0	3,550	0	0	4.000	4.097	MS	60,000	180,000	12/27/2018	03/01/2028
101137-AT-4	BOSTON SCIENTIFIC CORP			1,2	2.A FE	6,607,800	89.7260	5,383,560	6,000,000	6,527,730	0	(23,975)	0	0	4.550	3.800	MS	91,000	273,000	06/21/2019	03/01/2039
101137-AU-1	BOSTON SCIENTIFIC CORP			1,2	2.A FE	36,413,300	90.2920	29,976,944	33,200,000	36,217,521	0	(70,026)	0	0	4.700	4.106	MS	520,133	1,560,400	05/28/2020	03/01/2049
10115C-AB-0	TRUSTEES OF BOSTON UNIVERSITY			1,2	1.D FE	21,000,000	67.7620	14,230,020	21,000,000	21,000,000	0	0	0	0	3.173	3.173	AO	166,583	666,330	05/28/2020	10/01/2050
10240*-AA-7	BOWIE ACQUISITIONS BOWIE ACQUISIT			1,2	2.C PL	69,989,951	85.9800	60,177,360	69,989,951	69,989,951	0	0	0	0	3.920	3.910	JD	1,417,510	1,393,382	12/16/2019	09/30/2038
103557-AC-8	BOYNE USA INC			1,2	4.B FE	3,178,860	89.5350	2,817,666	3,147,000	3,173,194	0	(3,422)	0	0	4.750	4.597	MN	19,101	149,483	04/15/2021	05/15/2029
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	10,026,190	95.5510	9,664,984	10,115,000	10,059,209	0	8,512	0	0	3.937	4.046	MS	110,619	398,228	12/10/2018	09/21/2028
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	10,749,960	96.8290	10,167,045	10,500,000	10,656,839	0	(24,531)	0	0	4.234	3.935	MN	67,920	444,570	12/17/2018	11/06/2028
10373Q-AT-7	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	3,097,380	94.8350	2,845,050	3,000,000	3,034,462	0	(10,528)	0	0	3.119	2.730	MN	14,815	93,570	07/18/2016	05/04/2026
10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	7,837,040	95.2480	7,619,840	8,000,000	7,909,889	0	19,027	0	0	3.588	3.876	AO	61,395	287,040	01/08/2019	04/14/2027
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	58,591,280	67.8400	41,585,920	61,300,000	58,721,608	0	47,852	0	0	3.000	3.214	FA	648,758	1,839,000	07/29/2020	02/24/2050
10373Q-BL-3	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	4,059,825	91.7370	3,210,795	3,500,000	3,924,259	0	(56,307)	0	0	3.633	1.786	AO	30,023	127,155	07/22/2020	04/06/2030
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	27,955,952	63.8920	19,097,319	29,890,000	28,047,747	0	41,238	0	0	2.772	3.103	MN	117,378	828,551	03/29/2021	11/10/2050
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	13,295,974	66.0230	8,781,059	13,300,000	13,296,276	0	158	0	0	2.939	2.940	JD	29,317	390,887	01/14/2021	06/04/2051
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	42,090,219	69.1390	29,245,797	42,300,000	42,095,401	0	3,048	0	0	3.379	3.402	FA	567,756	1,429,317	06/14/2021	02/08/2061
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	4,534,980	74.5780	3,542,455	4,750,000	4,540,967	0	5,987	0	0	3.060	3.374	JD	5,653	145,350	03/24/2022	06/17/2041
10373Q-BS-8	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	21,335,000	66.5890	14,206,763	21,335,000	21,335,000	0	0	0	0	3.001	3.001	MS	184,965	640,263	09/14/2021	03/17/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	2,500,000	83.7110	2,092,775	2,500,000	2,500,000	0	0	0	0	2.721	2.721	JJ	31,934	34,013	01/10/2022	01/12/2032
105340-AP-8	BRANDYWINE OPERATING PARTNERSHIP LP			1,2	2.C FE	8,804,640	83.2980	6,663,840	8,000,000	8,566,115	0	(76,789)	0	0	4.550	3.330	AO	91,000	364,000	10/03/2019	10/01/2029
10549P-AG-6	BROOKFIELD CORP		C	1	1.G FE	16,816,946	107.1820	17,549,552	16,373,600	16,637,843	0	(16,261)	0	0	7.375	7.147	MS	402,518	1,207,553	04/24/2006	03/01/2033
10554N-AB-4	BRASKEM IDESA SAPI		C	1,2	4.A FE	249,850	71.4750	178,688	250,000	249,838	0	5	0	0	6.990	7.000	FA	6,359	14,563	10/14/2021	02/20/2032
10554T-AB-1	BRASKEM NETHERLANDS FINANCE BV		C	1	2.C FE	2,187,200	90.1810	1,983,982	2,200,000	2,193,068	0	1,343	0	0	4.500	4.571	JJ	47,025	99,000	11/01/2017	01/10/2028
10554T-AD-7	BRASKEM NETHERLANDS FINANCE BV		C	1	2.C FE	2,297,750	84.9510	1,996,349	2,350,000	2,302,456	0	4,706	0	0	4.500	4.840	JJ	44,356	52,875	03/21/2022	01/31/2030
10554T-AE-5	BRASKEM NETHERLANDS FINANCE BV		C	1	2.C FE	201,000	77.5660	155,132	200,000	200,997	0	(6)	0	0	5.875	5.838	JJ	4,928	11,750	12/02/2020	01/31/2050
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC			1	3.A FE	4,279,241	90.6680	3,886,937	4,287,000	4,284,421	0	1,042	0	0	4.800	4.818	JJ	88,026	205,776	07/20/2016	07/27/2026
110122-AU-2	BRISTOL-MYERS SQUIBB CO			1	1.F FE	34,909,795	76.3660	27,682,675	36,250,000	35,233,968	0	29,207	0	0	3.250	3.448	FA	490,885	788,125	07/27/2012	08/01/2042
110122-CP-1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	20,876,549	92.8470	18,940,788	20,400,000	20,752,933	0	(53,809)	0	0	3.400	3.081	JJ	298,633	693,600	07/24/2020	07/26/2029
110122-CR-7	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	118,674,568	86.4890	88,154,778	101,926,000	117,635,359	0	(390,859)	0	0	4.250	3.342	AO	782,140	4,331,855	12/29/2020	10/26/2049
110122-DC-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	5,580,044	96.8490	5,456,473	5,634,000	5,618,543	0	363,643	0	0	3.875	3.986	FA	82,476	450,521	08/04/2015	08/15/2025
110122-DD-7	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	8,499,293	95.4390	8,198,210	8,590,000	8,541,903	0	8,735	0	0	3.450	3.576	MN	37,868	224,250	03/03/2022	11/15/2027
110122-DE-5	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	2,931,450	96.5880	2,897,640	3,000,000	2,961,235	0	6,726	0	0	3.900	4.182	FA	42,575	117,000	03/27/2018	02/20/2028
110122-DF-2	BRISTOL-MYERS SQUIBB CO			1	1.F FE	2,085,460	102.7630	2,055,260	2,000,000	2,074,446	0	(2,614)	0	0	5.700	5.364	AO	24,067	114,000	02/22/2017	10/15/2040
110122-DG-0	BRISTOL-MYERS SQUIBB CO			1	1.F FE	13,923,790	94.9730	13,296,220	14,000,000	13,940,006	0	2,293	0	0	5.250	5.284	FA	277,667	735,000	11/20/2013	08/15/2043
110122-DH-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	17,309,648	91.8670	16,076,725	17,500,000	17,324,604	0	4,690	0	0	4.625	4.698	MN	103,420	809,375	03/18/2019	05/15/2044
110122-DJ-4	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	5,636,837	97.0090	5,463,547	5,632,000	5,637,772	0	89	0	0	5.000	4.992	FA	106,382	191,528	02/24/2016	08/15/2045
110122-DK-1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	40,053,064	88.3580	32,515,744	36,800,000	39,847,764	0	(88,626)	0	0	4.350	3.789	MN	204,547	1,600,800	06/23/2020	11/15/2047
110122-DL-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	4,736,640	90.8430	3,633,720	4,000,000	4,681,258	0	(10,296)	0	0	4.550	3.511	FA	66,228	187,639	08/07/2019	02/20/2048
110122-DS-4	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	20,732,979	63.1590	13,749,714	21,770,000	20,770,786	0	21,394	0	0	2.550	2.781	MN	74,018	545,445	08/24/2021	11/13/2050
110122-DX-3	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	19,903,200	78.0940	15,618,800	20,000,000	19,905,332	0	2,132	0	0	3.900	3.924	MS	229,667	418,167	02/15/2022	03/15/2062
11041R-AL-2	BAE SYSTEMS FINANCE INC			1	2.B FE	21,676,776	108.0170	23,533,880	21,787,200	21,757,589	0	9,519	0	0	7.500	7.536	JJ	817,020	1,634,040	03/28/2001	07/01/2027
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC		C	1	2.B FE	32,827,770	119.3680	34,616,720	29,000,000	30,928,160	0	(168,578)	0	0	9.625	8.427	JD	124,056	2,680,563	03/05/2003	12/15/2030
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC		C	1,2	2.B FE	8,440,253	96.9040	8,212,614	8,475,000	8,452,321	0	3,197	0	0	5.125	5.178	JD	32,576	434,344	11/29/2018	12/04/2028
11120V-AE-3	BRIXMOR OPERATING PARTNERSHIP LP			1,2	2.C FE	7,779,380	92.2150	7,427,918	8,055,000	7,912,169	0	30,227	0	0	3.900	4.365	MS	92,498	314,145	10/24/2018	03/15/2027
11120V-AH-6	BRIXMOR OPERATING PARTNERSHIP LP			1,2	2.C FE	10,963,469	89.3490	9,814,988	10,985,000	10,971,037	0	2,187	0	0	4.125	4.148	MN	57,900	453,131	05/07/2019	05/15/2029
11120V-AL-7	BRIXMOR OPERATING PARTNERSHIP LP			1,2	2.C FE	13,358,031	76.5670	11,753,035	15,350,000	13,491,894	0	133,864	0	0	2.500	4.187	FA	143,906	191,875	03/25/2022	08/16/2031
11134#-AB-8	BROADSTONE NET LEASE LLC			1	2.B FE	10,000,000	93.3400	9,334,000	10,000,000	10,000,000	0	0	0	0	5.090	5.089	JJ	253,086	509,000	09/13/2018	07/02/2028
11134#-AC-6	BROADSTONE NET LEASE, INC.			1	2.B FE	15,000,000	90.6236	13,593,538	15,000,000	15,000,000	0	0	0	0	5.190	5.189	JJ	387,088	778,500	09/13/2018	07/02/2030
11134L-AH-2	BROADCOM CORP			1,2	2.C FE	25,127,338	94.6700	25,324,225	26,750,000	25,889,549	0	189,027	0	0	3.875	4.760	JJ	477,970	1,036,563	09/13/2018	01/15/2027
11135F-AS-0	BROADCOM INC			1,2	2.C FE	57,078,901	88.2840	46,172,532	52,300,000	56,266,129	0	(351,575)	0	0	4.300	3.356	MN	287,359	2,248,900	09/22/2020	11/15/2032
11135F-BA-8	BROADCOM INC			1,2	2.C FE	34,065,746	95.3710	32,569,197	34,150,000	34,096,449	0	7,518	0	0	4.750	4.779	AO	342,449	1,568,688	03/03/2022	04/15/2029
11135F-BF-7	BROADCOM INC			1,2	2.C FE	9,458,662	74.9590	7,196,064	9,600,000	9,476,098	0	10,426	0	0	2.600	2.745	FA	94,293	249,600	05/06/2021	02/15/2033
11135F-BG-5	BROADCOM INC			1,2	2.C FE	100,525,347	69.7620	71,331,645	102,250,000	100,591,075	0	34,456	0	0	3.750	3.844	FA	1,448,542	3,834,375	12/07/2021	02/15/2051
11135F-BJ-9	BROADCOM INC			1,2	2.C FE	23,283,087	71.5910	17,468,204	24,400,000	23,307,082	0	21,135	0	0	3.500	3.819	FA	322,622	776,125	06/22/2022	02/15/2041
11135F-BL-4	BROADCOM INC			1,2	2.C FE	9,917,800	79.2850	7,928,500	10,000,000	9,926,673	0	5,785	0	0	3.469	3.548	AO	73,234	346,900	03/31/2021	04/15/2034
11215#-AA-2	BROKEN BOW WIND II, LLC			1	2.C PL	14,137,013	90.3400	12,771,377	14,137,013	14,139,069	0	(115)	0	0	4.820	4.818	JD	348,728	681,404	10/30/2014	06/30/2039
11271#-AB-1	BROOKFIELD DISTRICT ENERGY FINANCE LLC			1	2.A PL	19,000,000	94.6600	17,985,400	19,000,000	19,000,000	0	0	0	0	4.020	4.020	MN	101,840	763,800	11/13/2014	11/13/2026
11271#-AC-9	BROOKFIELD DISTRICT ENERGY FINANCE LLC			1	2.A PL	23,000,000	90.9634	20,921,574	23,000,000	23,000,000	0	0	0	0	4.112	4.111	JJ	396,694	945,760	08/01/2017	07/31/2032
11271L-AA-0	BROOKFIELD FINANCE INC		C	1,2	1.G FE	3,946,806	96.4190	3,904,970	4,050,000	3,998,843	0	14,124	0	0	4.250	4.654	JD	13,866	172,125	12/13/2018	06/02/2026
11271L-AC-6	BROOKFIELD FINANCE INC		C	1,2	1.G FE	1,260,623	91.9600	1,163,294	1,265,000	1,262,581	0	424	0	0	3.900	3.942	JJ	21,379	49,335	01/11/2018	01/25/2028
11271L-AD-4	BROOKFIELD FINANCE INC		C	1,2	1.G FE	41,937,040	95.5020	40,020,113	41,905,000	41,930,006	0	(3,887)	0	0	4.850	4.838	MS	519,389	2,032,393	03/20/2019	03/29/2029
11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE LP			1	2.B PL	25,000,000	95.9219	23,980,468	25,000,000	25,000,000	0	0	0	0	5.910	5.909	JD	61,563	2,216,250	12/16/2005	12/16/2025
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC			1,2	2.B PL	28,750,000	91.9571	26,437,655	28,750,000	28,750,000	0	0	0	0	4.398	4.398	MJSD	319,619	948,319	07/10/2017	07/10/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
114259-AQ-7	BROOKLYN UNION GAS CO			1,2	2.A FE	30,000,000	74.8150	22,444,500	30,000,000	30,000,000	0	0	0	0	4.273	4.273	MS	377,448	1,281,900	03/09/2018	03/15/2048
114259-AT-1	BROOKLYN UNION GAS CO			1,2	2.A FE	22,548,873	89.7750	19,880,674	22,145,000	22,411,084	0	(39,867)	0	0	3.865	3.637	MS	278,169	855,904	05/24/2019	03/04/2029
115236-AC-5	BROWN & BROWN INC			1,2	2.C FE	6,830,380	76.2400	5,268,184	6,910,000	6,841,363	0	7,371	0	0	2.375	2.508	MS	48,322	164,113	05/19/2021	03/15/2031
11575T-AC-2	BROWN UNIVERSITY			1,2	1.B FE	4,846,336	70.6580	3,108,952	4,400,000	4,822,055	0	(10,822)	0	0	2.924	2.439	MS	42,885	128,656	09/15/2020	09/01/2050
116794-B@-6	CHF SR NT			1,2	2.C	34,633,760	86.4437	31,815,316	36,804,660	36,804,660	0	0	0	(488,240)	1.010	1.010	JD	20,652	541,631	12/11/2019	12/11/2029
117043-AE-9	BRUNSWICK CORP				2.B FE	11,810,633	101.0710	11,623,165	11,500,000	11,523,101	0	(30,964)	0	0	7.375	7.052	MS	282,708	848,125	01/08/2007	09/01/2023
120568-AX-8	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	1,755,366	93.2650	1,638,666	1,757,000	1,756,366	0	162	0	0	3.250	3.261	FA	21,572	57,103	08/10/2016	08/15/2026
120568-AZ-3	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	8,180,722	93.5170	7,666,524	8,198,000	8,189,217	0	1,667	0	0	3.750	3.775	MS	81,980	307,425	10/23/2017	09/25/2027
12189L-AN-1	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	2,777,952	89.4510	2,549,354	2,850,000	2,778,830	0	878	0	0	4.450	4.642	MS	37,343	63,413	08/24/2022	03/15/2043
12189L-BC-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	5,192,111	83.6780	3,581,418	4,280,000	5,167,789	0	(23,996)	0	0	4.050	2.879	JD	7,704	173,340	12/22/2021	06/15/2048
12189L-BF-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	3,203,680	69.4830	2,223,456	3,200,000	3,203,589	0	(57)	0	0	3.050	3.044	FA	36,871	97,600	02/26/2021	02/15/2051
12189L-BG-5	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	43,400,820	73.2450	31,861,575	43,500,000	43,403,941	0	2,291	0	0	3.300	3.312	MS	422,675	1,435,500	03/29/2021	09/15/2051
12189L-BH-3	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	3,977,400	67.0380	2,681,520	4,000,000	3,977,921	0	488	0	0	2.875	2.903	JD	5,111	117,236	11/29/2021	06/15/2052
12201P-AB-2	BURLINGTON RESOURCES LLC		C	1	1.F FE	6,537,497	113.4510	6,298,800	5,552,000	6,092,773	0	(46,902)	0	0	7.200	5.751	FA	151,014	399,744	07/14/2010	08/15/2031
12201P-AN-6	BURLINGTON RESOURCES LLC		C	1	1.F FE	13,615,083	114.8890	11,948,456	10,400,000	12,291,089	0	(165,948)	0	0	7.400	4.856	JD	64,133	769,600	09/26/2013	12/01/2031
12470@-AC-8	SR NT			1,2	1.G YE	1,330,000	77.4800	1,030,484	1,330,000	1,330,000	0	0	0	0	2.650	2.650	JJ	17,035	35,245	01/07/2021	01/07/2033
124765-F@-2	USD SR NT SER H			1	2.C PL	10,000,000	91.1000	9,110,000	10,000,000	10,000,000	0	0	0	0	4.470	4.469	MS	134,100	447,000	03/13/2019	03/13/2031
124765-G*-3	USD SR NT SER J			1	2.C PL	26,500,000	90.2100	23,905,650	26,500,000	26,500,000	0	0	0	0	4.570	4.569	MS	363,315	1,211,050	03/13/2019	03/13/2034
12482T-AB-4	CBB INTERNATIONAL SUKUK PROGRAMME COMPAN		C		4.A FE	1,500,000	95.5850	1,433,775	1,500,000	1,500,000	0	0	0	0	3.950	3.950	MS	17,281	59,250	09/09/2020	09/16/2027
124857-AF-0	PARAMOUNT GLOBAL			1,2	2.B FE	11,118,742	87.3400	9,244,066	10,584,000	11,000,986	0	(14,022)	0	0	5.900	5.543	AO	131,830	624,456	07/24/2013	10/15/2040
124857-AJ-2	PARAMOUNT GLOBAL			1,2	2.B FE	2,201,671	74.0970	1,630,134	2,200,000	2,199,655	0	76	0	0	4.850	4.850	JJ	53,350	106,700	05/26/2020	07/01/2042
124857-AN-3	PARAMOUNT GLOBAL			1,2	2.B FE	17,348,289	70.1980	11,078,648	15,782,000	17,243,283	0	(42,695)	0	0	4.600	3.951	JJ	334,754	725,972	01/07/2021	01/15/2045
124857-AQ-6	PARAMOUNT GLOBAL			1,2	2.B FE	10,229,147	95.9260	9,993,571	10,418,000	10,354,352	0	19,246	0	0	4.000	4.216	JJ	192,154	416,720	09/15/2015	01/15/2026
124857-AR-4	PARAMOUNT GLOBAL			1,2	2.B FE	20,047,866	89.7650	19,838,065	22,100,000	21,039,047	0	235,739	0	0	2.900	4.203	JJ	295,526	640,900	02/26/2019	01/15/2027
1248EP-BR-3	CCO HOLDINGS LLC			1,2	3.C FE	263,713	96.8470	254,708	263,000	263,383	0	(80)	0	0	5.500	5.452	MN	2,411	14,465	03/30/2020	05/01/2026
1248EP-BT-9	CCO HOLDINGS LLC			1,2	3.C FE	3,355,253	93.3120	3,086,761	3,308,000	3,348,730	0	(6,523)	0	0	5.125	4.807	MN	28,256	169,535	03/02/2022	05/01/2027
1248EP-CB-7	CCO HOLDINGS LLC			2	3.C FE	8,704,269	90.3930	7,701,484	8,520,000	8,651,003	0	(15,718)	0	0	5.375	5.091	JD	38,163	457,950	02/16/2022	06/01/2029
1248EP-CD-3	CCO HOLDINGS LLC			1,2	3.C FE	10,772,213	86.3690	8,783,727	10,170,000	10,582,040	0	(97,614)	0	0	4.750	3.615	MS	161,025	483,075	06/17/2021	03/01/2030
1248EP-CE-1	CCO HOLDINGS LLC			1,2	3.C FE	7,438,243	82.8020	5,962,572	7,201,000	7,394,174	0	(29,271)	0	0	4.500	3.971	FA	122,417	324,045	11/08/2021	08/15/2030
1248EP-CN-1	CCO HOLDINGS LLC			1,2	3.C FE	4,705,830	79.6000	3,640,108	4,573,000	4,680,994	0	(12,701)	0	0	4.500	4.115	MN	34,298	205,785	01/21/2021	05/01/2032
12503M-AA-6	CBOE GLOBAL MARKETS INC			1,2	1.G FE	5,630,217	95.6800	5,391,568	5,635,000	5,633,276	0	773	0	0	3.650	3.658	JJ	96,554	205,678	01/24/2017	01/12/2027
12504P-AD-2	CBOM FINANCE PLC		C	2	6. *	210,803	19.9010	447,773	2,250,000	219,463	0	26,247	2,064,092	0	9.448	94.589	AO	135,158	84,375	03/30/2017	10/05/2027
12511V-AA-6	CDI ESCROW ISSUER INC			1,2	4.A FE	1,015,000	90.1570	915,094	1,015,000	1,015,000	0	0	0	0	5.750	5.749	AO	14,591	27,236	03/30/2022	04/01/2030
12527G-AD-5	CF INDUSTRIES INC			1	2.B FE	6,089,508	85.3490	5,206,289	6,100,000	6,092,502	0	588	0	0	4.950	4.960	JD	25,163	314,150	05/20/2013	06/01/2043
12542R-G#-1	CHS INC.			1	2.C	66,700,000	89.1900	59,489,730	66,700,000	66,700,000	0	0	0	0	4.710	4.709	MS	925,018	3,141,570	10/01/2015	03/15/2033
12542R-J@-0	CHS INC			1	2.C	1,939,620	97.3500	1,849,650	1,900,000	1,911,513	0	(5,189)	0	0	4.580	4.270	JJ	37,709	87,020	01/24/2017	01/25/2025
12542R-K#-6	CHS INC.			1	2.C	20,000,000	90.1415	18,028,296	20,000,000	20,000,000	0	0	0	0	5.400	5.399	JJ	468,000	1,080,000	01/25/2016	01/25/2036
12542R-K*-0	CHS INC.			1	2.C	198,265	95.1400	180,766	190,000	194,128	0	(712)	0	0	4.740	4.259	JJ	3,903	9,006	07/11/2016	01/25/2028
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.B FE	3,955,015	91.1670	3,547,308	3,891,000	3,912,653	0	(23,836)	0	0	8.000	7.195	MS	91,655	298,320	09/24/2020	03/15/2026
125509-AZ-2	CIGNA HOLDING CO				2.A FE	8,793,181	109.3480	9,037,612	8,265,000	8,432,614	0	(30,789)	0	0	7.875	7.322	MN	83,167	650,869	06/18/2008	05/15/2027
125509-BH-1	CIGNA HOLDING CO			1	2.A FE	6,047,832	99.4640	6,365,696	6,400,000	6,131,045	0	10,020	0	0	6.150	6.585	MN	50,293	393,600	03/22/2011	11/15/2036
125509-BQ-1	CIGNA HOLDING CO			1,2	2.A FE	13,299,687	96.9710	12,800,172	13,200,000	13,279,951	0	(2,228)	0	0	5.875	5.819	MS	228,342	775,500	07/11/2011	03/15/2041
125509-BT-5	CIGNA HOLDING CO			1,2	2.A FE	2,659,825	90.9840	2,274,600	2,500,000	2,626,038	0	(3,931)	0	0	5.375	4.957	FA	50,764	134,375	05/17/2012	02/15/2042
125509-BW-8	CIGNA HOLDING CO			1,2	2.A FE	9,231,402	72.4890	7,581,625	10,459,000	9,316,011	0	24,285	0	0	3.875	4.620	AO	85,560	405,286	06/19/2019	10/15/2047
125523-AH-3	CIGNA CORP			1,2	2.A FE	13,541,352	96.4620	12,732,984	13,200,000	13,416,895	0	(34,205)	0	0	4.375	4.042	AO	121,917	577,500	02/06/2019	10/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125523-AJ-9	CIGNA CORP			1,2	2.A FE	8,040,442	93.1870	7,361,773	7,900,000	8,024,648	0	(5,085)	0	0	4.800	4.653	FA	143,253	367,200	07/21/2022	08/15/2038
125523-AK-6	CIGNA CORP			1,2	2.A FE	60,204,095	90.7780	52,197,350	57,500,000	60,037,483	0	(51,574)	0	0	4.900	4.603	JD	125,222	2,817,500	06/26/2019	12/15/2048
125523-BD-1	CIGNA CORP			1	2.A FE	185,856	104.1850	156,278	150,000	176,771	0	(1,373)	0	0	6.150	4.415	MN	1,179	9,225	05/13/2015	11/15/2036
125523-BF-6	CIGNA CORP			1,2	2.A FE	2,754,888	99.2720	2,729,980	2,750,000	2,754,739	0	(144)	0	0	5.875	5.857	MS	47,571	161,563	05/13/2015	03/15/2041
125523-BK-5	CIGNA CORP			1,2	2.A FE	21,723,163	77.1840	18,254,788	23,651,000	21,859,940	0	37,272	0	0	3.875	4.368	AO	193,478	916,476	06/17/2020	10/15/2047
125523-BZ-2	CIGNA CORP			1,2	2.A FE	22,707,296	98.5500	21,961,868	22,285,000	22,433,432	0	(45,863)	0	0	4.500	4.254	FA	350,989	1,002,825	03/30/2016	02/25/2026
125523-CF-5	CIGNA CORP			1,2	2.A FE	15,628,976	89.9020	13,665,104	15,200,000	15,598,628	0	(9,391)	0	0	4.800	4.613	JJ	336,427	729,600	06/21/2019	07/15/2046
125523-CK-4	CIGNA CORP			1,2	2.A FE	22,777,669	70.9550	15,521,406	21,875,000	22,729,644	0	(20,525)	0	0	3.400	3.179	MS	218,993	743,750	07/22/2021	03/15/2050
125523-CL-2	CIGNA CORP			1,2	2.A FE	3,438,930	83.7950	2,765,235	3,300,000	3,404,420	0	(13,897)	0	0	2.400	1.912	MS	23,320	79,200	06/23/2020	03/15/2030
125523-CQ-1	CIGNA CORP			1,2	2.A FE	21,986,110	71.4520	14,876,306	20,820,000	21,950,088	0	(25,323)	0	0	3.400	3.106	MS	208,431	707,880	08/24/2021	03/15/2051
12563D-AB-1	CK HUTCHISON INTERNATIONAL (19) (II) LTD		C	2	1.F FE	2,506,500	70.4180	1,584,405	2,250,000	2,493,051	0	(6,214)	0	0	3.375	2.791	MS	24,258	75,938	10/15/2020	09/06/2049
12563T-AB-6	CK HUTCHISON INTERNATIONAL (16) LTD		C		1.F FE	23,875,134	92.3620	21,612,708	23,400,000	23,837,916	0	(119,197)	0	0	2.750	2.201	AO	157,300	643,500	12/29/2020	10/03/2026
12563X-AB-7	CK HUTCHISON INTERNATIONAL (17) (II) LTD		C		1.F FE	9,655,400	99.4630	9,946,300	10,000,000	9,982,474	0	71,701	0	0	2.750	6.596	MS	70,278	275,000	02/15/2018	03/29/2023
12563X-AC-5	CK HUTCHISON INTERNATIONAL (17) (II) LTD		C		1.F FE	4,198,550	92.6200	4,151,228	4,482,000	4,321,928	0	30,019	0	0	3.250	4.086	MS	37,226	145,665	02/22/2019	09/29/2027
12564C-AB-2	CK HUTCHISON INTERNATIONAL (19) LTD		C	2	1.F FE	41,577,133	91.5120	38,329,801	41,885,000	41,679,070	0	27,465	0	0	3.625	3.714	AO	337,407	1,427,706	04/11/2019	04/11/2029
12564H-AB-1	CK HUTCHISON INTERNATIONAL (20) LTD		C	2	1.F FE	7,435,575	70.4550	5,284,125	7,500,000	7,439,131	0	1,457	0	0	3.375	3.421	MN	37,266	253,125	05/05/2020	05/08/2050
12572Q-AG-0	CME GROUP INC			1,2	1.D FE	4,990,550	96.7170	4,835,850	5,000,000	4,997,725	0	985	0	0	3.000	3.022	MS	44,167	150,000	03/04/2015	03/15/2025
12572Q-AK-1	CME GROUP INC			1,2	1.D FE	4,961,500	83.8610	4,193,050	5,000,000	4,964,280	0	2,780	0	0	2.650	2.738	MS	39,014	68,826	03/02/2022	03/15/2032
125896-BL-3	CMS ENERGY CORP			1,2	2.B FE	14,816,368	84.1710	12,179,544	14,470,000	14,748,057	0	(8,245)	0	0	4.700	4.549	MS	171,912	680,090	04/30/2013	03/31/2043
12594K-AB-8	CNH INDUSTRIAL NV		C	1,2	2.B FE	2,966,370	94.0720	2,822,160	3,000,000	2,981,760	0	3,392	0	0	3.850	3.989	MN	14,758	115,500	02/02/2018	11/15/2027
12610#-AA-1	SR NT SER A			1	2.B	90,000,000	86.3000	77,670,000	90,000,000	90,000,000	0	0	0	0	3.380	3.380	AO	515,450	3,042,000	10/30/2019	10/30/2029
12610#-AC-7	SR NT SER C			1,2	2.B	34,000,000	81.2200	27,614,800	34,000,000	34,000,000	0	0	0	0	2.840	2.840	MN	152,887	1,385,534	11/04/2020	11/04/2030
12610#-AD-5	SR NT SER D			1,2	2.B	1,500,000	78.0400	1,170,600	1,500,000	1,500,000	0	0	0	0	2.940	2.940	MN	6,983	44,100	09/16/2020	09/16/2032
12610#-AE-3	SR GREEN NT SER E			1,2	2.B	30,430,000	79.0700	24,061,001	30,430,000	30,430,000	0	0	0	0	2.760	2.760	FA	291,621	419,934	08/26/2021	08/26/2031
12610#-AG-8	GREEN SR NT SER G			1,2	2.B	15,000,000	77.6100	11,641,500	15,000,000	15,000,000	0	0	0	0	2.680	2.680	JJ	194,300	202,117	01/06/2022	01/07/2032
12610#-AH-6	GREEN SR NT SER H			1,2	2.B	750,000	73.9700	554,775	750,000	750,000	0	0	0	0	2.830	2.830	JJ	10,259	10,671	01/06/2022	01/07/2034
126117-AV-2	CNA FINANCIAL CORP			1,2	2.B FE	4,995,100	91.4290	4,571,450	5,000,000	4,996,975	0	516	0	0	3.900	3.911	MN	32,500	195,000	05/01/2019	05/01/2029
12626P-AM-5	CRH AMERICA INC			1,2	2.A FE	1,983,560	96.5220	1,930,440	2,000,000	1,995,583	0	1,818	0	0	3.875	3.973	MN	9,257	77,500	06/25/2015	05/18/2025
12626P-AN-3	CRH AMERICA INC			1,2	2.A FE	34,175,775	88.9830	30,344,983	34,102,000	34,179,538	0	(2,586)	0	0	5.125	5.104	MN	208,756	1,747,728	09/16/2019	05/18/2045
126307-AY-3	CSC HOLDINGS LLC			1,2	5.A FE	2,382,125	67.7690	1,519,381	2,242,000	2,329,612	0	(13,047)	0	0	7.500	6.593	MS	49,511	146,175	10/02/2018	04/01/2028
126307-AZ-0	CSC HOLDINGS LLC			1,2	4.A FE	7,940,350	82.0480	6,300,466	7,679,000	7,827,430	0	(64,481)	0	0	6.500	5.528	FA	207,973	435,728	06/17/2021	02/01/2029
126307-BA-4	CSC HOLDINGS LLC			1,2	5.A FE	7,377,907	56.5420	4,166,015	7,368,000	7,371,983	0	1,667	0	0	5.750	5.762	JJ	195,354	415,623	01/07/2022	01/15/2030
12636Y-AA-0	CRH AMERICA FINANCE INC			1,2	2.A FE	3,494,040	92.9160	3,437,892	3,700,000	3,588,023	0	23,023	0	0	3.400	4.167	MN	18,171	125,800	08/17/2018	05/09/2027
12636Y-AB-8	CRH AMERICA FINANCE INC			1,2	2.A FE	19,405,705	82.4340	15,786,111	19,150,000	19,381,044	0	(4,991)	0	0	4.400	4.318	MN	121,709	842,600	06/06/2017	05/09/2047
126408-BM-4	CSX CORP				2.A FE	2,920,736	108.9410	3,050,348	2,800,000	2,845,065	0	(8,281)	0	0	7.950	7.508	MN	37,100	222,600	05/29/2008	05/01/2027
126408-BP-7	CSX CORP				2.A FE	2,419,712	105.8850	2,354,882	2,224,000	2,294,158	0	(13,502)	0	0	7.250	6.404	MN	26,873	161,240	08/18/2009	05/01/2027
126408-GH-0	CSX CORP			1	2.A FE	8,863,101	104.6700	8,478,270	8,100,000	8,637,844	0	(25,937)	0	0	6.000	5.313	AO	121,500	486,000	07/29/2011	10/01/2036
126408-GK-3	CSX CORP			1	2.A FE	7,029,963	106.7210	7,257,028	6,800,000	6,964,595	0	(6,833)	0	0	6.150	5.897	MN	69,700	418,200	12/29/2009	05/01/2037
126408-GS-6	CSX CORP			1	2.A FE	8,890,575	108.2010	8,785,921	8,120,000	8,748,305	0	(24,602)	0	0	6.220	5.480	AO	85,580	505,064	08/31/2016	04/30/2040
126408-GW-7	CSX CORP			1,2	2.A FE	15,417,896	91.4080	13,894,016	15,200,000	15,376,384	0	(5,292)	0	0	4.750	4.656	MN	62,172	722,000	10/07/2015	05/30/2042
126408-GX-5	CSX CORP			1,2	2.A FE	9,941,300	86.5030	8,650,300	10,000,000	9,954,298	0	1,528	0	0	4.400	4.434	MS	146,667	440,000	02/23/2012	03/01/2043
126408-GY-3	CSX CORP			1,2	2.A FE	19,927,000	83.7050	16,741,000	20,000,000	19,942,061	0	1,906	0	0	4.100	4.120	MS	241,444	820,000	10/17/2012	03/15/2044
126408-HC-0	CSX CORP			1,2	2.A FE	25,077,732	80.2130	20,053,250	25,000,000	25,083,628	0	(1,822)	0	0	3.950	3.928	MN	164,583	987,500	08/06/2019	05/01/2050
126408-HG-1	CSX CORP			1,2	2.A FE	34,412,805	78.8440	28,398,032	36,018,000	34,472,787	0	11,319	0	0	4.250	4.473	MN	255,128	1,530,765	06/17/2019	11/01/2066
126408-HQ-9	CSX CORP			1,2	2.A FE	93,415	84.4960	76,046	90,000	92,850	0	(384)	0	0	2.400	1.906	FA	816	2,160	07/07/2021	02/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126408-HR-7	CSX CORP			1,2	2.A FE	7,661,113	72.0490	5,115,479	7,100,000	7,627,941	0	(13,165)	0	0	3.350	2.941	MS	70,034	237,850	05/28/2020	09/15/2049
126408-HT-3	CSX CORP			1,2	2.A FE	5,968,042	60.7220	3,892,280	6,410,000	5,981,803	0	9,716	0	0	2.500	2.845	MN	20,476	160,250	09/23/2021	05/15/2051
126410-LL-1	CSX TRANSPORTATION INC				1.G FE	12,613,627	119.8500	14,239,139	11,880,800	12,471,892	0	(11,950)	0	0	7.875	7.390	MN	119,551	935,613	09/01/2004	05/15/2043
12644V-AD-0	CSN RESOURCES SA		C	1,2	3.B FE	4,800,000	79.3320	3,807,936	4,800,000	4,800,000	0	0	0	0	4.625	4.625	JD	12,950	222,000	06/03/2021	06/10/2031
12644V-AE-8	CSN RESOURCES SA		C	1,2	3.B FE	799,856	83.4090	667,272	800,000	800,048	0	192	0	0	5.875	5.874	AO	10,836	31,333	02/03/2022	04/08/2032
12654A-AA-9	CNX MIDSTREAM PARTNERS LP			1,2	4.A FE	4,978,970	82.5470	4,128,175	5,001,000	4,979,068	0	599	0	0	4.750	4.816	AO	50,149	240,939	05/20/2022	04/15/2030
12656*-AL-6	CSLB HOLDINGS INC			1	1.G	15,900,000	87.7800	13,957,020	15,900,000	15,900,000	0	0	0	0	2.970	2.970	AO	102,317	472,230	10/13/2016	10/13/2028
12656*-AM-4	CSLB HOLDINGS INC.			1	1.G	20,000,000	83.0300	16,606,000	20,000,000	20,000,000	0	0	0	0	3.120	3.120	AO	135,200	624,000	10/13/2016	10/13/2031
12663Q-AC-9	CVR PARTNERS LP			1,2	4.A FE	7,727,491	89.8670	6,852,359	7,625,000	7,712,081	0	(11,633)	0	0	6.125	5.883	JD	20,757	467,031	02/11/2022	06/15/2028
126650-BJ-8	CVS HEALTH CORP			1	2.B FE	14,172,907	104.8880	14,989,544	14,291,000	14,255,669	0	8,573	0	0	6.250	6.313	JD	74,432	893,188	01/14/2011	06/01/2027
126650-BR-0	CVS HEALTH CORP			1	2.B FE	106,746,102	102.9190	93,038,776	90,400,000	102,759,026	0	(493,174)	0	0	6.125	4.890	MS	1,630,339	5,537,000	06/04/2020	09/15/2039
126650-BX-7	CVS HEALTH CORP			1,2	2.B FE	15,950,204	96.4670	13,891,248	14,400,000	15,588,408	0	(41,978)	0	0	5.750	5.030	MN	105,800	828,000	06/07/2012	05/15/2041
126650-CD-0	CVS HEALTH CORP			1,2	2.B FE	9,583,475	93.6620	8,443,629	9,015,000	9,492,308	0	(13,453)	0	0	5.300	4.886	JD	34,507	477,795	05/16/2017	12/05/2043
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE	17,168,889	97.6320	16,599,393	17,002,000	17,046,782	0	(18,654)	0	0	3.875	3.749	JJ	294,642	658,828	09/28/2015	07/20/2025
126650-CN-8	CVS HEALTH CORP			1,2	2.B FE	19,546,237	91.1180	17,608,554	19,325,000	19,523,617	0	(4,203)	0	0	5.125	5.044	JJ	442,932	990,406	04/30/2018	07/20/2045
126650-CU-2	CVS HEALTH CORP			1,2	2.B FE	5,948,340	93.3870	5,603,220	6,000,000	5,980,702	0	5,293	0	0	2.875	2.975	JD	14,375	172,500	05/16/2016	06/01/2026
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	21,644,185	96.7260	21,205,241	21,923,000	21,762,726	0	27,641	0	0	4.300	4.458	MS	251,384	995,542	05/02/2018	03/25/2028
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE	12,153,377	91.6270	11,361,748	12,400,000	12,185,232	0	9,202	0	0	4.780	4.943	MS	158,059	580,770	07/21/2022	03/25/2038
126650-CZ-1	CVS HEALTH CORP			1,2	2.B FE	98,438,867	90.2670	75,670,826	83,830,000	97,705,142	0	(352,370)	0	0	5.050	3.962	MS	1,128,911	4,233,415	06/23/2021	03/25/2048
126650-DG-2	CVS HEALTH CORP			1,2	2.B FE	15,996,739	89.4640	13,421,389	15,002,000	15,737,652	0	(19,769)	0	0	3.250	2.402	FA	184,191	251,875	08/11/2020	08/15/2029
126650-DL-1	CVS HEALTH CORP			1,2	2.B FE	57,074,378	80.2920	38,813,153	48,340,000	56,709,550	0	(192,664)	0	0	4.250	3.272	AO	513,613	2,054,450	06/30/2021	04/01/2050
126650-DN-7	CVS HEALTH CORP			1,2	2.B FE	7,188,192	78.6090	5,659,848	7,200,000	7,190,885	0	1,190	0	0	1.750	1.768	FA	45,500	126,000	08/12/2020	08/21/2030
126650-DP-2	CVS HEALTH CORP			1,2	2.B FE	3,609,450	68.5030	3,425,150	5,000,000	3,634,567	0	25,117	0	0	2.700	5.059	FA	48,750	67,500	06/22/2022	08/21/2040
12673P-AE-5	CA INC			1,2	2.C FE	6,171,418	99.0180	6,139,116	6,200,000	6,198,095	0	3,494	0	0	4.500	4.548	FA	105,400	279,000	08/13/2013	08/15/2023
127055-AM-3	CABOT CORP			1,2	2.B FE	2,979,900	91.8810	2,756,430	3,000,000	2,980,766	0	866	0	0	5.000	5.086	JD	78,750	0	06/07/2022	06/30/2032
127097-E@-8	CABOT OIL & GAS CORPORATION			1	2.B	12,700,000	95.9000	12,179,300	12,700,000	12,700,000	0	0	0	0	3.670	3.668	MS	133,354	466,090	09/18/2014	09/18/2024
12743*-AA-5	CGA CAPITAL CREDIT LEASE-BACKED PASS-THR			1,2	2.B	7,284,335	75.7400	5,517,155	7,284,335	7,284,335	0	0	0	0	3.115	3.115	N/A	13,236	226,663	06/08/2021	04/10/2046
12743*-AB-3	CGA CAPITAL CREDIT LEASE-BACKED PASS-THR			1,2	2.B	13,200,000	71.0900	9,383,880	13,200,000	13,200,000	0	0	0	0	3.606	3.606	MON	27,766	475,992	06/08/2021	04/30/2046
12762*-AA-1	CDI TUSCANY INTERMEDIATE HOLDINGS LLC				2.A PL	63,000,000	100.0000	63,000,000	63,000,000	63,000,000	0	0	0	0	5.828	5.828	N/A	968,830	0	09/26/2022	06/30/2040
12770R-AA-1	CAESARS RESORT COLLECTION LLC			1,2	4.A FE	4,319,573	98.0000	4,184,600	4,270,000	4,294,663	0	(10,992)	0	0	5.750	5.458	JJ	122,763	245,525	02/04/2021	07/01/2025
12806*-AH-4	CAITHNESS LONG ISLAND, LLC			1	2.B PL	23,314,316	100.2898	23,381,891	23,314,316	23,316,398	0	391	0	0	5.710	5.707	JJ	613,853	1,331,247	01/15/2009	01/15/2032
1301ET-AA-0	CALIFORNIA ENDOWMENT			1,2	1.A FE	10,490,880	61.9270	6,573,551	10,615,000	10,494,132	0	2,958	0	0	2.498	2.555	AO	66,291	265,163	11/23/2021	04/01/2051
13034V-AA-2	CALIFORNIA INSTITUTE OF TECHNOLOGY			1	1.D FE	47,299,757	82.9280	38,818,597	46,810,000	47,300,555	0	(327)	0	0	4.700	4.650	MN	366,678	2,200,070	12/11/2015	11/01/2111
13034V-AC-8	CALIFORNIA INSTITUTE OF TECHNOLOGY			1	1.D FE	18,197,800	73.5960	13,372,393	18,170,000	18,198,046	0	63	0	0	4.283	4.276	MS	259,407	778,221	09/08/2016	09/01/2116
130789-R*-3	CALIFORNIA WATER SERVICE CO			1	1.D	10,000,000	106.9300	10,693,000	10,000,000	10,000,000	0	0	0	0	6.770	6.768	MN	112,833	677,000	04/30/2009	11/01/2028
131347-CK-0	CALPINE CORP			1,2	3.A FE	284,580	95.3700	283,249	297,000	289,708	0	1,755	0	0	5.250	6.052	JD	1,299	(33,418)	03/30/2020	06/01/2026
131347-CM-6	CALPINE CORP			1,2	3.A FE	3,574,556	89.3740	3,161,158	3,537,000	3,565,310	0	(5,491)	0	0	4.500	4.301	FA	60,129	159,165	06/17/2021	02/15/2028
131347-CN-4	CALPINE CORP			1,2	4.A FE	803,925	89.5130	710,733	794,000	802,424	0	(1,345)	0	0	5.125	4.891	MS	11,982	40,693	11/10/2021	03/15/2028
133131-AW-2	CAMDEN PROPERTY TRUST			1,2	1.G FE	2,074,520	94.4360	1,888,720	2,000,000	2,040,117	0	(3,848)	0	0	4.100	3.697	AO	17,311	41,000	03/27/2020	10/15/2028
133131-AX-0	CAMDEN PROPERTY TRUST			1,2	1.G FE	7,243,966	89.2440	6,095,365	6,830,000	7,121,758	0	(42,736)	0	0	3.150	2.410	JJ	107,573	215,145	01/23/2020	07/01/2029
133131-AY-8	CAMDEN PROPERTY TRUST			1,2	1.G FE	18,016,447	69.6150	12,510,512	17,971,000	18,014,058	0	(976)	0	0	3.350	3.336	MN	100,338	602,029	12/17/2019	11/01/2049
133434-AA-8	CAMERON LNG LLC			1,2	1.G FE	6,505,000	84.3560	5,487,358	6,505,000	6,505,000	0	0	0	0	2.902	2.902	JJ	87,046	188,775	12/05/2019	07/15/2031
133434-AD-2	CAMERON LNG LLC			1,2	1.G FE	19,546,475	79.1560	15,910,356	20,100,000	19,549,263	0	2,788	0	0	3.701	3.913	JJ	343,021	651,376	05/27/2020	01/15/2039
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC			1	2.B	21,165,000	99.4620	21,051,132	21,165,000	21,165,000	0	0	0	0	5.937	5.937	AO	314,142	1,253,812	09/29/2003	10/01/2043
134429-BK-4	CAMPBELL SOUP CO			1,2	2.B FE	30,751,834	67.6930	21,533,143	31,810,000	30,786,661	0	22,184	0	0	3.125	3.302	AO	185,006	994,063	07/29/2021	04/24/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13466*-AA-8	CAMPUSPARC LP			1	2.B PL	18,240,000	92.8200	16,930,368	18,240,000	18,240,000	0	(1)	0	0	5.138	5.110	MJSD	237,924	937,171	12/18/2013	12/31/2043
13607G-AP-9	CANADIAN IMPERIAL BANK OF COMMERCE		C		1.F FE	2,013,527	97.5860	1,951,720	2,000,000	2,003,693	0	(2,861)	0	0	3.100	2.948	AO	15,328	62,000	05/29/2019	04/02/2024
13607H-R5-3	CANADIAN IMPERIAL BANK OF COMMERCE		C	1,2	1.F FE	27,075,960	88.1990	24,695,720	28,000,000	27,120,804	0	44,844	0	0	3.600	4.003	AO	235,200	504,000	06/02/2022	04/07/2032
136375-AY-8	CANADIAN NATIONAL RAILWAY CO		C		1.F FE	4,467,379	100.7080	4,733,276	4,700,000	4,692,964	0	19,356	0	0	7.625	8.046	MN	45,792	358,375	04/08/1997	05/15/2023
136375-BE-1	CANADIAN NATIONAL RAILWAY CO		C	1	1.F FE	135,390	110.1050	110,105	100,000	123,725	0	(1,752)	0	0	6.712	4.371	JJ	3,095	6,712	05/13/2015	07/15/2036
136375-CP-5	CANADIAN NATIONAL RAILWAY CO		C	1,2	1.F FE	8,314,297	79.9580	6,204,741	7,760,000	8,270,799	0	(13,183)	0	0	3.650	3.259	FA	116,443	283,240	08/01/2019	02/03/2048
136375-CZ-3	CANADIAN NATIONAL RAILWAY CO		C	1,2	1.F FE	4,468,743	62.8010	2,797,157	4,454,000	4,467,978	0	(357)	0	0	2.450	2.434	MN	18,187	109,123	10/15/2020	05/01/2050
136385-AE-1	CANADIAN NATURAL RESOURCES LTD		C	1	2.A FE	1,210,213	101.9250	1,019,250	1,000,000	1,178,576	0	(182)	0	0	6.450	4.316	JD	179	32,250	03/03/2022	06/30/2033
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD		C	1	2.A FE	3,788,260	99.6200	3,486,700	3,500,000	3,707,415	0	(8,980)	0	0	6.500	5.876	FA	85,944	227,500	02/09/2011	02/15/2037
136385-AP-6	CANADIAN NATURAL RESOURCES LTD		C	1	2.A FE	12,619,650	103.5020	9,335,880	9,020,000	12,396,950	0	(152,198)	0	0	6.750	3.646	FA	253,688	608,850	08/25/2021	02/01/2039
136385-AV-3	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.A FE	5,523,286	97.2670	5,758,206	5,920,000	5,815,783	0	46,480	0	0	3.900	4.798	FA	96,200	230,880	10/02/2015	02/01/2025
136385-AX-9	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.A FE	19,165,181	94.3830	18,121,536	19,200,000	19,189,229	0	(797)	0	0	3.850	3.850	JD	61,600	739,200	12/17/2019	06/01/2027
136385-AY-7	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.A FE	6,174,350	87.5270	4,376,350	5,000,000	6,138,265	0	(29,885)	0	0	4.950	3.532	JD	20,625	247,500	10/13/2021	06/01/2047
13645R-AD-6	CANADIAN PACIFIC RAILWAY CO		C	1	2.B FE	12,360,473	110.8930	12,503,186	11,275,000	11,892,739	0	(51,165)	0	0	7.125	6.303	AO	169,595	803,344	01/14/2010	10/15/2031
13645R-AF-1	CANADIAN PACIFIC RAILWAY CO		C	1	2.B FE	3,979,560	103.5240	4,140,960	4,000,000	3,986,341	0	865	0	0	5.950	5.986	MN	30,411	238,000	02/07/2011	05/15/2037
13645R-AK-0	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	1,991,500	99.7870	1,995,740	2,000,000	1,999,828	0	837	0	0	4.450	4.494	MS	26,206	89,000	09/20/2010	03/15/2023
13645R-AX-2	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	34,000,000	100.5920	34,201,280	34,000,000	34,000,000	0	0	0	0	6.125	6.125	MS	613,181	2,082,500	09/08/2015	09/15/2115
13645R-BF-0	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	999,650	83.2340	832,340	1,000,000	999,684	0	31	0	0	2.450	2.454	JD	1,974	24,500	11/17/2021	12/02/2031
13645R-BG-8	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	6,963,460	75.1460	5,260,220	7,000,000	6,965,241	0	1,645	0	0	3.000	3.035	JD	16,917	210,000	11/17/2021	12/02/2041
13645R-BH-6	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	4,964,200	68.1500	3,407,500	5,000,000	4,964,999	0	739	0	0	3.100	3.137	JD	12,486	155,000	11/17/2021	12/02/2051
14040H-BG-9	CAPITAL ONE FINANCIAL CORP			2	2.A FE	3,830,320	96.2920	3,866,124	4,015,000	3,969,350	0	20,733	0	0	3.200	3.769	FA	52,106	128,480	06/08/2015	02/05/2025
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			2	2.B FE	20,454,409	96.6570	19,785,688	20,470,000	20,465,202	0	1,402	0	0	4.200	4.208	AO	148,066	859,740	04/27/2016	10/29/2025
14040H-BN-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	16,707,221	94.9610	15,739,786	16,575,000	16,638,595	0	(14,120)	0	0	3.750	3.649	MS	193,375	621,563	01/23/2018	03/09/2027
14040H-BW-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	7,473,040	93.6730	7,493,840	8,000,000	7,677,939	0	55,250	0	0	3.800	4.700	JJ	127,511	304,000	01/07/2019	01/31/2028
14040H-CJ-2	CAPITAL ONE FINANCIAL CORP			2	2.A FE	7,000,000	76.9620	5,387,340	7,000,000	7,000,000	0	0	0	0	2.618	2.618	MN	30,034	183,260	10/28/2021	11/02/2032
14040H-CQ-6	CAPITAL ONE FINANCIAL CORP			2	2.A FE	1,000,000	97.6750	976,750	1,000,000	1,000,000	0	0	0	0	4.166	4.169	MN	6,018	20,830	05/05/2022	05/09/2025
14040H-CV-5	CAPITAL ONE FINANCIAL CORP			2	2.A FE	15,168,108	95.3930	14,547,433	15,250,000	15,169,763	0	1,656	0	0	5.247	5.332	JJ	342,294	0	08/29/2022	07/26/2030
14042M-A@-1	CDN GTD SR NT SER E			1,2	2.C FE	22,551,300	90.7500	20,101,034	22,149,900	22,149,900	0	0	0	(1,513,200)	4.560	4.560	JD	53,307	1,487,269	06/12/2019	06/12/2029
14042M-B#-8	USD GTD SR NT SER I			1,2	2.C	43,150,000	77.8400	33,587,960	43,150,000	43,150,000	0	0	0	0	3.240	3.240	AO	244,661	1,398,060	10/28/2021	10/28/2033
14042M-B*-2	CDN GTD SR NT SER G			1,2	2.C FE	7,986,919	88.5000	6,942,609	7,844,756	7,844,756	0	0	0	(535,925)	4.720	4.720	JD	19,542	574,629	06/12/2019	06/12/2031
14042M-B@-0	CDN GTD SR NT SER H			1,2	2.C FE	37,585,500	86.3800	31,888,473	36,916,500	36,916,500	0	0	0	(2,522,000)	4.960	4.960	JD	96,639	2,696,219	06/12/2019	06/12/2034
141781-AC-8	CARGILL INC				1.F FE	22,502,774	105.2100	23,440,788	22,280,000	22,328,313	0	(13,955)	0	0	7.375	7.286	AO	410,788	1,643,150	01/19/1996	10/01/2025
141781-AT-1	CARGILL INC			1	1.F FE	4,911,800	105.0190	5,250,950	5,000,000	4,948,332	0	3,178	0	0	6.125	6.254	AO	61,250	306,250	04/14/2004	04/19/2034
141781-BF-0	CARGILL INC			1	1.F FE	39,011,746	91.3170	31,744,529	34,763,000	38,580,212	0	(101,484)	0	0	4.760	4.016	MN	174,665	1,654,719	07/11/2019	11/23/2045
141781-BM-5	CARGILL INC			1,2	1.F FE	3,453,586	82.1670	2,677,823	3,259,000	3,408,317	0	(19,963)	0	0	2.125	1.440	AO	13,081	69,254	09/16/2020	04/23/2030
141781-BQ-6	CARGILL INC			1,2	1.F FE	19,385,483	77.4360	15,026,456	19,405,000	19,388,688	0	1,959	0	0	1.700	1.711	FA	136,536	329,885	07/07/2021	02/02/2031
141781-BR-4	CARGILL INC			1,2	1.F FE	3,754,850	68.9670	2,400,052	3,480,000	3,745,708	0	(6,251)	0	0	3.125	2.732	MN	10,875	108,750	07/07/2021	05/25/2051
141781-BS-2	CARGILL INC			1,2	1.F FE	897,290	79.0450	790,450	1,000,000	904,275	0	6,985	0	0	2.125	3.385	MN	3,010	21,250	03/24/2022	11/10/2031
141781-G#-5	CARGILL, INCORPORATED			1	1.F	125,000	100.4000	125,500	125,000	125,000	0	0	0	0	7.280	7.279	JD	4,575	9,100	06/30/1993	06/30/2023
141781-G*-9	CARGILL, INCORPORATED			1	1.F FE	15,000,000	105.8600	15,879,000	15,000,000	15,000,000	0	0	0	0	8.930	8.929	JD	81,858	1,339,500	12/09/1994	12/09/2024
141784-BH-0	CARGILL INC				1.F FE	5,739,350	106.4270	5,321,350	5,000,000	5,264,699	0	(41,102)	0	0	6.875	5.709	MN	57,292	343,750	04/04/2005	05/01/2028
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC			1	2.A PL	42,000,000	86.8300	36,468,600	42,000,000	42,000,000	0	0	0	0	4.120	4.119	MJSD	4,807	1,730,400	09/29/2017	10/31/2038
143106-2*-2	MANDATORY REDEEMABLE PFD SER A			1	1.G PL	21,058,000	2,271.5000	19,133,299	842,320	18,178,398	0	(2,879,602)	0	0	3.660	(44.384)	MJSD	2,055	484,022	05/11/2022	03/07/2027
143106-3*-1	MANDATORY REDEEMABLE PFD SER B			1	1.G PL	7,019,000	2,195.0000	6,162,682	280,760	6,344,783	0	(674,217)	0	0	3.900	(0.100)	MJSD	3,467	101,500	05/11/2022	03/07/2029
14313*-AA-1	CARMAX AUTO SUPERSTORES, INC.			1	2.B	603,720	99.2600	595,560	600,000	600,219	0	(660)	0	0	3.860	3.743	AO	4,117	23,160	01/24/2017	04/27/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14313*-AC-7	CARMAX AUTO SUPERSTORES, INC.			1	2.B	15,900,000	90.0900	14,324,310	15,900,000	15,900,000	0	0	0	0	4.270	4.269	AO	120,699	678,930	06/22/2016	04/27/2028
143499-AB-7	CARNEGIE INSTITUTION OF WASHINGTON			1,2	1.C FE	15,000,000	71.7990	10,769,850	15,000,000	15,000,000	0	0	0	0	3.224	3.224	JJ	241,800	483,600	06/03/2020	07/01/2049
143658-BG-6	CARNIVAL CORP			1,2	4.A FE	726,086	100.4760	702,327	699,000	716,206	0	(4,455)	0	0	10.500	9.557	FA	30,581	73,395	08/17/2020	02/01/2026
143658-BJ-0	CARNIVAL CORP			1,2	4.A FE	1,238,040	94.7250	1,155,645	1,220,000	1,228,872	0	(5,142)	0	0	9.875	9.348	FA	50,198	120,475	02/04/2021	08/01/2027
143658-BL-5	CARNIVAL CORP			1,2	4.C FE	8,087,513	79.8680	6,197,757	7,760,000	7,957,085	0	(72,893)	0	0	7.625	6.476	MS	197,233	591,700	04/08/2021	03/01/2026
143658-BN-1	CARNIVAL CORP			1,2	4.C FE	5,094,736	71.3490	3,602,411	5,049,000	5,082,082	0	(7,391)	0	0	5.750	5.558	MS	96,773	290,318	03/18/2021	03/01/2027
143658-BQ-4	CARNIVAL CORP			1,2	3.C FE	1,857,000	81.4690	1,512,879	1,857,000	1,857,000	0	0	0	0	4.000	3.999	FA	30,950	75,312	07/21/2021	08/01/2028
143658-BR-2	CARNIVAL CORP			1,2	4.C FE	4,081,673	67.0080	2,880,674	4,299,000	4,099,797	0	17,781	0	0	6.000	6.906	MN	42,990	197,408	04/28/2022	05/01/2029
143658-BS-0	CARNIVAL CORP			1,2	4.C FE	1,978,000	81.7340	1,616,699	1,978,000	1,978,000	0	0	0	0	10.500	10.493	JD	17,308	107,307	05/18/2022	06/01/2030
143905-AP-2	CARRIAGE SERVICES INC			1,2	4.C FE	6,239,319	80.0900	4,998,417	6,241,000	6,239,579	0	272	0	0	4.250	4.254	MN	33,892	265,243	11/02/2021	05/15/2029
144141-DB-1	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	24,879,400	84.1580	21,039,500	25,000,000	24,909,363	0	3,396	0	0	4.100	4.127	MN	130,972	1,025,000	05/16/2012	05/15/2042
144141-DD-7	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	39,706,000	83.8860	33,554,400	40,000,000	39,769,578	0	7,725	0	0	4.100	4.142	MS	482,889	1,640,000	03/07/2013	03/15/2043
14448C-AR-5	CARRIER GLOBAL CORP			1,2	2.C FE	12,422,861	75.7630	10,379,531	13,700,000	12,542,533	0	45,594	0	0	3.377	4.063	AO	110,522	462,649	04/29/2020	04/05/2040
14448C-AS-3	CARRIER GLOBAL CORP			1,2	2.C FE	56,455,040	71.6260	39,845,544	55,630,000	56,441,463	0	(20,935)	0	0	3.577	3.487	AO	475,361	1,989,885	10/13/2021	04/05/2050
147528-G#-4	SR NT SER G			1,2	2.B PL	23,500,000	80.0900	18,821,150	23,500,000	23,500,000	0	0	0	0	2.850	2.850	FA	267,900	669,750	08/07/2020	08/07/2030
149123-BL-4	CATERPILLAR INC			1	1.F FE	8,009,190	102.0790	9,187,110	9,000,000	8,333,363	0	34,084	0	0	5.300	6.149	MS	140,450	477,000	07/13/2009	09/15/2035
149123-BS-9	CATERPILLAR INC			1	1.F FE	667,850	101.7560	457,902	450,000	647,666	0	(8,569)	0	0	5.200	2.267	MN	2,210	23,400	08/10/2020	05/27/2041
149123-CB-5	CATERPILLAR INC			1	1.F FE	44,944,822	85.1040	35,998,992	42,300,000	44,692,310	0	(86,352)	0	0	3.803	3.400	FA	607,719	1,188,438	03/24/2022	08/15/2042
149123-CC-3	CATERPILLAR INC			1,2	1.F FE	10,139,900	98.0570	9,805,700	10,000,000	10,021,257	0	(18,068)	0	0	3.400	3.208	MN	43,444	340,000	09/18/2015	05/15/2024
149123-CD-1	CATERPILLAR INC			1,2	1.F FE	19,560,234	91.1240	14,716,526	16,150,000	19,222,619	0	(103,463)	0	0	4.300	3.060	MN	88,735	694,450	08/13/2019	05/15/2044
149123-CE-9	CATERPILLAR INC			1,2	1.F FE	32,378,329	95.3320	29,554,827	31,002,000	32,314,346	0	(11,926)	0	0	4.750	4.516	MN	188,165	1,472,595	06/09/2020	05/15/2064
149123-CF-6	CATERPILLAR INC			1,2	1.F FE	31,906,041	75.8710	23,220,320	30,605,000	31,845,141	0	(32,236)	0	0	3.250	3.020	MS	281,821	994,663	06/22/2021	09/19/2049
149123-CG-4	CATERPILLAR INC			1,2	1.F FE	998,510	87.9420	879,420	1,000,000	998,958	0	140	0	0	2.600	2.617	MS	7,367	26,000	09/16/2019	09/19/2029
149123-CJ-8	CATERPILLAR INC			1,2	1.F FE	38,408,982	76.4300	27,996,309	36,630,000	38,327,228	0	(41,513)	0	0	3.250	2.995	AO	271,164	1,178,125	07/13/2021	04/09/2050
149123-CK-5	CATERPILLAR INC			1,2	1.F FE	1,756,311	81.1550	1,412,097	1,740,000	1,753,959	0	(1,615)	0	0	1.900	1.791	MS	10,010	33,060	07/13/2021	03/12/2031
14912L-5Q-0	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	1,839,660	99.6770	1,993,540	2,000,000	1,996,801	0	19,342	0	0	2.625	3.613	MS	17,500	52,500	08/27/2013	03/01/2023
14988#-AA-1	SR SECD NT			1,2	2.B PL	63,520,077	91.7200	59,449,607	64,816,405	63,857,879	0	360,632	0	0	3.690	4.351	MN	305,609	2,102,810	03/24/2021	03/24/2031
14989@-AA-2	SR SECD NT			1,2	2.B PL	36,000,000	92.9400	33,458,400	36,000,000	36,000,000	0	0	0	0	6.920	6.916	MN	830,400	0	09/01/2022	11/15/2037
15103J-AA-0	CELEO REDES OPERACION CHILE SA		C	1	2.B FE	12,367,081	83.8610	10,348,126	12,339,616	12,367,790	0	443	0	0	5.200	5.178	JD	16,042	640,985	07/06/2017	06/22/2047
151191-BD-4	CELULOSA ARAUCO Y CONSTITUCION SA		C	1,2	2.C FE	20,187,275	89.0980	17,819,600	20,000,000	20,174,900	0	(1,930)	0	0	5.500	5.434	MN	180,278	1,100,000	12/12/2017	11/02/2047
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION SA		C	1,2	2.C FE	5,958,480	93.5910	5,615,460	6,000,000	5,971,814	0	3,912	0	0	4.250	4.335	AO	43,208	255,000	04/25/2019	04/30/2029
151191-BG-7	CELULOSA ARAUCO Y CONSTITUCION SA		C	1,2	2.C FE	4,834,781	88.9870	4,360,363	4,900,000	4,838,278	0	1,047	0	0	5.500	5.591	AO	45,665	269,500	04/25/2019	04/30/2049
151191-BJ-1	CELULOSA ARAUCO Y CONSTITUCION SA		C	1,2	2.C FE	2,498,275	93.3650	2,334,125	2,500,000	2,498,742	0	230	0	0	4.200	4.208	JJ	44,333	105,000	10/24/2019	01/29/2030
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION SA		C	1,2	2.C FE	11,134,000	87.0790	8,359,584	9,600,000	11,081,406	0	(29,884)	0	0	5.150	4.180	JJ	208,747	494,400	08/03/2021	01/29/2050
15119C-AA-7	CELTIC RESOURCES HOLDINGS DESIGNATED ACT		C	1,2	6. Z	0	9.9600	0	0	0	0	0	0	0	4.125	4.124	AO	20,625	0	10/02/2019	10/09/2024
151290-BV-4	CEMEX SAB DE CV		C	1,2	3.A FE	4,500,000	96.0790	4,323,555	4,500,000	4,500,000	0	0	0	0	5.450	5.449	MN	28,613	231,625	11/12/2019	11/19/2029
15135#-BX-9	CENTENNIAL ENERGY HOLDINGS INC			1	2.B	300,000	93.8500	281,550	300,000	300,000	0	0	0	0	4.530	4.530	AO	3,284	13,590	04/04/2019	04/04/2029
15135#-BY-7	CENTENNIAL ENERGY HOLDINGS, INC.			1	2.B	1,020,000	92.6500	945,030	1,020,000	1,020,000	0	0	0	0	4.630	4.630	N/A	11,413	47,226	04/04/2019	04/04/2031
15135#-BZ-4	CENTENNIAL ENERGY HOLDINGS, INC.			1	2.B	1,530,000	91.6600	1,402,398	1,530,000	1,530,000	0	0	0	0	4.730	4.730	N/A	17,489	72,369	04/04/2019	04/04/2034
15135#-CA-8	SR NT			1	2.B	9,000,000	83.3200	7,498,800	9,000,000	9,000,000	0	0	0	0	3.630	3.630	MS	88,935	163,350	03/23/2022	03/23/2032
15135#-CB-6	SR NT			1	2.B	1,650,000	81.1900	1,339,635	1,650,000	1,650,000	0	0	0	0	3.780	3.780	MS	16,979	31,185	03/23/2022	03/23/2034
15135B-AT-8	CENTENE CORP			1,2	2.C FE	3,007,500	91.6950	2,672,909	2,915,000	2,978,462	0	(9,882)	0	0	4.625	4.181	JD	5,992	134,819	12/11/2019	12/15/2029
15135B-AV-3	CENTENE CORP			1,2	2.C FE	6,393,011	84.6350	5,788,188	6,839,000	6,423,579	0	20,754	0	0	3.375	4.356	FA	87,197	135,641	09/13/2022	02/15/2030
15135B-AW-1	CENTENE CORP			1,2	2.C FE	7,500,000	81.9260	6,144,450	7,500,000	7,500,000	0	0	0	0	3.000	3.000	AO	47,500	225,000	09/23/2020	10/15/2030
15135U-AF-6	CENOVUS ENERGY INC		C	1	2.C FE	2,209,129	103.5840	1,698,778	1,640,000	2,073,656	0	(16,787)	0	0	6.750	4.497	MN	14,145	110,700	04/17/2013	11/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15135U-AH-2	CENOVUS ENERGY INC		C	1,2	2.C	38,164,780	75.1640	28,747,223	38,246,000	38,189,859	0	3,373	0	0	4.450	4.461	MS	501,129	1,701,947	05/22/2013	09/15/2042
15135U-AW-9	CENOVUS ENERGY INC		C	1,2	2.C FE	3,850,181	79.7210	3,378,576	4,238,000	3,876,392	0	26,212	0	0	2.650	3.773	JJ	51,786	56,154	03/16/2022	01/15/2032
151895-D*-7	CENTERPOINT PROPERTIES TRUST			1	1.G FE	12,883,000	96.5100	12,546,300	13,000,000	12,974,444	0	16,946	0	0	3.590	3.732	JD	29,817	466,700	01/24/2017	06/08/2024
151895-D@-5	CENTERPOINT PROPERTIES TRUST			1	1.G FE	12,700,000	92.9900	11,809,730	12,700,000	12,700,000	0	0	0	0	3.750	3.749	FA	166,688	476,250	08/25/2016	08/25/2026
151895-E#-2	SR NT SER J			1,2	1.G FE	18,840,000	80.6400	15,192,576	18,840,000	18,840,000	0	0	0	0	2.830	2.830	AO	93,305	533,172	10/29/2020	10/28/2030
151895-F*-5	SR NT SER K			1,2	1.G FE	17,000,000	77.1700	13,118,900	17,000,000	17,000,000	0	0	0	0	2.930	2.930	JJ	232,447	498,100	01/13/2021	01/13/2033
15189T-AY-3	CENTERPOINT ENERGY INC			1,2	2.B FE	11,774,950	74.9140	8,690,024	11,600,000	11,764,777	0	(3,943)	0	0	3.700	3.612	MS	143,067	429,200	02/25/2020	09/01/2049
15189W-AD-2	CENTERPOINT ENERGY RESOURCES CORP			1	2.A FE	4,499,983	103.2930	5,164,650	5,000,000	4,625,994	0	13,748	0	0	6.625	7.468	MN	55,208	331,250	08/04/2008	11/01/2037
15189W-AH-3	CENTERPOINT ENERGY RESOURCES CORP			1,2	2.A FE	9,351,248	100.5870	7,373,027	7,330,000	8,875,030	0	(58,750)	0	0	5.850	4.147	JJ	197,727	428,805	05/22/2013	01/15/2041
15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	6,982,080	79.2580	5,548,060	7,000,000	6,986,914	0	649	0	0	3.550	3.563	FA	103,542	248,500	08/07/2012	08/01/2042
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	7,520,850	89.7440	5,770,539	6,430,000	7,416,246	0	(32,034)	0	0	4.500	3.458	AO	72,338	289,350	08/01/2019	04/01/2044
15189X-AT-5	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	11,338,028	87.2310	9,044,110	10,368,000	11,275,467	0	(22,851)	0	0	4.250	3.699	FA	183,600	440,640	07/01/2020	02/01/2049
15189X-AU-2	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	15,638,043	67.3830	10,306,230	15,295,000	15,615,017	0	(8,543)	0	0	2.900	2.783	JJ	221,778	443,555	05/20/2021	07/01/2050
15189X-AW-8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	63,074,536	74.2440	46,137,449	62,143,000	63,046,174	0	(21,134)	0	0	3.350	3.268	AO	520,448	2,081,791	08/18/2021	04/01/2051
15239X-AA-6	CENTRAL AMERICA BOTTLING CORP		C	1,2	3.B FE	4,963,300	93.5830	4,679,150	5,000,000	4,967,071	0	3,771	0	0	5.250	5.374	AO	46,667	196,875	01/21/2022	04/27/2029
153766-AA-8	CENTRAL JAPAN RAILWAY CO		C	1,2	1.F FE	4,912,550	84.3750	4,218,750	5,000,000	4,924,591	0	1,904	0	0	4.250	4.355	MN	21,840	212,500	11/17/2015	11/24/2045
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST			1	1.C FE	15,072,482	90.1304	13,258,318	14,710,144	14,970,875	0	(7,210)	0	0	4.823	4.556	FMAN	118,245	722,285	11/29/2018	02/01/2038
156700-AZ-9	LUMEN TECHNOLOGIES INC			1,2	4.B FE	219,230	95.9920	211,182	220,000	219,436	0	206	0	0	5.625	5.748	AO	3,094	12,375	03/11/2022	04/01/2025
156700-BC-9	LUMEN TECHNOLOGIES INC			1,2	3.A FE	413,710	85.1900	350,983	412,000	413,063	0	(203)	0	0	4.000	3.931	FA	6,226	(1,677)	01/17/2020	02/15/2027
156830-AA-9	KALLPA GENERACION SA		C	1,2	2.C FE	6,892,058	91.8140	6,252,533	6,810,000	6,875,778	0	(13,849)	0	0	4.125	3.879	FA	105,342	188,100	03/07/2022	08/16/2027
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE	1,305,710	92.0170	1,185,179	1,288,000	1,299,839	0	(1,904)	0	0	4.250	4.056	MN	9,123	54,740	10/22/2019	05/01/2028
159864-AG-2	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE	32,480	88.4140	28,292	32,000	32,387	0	(55)	0	0	3.750	3.531	MS	353	1,200	04/07/2021	03/15/2029
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE	1,738,624	86.5320	1,497,004	1,730,000	1,737,742	0	(588)	0	0	4.000	3.947	MS	20,376	69,200	06/17/2021	03/15/2031
161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	26,923,575	98.0700	26,429,865	26,950,000	26,941,574	0	3,525	0	0	4.908	4.919	JJ	580,521	1,322,706	12/06/2016	07/23/2025
161175-BC-7	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	16,390,902	92.5300	10,890,781	11,770,000	16,244,303	0	(59,567)	0	0	6.834	4.571	AO	151,935	804,362	06/09/2020	10/23/2055
161175-BL-7	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	8,188,305	78.7950	6,697,575	8,500,000	8,208,485	0	5,813	0	0	5.375	5.636	MN	76,146	456,875	03/18/2019	05/01/2047
161175-BV-5	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	5,039,550	60.8750	3,043,750	5,000,000	5,038,138	0	(748)	0	0	3.700	3.656	AO	46,250	185,000	11/19/2020	04/01/2051
161175-BX-1	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	1,056,439	73.7960	804,376	1,090,000	1,060,574	0	2,848	0	0	2.300	2.636	FA	10,446	25,070	07/13/2021	02/01/2032
161175-BY-9	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	28,363,178	57.7770	17,153,991	29,690,000	28,386,373	0	13,749	0	0	3.850	4.076	AO	285,766	1,143,065	05/18/2021	04/01/2061
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	4,977,200	65.7620	3,288,100	5,000,000	4,978,488	0	823	0	0	3.500	3.532	JD	14,583	175,000	02/18/2021	06/01/2041
161175-CA-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	30,130,251	63.0720	18,959,443	30,060,000	30,128,053	0	(490)	0	0	3.900	3.887	JD	97,695	1,172,340	07/13/2021	06/01/2052
161175-CC-6	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	14,676,191	64.2510	9,438,472	14,690,000	14,676,757	0	512	0	0	4.400	4.405	JD	53,863	646,360	05/18/2021	12/01/2061
161175-CE-2	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	3,406,372	64.6100	3,036,670	4,700,000	3,428,369	0	21,997	0	0	3.500	5.870	MS	54,833	82,250	05/23/2022	03/01/2042
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP			1,2	2.C FE	4,638,326	90.0020	4,158,992	4,621,000	4,632,365	0	(4,616)	0	0	4.500	4.387	AO	51,986	207,945	02/18/2022	10/01/2029
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP			1,2	2.C FE	3,773,000	79.6510	3,005,232	3,773,000	3,773,000	0	0	0	0	3.250	3.250	JJ	51,433	103,548	09/13/2021	01/31/2032
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH		C	1,2	4.A FE	8,878,804	84.2640	7,333,496	8,703,000	8,834,155	0	(22,645)	0	0	5.500	5.146	JJ	220,718	478,665	04/07/2021	01/15/2028
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.C FE	20,484,625	90.6560	18,584,480	20,500,000	20,490,564	0	1,771	0	0	3.700	3.708	MN	96,919	758,500	11/06/2019	11/15/2029
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1.G FE	6,528,665	93.4720	6,225,235	6,660,000	6,578,933	0	13,183	0	0	3.700	3.952	JD	20,535	246,420	12/18/2018	06/01/2028
166756-AH-9	CHEVRON USA INC			1,2	1.D FE	69,588,472	62.6220	45,538,092	72,719,000	69,718,907	0	72,355	0	0	2.343	2.549	FA	657,858	1,703,806	07/28/2021	08/12/2050
166756-AP-1	CHEVRON USA INC			1,2	1.D FE	3,344,220	98.3140	2,949,420	3,000,000	3,155,601	0	(95,189)	0	0	3.900	0.676	MN	14,950	117,000	01/06/2021	11/15/2024
166756-AT-3	CHEVRON USA INC			1,2	1.D FE	12,465,611	109.7030	9,162,395	8,352,000	12,142,360	0	(164,680)	0	0	6.000	2.741	MS	167,040	501,120	01/06/2021	03/01/2041
166764-BD-1	CHEVRON CORP			1,2	1.C FE	4,125,000	96.7300	3,990,113	4,125,000	4,125,000	0	0	0	0	3.326	3.326	MN	16,769	137,198	11/09/2015	11/17/2025
166764-BZ-2	CHEVRON CORP			1,2	1.D FE	23,625,630	74.1190	15,564,990	21,000,000	23,351,599	0	(114,295)	0	0	2.978	2.181	MN	86,858	625,380	07/22/2020	05/11/2040
166764-CA-6	CHEVRON CORP			1,2	1.D FE	61,369,369	72.7260	43,661,054	60,035,000	61,287,602	0	(32,624)	0	0	3.078	2.959	MN	256,650	1,847,877	08/24/2021	05/11/2050
168298-AB-9	SR NT SER B			1,2	2.B	19,560,000	89.8700	17,578,572	19,560,000	19,560,000	0	0	0	0	1.610	1.610	AO	187,222	181,930	10/29/2020	10/29/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
16829@-AC-7	SR NT SER C			1,2	2.B	19,560,000	87.2500	17,066,100	19,560,000	19,560,000	0	0	0	0	1.720	1.720	AO	200,013	194,360	10/29/2020	10/29/2026
16829@-AD-5	SR NT SER D			1,2	2.B	11,730,000	84.9800	9,968,154	11,730,000	11,730,000	0	0	0	0	1.820	1.820	AO	126,948	123,305	10/29/2020	10/29/2027
16829@-AE-3	SR NT SER E			1,2	2.B	12,280,000	82.5500	10,137,140	12,280,000	12,280,000	0	0	0	0	1.900	1.900	AO	138,698	134,805	10/29/2020	10/29/2028
16829@-AF-0	SR NT SER F			1,2	2.B	7,280,000	80.2100	5,839,288	7,280,000	7,280,000	0	0	0	0	1.970	1.970	AO	24,699	143,416	10/29/2020	10/29/2029
16829@-AG-8	SR BT SER G			1,2	2.B	14,060,000	78.3700	11,018,822	14,060,000	14,060,000	0	0	0	0	2.090	2.090	AO	50,608	293,854	10/29/2020	10/29/2030
16876A-AA-2	CHILDRENS HOSPITAL MEDICAL CENTER			1	1.C FE	5,385,337	87.9470	4,002,468	4,551,000	5,346,949	0	(24,012)	0	0	4.268	3.134	MN	24,819	194,237	03/04/2022	05/15/2044
16876A-AC-8	CHILDRENS HOSPITAL MEDICAL CENTER			1,2	1.C FE	4,507,537	63.5250	2,893,564	4,555,000	4,509,889	0	1,137	0	0	2.820	2.872	MN	16,413	128,451	01/14/2021	11/15/2050
16876B-AB-8	CHILDREN'S HOSPITAL CORP			1,2	1.C FE	2,594,984	60.7350	1,579,110	2,600,000	2,595,150	0	121	0	0	2.585	2.594	FA	28,004	67,210	08/13/2021	02/01/2050
16876D-AA-6	CHILDREN'S HOSPITAL (WASHINGTON)			1,2	1.E FE	45,839,901	62.0570	29,055,087	46,820,000	45,880,933	0	21,417	0	0	2.928	3.035	JJ	632,132	1,370,890	06/03/2021	07/15/2050
16876H-AB-5	CHILDREN'S HEALTH SYSTEM OF TEXAS			1,2	1.D FE	25,422,444	59.9930	15,780,559	26,304,000	25,460,345	0	20,043	0	0	2.511	2.674	FA	249,520	660,493	06/03/2021	08/15/2050
16877P-AA-8	CHILDREN'S HOSPITAL OF PHILADELPHIA			1,2	1.C FE	5,040,000	64.2280	3,237,091	5,040,000	5,040,000	0	0	0	0	2.704	2.704	JJ	68,141	136,282	10/06/2020	07/01/2050
171232-AQ-4	CHUBB INA HOLDINGS INC			1	1.F FE	2,389,320	106.1060	2,387,385	2,250,000	2,351,608	0	(4,624)	0	0	6.000	5.531	MN	18,750	135,000	05/13/2015	05/11/2037
171232-AS-0	CHUBB INA HOLDINGS INC			1	1.F FE	5,214,290	111.3180	5,799,668	5,210,000	5,216,474	0	(752)	0	0	6.500	6.476	MN	43,272	338,650	05/13/2015	05/15/2038
171239-AG-1	CHUBB INA HOLDINGS INC			1,2	1.F FE	4,554,157	77.6760	3,580,864	4,610,000	4,563,679	0	5,582	0	0	1.375	1.513	MS	18,664	63,388	07/13/2021	09/15/2030
171239-AH-9	CHUBB INA HOLDINGS INC			1,2	1.F FE	9,991,800	67.1160	6,711,600	10,000,000	9,992,616	0	744	0	0	2.850	2.854	JD	12,667	306,375	11/15/2021	12/15/2051
171239-AJ-5	CHUBB INA HOLDINGS INC			1,2	1.F FE	9,944,700	65.1240	6,512,400	10,000,000	9,946,320	0	1,479	0	0	3.050	3.074	JD	13,556	327,875	11/15/2021	12/15/2061
171265-C#-6	1ST MTG BD 2020 SER A TRANCHE B			1,2	1.G	8,382,857	69.0900	5,791,716	8,382,857	8,382,857	0	0	0	0	2.910	2.910	AO	41,334	243,941	10/26/2020	10/30/2050
171265-C@-8	1ST MTG BD 2020 SER A TRANCHE A			1,2	1.G	17,000,000	79.4000	13,498,000	17,000,000	17,000,000	0	0	0	0	2.380	2.380	AO	68,557	404,600	10/26/2020	10/30/2039
171340-AL-6	CHURCH & DWIGHT CO INC			1,2	2.A FE	5,459,740	78.8210	4,335,155	5,500,000	5,464,586	0	1,023	0	0	3.950	3.991	FA	90,521	217,250	07/20/2017	08/01/2047
171484-AE-8	CHURCHILL DOWNS INC			1,2	4.A FE	1,921,542	89.4870	1,729,784	1,933,000	1,922,668	0	(3,041)	0	0	4.750	4.583	JJ	42,338	91,818	06/17/2021	01/15/2028
171484-AG-3	CHURCHILL DOWNS INC			1,2	4.A FE	2,765,193	95.1870	2,517,696	2,645,000	2,699,592	0	(24,189)	0	0	5.500	4.455	AO	36,369	145,475	12/10/2020	04/01/2027
172441-BF-3	CINEMARK USA INC			1,2	4.B FE	8,315,359	74.2780	6,549,091	8,817,000	8,370,787	0	55,428	0	0	5.250	6.342	JJ	213,445	231,446	05/05/2022	07/15/2028
17248R-AJ-5	AT&T MOBILITY LLC			1	2.B FE	3,220,745	106.6880	3,354,271	3,144,000	3,185,420	0	(2,891)	0	0	7.125	6.922	JD	9,956	224,010	04/04/2005	12/15/2031
17252M-AQ-3	CINTAS NO 2 CORP			1,2	1.G FE	4,997,150	94.0100	4,700,500	5,000,000	4,997,296	0	146	0	0	4.000	4.007	MN	33,333	98,889	04/26/2022	05/01/2032
17275R-AD-4	CISCO SYSTEMS INC			1	1.D FE	10,970,864	107.9460	8,981,107	8,320,000	10,273,388	0	(85,182)	0	0	5.900	3.921	FA	185,444	490,880	04/30/2013	02/15/2039
17275R-AD-4	CISCO SYSTEMS INC		SD	1	1.D FE	2,084,451	107.9460	1,727,136	1,600,000	1,955,647	0	(15,434)	0	0	5.900	4.014	FA	35,662	94,400	04/30/2013	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC			1	1.D FE	9,873,754	104.3010	10,117,197	9,700,000	9,830,697	0	(5,552)	0	0	5.500	5.361	JJ	246,003	533,500	04/30/2013	01/15/2040
17275R-AN-2	CISCO SYSTEMS INC			1	1.E FE	8,222,477	98.5640	7,638,710	7,750,000	7,839,521	0	(74,350)	0	0	3.625	2.617	MS	91,305	280,938	07/14/2017	03/04/2024
172967-AS-0	CITIGROUP INC			1	1.G FE	13,260,727	103.1710	12,589,957	12,203,000	13,257,064	0	(732)	0	0	6.875	6.318	FA	316,939	838,956	07/20/2017	02/15/2098
172967-BL-4	CITIGROUP INC				2.B FE	11,318,042	105.0300	12,603,600	12,000,000	11,464,895	0	27,667	0	0	6.625	7.193	JD	35,333	795,000	09/18/2006	06/15/2032
172967-BU-4	CITIGROUP INC				2.B FE	37,020,501	99.1470	31,915,419	32,190,000	36,279,998	0	(342,057)	0	0	5.875	4.243	FA	677,667	1,891,163	02/01/2021	02/22/2033
172967-FX-4	CITIGROUP INC				1.G FE	16,135,294	100.8290	13,410,257	13,300,000	15,548,834	0	(41,344)	0	0	5.875	4.541	JJ	327,743	193,875	03/12/2013	01/30/2042
172967-KR-1	CITIGROUP INC				2.B FE	36,346,845	82.7260	28,153,312	34,032,000	36,100,621	0	(69,830)	0	0	4.750	4.334	MN	193,084	2,044,020	06/21/2017	05/18/2046
172967-LJ-8	CITIGROUP INC			1,2,5	1.G FE	12,184,442	81.9430	9,677,468	11,810,000	12,146,885	0	(7,862)	0	0	4.281	4.094	AO	94,095	505,586	06/21/2017	04/24/2048
172967-LU-3	CITIGROUP INC			1,2,5	1.G FE	23,175,600	82.7590	19,862,160	24,000,000	23,179,764	0	4,164	0	0	3.878	4.151	JJ	405,897	775,600	10/15/2021	01/24/2039
172967-MD-0	CITIGROUP INC			1,2	1.G FE	94,247,637	86.9490	79,340,963	91,250,000	94,047,414	0	(56,868)	0	0	4.650	4.446	JJ	1,862,260	4,243,125	04/03/2019	07/23/2048
174610-AK-1	CITIZENS FINANCIAL GROUP INC			2	2.B FE	1,997,900	97.1230	1,942,460	2,000,000	1,999,438	0	293	0	0	4.300	4.310	JD	6,689	86,000	11/30/2015	12/03/2025
17858P-AB-7	CITY OF HOPE			1,2	1.F FE	31,023,652	82.8320	23,203,728	28,013,000	30,908,686	0	(72,506)	0	0	4.378	3.722	FA	463,310	1,219,484	12/17/2021	08/15/2048
18055#-BH-4	CLARION LION PROPERTIES FUND HOLDINGS, L			1,2	1.G	20,000,000	89.0200	17,804,000	20,000,000	20,000,000	0	0	0	0	3.750	3.750	N/A	345,833	750,000	07/15/2019	07/15/2029
18055#-BJ-0	CLARION LION PROPERTIES FUND HOLDINGS, L			1,2	1.G	1,000,000	86.4600	864,600	1,000,000	1,000,000	0	0	0	0	3.850	3.850	N/A	17,753	38,500	07/15/2019	07/15/2031
18055#-BM-3	SR NT SER AJ			1,2	1.G	25,000,000	80.5500	20,137,500	25,000,000	25,000,000	0	0	0	0	3.030	3.030	MS	248,292	757,500	09/03/2020	09/03/2031
18055#-BP-6	SR NT SER AL			1,2	1.G	15,000,000	79.1100	11,866,500	15,000,000	15,000,000	0	0	0	0	3.080	3.080	MS	151,433	462,000	09/03/2020	09/03/2032
18055#-BY-7	SR NT SER AU			1,2	1.D Z	8,500,000	102.5100	8,713,350	8,500,000	8,500,000	0	0	0	0	5.750	5.750	MN	81,458	0	11/01/2022	11/01/2034
18469#-AB-8	CLEARBRIDGE ENERGY MIDSTREAM OPPORTUNITY			1	1.A FE	2,800,685	98.5500	2,756,087	2,796,638	2,797,167	0	(652)	0	0	4.510	4.484	AO	26,627	126,128	01/24/2017	10/15/2023
18469#-AC-6	CLEARBRIDGE ENERGY MIDSTREAM OPPORTUNITY			1	1.A FE	727,994	94.9200	691,012	727,994	728,014	0	(6)	0	0	4.660	4.659	AO	7,162	33,925	10/15/2013	10/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
184692-C#-6	CLEARBRIDGE MLP AND MIDSTREAM FUND INC			1	1.A FE	373,073	94.4000	352,181	373,073	373,073	0	0	0	0	3.460	3.460	JD	717	36,400	06/11/2015	06/11/2025
184692-D*-9	CLEARBRIDGE MLP AND MIDSTREAM FUND INC			1	1.A FE	1,492,876	91.3600	1,363,360	1,492,294	1,492,560	0	(55)	0	0	3.560	3.555	JD	2,951	116,397	07/11/2016	06/11/2027
184692-D@-7	CLEARBRIDGE MLP AND MIDSTREAM FUND INC			1	1.A FE	1,381,244	87.0600	1,201,752	1,380,372	1,380,897	0	(60)	0	0	3.760	3.754	JD	2,883	141,428	07/11/2016	06/11/2030
185508-AG-3	CLECO POWER LLC			1	2.A FE	2,512,009	95.6770	2,430,196	2,540,000	2,518,387	0	889	0	0	6.000	6.079	JD	12,700	152,400	11/09/2010	12/01/2040
18551P-AD-1	CLECO CORPORATE HOLDINGS LLC			1,2	2.C FE	7,019,367	84.6010	5,499,065	6,500,000	6,961,286	0	(11,243)	0	0	4.973	4.474	MN	53,874	323,245	04/28/2017	05/01/2046
185899-AG-6	CLEVELAND-CLIFFS INC			1,2	3.B FE	5,472,201	100.4050	5,831,522	5,808,000	5,608,837	0	51,783	0	0	6.750	7.980	MS	115,434	392,040	03/18/2020	03/15/2026
186108-CK-0	CLEVELAND ELECTRIC ILLUMINATING CO			1,2	2.B FE	3,056,126	91.4040	2,753,088	3,012,000	3,039,495	0	(4,964)	0	0	3.500	3.301	AO	26,355	105,420	06/26/2019	04/01/2028
186108-CL-8	CLEVELAND ELECTRIC ILLUMINATING CO			1,2	2.B FE	6,887,511	93.6330	5,863,298	6,262,000	6,715,557	0	(51,166)	0	0	4.550	3.461	MN	36,407	284,921	06/26/2019	11/15/2030
186108-E@-1	THE CLEVELAND ELECTRIC ILLUMINATING COMP			1,2	2.B	7,000,000	68.8300	4,818,100	7,000,000	7,000,000	0	0	0	0	3.230	3.230	FA	94,208	226,100	07/20/2020	08/01/2040
186858-AD-4	SR SECD NT SER B			1,2	1.C PL	10,967,500	97.2300	10,663,700	10,967,500	10,967,500	0	0	0	0	5.440	5.440	JJ	268,484	0	07/22/2022	07/19/2025
186858-AG-7	SR SECD NT SER E			1,2	1.C PL	27,289,500	96.5200	26,339,825	27,289,500	27,289,500	0	0	0	0	5.610	5.610	JJ	688,923	0	07/22/2022	07/19/2027
186858-AH-5	SR SECD NT SER F			1,2	1.C PL	18,000,000	95.6900	17,224,200	18,000,000	18,000,000	0	0	0	0	5.720	5.720	JJ	463,320	0	07/22/2022	07/19/2029
186858-AJ-1	SR SECD NT SER G			1,2	1.C PL	28,000,000	95.7000	26,796,000	28,000,000	28,000,000	0	0	0	0	5.720	5.722	JJ	409,298	0	09/29/2022	07/19/2029
186858-AL-6	SR SECD NT SER I			1	1.D Z	52,644,000	100.0000	52,644,000	52,644,000	52,644,000	0	0	0	0	7.100	7.100	JD	259,564	0	12/06/2022	12/06/2027
186858-AM-4	SR SECD NT SER J			1	1.D Z	40,000,000	100.0000	40,000,000	40,000,000	40,000,000	0	0	0	0	7.170	7.170	JD	199,167	0	12/06/2022	12/06/2029
189054-AX-7	CLOROX CO			1,2	2.A FE	1,982,180	79.5850	1,591,700	2,000,000	1,986,572	0	1,682	0	0	1.800	1.898	MN	4,600	36,000	05/05/2020	05/15/2030
191216-DC-1	COCA-COLA CO			1	1.F FE	9,938,600	65.7130	6,571,300	10,000,000	9,941,788	0	1,443	0	0	2.500	2.529	MS	73,611	250,000	09/14/2020	03/15/2051
191216-DL-1	COCA-COLA CO			1	1.E FE	25,076,379	73.1210	18,572,734	25,400,000	25,088,932	0	7,034	0	0	3.000	3.065	MS	245,533	762,000	03/01/2021	03/05/2051
191241-AH-1	COCA-COLA FEMSA SAB DE CV		C	1,2	1.G FE	4,890,331	86.8390	3,921,649	4,516,000	4,810,060	0	(975,603)	0	0	2.750	1.732	JJ	54,851	133,838	12/29/2020	01/22/2030
192714-AC-7	COLBUN SA		C	1,2	2.B FE	3,003,570	93.2930	2,798,790	3,000,000	3,001,974	0	(365)	0	0	3.950	3.934	AO	26,333	118,500	11/14/2017	10/11/2027
19416M-AB-5	PERMIAN RESOURCES OPERATING LLC			1,2	4.B FE	4,084,853	86.1010	3,465,565	4,025,000	4,077,798	0	(6,154)	0	0	5.875	5.631	JJ	118,234	237,126	11/08/2021	07/01/2029
19416Q-EJ-5	COLGATE-PALMOLIVE CO			1	1.D FE	4,688,532	89.1550	4,190,285	4,700,000	4,690,748	0	379	0	0	4.000	4.013	FA	71,022	188,000	08/04/2015	08/15/2045
19416Q-EK-2	COLGATE-PALMOLIVE CO			1,2	1.D FE	4,414,368	85.2740	3,581,508	4,200,000	4,396,984	0	(5,086)	0	0	3.700	3.413	FA	64,750	155,400	06/17/2019	08/01/2047
194693-A*-8	COLLIERS INTERNATIONAL GROUP INC.		C	1,2	3.B	29,600,000	74.8900	22,167,440	29,600,000	29,600,000	0	0	0	0	3.020	3.020	AO	208,581	893,920	10/07/2021	10/07/2031
195869-AD-4	COLONIAL PIPELINE CO			1	1.G FE	7,897,040	114.5430	9,163,440	8,000,000	7,949,737	0	5,106	0	0	8.375	8.486	MN	111,667	670,000	10/24/2000	11/01/2030
195869-AG-7	COLONIAL PIPELINE CO			1	1.G FE	18,622,700	112.8300	20,309,400	18,000,000	18,341,537	0	(23,119)	0	0	7.630	7.341	MN	118,265	1,373,400	01/28/2003	04/15/2032
195869-AN-2	COLONIAL PIPELINE CO			1,2	1.G FE	34,443,229	78.1140	27,066,501	34,650,000	34,496,525	0	5,149	0	0	4.200	4.232	AO	307,230	1,455,300	08/25/2021	04/15/2043
195869-AQ-5	COLONIAL PIPELINE CO			1,2	1.G FE	9,882,600	79.4910	7,949,100	10,000,000	9,894,459	0	2,800	0	0	4.250	4.319	AO	89,722	425,000	03/27/2018	04/15/2048
198280-AF-6	COLUMBIA PIPELINE GROUP INC			1,2	1.G FE	12,428,350	98.5960	11,145,292	11,304,000	11,796,198	0	(218,709)	0	0	4.500	2.424	JD	42,390	508,680	01/15/2020	06/01/2025
199575-AV-3	OHIO POWER CO			1	2.A FE	8,704,914	99.1580	9,162,199	9,240,000	8,892,885	0	17,372	0	0	5.850	6.282	AO	135,135	540,540	04/27/2006	10/01/2035
20029P-AH-2	COMCAST CABLE COMMUNICATIONS LLC			1	1.G FE	36,645,859	110.6840	38,296,664	34,600,000	35,270,177	0	(123,309)	0	0	8.500	7.959	MN	490,167	2,941,000	10/11/2001	05/01/2027
20030N-AC-5	COMCAST CORP			1	1.G FE	4,465,437	115.1050	4,726,672	4,106,400	4,309,889	0	(13,770)	0	0	7.050	6.379	MS	85,242	289,501	12/31/2004	03/15/2033
20030N-AF-8	COMCAST CORP			1	1.G FE	14,415,130	104.5920	15,431,504	14,754,000	14,541,391	0	12,457	0	0	5.650	5.812	JD	37,049	833,601	08/15/2011	06/15/2035
20030N-AX-9	COMCAST CORP			1	1.G FE	3,879,850	106.5750	4,183,069	3,925,000	3,892,084	0	1,199	0	0	6.400	6.486	MN	32,098	251,200	05/22/2008	05/15/2038
20030N-BH-3	COMCAST CORP			1	1.G FE	12,243,580	94.2300	10,742,220	11,400,000	11,876,392	0	(33,447)	0	0	4.250	3.746	JJ	223,408	361,250	03/27/2020	01/15/2033
20030N-BL-4	COMCAST CORP			1,2	1.G FE	7,080,710	97.0000	6,790,000	7,000,000	7,018,811	0	(9,478)	0	0	3.375	3.228	FA	89,250	236,250	09/29/2015	02/15/2025
20030N-BT-7	COMCAST CORP			1,2	1.G FE	23,799,513	81.0750	19,506,645	24,060,000	23,866,008	0	11,217	0	0	3.200	3.274	JJ	355,019	769,920	08/24/2016	07/15/2036
20030N-BW-0	COMCAST CORP			1,2	1.G FE	998,800	91.0030	910,030	1,000,000	999,505	0	116	0	0	2.350	2.363	JJ	10,836	23,500	07/12/2016	01/15/2027
20030N-BY-6	COMCAST CORP			1,2	1.G FE	8,383,898	94.3920	7,787,340	8,250,000	8,310,102	0	(14,484)	0	0	3.300	3.098	FA	113,438	272,250	07/07/2017	02/01/2027
20030N-CA-7	COMCAST CORP			1,2	1.G FE	11,248,570	92.4140	10,627,610	11,500,000	11,352,765	0	25,439	0	0	3.150	3.421	FA	136,850	362,250	09/25/2018	02/15/2028
20030N-CC-3	COMCAST CORP			1,2	1.G FE	5,854,500	80.2280	4,813,680	6,000,000	5,865,470	0	3,103	0	0	3.969	4.114	MN	39,690	238,140	04/10/2019	11/01/2047
20030N-CG-4	COMCAST CORP			1,2	1.G FE	6,307,621	80.4570	4,482,259	5,571,000	6,271,524	0	(15,488)	0	0	4.049	3.344	MN	37,595	225,570	06/23/2020	11/01/2052
20030N-CM-1	COMCAST CORP			1,2	1.G FE	24,580,800	90.0440	18,008,800	20,000,000	24,260,708	0	(103,705)	0	0	4.700	3.433	AO	198,444	940,000	10/22/2019	10/15/2048
20030N-CU-3	COMCAST CORP			1,2	1.G FE	15,804,040	95.9020	15,344,320	16,000,000	15,861,742	0	14,610	0	0	4.250	4.382	AO	143,556	680,000	10/29/2018	10/15/2030
20030N-CZ-2	COMCAST CORP			1,2	1.G FE	15,765,250	72.9440	10,941,600	15,000,000	15,727,191	0	(17,287)	0	0	3.450	3.177	FA	215,625	517,500	09/30/2021	02/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030N-DL-2	COMCAST CORP			1,2	1.G FE	12,999,625	63.7240	7,965,500	12,500,000	12,976,616	0	(11,614)	0	0	2.800	2.605	JJ	161,389	350,000	12/29/2020	01/15/2051
20030N-DQ-1	COMCAST CORP			1,2	1.G FE	17,004,535	57.0500	9,898,175	17,350,000	17,015,196	0	4,713	0	0	2.650	2.730	FA	173,693	459,775	08/17/2020	08/15/2062
20030N-DS-7	COMCAST CORP			1,2	1.G FE	85,757,000	64.7170	55,499,358	85,757,000	85,757,000	0	0	0	0	2.887	2.887	MN	412,634	2,470,319	08/19/2021	11/01/2051
20030N-DU-2	COMCAST CORP			1,2	1.G FE	61,907,800	62.7230	38,830,429	61,907,800	61,907,800	0	0	0	0	2.937	2.937	MN	303,039	1,818,232	08/19/2021	11/01/2056
20030N-DW-8	COMCAST CORP			1,2	1.G FE	103,661,000	60.8870	63,116,073	103,661,000	103,661,000	0	0	0	0	2.987	2.987	MN	516,059	3,096,354	08/19/2021	11/01/2063
200339-AJ-8	COMERICA BANK				2.A FE	6,282,020	105.5160	6,330,960	6,000,000	6,077,457	0	(17,268)	0	0	7.875	7.468	MS	139,125	472,500	08/22/1997	09/15/2026
200339-DX-4	COMERICA BANK				2.A FE	7,735,736	96.8090	7,391,367	7,635,000	7,667,397	0	(12,606)	0	0	4.000	3.817	JJ	130,643	305,400	02/11/2019	07/27/2025
200340-AQ-0	COMERICA INC				2.B FE	14,078,826	95.3540	13,705,230	14,373,000	14,222,425	0	38,236	0	0	3.800	4.118	JJ	241,227	546,174	11/06/2018	07/22/2026
200340-AT-4	COMERICA INC			2	2.A FE	4,459,064	93.5920	4,154,549	4,439,000	4,452,027	0	(1,916)	0	0	4.000	3.944	FA	73,983	177,560	02/05/2019	02/01/2029
20034D-JA-8	COMERICA BANK				1.G FE	13,237,678	96.0130	12,721,723	13,250,000	13,245,990	0	2,490	0	0	2.500	2.520	JJ	145,382	331,250	07/18/2019	07/23/2024
200447-AH-3	COMISION FEDERAL DE ELECTRICIDAD		C	1,2	2.B FE	9,497,280	78.3910	7,481,637	9,544,000	9,504,291	0	4,162	0	0	3.348	3.406	FA	126,038	319,533	09/03/2021	02/09/2031
200447-AJ-9	COMISION FEDERAL DE ELECTRICIDAD		C	1,2	2.B FE	12,454,750	65.1530	8,307,008	12,750,000	12,463,106	0	4,765	0	0	4.677	4.822	FA	235,214	596,318	06/23/2021	02/09/2051
200447-AM-2	COMISION FEDERAL DE ELECTRICIDAD		C	1,2	2.B FE	8,000,000	78.9680	6,317,440	8,000,000	8,000,000	0	0	0	0	6.264	6.263	FA	189,312	250,560	02/08/2022	02/15/2052
201723-AP-8	COMMERCIAL METALS CO			1,2	3.A FE	1,551,191	84.3220	1,296,872	1,538,000	1,549,111	0	(1,133)	0	0	3.875	3.770	FA	22,515	59,598	06/17/2021	02/15/2031
20268J-AB-9	COMMONSPIRIT HEALTH			1,2	1.G FE	2,500,000	86.6530	2,166,325	2,500,000	2,500,000	0	0	0	0	3.347	3.346	AO	20,919	83,675	08/07/2019	10/01/2029
20268J-AC-7	COMMONSPIRIT HEALTH			1,2	1.G FE	2,100,000	77.6670	1,631,007	2,100,000	2,100,000	0	0	0	0	4.187	4.187	AO	21,982	87,927	08/07/2019	10/01/2049
20268J-AK-9	COMMONSPIRIT HEALTH			1,2	1.G FE	8,500,000	102.1150	8,679,775	8,500,000	8,500,000	0	0	0	0	6.073	6.073	MN	94,638	0	10/18/2022	11/01/2027
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA		C		2.A FE	20,000,000	74.9760	14,995,200	20,000,000	20,000,000	0	0	0	0	4.316	4.316	JJ	410,020	863,200	01/03/2018	01/10/2048
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA		C		2.A FE	10,000,000	73.5510	7,355,100	10,000,000	10,000,000	0	0	0	0	3.743	3.743	MS	113,330	374,300	09/05/2019	09/12/2039
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA		C		2.A FE	8,700,000	67.9480	5,911,476	8,700,000	8,700,000	0	0	0	0	3.305	3.305	MS	87,858	287,535	03/02/2021	03/11/2041
202795-HT-0	COMMONWEALTH EDISON CO			1	1.F FE	65,495	109.9520	54,976	50,000	61,836	0	(549)	0	0	6.450	4.296	JJ	1,487	3,225	05/13/2015	01/15/2038
202795-JA-9	COMMONWEALTH EDISON CO			1,2	1.F FE	5,477,267	81.5490	4,689,068	5,750,000	5,526,299	0	7,292	0	0	3.800	4.089	AO	54,625	218,500	05/29/2015	10/01/2042
202795-JJ-0	COMMONWEALTH EDISON CO			1,2	1.F FE	10,998,931	75.7190	8,012,585	10,582,000	10,940,368	0	(9,750)	0	0	3.650	3.436	JD	17,166	386,243	07/19/2016	06/15/2046
202795-JL-5	COMMONWEALTH EDISON CO			1,2	1.F FE	27,327,855	78.1550	19,554,381	25,020,000	27,157,849	0	(58,102)	0	0	3.750	3.234	FA	354,450	938,250	12/29/2020	08/15/2047
202795-JM-3	COMMONWEALTH EDISON CO			1,2	1.F FE	7,197,913	82.3680	5,207,305	6,322,000	7,162,832	0	(21,916)	0	0	4.000	3.215	MS	84,293	252,880	05/14/2021	03/01/2048
202795-JQ-4	COMMONWEALTH EDISON CO			1,2	1.F FE	1,506,274	71.1710	989,277	1,390,000	1,502,152	0	(2,833)	0	0	3.200	2.767	MN	5,684	44,480	07/08/2021	11/15/2049
202795-JS-0	COMMONWEALTH EDISON CO			1,2	1.F FE	49,931,000	68.9440	34,472,000	50,000,000	49,937,392	0	1,998	0	0	3.000	3.007	MS	500,000	1,500,000	02/18/2020	03/01/2050
202795-JT-8	COMMONWEALTH EDISON CO			1,2	1.F FE	25,803,340	69.6880	18,223,412	26,150,000	25,816,144	0	7,218	0	0	3.125	3.193	MS	240,616	817,188	05/19/2021	03/15/2051
202795-JU-5	COMMONWEALTH EDISON CO			1,2	1.F FE	16,196,598	64.3320	10,421,784	16,200,000	16,196,985	0	236	0	0	2.750	2.751	MS	148,500	469,012	08/05/2021	09/01/2051
202795-JW-1	COMMONWEALTH EDISON CO			1,2	1.F FE	1,997,440	87.5590	1,751,180	2,000,000	1,997,616	0	176	0	0	3.150	3.165	MS	31,500	18,550	03/08/2022	03/15/2032
2027A0-KF-5	COMMONWEALTH BANK OF AUSTRALIA		C		1.D FE	9,966,500	79.2260	7,922,600	10,000,000	9,970,582	0	3,201	0	0	1.875	1.912	MS	55,208	187,500	09/20/2021	09/15/2031
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA		C	1,2	2.B FE	4,993,700	84.1990	4,209,950	5,000,000	4,994,279	0	579	0	0	3.350	3.365	JJ	75,375	80,400	01/13/2022	01/21/2032
205887-AF-9	CONAGRA BRANDS INC				2.C FE	1,914,549	105.1480	1,775,950	1,689,000	1,752,058	0	(14,582)	0	0	7.125	5.997	AO	30,085	120,341	09/13/2005	10/01/2026
205887-AR-3	CONAGRA BRANDS INC			1	2.C FE	12,429,429	106.6160	11,567,836	10,850,000	11,663,969	0	(118,296)	0	0	7.000	5.456	AO	189,875	759,500	03/04/2019	10/01/2028
205887-CC-4	CONAGRA BRANDS INC			1,2	2.C FE	27,317,005	97.3180	26,519,155	27,250,000	27,293,144	0	(6,294)	0	0	4.850	4.818	MN	220,271	1,321,625	10/29/2018	11/01/2028
207597-EH-4	CONNECTICUT LIGHT AND POWER CO			1,2	1.E FE	7,633,897	83.5880	6,493,952	7,769,000	7,656,073	0	1,663	0	0	4.150	4.251	JD	26,868	166,789	03/27/2020	06/01/2045
208251-AE-8	CONOCOPHILLIPS CO			1	1.F FE	11,162,974	110.5720	9,564,478	8,650,000	10,103,213	0	(200,688)	0	0	6.950	3.906	AO	126,915	601,175	06/05/2017	04/15/2029
20825C-AF-1	CONOCOPHILLIPS			1	1.F FE	1,770,680	106.8330	1,613,178	1,510,000	1,704,012	0	(15,582)	0	0	5.900	4.279	AO	18,808	89,090	06/27/2018	10/15/2032
20825C-BC-7	CONOCOPHILLIPS			1,2	1.F FE	14,962,350	92.3930	13,858,950	15,000,000	14,974,354	0	2,128	0	0	4.875	4.887	AO	182,813	731,250	09/13/2017	10/01/2047
20825C-BE-3	CONOCOPHILLIPS			1,2	1.F FE	4,566,124	90.2720	3,701,152	4,100,000	4,549,052	0	(10,562)	0	0	4.850	4.124	FA	75,121	198,850	03/31/2021	08/15/2048
20825U-AC-8	CONOCO FUNDING CO			1	1.F FE	19,363,548	114.1390	19,225,573	16,844,000	18,552,376	0	(149,034)	0	0	7.250	5.746	AO	257,807	1,221,190	05/12/2017	10/15/2031
20825V-AB-8	BURLINGTON RESOURCES LLC			1	1.F FE	3,149,775	103.0760	2,566,592	2,490,000	3,014,610	0	(28,155)	0	0	5.950	3.953	AO	31,277	148,155	10/16/2017	10/15/2036
20826F-AC-0	CONOCOPHILLIPS CO			1,2	1.F FE	7,163,169	86.6070	5,283,027	6,100,000	7,066,102	0	(30,854)	0	0	4.300	3.265	MN	33,516	262,300	09/23/2019	11/15/2044
20826F-AG-1	CONOCOPHILLIPS CO			1,2	1.F FE	5,840,940	95.5950	5,735,700	6,000,000	5,956,195	0	17,601	0	0	3.350	3.675	MN	25,683	201,000	09/10/2015	05/15/2025
20826F-AR-7	CONOCOPHILLIPS CO			1,2	1.F FE	14,306,900	107.1760	10,717,600	10,000,000	13,960,761	0	(113,828)	0	0	5.950	3.426	MS	175,194	595,000	11/04/2019	03/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20848V-AB-1	CONSENSUS CLOUD SOLUTIONS INC			2	4.B FE	11,431,458	91.3840	10,247,802	11,214,000	11,404,385	0	(22,591)	0	0	6.500	6.180	AO	153,881	745,108	12/02/2021	10/15/2028
209111-EF-6	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE	4,992,370	98.6710	4,933,550	5,000,000	4,996,609	0	640	0	0	5.700	5.708	FA	118,750	285,000	08/11/2009	02/01/2034
209111-ES-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE	9,849,900	106.3680	10,636,800	10,000,000	9,894,339	0	4,969	0	0	6.300	6.412	FA	238,000	630,000	07/10/2008	08/15/2037
209111-EU-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE	7,642,875	109.6520	8,223,900	7,500,000	7,607,878	0	(3,907)	0	0	6.750	6.599	AO	126,563	506,250	06/19/2008	04/01/2038
209111-FB-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE	3,985,760	83.7050	3,348,200	4,000,000	3,989,473	0	408	0	0	4.200	4.220	MS	49,467	168,000	03/08/2012	03/15/2042
209111-FD-0	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	16,849,491	86.1330	12,506,512	14,520,000	16,634,593	0	(69,795)	0	0	4.450	3.454	MS	190,252	646,140	10/31/2019	03/15/2044
209111-FF-5	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	12,468,125	85.4680	10,683,500	12,500,000	12,471,605	0	588	0	0	4.625	4.639	JD	48,177	578,125	11/19/2014	12/01/2054
209111-FH-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	28,657,385	77.7820	22,405,105	28,805,000	28,677,617	0	4,120	0	0	3.850	3.879	JD	49,289	1,108,993	06/01/2017	06/15/2046
209111-FL-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	14,199,232	77.3500	11,602,500	15,000,000	14,262,535	0	17,069	0	0	3.875	4.199	JD	25,833	581,250	02/05/2019	06/15/2047
209111-FN-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	38,789,668	76.4030	29,720,767	38,900,000	38,802,308	0	2,134	0	0	4.000	4.013	MN	198,822	1,556,000	06/19/2019	11/15/2057
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	2,239,619	94.7970	2,123,453	2,240,000	2,239,785	0	36	0	0	3.800	3.802	MN	10,876	85,120	05/07/2018	05/15/2028
209111-FT-5	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	21,340,400	87.7290	17,545,800	20,000,000	21,245,681	0	(26,811)	0	0	4.650	4.247	JD	77,500	930,000	03/15/2019	12/01/2048
209111-FV-0	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	67,788,186	81.3860	50,182,608	61,660,000	67,358,116	0	(131,075)	0	0	4.125	3.574	MN	325,000	2,543,475	08/01/2019	05/15/2049
209111-FW-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	36,528,250	72.0990	26,349,301	36,546,000	36,526,529	0	(939)	0	0	3.700	3.698	MN	172,781	1,352,202	03/18/2020	11/15/2059
209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	3,597,915	79.5320	2,636,486	3,315,000	3,587,096	0	(6,308)	0	0	3.950	3.470	AO	32,736	130,943	07/08/2021	04/01/2050
209111-GA-5	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	3,790,576	82.0320	3,117,216	3,800,000	3,791,913	0	852	0	0	2.400	2.428	JD	4,053	91,200	06/03/2021	06/15/2031
209111-GB-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	6,523,735	71.9200	4,710,760	6,550,000	6,524,778	0	773	0	0	3.600	3.619	JD	10,480	235,800	06/03/2021	06/15/2061
210314-AB-6	CONSORCIO TRANSMANTARO SA		C	1	2.C FE	2,911,825	91.1830	2,279,575	2,500,000	2,840,637	0	(31,499)	0	0	4.700	3.000	AO	24,479	117,500	09/09/2020	04/16/2034
210314-AD-2	CONSORCIO TRANSMANTARO SA		C	1	2.C FE	8,500,000	90.9580	7,731,430	8,500,000	8,500,000	0	0	0	0	5.200	5.200	AO	98,222	221,000	04/04/2022	04/11/2038
21036P-AT-5	CONSTELLATION BRANDS INC			1,2	2.C FE	6,109,499	84.2700	5,056,200	6,000,000	6,104,033	0	(3,141)	0	0	4.500	4.368	MN	39,000	270,000	07/07/2020	05/09/2047
21036P-AZ-1	CONSTELLATION BRANDS INC			1,2	2.B FE	27,914,062	80.0040	21,722,686	27,152,000	27,874,617	0	(19,038)	0	0	4.100	3.921	FA	420,554	1,113,232	04/14/2021	02/15/2048
21036P-BD-9	CONSTELLATION BRANDS INC			1,2	2.B FE	2,336,125	94.1570	1,741,905	1,850,000	2,305,944	0	(10,565)	0	0	5.250	3.738	MN	12,410	97,125	01/15/2020	11/15/2048
21036P-BG-2	CONSTELLATION BRANDS INC			1,2	2.C FE	1,183,710	75.1440	751,440	1,000,000	1,173,614	0	(4,261)	0	0	3.750	2.823	MN	6,250	37,500	07/29/2020	05/01/2050
21036P-BH-0	CONSTELLATION BRANDS INC			1,2	2.C FE	25,130,230	79.3750	19,843,750	25,000,000	25,113,412	0	(11,860)	0	0	2.250	2.190	FA	234,375	570,313	07/27/2021	08/01/2031
210371-AF-7	EXELON CORP			1	2.B FE	6,959,304	112.9080	6,757,544	5,985,000	6,503,307	0	(40,142)	0	0	7.600	6.346	AO	113,715	454,860	10/05/2004	04/01/2032
21039C-AA-2	CONSTELLIUM SE		C	1,2	4.B FE	8,043,636	92.4690	7,062,782	7,638,000	7,876,653	0	(107,716)	0	0	5.625	4.042	JD	19,095	429,638	10/20/2021	06/15/2028
210518-CX-2	CONSUMERS ENERGY CO			1,2	1.E FE	26,147,697	79.2700	20,441,355	25,787,000	26,138,120	0	(2,176)	0	0	4.350	4.256	FA	377,027	1,121,735	08/23/2017	08/31/2064
210518-CZ-7	CONSUMERS ENERGY CO			1,2	1.E FE	19,039,151	72.6750	13,795,169	18,982,000	19,040,844	0	(1,730)	0	0	3.250	3.230	FA	233,057	616,915	11/18/2019	08/15/2046
210518-DB-9	CONSUMERS ENERGY CO			1,2	1.E FE	28,455,536	83.3700	21,067,599	25,270,000	28,212,584	0	(74,115)	0	0	4.050	3.356	MN	130,772	1,023,435	08/01/2019	05/15/2048
210518-DD-5	CONSUMERS ENERGY CO			1,2	1.E FE	13,582,582	88.1270	9,122,026	10,351,000	13,430,987	0	(81,359)	0	0	4.350	2.734	AO	95,057	450,269	02/10/2021	04/15/2049
210518-DE-3	CONSUMERS ENERGY CO			1,2	1.E FE	11,315,565	78.6170	7,468,615	9,500,000	11,207,669	0	(42,816)	0	0	3.750	2.789	FA	134,583	356,250	06/05/2020	02/15/2050
210518-DH-6	CONSUMERS ENERGY CO			1,2	1.F FE	21,461,248	76.2750	16,059,701	21,055,000	21,448,918	0	(8,835)	0	0	3.500	3.392	FA	307,052	736,925	06/25/2021	08/01/2051
210518-DJ-2	CONSUMERS ENERGY CO			1,2	1.E FE	25,097,692	56.8200	14,125,452	24,860,000	25,088,167	0	(4,014)	0	0	2.500	2.461	MN	103,583	621,500	12/29/2020	05/01/2060
210518-DN-3	CONSUMERS ENERGY CO			1,2	1.E FE	19,613,511	63.0640	12,379,463	19,630,000	19,614,089	0	423	0	0	2.650	2.654	FA	196,518	524,530	08/02/2021	08/15/2052
210518-G8-9	CONSUMERS ENERGY COMPANY			1	1.E	20,000,000	77.3900	15,478,000	20,000,000	20,000,000	0	0	0	0	4.280	4.279	AO	214,000	856,000	10/01/2018	10/01/2057
212168-AA-6	CONTINENTAL WIND LLC			1	2.B FE	75,096,793	100.0500	74,470,176	74,432,959	74,933,820	0	(34,395)	0	0	6.000	5.836	FA	1,501,065	4,465,978	06/01/2017	02/28/2033
21684A-AB-2	COOPERATIEVE RABOBANK UA		C		2.A FE	23,245,687	95.7010	18,183,190	19,000,000	23,110,206	0	(118,771)	0	0	5.750	4.187	JD	91,042	1,083,875	08/05/2020	12/01/2043
21684A-AC-0	COOPERATIEVE RABOBANK UA		C		2.A FE	8,960,020	97.5760	8,293,960	8,500,000	8,661,701	0	(58,502)	0	0	4.375	3.600	FA	151,849	371,875	06/15/2017	08/04/2025
21684A-AD-8	COOPERATIEVE RABOBANK UA		C		2.A FE	8,276,730	90.1670	6,311,690	7,000,000	8,128,315	0	(18,693)	0	0	5.250	4.144	FA	150,063	157,500	06/22/2017	08/04/2045
21684A-AF-3	COOPERATIEVE RABOBANK UA		C		2.A FE	2,534,100	94.1780	2,354,450	2,500,000	2,515,311	0	(3,973)	0	0	3.750	3.565	JJ	41,667	93,750	11/21/2017	07/21/2026
21688A-AE-2	COOPERATIEVE RABOBANK UA (NEW YORK BRANC				1.D FE	14,669,700	96.9600	14,544,000	15,000,000	14,910,603	0	36,830	0	0	3.375	3.638	MN	56,250	506,250	07/16/2015	05/21/2025
219350-AH-8	CORNING INC				2.A FE	8,091,360	106.6020	8,528,160	8,000,000	8,040,063	0	(4,607)	0	0	6.850	6.748	MS	182,667	548,000	09/12/2005	03/01/2029
219350-AR-6	CORNING INC			1,2	2.A FE	15,399,599	104.6760	14,037,052	13,410,000	14,040,994	0	(197,058)	0	0	7.250	5.447	FA	367,285	972,225	01/26/2017	08/15/2036
219350-AW-5	CORNING INC			1	2.A FE	20,646,874	88.7540	17,706,423	19,950,000	20,496,005	0	(17,933)	0	0	4.750	4.531	MS	279,023	947,625	10/24/2012	03/15/2042
219350-AX-3	CORNING INC			1	2.A FE	9,830,150	90.8090	9,053,657	9,970,000	9,738,545	0	(8,176)	0	0	4.700	4.908	MS	137,974	280,590	11/25/2019	03/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
219350-BK-0	CORNING INC			1,2	2.A FE	14,979,750	94.1180	14,117,700	15,000,000	14,985,465	0	835	0	0	5.350	5.357	MN	102,542	802,500	10/30/2018	11/15/2048
219350-BL-8	CORNING INC			1,2	2.A FE	16,975,010	92.0100	15,641,700	17,000,000	16,986,005	0	2,797	0	0	5.850	5.855	MN	127,075	994,500	10/30/2018	11/15/2068
219350-BQ-7	CORNING INC			1,2	2.A FE	7,977,600	86.6980	6,935,840	8,000,000	7,978,006	0	357	0	0	5.450	5.466	MN	55,711	436,000	11/14/2019	11/15/2079
21987B-AX-6	CORPORACION NACIONAL DEL COBRE DE CHILE		C	1,2	1.G FE	4,216,731	85.0950	2,963,859	3,483,000	4,177,649	0	(17,895)	0	0	4.500	3.292	FA	65,306	134,235	12/09/2020	08/01/2047
21987B-BC-1	CORPORACION NACIONAL DEL COBRE DE CHILE		C	1,2	1.G FE	7,297,500	90.4200	5,877,300	6,500,000	7,134,394	0	(73,103)	0	0	3.750	2.370	JJ	112,396	243,750	09/24/2020	01/15/2031
21987B-BD-9	CORPORACION NACIONAL DEL COBRE DE CHILE		C	1,2	1.G FE	7,642,488	69.8950	5,346,968	7,650,000	7,643,082	0	257	0	0	3.150	3.155	JJ	111,116	240,975	12/16/2020	01/15/2051
22100*-AA-1	CORVIAS CAMPUS LIVING - USG, LLC			1	3.B	63,882,319	88.7700	56,708,334	63,882,319	63,882,319	0	0	0	0	5.300	5.300	JJ	1,692,881	3,385,763	05/14/2015	07/01/2050
22112E-AC-2	COSAN LUXEMBOURG SA		C	1,2	3.B FE	856,342	100.6600	810,313	805,000	824,272	0	(9,073)	0	0	7.000	5.579	JJ	25,201	56,350	08/29/2016	01/20/2027
22160K-AM-7	COSTCO WHOLESALE CORP			1,2	1.D FE	2,016,282	94.1600	1,977,360	2,100,000	2,053,381	0	9,678	0	0	3.000	3.552	MN	7,525	63,000	12/17/2018	05/18/2027
22160K-AQ-8	COSTCO WHOLESALE CORP			1,2	1.D FE	7,941,793	79.0440	5,986,793	7,574,000	7,868,823	0	(30,515)	0	0	1.750	1.293	AO	26,141	132,545	07/30/2020	04/20/2032
22170Q-AA-8	COTTAGE HEALTH CREDIT GROUP			1,2	1.D FE	47,050,462	71.2290	31,384,210	44,061,000	46,900,840	0	(71,271)	0	0	3.304	2.948	MN	242,629	1,455,775	01/15/2021	11/01/2049
22279#-AA-2	COUSINS PROPERTIES INCORPORATED			1	2.B	16,500,000	94.2100	15,544,650	16,500,000	16,500,000	0	0	0	0	3.910	3.909	JJ	313,615	645,150	07/06/2017	07/06/2025
22279#-AB-0	COUSINS PROP			1	2.B	10,000,000	91.3000	9,130,000	10,000,000	10,000,000	0	0	0	0	4.090	4.089	JJ	198,819	409,000	04/19/2017	07/06/2027
22279#-AE-4	SR NT SER 2019-A TRANCHE C			1,2	2.B	9,000,000	104.0100	9,360,900	9,000,000	9,000,000	0	0	0	0	3.950	3.950	JJ	172,813	355,500	06/19/2019	07/06/2029
22282E-AJ-1	COVANTA HOLDING CORP			1,2	4.B FE	3,964,973	80.7540	3,266,499	4,045,000	3,960,253	0	2,269	0	0	5.000	5.257	MS	67,417	141,800	04/12/2022	09/01/2030
22303X-AA-3	COVANTA HOLDING CORP			1,2	4.B FE	3,162,050	81.8890	2,573,771	3,143,000	3,160,154	0	(1,812)	0	0	4.875	4.781	JD	12,768	153,647	01/04/2022	12/01/2029
224044-AG-2	COX COMMUNICATIONS INC				2.B FE	9,298,831	103.6870	9,891,740	9,540,000	9,495,612	0	17,838	0	0	7.625	7.837	JD	32,330	727,425	06/19/1996	06/15/2025
224044-AN-7	COX COMMUNICATIONS INC			1	2.B FE	18,661,677	103.0260	18,163,484	17,630,000	18,055,369	0	(60,752)	0	0	6.800	6.279	FA	499,517	1,198,840	03/11/2016	08/01/2028
224044-BT-3	COX COMMUNICATIONS INC			1	2.B FE	14,862,899	101.4640	15,118,136	14,900,000	14,874,998	0	2,716	0	0	6.950	6.968	JD	86,296	1,035,550	05/29/2008	06/01/2038
224044-BV-8	COX COMMUNICATIONS INC			1	2.B FE	10,578,787	120.5600	11,573,760	9,600,000	10,436,439	0	(25,353)	0	0	8.375	7.439	MS	268,000	804,000	10/14/2009	03/01/2039
224044-CE-5	COX COMMUNICATIONS INC			1,2	2.B FE	9,812,500	96.6420	9,664,200	10,000,000	9,954,310	0	21,235	0	0	3.850	4.080	FA	160,417	385,000	06/02/2015	02/01/2025
224044-CG-0	COX COMMUNICATIONS INC			1,2	2.B FE	2,994,930	93.3880	2,801,640	3,000,000	2,997,975	0	506	0	0	3.350	3.370	MS	29,592	100,500	09/08/2016	09/15/2026
224044-CJ-4	COX COMMUNICATIONS INC			1,2	2.B FE	10,641,887	92.7390	9,916,581	10,693,000	10,667,382	0	5,015	0	0	3.500	3.557	FA	141,385	374,255	07/24/2017	08/15/2027
224044-CK-1	COX COMMUNICATIONS INC			1,2	2.B FE	8,809,651	81.6140	7,137,144	8,745,000	8,807,391	0	(1,469)	0	0	4.600	4.548	FA	151,969	310,270	08/20/2019	08/15/2047
224044-CM-7	COX COMMUNICATIONS INC			1,2	2.B FE	954,900	59.9800	599,800	1,000,000	956,212	0	976	0	0	2.950	3.189	AO	7,375	29,500	08/27/2021	10/01/2050
224044-CP-0	COX COMMUNICATIONS INC			1,2	2.B FE	20,881,350	69.4760	14,589,960	21,000,000	20,885,211	0	2,313	0	0	3.600	3.631	JD	33,600	756,000	05/18/2021	06/15/2051
224040-AG-3	COX COMMUNICATIONS INC			1	2.B FE	2,523,032	102.8220	2,472,663	2,404,800	2,446,720	0	(6,514)	0	0	6.950	6.537	JJ	77,067	167,134	02/23/2005	01/15/2028
224050-AE-4	COX ENTERPRISES INC			1	2.B FE	17,980,099	105.1050	18,843,224	17,928,000	17,946,274	0	(2,404)	0	0	7.375	7.345	JJ	609,677	1,322,190	02/04/2004	07/15/2027
22406#-AA-8	COYOTE CREEK MINING CO, LLC			1	2.B	63,163,304	91.4300	57,999,708	63,436,190	63,219,584	0	8,747	0	0	4.390	4.437	N/A	30,519	2,784,849	12/28/2016	12/28/2040
224399-AP-0	REDCO CORP			1	2.B FE	12,371,386	101.5710	12,089,996	11,903,000	12,262,183	0	(15,554)	0	0	6.550	6.218	MN	99,622	779,647	09/26/2013	11/15/2036
22530E-AA-0	CREDICORP LTD		C	1,2	2.B FE	2,080,000	93.4030	1,868,060	2,000,000	2,043,571	0	(17,774)	0	0	2.750	1.809	JD	2,139	55,000	12/03/2020	06/17/2025
22532L-AM-6	CREDIT AGRICOLE SA (LONDON BRANCH)		C		1.D FE	20,440,300	98.1990	19,639,800	20,000,000	20,073,751	0	(54,312)	0	0	3.875	3.579	AO	163,611	775,000	06/02/2015	04/15/2024
22535W-AB-3	CREDIT AGRICOLE SA (LONDON BRANCH)		C		1.G FE	13,700,608	95.1450	13,225,155	13,900,000	13,791,842	0	23,761	0	0	4.125	4.335	JJ	272,353	573,375	04/11/2019	01/10/2027
225401-AC-2	CREDIT SUISSE GROUP AG		C	1,2	2.B FE	15,099,263	83.2180	12,707,389	15,270,000	15,174,133	0	16,943	0	0	4.282	4.422	JJ	312,400	580,211	03/03/2022	01/09/2028
225401-AF-5	CREDIT SUISSE GROUP AG		C	1,2,5	2.B FE	40,196,269	79.9380	33,727,441	42,192,000	40,887,084	0	184,969	0	0	3.869	4.458	JJ	766,325	1,632,408	01/18/2019	01/12/2029
22541L-AE-3	CREDIT SUISSE (USA) INC			1	2.A FE	13,414,666	101.0280	11,885,944	11,765,000	12,612,297	0	(62,961)	0	0	7.125	6.098	JJ	386,529	826,500	05/13/2015	07/15/2032
22541L-AE-3	CREDIT SUISSE (USA) INC			1	2.A FE	14,718,536	101.0280	12,966,944	12,835,000	13,833,819	0	(75,535)	0	0	7.125	6.040	JJ	421,683	914,494	12/17/2003	07/15/2032
225433-AC-5	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2.B FE	9,739,392	90.3060	9,030,600	10,000,000	9,927,940	0	30,249	0	0	3.750	4.091	MS	98,958	375,000	01/15/2016	03/26/2025
225433-AF-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2.B FE	24,593,689	68.7630	15,523,247	22,575,000	24,427,595	0	(54,712)	0	0	4.875	4.273	MN	140,623	1,100,531	12/29/2020	05/15/2045
225433-AR-2	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2.B FE	19,226,034	88.9700	16,904,300	19,000,000	19,092,821	0	(24,989)	0	0	4.550	4.389	AO	175,301	864,500	01/27/2017	04/17/2026
225655-A@-8	SR NT SER 2021A			1,2	2.C FE	6,000,000	88.7000	5,322,000	6,000,000	6,000,000	0	0	0	0	4.000	3.999	FA	89,333	240,000	05/05/2021	02/17/2026
22576C-E#-4	CRESCENT POINT ENERGY CORP.		A	1	2.C	23,723,840	98.8300	23,521,540	23,800,000	23,794,235	0	12,612	0	0	3.780	3.835	JD	47,481	899,640	01/24/2017	06/12/2023
22576C-F#-3	CRESCENT POINT ENERGY CORP		A	1	2.C	13,756,900	96.1400	13,459,600	14,000,000	13,946,798	0	34,532	0	0	3.750	4.019	JD	278,542	262,500	01/24/2017	06/20/2024
226829-AA-7	CROCKETT COGENERATION A CALIFORNIA LP			1	4.C FE	1,432,525	95.9660	1,374,737	1,432,525	1,432,556	0	(9)	0	0	5.869	5.910	MJSD	234	84,075	03/17/2005	03/30/2025
228187-AB-6	CROWN AMERICAS LLC			1,2	3.B FE	2,252,000	97.1530	2,187,886	2,252,000	2,252,000	0	0	0	0	4.750	4.748	FA	44,571	95,855	01/18/2018	02/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22822R-BD-1	CROCAS 2015-2 C25 - RMBS			1,2	1.F FE	32,977,263	96.8800	32,207,756	33,245,000	33,195,914	0	1,193,572	0	0	3.663	3.776	MON	0	43,819	10/11/2018	05/15/2045
22822V-AB-7	CROWN CASTLE INC			1,2	2.B FE	16,445,715	97.6690	16,115,385	16,500,000	16,483,252	0	6,667	0	0	4.450	4.485	FA	277,383	734,250	01/28/2016	02/15/2026
22822V-AE-1	CROWN CASTLE INC			1,2	2.B FE	9,533,361	95.2280	9,093,322	9,549,000	9,542,165	0	1,480	0	0	4.000	4.019	MS	127,320	381,960	02/02/2017	03/01/2027
22822V-AH-4	CROWN CASTLE INC			1,2	2.B FE	3,002,050	92.9870	2,789,610	3,000,000	3,001,151	0	(222)	0	0	3.650	3.641	MS	36,500	109,500	07/25/2017	09/01/2027
22822V-AL-5	CROWN CASTLE INC			1,2	2.B FE	21,888,160	94.4410	20,777,020	22,000,000	21,930,628	0	10,828	0	0	4.300	4.359	FA	357,378	946,000	01/29/2019	02/15/2029
22822V-AN-1	CROWN CASTLE INC			1,2	2.B FE	4,241,968	87.1580	3,704,215	4,250,000	4,244,251	0	739	0	0	3.100	3.122	MN	16,835	131,750	08/01/2019	11/15/2029
22822V-AP-6	CROWN CASTLE INC			1,2	2.B FE	4,982,850	76.0700	3,803,500	5,000,000	4,983,694	0	349	0	0	4.000	4.020	MN	25,556	200,000	08/01/2019	11/15/2049
22822V-AQ-4	CROWN CASTLE INC			1,2	2.B FE	8,284,874	76.9860	5,696,964	7,400,000	8,240,843	0	(18,906)	0	0	4.150	3.490	JJ	153,550	307,100	04/19/2021	07/01/2050
22822V-AU-5	CROWN CASTLE INC			1,2	2.B FE	13,719,451	65.3240	8,900,395	13,625,000	13,716,544	0	(1,782)	0	0	3.250	3.213	JJ	204,186	442,813	07/13/2021	01/15/2051
22822V-AX-9	CROWN CASTLE INC			1,2	2.B FE	755,380	68.5900	685,900	1,000,000	758,984	0	3,604	0	0	2.900	4.916	AO	7,250	14,500	07/21/2022	04/01/2041
22822V-AY-7	CROWN CASTLE INC			1,2	2.B FE	9,011,432	80.5400	7,272,762	9,030,000	9,013,229	0	1,771	0	0	2.500	2.524	JJ	104,096	235,783	12/16/2021	07/15/2031
228255-AH-8	CROWN CORK & SEAL COMPANY INC			1	3.C FE	647,751	102.8820	603,094	586,200	613,512	0	(5,597)	0	0	7.375	6.032	JD	1,921	43,232	05/23/2016	12/15/2026
228701-AF-5	CROWNROCK LP			1,2	3.C FE	3,856,333	96.5000	3,697,880	3,832,000	3,843,247	0	(8,503)	0	0	5.625	5.237	AO	45,505	177,019	04/06/2021	10/15/2025
228701-AG-3	CROWNROCK LP			1,2	3.C FE	1,788,345	89.6400	1,557,047	1,737,000	1,776,937	0	(7,359)	0	0	5.000	4.456	MN	14,475	86,850	06/17/2021	05/01/2029
22959#-AA-9	CSOLAR IV SOUTH LLC			1	2.A PL	23,093,104	98.3300	21,456,649	21,821,061	22,822,982	0	(52,024)	0	0	5.371	4.659	MJSD	299,774	1,172,009	01/24/2017	09/30/2038
22964*-AC-2	CSOLAR IV WEST, LLC			1	2.B PL	36,381,705	87.5825	31,864,020	36,381,705	36,380,690	0	(121)	0	0	3.850	3.849	MJSD	356,308	1,400,696	09/06/2017	03/31/2041
22966R-AC-0	CUBESMART LP			1,2	2.B FE	20,639,915	96.4240	19,766,920	20,500,000	20,550,558	0	(17,068)	0	0	4.000	3.901	MN	104,778	820,000	03/30/2017	11/15/2025
22966R-AD-8	CUBESMART LP			1,2	2.B FE	3,705,080	92.6360	3,705,440	4,000,000	3,846,198	0	38,101	0	0	3.125	4.270	MS	41,667	125,000	01/24/2019	09/01/2026
22966R-AE-6	CUBESMART LP			1,2	2.B FE	47,723,589	92.4000	44,259,600	47,900,000	47,791,530	0	16,749	0	0	4.375	4.417	FA	791,681	2,095,625	01/24/2019	02/15/2029
22971#-AA-3	CUBE HYDRO NORTH AMERICA I LLC			1	2.C PL	90,629,250	96.8200	87,234,820	90,100,000	90,289,008	0	(61,249)	0	0	4.750	4.669	AO	725,180	4,291,638	01/24/2017	10/30/2025
231021-AJ-5	CUMMINS INC			1	1.E FE	4,833,000	108.4780	5,423,900	5,000,000	4,942,235	0	10,065	0	0	7.125	7.397	MS	118,750	356,250	03/24/1999	03/01/2028
231021-AK-2	CUMMINS INC			1	1.E FE	9,433,930	90.0470	12,181,558	13,528,000	9,448,047	0	1,557	0	0	5.650	8.098	MS	254,777	764,332	10/05/2004	03/01/2098
231021-AS-5	CUMMINS INC			1,2	1.F FE	19,867,600	62.3970	12,479,400	20,000,000	19,874,724	0	3,047	0	0	2.600	2.632	MS	173,333	520,000	08/17/2020	09/01/2050
23157#-AL-3	GTD SR NT SER K			1,2	2.A PL	24,750,000	80.3900	19,896,525	24,750,000	24,750,000	0	0	0	0	3.200	3.200	FA	303,600	792,000	08/13/2020	08/13/2032
232820-AK-6	CYTEC INDUSTRIES INC			1,2	2.B FE	5,668,212	95.6260	5,453,551	5,703,000	5,692,571	0	4,728	0	0	3.950	4.033	MN	37,545	225,269	01/25/2017	05/01/2025
23311V-AF-4	DCP MIDSTREAM OPERATING LP			1,2	2.C FE	6,734,190	92.9760	7,287,459	7,838,000	6,862,789	0	20,366	0	0	5.600	6.707	AO	109,732	438,928	03/10/2014	04/01/2044
23317H-AD-4	SITE CENTERS CORP			1,2	2.C FE	7,751,376	94.4900	7,678,257	8,126,000	8,027,276	0	44,729	0	0	3.625	4.240	FA	122,736	294,568	01/27/2016	02/01/2025
23317H-AE-2	SITE CENTERS CORP			1,2	2.C FE	41,368,569	94.1070	39,242,619	41,700,000	41,588,679	0	34,062	0	0	4.250	4.342	FA	738,438	1,689,928	03/03/2022	02/01/2026
23317H-AF-9	SITE CENTERS CORP			1,2	2.C FE	38,924,839	93.9390	36,231,333	38,569,000	38,751,157	0	(37,549)	0	0	4.700	4.573	JD	151,062	1,812,743	12/07/2017	06/01/2027
23325P-A@-3	DNP SELECT INCOME FUND INC.			1	1.F FE	15,000,000	91.3000	13,695,000	15,000,000	15,000,000	0	0	0	0	3.000	3.000	JJ	198,750	450,000	07/22/2016	07/22/2026
233293-AR-0	DPL INC			1,2	3.B FE	1,438,000	94.3490	1,356,739	1,438,000	1,438,000	0	0	0	0	4.125	4.123	JJ	29,659	59,318	06/18/2020	07/01/2025
23330J-AA-9	DP WORLD LTD		C		2.C FE	23,101,980	106.2270	22,309,795	21,002,000	22,715,582	0	(70,130)	0	0	6.850	5.987	JJ	715,322	1,438,637	11/05/2020	07/02/2037
23330J-AB-7	DP WORLD LTD		C		2.C FE	10,012,000	93.8660	9,386,600	10,000,000	10,012,855	0	251	0	0	5.625	5.610	MS	150,000	562,500	08/06/2019	09/25/2048
23330J-AC-5	DP WORLD LTD		C	2	2.C FE	5,175,000	84.1290	4,206,450	5,000,000	5,169,255	0	(3,269)	0	0	4.700	4.479	MS	59,403	235,000	03/09/2021	09/30/2049
23334B-AA-2	DTE ENERGY CENTER LLC			1	2.B FE	1,517,995	97.0900	1,317,771	1,357,268	1,374,174	0	(8,622)	0	0	7.458	5.894	AO	17,152	101,225	01/21/2005	04/30/2024
23338V-AB-2	DTE ELECTRIC CO			1,2	1.F FE	6,971,370	98.3460	6,884,220	7,000,000	6,996,237	0	3,011	0	0	3.650	3.696	MS	75,231	255,500	08/20/2013	03/15/2024
23338V-AG-1	DTE ELECTRIC CO			1,2	1.E FE	16,188,672	78.8400	11,826,000	15,000,000	16,097,803	0	(29,950)	0	0	3.750	3.303	FA	212,500	562,500	11/26/2019	08/15/2047
23338V-AL-0	DTE ELECTRIC CO			1,2	1.F FE	14,190,099	68.5990	9,832,981	14,334,000	14,191,121	0	2,256	0	0	2.950	2.992	MS	140,951	422,853	03/26/2021	03/01/2050
23338V-AM-8	DTE ELECTRIC CO			1,2	1.E FE	17,402,315	84.8390	13,150,045	15,500,000	16,979,883	0	(175,941)	0	0	2.625	1.349	MS	135,625	406,875	07/28/2020	03/01/2031
23338V-AP-1	DTE ELECTRIC CO			1,2	1.E FE	37,087,270	72.1670	26,893,033	37,265,000	37,094,008	0	3,910	0	0	3.250	3.275	AO	302,778	1,211,113	04/05/2021	04/01/2051
23345M-AA-5	DT MIDSTREAM INC			1,2	3.A FE	1,876,100	85.7920	1,600,021	1,865,000	1,874,253	0	(1,183)	0	0	4.125	4.036	JD	3,419	76,931	05/25/2021	06/15/2029
23345M-AB-3	DT MIDSTREAM INC			1,2	3.A FE	8,478,274	83.6360	6,938,443	8,296,000	8,455,032	0	(17,360)	0	0	4.375	4.077	JD	16,131	362,950	09/14/2021	06/15/2031
23345M-AC-1	DT MIDSTREAM INC			1,2	2.C FE	11,996,800	87.9650	10,533,809	11,975,000	11,995,537	0	(1,262)	0	0	4.300	4.277	AO	108,706	263,184	03/31/2022	04/15/2032
23357*-AN-1	2019 1ST MTG BDS SER E			1,2	1.F	3,000,000	72.2200	2,166,600	3,000,000	3,000,000	0	0	0	0	3.720	3.720	AO	27,900	111,600	10/03/2019	10/01/2049
23357*-AS-0	1ST MTG BDS 2021 SER D			1,2	1.F	2,480,000	60.3000	1,495,440	2,480,000	2,480,000	0	0	0	0	2.850	2.850	JD	5,890	73,625	11/16/2021	12/01/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23357*-AU-5	1ST MTG BDS 2022 SER D			1,2	1.D Z	14,770,000	93.1500	13,758,255	14,770,000	14,770,000	0	0	0	0	5.050	5.050	AO	190,615	0	09/29/2022	10/01/2052
233851-BW-3	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.G FE	6,422,500	96.1100	6,247,150	6,500,000	6,479,587	0	8,719	0	0	3.300	3.439	MN	25,025	214,500	06/10/2015	05/19/2025
233851-CB-8	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.G FE	4,645,419	96.2580	4,500,062	4,675,000	4,666,294	0	3,154	0	0	3.500	3.576	FA	67,268	163,625	09/17/2015	08/03/2025
233851-CU-6	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.G FE	3,615,300	93.9210	3,662,919	3,900,000	3,744,644	0	34,539	0	0	3.450	4.547	JJ	65,406	134,550	12/27/2018	01/06/2027
233851-DF-8	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.G FE	31,164,306	93.6260	30,119,484	32,170,000	31,570,564	0	101,991	0	0	3.750	4.155	FA	432,284	1,206,375	12/27/2018	02/22/2028
233851-DT-8	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.G FE	46,869,469	95.3660	44,726,654	46,900,000	46,886,200	0	3,199	0	0	4.300	4.305	FA	722,651	2,016,700	04/10/2019	02/22/2029
23386#-AH-5	DAIRY FARMERS OF AMERICA, INC.			1	2.B	16,700,000	96.1200	16,052,040	16,700,000	16,700,000	0	0	0	0	3.760	3.760	JD	338,379	627,920	12/17/2012	12/17/2024
23386#-AJ-1	DAIRY FARMERS OF AMERICA, INC.			1	2.B	30,000,000	94.3469	28,304,061	30,000,000	30,000,000	0	0	0	0	3.960	3.960	JD	46,200	1,782,000	12/17/2012	12/17/2027
23386#-AK-8	DAIRY FARMERS OF AMERICA			1	2.B	536,000	95.7100	478,550	500,000	509,323	0	(4,443)	0	0	3.690	2.732	JJ	8,969	18,450	07/11/2016	01/06/2025
23386#-AP-7	DAIRY FARMERS OF AMERICA, INC.			1	2.B	20,000,000	80.0315	16,006,300	20,000,000	20,000,000	0	0	0	0	3.940	3.940	JJ	383,056	788,000	01/04/2017	01/06/2037
23422*-AC-6	DAKOTA GASIFICATION COMPANY INC.			1	1.F	40,560,000	79.6100	32,289,816	40,560,000	40,560,000	0	0	0	0	4.010	4.010	MN	239,450	1,626,456	05/08/2015	05/08/2045
235851-AQ-5	DANAHER CORP			1,2	1.G FE	4,950,880	96.2740	4,669,289	4,850,000	4,878,777	0	(11,073)	0	0	3.350	3.098	MS	47,840	162,475	11/03/2015	09/15/2025
235851-AV-4	DANAHER CORP			1,2	1.G FE	25,699,575	64.0140	16,452,878	25,702,000	25,699,807	0	(23)	0	0	2.600	2.600	AO	167,063	668,252	12/09/2020	10/01/2050
235851-AW-2	DANAHER CORP			1,2	1.G FE	4,969,800	66.5310	3,326,550	5,000,000	4,970,491	0	652	0	0	2.800	2.830	JD	8,167	140,000	12/01/2021	12/10/2051
23636A-AR-2	DANSKE BANK A/S		C		2.A FE	17,506,526	92.3200	16,202,160	17,550,000	17,524,025	0	4,135	0	0	4.375	4.406	JD	40,523	767,813	06/28/2018	06/12/2028
237266-AH-4	DARLING INGREDIENTS INC			1,2	3.A FE	265,000	97.5380	258,476	265,000	265,000	0	0	0	0	5.250	5.249	AO	2,937	13,913	03/28/2019	04/15/2027
237266-AJ-0	DARLING INGREDIENTS INC			1,2	3.A FE	3,012,260	98.0080	2,921,618	2,981,000	3,011,472	0	(788)	0	0	6.000	5.828	JD	7,949	92,411	08/24/2022	06/15/2030
23864@-AA-3	SR NT SER A			1	1.G PL	13,160,000	94.6200	12,451,992	13,160,000	13,160,000	0	0	0	0	5.820	5.823	JJ	257,432	0	08/30/2022	08/30/2027
23864@-AB-1	SR NT SER B			1	1.G PL	20,000,000	93.7200	18,744,000	20,000,000	20,000,000	0	0	0	0	5.890	5.892	JJ	395,939	0	08/30/2022	08/30/2029
23918K-AS-7	DAVITA INC			1,2	4.A FE	3,233,646	80.5910	2,494,291	3,095,000	3,205,987	0	(15,075)	0	0	4.625	3.975	JD	11,929	143,144	02/18/2021	06/01/2030
24023M-AA-2	DBS GROUP HOLDINGS LTD		C	2	1.F FE	1,693,280	98.9070	1,582,512	1,600,000	1,621,278	0	(21,868)	0	0	4.520	3.079	JD	4,018	72,320	07/31/2019	12/11/2028
244199-AW-5	DEERE & CO				1.F FE	3,738,432	108.1410	3,801,156	3,515,000	3,648,095	0	(21,356)	0	0	6.550	5.714	AO	57,558	230,233	10/30/2015	10/01/2028
244199-BA-2	DEERE & CO				1.F FE	4,672,560	114.6110	5,501,328	4,800,000	4,736,531	0	5,816	0	0	7.125	7.342	MS	112,100	342,000	03/26/2002	03/03/2031
244199-BD-6	DEERE & CO				1.F FE	5,430,500	103.5750	5,178,750	5,000,000	5,203,245	0	(24,885)	0	0	5.375	4.669	AO	55,990	268,750	06/15/2011	10/16/2029
244199-BG-9	DEERE & CO			1,2	1.F FE	13,932,579	71.6420	9,330,654	13,024,000	13,883,449	0	(23,247)	0	0	2.875	2.526	MS	118,573	374,440	06/22/2021	09/07/2049
244199-BK-0	DEERE & CO			1,2	1.F FE	33,759,446	84.7710	24,058,010	28,380,000	33,482,495	0	(131,441)	0	0	3.750	2.775	AO	224,675	1,050,000	08/24/2021	04/15/2050
24422E-RT-8	JOHN DEERE CAPITAL CORP				1.F FE	11,846,179	99.8810	11,929,787	11,944,000	11,942,162	0	25,771	0	0	2.800	3.021	JJ	143,063	334,432	02/12/2019	01/27/2023
24422E-TC-3	JOHN DEERE CAPITAL CORP			1	1.F FE	2,237,784	96.8420	2,173,134	2,244,000	2,242,145	0	647	0	0	3.400	3.432	MS	23,313	76,296	09/08/2015	09/11/2025
24422E-TG-4	JOHN DEERE CAPITAL CORP				1.F FE	8,639,751	99.6770	8,671,899	8,700,000	8,697,225	0	15,497	0	0	2.800	2.983	MS	77,817	243,600	02/20/2019	03/06/2023
24422E-TH-2	JOHN DEERE CAPITAL CORP				1.F FE	5,117,350	93.7490	4,687,450	5,000,000	5,044,006	0	(12,137)	0	0	2.650	2.382	JD	7,729	132,500	07/18/2016	06/10/2026
24422E-VB-2	JOHN DEERE CAPITAL CORP				1.F FE	23,986,800	92.2750	22,146,000	24,000,000	23,992,805	0	1,845	0	0	2.250	2.258	MS	160,500	540,000	09/24/2019	09/14/2026
24422E-VD-8	JOHN DEERE CAPITAL CORP				1.F FE	1,528,604	86.2120	1,206,968	1,400,000	1,497,054	0	(13,049)	0	0	2.450	1.410	JJ	16,388	34,300	11/19/2020	01/09/2030
24422E-VS-5	JOHN DEERE CAPITAL CORP				1.F FE	5,123,050	80.9710	4,048,550	5,000,000	5,106,648	0	(11,571)	0	0	2.000	1.728	JD	3,889	100,000	07/27/2021	06/17/2031
24422E-WN-5	JOHN DEERE CAPITAL CORP				1.F FE	2,098,152	100.0370	2,100,777	2,100,000	2,098,203	0	51	0	0	4.850	4.865	AO	22,633	0	10/05/2022	10/11/2029
24599A-DU-5	DELAWARE BASIN RESIDUE 3.0 30SEP36				2.B Z	57,109,682	100.0000	57,109,682	57,109,682	57,109,682	0	0	0	0	3.000	2.983	MJSD	142,774	1,592,810	12/30/2022	09/30/2036
24668P-AE-7	KONINKLIJKE AHOLD DELHAIZE NV		C	1	2.B FE	11,755,197	99.4680	11,718,325	11,781,000	11,762,245	0	784	0	0	5.700	5.714	AO	167,879	671,517	09/28/2011	10/01/2040
24703D-BG-5	DELL INTERNATIONAL LLC			1,2	2.B FE	11,195,856	61.8620	6,928,544	11,200,000	11,196,208	0	346	0	0	3.450	3.452	JD	17,173	388,547	12/06/2021	12/15/2051
247109-BT-7	DELMARVA POWER & LIGHT CO			1,2	1.F FE	26,564,495	80.9250	21,445,125	26,500,000	26,557,619	0	(1,513)	0	0	4.150	4.135	MN	140,524	1,099,750	12/05/2016	05/15/2045
247109-E#-4	1ST MTG BD			1,2	1.F	14,620,000	76.6100	11,200,382	14,620,000	14,620,000	0	0	0	0	4.140	4.140	JD	31,945	605,268	12/12/2019	12/12/2049
247109-E@-6	DELMARVA POWER & LIGHT COMPANY			1	1.F	35,000,000	78.8800	27,608,000	35,000,000	35,000,000	0	0	0	0	4.270	4.270	JD	66,422	1,494,500	06/21/2018	06/15/2048
24715@-AM-6	DELOITTE TOUCHE TOHMATSU LLC			1	1.F	32,875,000	99.0000	32,546,250	32,875,000	32,875,000	0	0	0	0	4.000	3.999	JD	40,181	1,972,500	06/20/2013	06/20/2023
24715@-AN-4	DELOITTE LLP (US)			1	1.F	10,000,000	94.4100	9,441,000	10,000,000	10,000,000	0	0	0	0	4.400	4.400	JD	13,444	660,000	06/20/2013	06/20/2028
24715@-AV-6	GTD SR NT SER D			1,2	1.F	12,000,000	85.9500	10,314,000	12,000,000	12,000,000	0	0	0	0	3.660	3.660	MN	65,880	439,200	05/07/2020	05/07/2032
24715@-AW-4	GTD SR NT SER E			1,2	1.F	13,000,000	82.5700	10,734,100	13,000,000	13,000,000	0	0	0	0	3.760	3.760	MN	73,320	488,800	05/07/2020	05/07/2035
24765*-AA-3	SR NT SER A			1	1.F FE	8,000,000	92.7300	7,418,400	8,000,000	8,000,000	0	0	0	0	5.510	5.510	FA	155,504	0	08/24/2022	08/24/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24765*-AB-1	DELTA EPSILON DELAWARE, INC.			1	1.F FE	4,045,800	90.5200	3,662,258	4,045,800	4,045,800	0	0	0	0	5.540	5.540	FA	79,071	0	08/24/2022	08/24/2032
24765*-AC-9	SR NT SER C			1	1.F FE	11,232,500	89.4500	10,047,471	11,232,500	11,232,500	0	0	0	0	5.690	5.690	FA	225,471	0	08/24/2022	08/24/2034
24765*-AD-7	SR NT SER D			1	1.F FE	25,000,000	87.7200	21,930,000	25,000,000	25,000,000	0	0	0	0	5.840	5.840	FA	515,056	0	08/24/2022	08/24/2037
250847-DU-1	DTE ELECTRIC CO			1	1.F FE	20,842,309	105.8460	21,613,753	20,420,000	20,670,195	0	(18,699)	0	0	6.350	6.178	AO	273,741	1,296,670	08/13/2009	10/15/2032
250847-DZ-0	DTE ELECTRIC CO			1	1.F FE	1,493,890	98.3190	1,474,785	1,500,000	1,496,481	0	275	0	0	5.450	5.476	FA	30,883	81,750	08/22/2005	02/15/2035
250847-EA-4	DTE ELECTRIC CO			1	1.F FE	99,404	99.4980	99,498	100,000	99,606	0	18	0	0	5.700	5.740	AO	1,425	5,700	09/29/2005	10/01/2037
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C		2.B FE	68,772,745	117.9890	68,004,140	57,636,000	64,847,756	0	(761,052)	0	0	8.750	6.544	JD	224,140	5,043,150	02/28/2019	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C		2.B FE	2,578,359	124.9360	2,048,950	1,640,000	2,293,214	0	(55,682)	0	0	9.250	4.106	JD	12,642	151,700	05/16/2017	06/01/2032
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1	2.B FE	39,637,925	89.2860	33,973,323	38,050,000	39,451,723	0	(54,905)	0	0	4.875	4.558	MS	592,549	1,854,938	08/10/2020	03/06/2042
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.B FE	14,448,631	94.6550	13,819,630	14,600,000	14,519,492	0	17,874	0	0	3.600	3.746	JJ	236,520	525,600	11/27/2018	01/19/2027
251799-AA-0	DEVON ENERGY CORP			1	2.B FE	994,810	114.1560	1,141,560	1,000,000	997,252	0	212	0	0	7.950	7.992	AO	16,783	79,500	03/20/2002	04/15/2032
25179S-AD-2	DEVON FINANCING COMPANY LLC			1	2.B FE	19,450,893	113.4350	20,872,040	18,400,000	18,973,286	0	(43,424)	0	0	7.875	7.382	MS	366,275	1,449,000	05/13/2015	09/30/2031
25243Y-AH-2	DIAGEO CAPITAL PLC		C	1	1.G FE	60,842	105.4930	52,747	50,000	58,042	0	(421)	0	0	5.875	4.311	MS	743	2,938	05/13/2015	09/30/2036
25243Y-AV-1	DIAGEO CAPITAL PLC		C	1,2	1.G FE	8,375,305	82.3290	6,997,965	8,500,000	8,401,518	0	3,203	0	0	3.875	3.958	AO	56,726	329,375	04/24/2013	04/29/2043
25243Y-BG-3	DIAGEO CAPITAL PLC		C	1,2	1.G FE	1,997,040	102.3390	2,046,780	2,000,000	1,997,139	0	99	0	0	5.300	5.334	AO	19,728	0	10/19/2022	10/24/2027
25245B-AA-5	DIAGEO INVESTMENT CORP			1	1.G FE	7,466,541	87.8720	6,269,667	7,135,000	7,388,394	0	(8,799)	0	0	4.250	3.981	MN	42,116	303,238	03/27/2020	05/11/2042
252747-AF-7	VALERO ENERGY CORP				2.B FE	4,546,120	106.2550	4,250,200	4,000,000	4,153,349	0	(37,299)	0	0	7.650	6.410	JJ	153,000	306,000	11/13/2006	07/01/2026
25278X-AQ-2	DIAMONDBACK ENERGY INC			1,2	2.B FE	10,925,320	76.4680	8,162,959	10,675,000	10,919,807	0	(4,423)	0	0	4.400	4.252	MS	126,558	469,700	09/23/2021	03/24/2051
25278X-AR-0	DIAMONDBACK ENERGY INC			1,2	2.B FE	2,359,193	82.8860	1,864,935	2,250,000	2,343,817	0	(10,467)	0	0	3.125	2.544	MS	18,945	70,313	07/07/2021	03/24/2031
25278X-AT-6	DIAMONDBACK ENERGY INC			1,2	2.B FE	2,991,420	74.2100	2,226,300	3,000,000	2,991,562	0	142	0	0	4.250	4.267	MS	37,542	63,042	03/03/2022	03/15/2052
253393-AF-9	DICK'S SPORTING GOODS INC			1,2	2.C FE	9,931,100	78.4160	7,841,600	10,000,000	9,936,686	0	5,586	0	0	3.150	3.231	JJ	145,250	158,375	01/26/2022	01/15/2032
25389J-AT-3	DIGITAL REALTY TRUST LP			1,2	2.B FE	7,102,096	94.7880	6,635,160	7,000,000	7,061,602	0	(10,115)	0	0	4.450	4.263	JJ	143,636	311,500	08/21/2018	07/15/2028
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	5,443,130	89.3900	4,874,437	5,453,000	5,444,227	0	1,097	0	0	3.600	3.628	JJ	98,154	98,154	03/31/2022	07/01/2029
254010-AE-1	DIGNITY HEALTH			1	1.G FE	7,004,755	86.0190	5,251,460	6,105,000	6,984,490	0	(6,771)	0	0	5.267	4.499	MN	53,592	321,550	11/08/2019	11/01/2064
25461L-AA-0	DIRECTV FINANCING LLC			1,2	3.B FE	12,744,779	89.6770	11,102,909	12,381,000	12,695,213	0	(39,350)	0	0	5.875	5.398	FA	274,789	753,650	12/08/2021	08/15/2027
25466A-AJ-0	DISCOVER BANK			2	2.B FE	4,994,550	92.1090	4,605,450	5,000,000	4,997,878	0	549	0	0	3.450	3.463	JJ	73,792	172,500	07/21/2016	07/27/2026
25466A-AP-6	DISCOVER BANK			2	2.B FE	28,829,853	93.7060	27,186,922	29,013,000	28,895,889	0	17,394	0	0	4.650	4.731	MS	404,731	1,349,105	01/18/2019	09/13/2028
254687-AH-9	TWDC ENTERPRISES 18 CORP			2	2.A FE	9,314,249	103.9040	9,418,898	9,065,000	9,176,857	0	(40,507)	0	0	7.550	6.991	JJ	315,588	684,408	09/05/2019	07/15/2093
254687-CZ-7	WALT DISNEY CO			1,2	2.A FE	14,768,890	97.9520	14,203,040	14,500,000	14,557,004	0	(37,397)	0	0	3.700	3.422	MS	157,969	536,500	05/18/2017	09/15/2024
254687-DB-9	WALT DISNEY CO				1.G FE	4,489,269	107.2260	3,688,574	3,440,000	3,716,602	0	(120,287)	0	0	8.500	4.521	FA	103,964	292,400	08/19/2015	02/23/2025
254687-DF-0	WALT DISNEY CO				1.G FE	9,435,516	106.8470	7,909,883	7,403,000	8,075,812	0	(219,582)	0	0	7.700	4.253	AO	96,589	570,031	02/19/2016	10/30/2025
254687-DH-6	WALT DISNEY CO				2.A FE	1,672,707	108.6000	1,471,530	1,355,000	1,481,169	0	(30,138)	0	0	7.430	4.690	AO	25,169	100,677	08/26/2015	10/01/2026
254687-DV-5	WALT DISNEY CO				1.G FE	281,375	110.4320	242,950	220,000	267,893	0	(3,745)	0	0	6.550	3.938	MS	4,243	14,410	03/14/2019	03/15/2033
254687-DZ-6	WALT DISNEY CO				1.G FE	2,668,846	109.0240	2,757,217	2,529,000	2,631,609	0	(5,618)	0	0	6.200	5.727	JD	6,969	156,798	04/06/2015	12/15/2034
254687-EB-8	WALT DISNEY CO			1	1.G FE	6,817,371	109.4000	5,709,586	5,219,000	6,418,188	0	(68,978)	0	0	6.400	4.096	JD	14,845	334,016	07/19/2016	12/15/2035
254687-EF-9	WALT DISNEY CO			1	2.A FE	6,293,381	107.4500	6,113,905	5,690,000	6,170,505	0	(22,618)	0	0	6.150	5.287	MS	116,645	349,935	02/05/2020	03/01/2037
254687-EH-5	WALT DISNEY CO			1	2.A FE	11,122,013	112.5670	9,089,785	8,075,000	10,676,234	0	(128,156)	0	0	6.650	3.795	MN	68,615	536,988	05/07/2019	11/15/2037
254687-EK-8	WALT DISNEY CO				2.A FE	361,834	108.3810	292,629	270,000	348,540	0	(3,692)	0	0	6.750	4.131	JJ	8,708	18,225	03/14/2019	01/09/2038
254687-ER-3	WALT DISNEY CO			1	1.G FE	10,930,069	108.0230	8,593,230	7,955,000	10,594,705	0	(101,456)	0	0	6.150	3.634	FA	184,821	489,233	07/16/2019	02/15/2041
254687-ET-9	WALT DISNEY CO			1	2.A FE	20,035,035	100.2800	19,925,636	19,870,000	20,014,326	0	(2,212)	0	0	5.400	5.340	AO	268,245	991,980	03/14/2019	10/01/2043
254687-EV-4	WALT DISNEY CO			1,2	2.A FE	13,667,725	91.9960	11,499,500	12,500,000	13,529,637	0	(29,407)	0	0	4.750	4.159	MS	174,826	593,750	12/08/2017	09/15/2044
254687-EZ-5	WALT DISNEY CO				1.G FE	9,231,167	125.6800	7,066,986	5,623,000	8,932,861	0	(88,621)	0	0	7.750	3.858	JD	36,315	435,783	06/18/2019	12/01/2045
254687-FB-7	WALT DISNEY CO			1,2	2.A FE	14,536,395	91.5110	11,290,627	12,338,000	14,358,553	0	(54,961)	0	0	4.750	3.684	MN	74,885	586,055	07/07/2020	11/15/2046
254687-FM-3	WALT DISNEY CO			1,2	2.A FE	76,107,341	66.2700	50,093,493	75,590,000	76,106,397	0	(16,627)	0	0	2.750	2.709	MS	692,908	2,078,725	12/29/2020	09/01/2049
254687-FS-0	WALT DISNEY CO			1,2	1.G FE	19,754,800	92.2890	18,266,762	19,793,000	19,758,496	0	1,750	0	0	4.700	4.711	MS	253,240	1,400,271	03/20/2020	03/23/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254687-FY-7	WALT DISNEY CO			1,2	1.G FE	8,774,640	80.6440	6,451,520	8,000,000	8,694,959	0	(31,553)	0	0	3.500	2.848	MN	37,333	280,000	05/29/2020	05/13/2040
254687-FZ-4	WALT DISNEY CO			1,2	1.G FE	12,996,026	76.6820	9,209,508	12,010,000	12,964,071	0	(22,129)	0	0	3.600	3.158	JJ	201,768	432,360	06/30/2021	01/13/2051
254687-GA-8	WALT DISNEY CO			1,2	1.G FE	35,198,085	76.8310	25,584,723	33,300,000	35,135,390	0	(26,323)	0	0	3.800	3.525	MN	168,720	505,400	06/03/2020	05/13/2060
25468P-CR-5	DIS 4.125 12/01/41 MTN			1	2.A FE	10,378,100	86.1230	8,612,300	10,000,000	10,289,189	0	(9,766)	0	0	4.125	3.907	JD	34,375	412,500	05/18/2012	12/01/2041
25468P-DB-9	TWDC ENTERPRISES 18 CORP			1	2.A FE	25,577,840	86.3990	19,871,770	23,000,000	25,338,079	0	(71,980)	0	0	4.125	3.450	JD	79,063	948,750	07/11/2019	06/01/2044
25468P-DM-5	TWDC ENTERPRISES 18 CORP			1	2.A FE	9,044,643	90.4520	8,885,100	9,823,000	9,464,901	0	92,496	0	0	1.850	2.923	JJ	76,224	181,726	05/02/2018	07/30/2026
25468P-DN-3	TWDC ENTERPRISES 18 CORP			1	2.A FE	12,594,290	70.1950	9,125,350	13,000,000	12,651,192	0	9,962	0	0	3.000	3.162	JJ	163,583	390,000	08/07/2019	07/30/2046
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	2,957,119	75.6020	1,986,065	2,627,000	2,884,531	0	(8,368)	0	0	4.950	4.205	MN	16,616	130,037	08/01/2012	05/15/2042
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	5,214,395	95.0580	5,180,661	5,450,000	5,388,872	0	26,088	0	0	3.450	3.987	MS	55,363	188,025	06/22/2015	03/15/2025
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	16,946,137	88.7430	15,634,742	17,618,000	17,204,040	0	68,329	0	0	3.950	4.457	MS	195,242	695,911	01/16/2019	03/20/2028
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	9,208,363	74.7130	5,842,557	7,820,000	9,131,698	0	(31,096)	0	0	5.200	4.101	MS	114,085	406,640	06/09/2020	09/20/2047
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	9,122,090	86.7220	7,111,204	8,200,000	8,855,728	0	(97,251)	0	0	4.125	2.699	MN	43,221	338,250	03/09/2020	05/15/2029
25470D-BG-3	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	3,578,112	75.7960	2,728,656	3,600,000	3,579,813	0	540	0	0	5.300	5.340	MN	24,380	190,800	05/16/2019	05/15/2049
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	13,252,176	68.7650	8,392,768	12,205,000	13,205,760	0	(20,062)	0	0	4.650	4.138	MN	72,518	567,533	09/28/2020	05/15/2050
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	4,892,074	82.5340	3,639,749	4,410,000	4,783,309	0	(47,576)	0	0	3.625	2.328	MN	20,427	159,863	09/24/2020	05/15/2030
25470D-BL-2	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	37,093,093	60.2460	21,439,744	35,587,000	37,049,126	0	(21,943)	0	0	4.000	3.776	MS	419,136	1,423,480	06/10/2021	09/15/2055
25470X-AL-9	DISH DBS CORP			1	4.C FE	345,793	99.5450	362,344	364,000	362,656	0	6,476	0	0	5.000	6.895	MS	5,359	18,200	03/30/2020	03/15/2023
25470X-BB-0	DISH DBS CORP			1,2	4.C FE	884,775	70.6800	585,230	828,000	865,284	0	(12,803)	0	0	7.375	5.497	JJ	30,533	61,065	06/17/2021	07/01/2028
25470X-BE-4	DISH DBS CORP			1,2	4.A FE	1,836,979	84.3530	1,726,706	2,047,000	1,860,385	0	23,407	0	0	5.250	7.936	JD	8,956	86,918	06/24/2022	12/01/2026
25470X-BF-1	DISH DBS CORP			1,2	4.A FE	2,699,490	79.8770	2,226,172	2,787,000	2,709,811	0	10,321	0	0	5.750	6.318	JD	13,354	162,478	01/28/2022	12/01/2028
25525P-AB-3	DIVERSIFIED HEALTHCARE TRUST			1,2	4.C FE	2,645,582	63.7260	1,713,592	2,689,000	2,651,250	0	3,696	0	0	4.375	4.581	MS	39,215	117,644	06/17/2021	03/01/2031
256677-AE-5	DOLLAR GENERAL CORP			1,2	2.B FE	2,997,780	95.3810	2,861,430	3,000,000	2,999,020	0	206	0	0	3.875	3.883	AO	24,542	116,250	03/28/2017	04/15/2027
256677-AF-2	DOLLAR GENERAL CORP			1,2	2.B FE	1,982,995	95.3440	1,892,578	1,985,000	1,983,867	0	186	0	0	4.125	4.137	MN	13,647	81,881	03/26/2018	05/01/2028
256677-AH-8	DOLLAR GENERAL CORP			1,2	2.B FE	14,923,781	80.1230	10,558,609	13,178,000	14,859,592	0	(38,703)	0	0	4.125	3.391	AO	132,878	543,593	07/13/2021	04/03/2050
256677-AK-1	DOLLAR GENERAL CORP			1,2	2.B FE	11,039,282	98.2170	10,852,979	11,050,000	11,040,147	0	865	0	0	4.625	4.645	MN	143,381	0	09/06/2022	11/01/2027
257375-AE-5	EASTERN ENERGY GAS HOLDINGS LLC			1,2	2.A FE	2,524,169	98.6640	2,515,932	2,550,000	2,546,978	0	3,519	0	0	3.550	3.696	MN	15,088	90,525	10/20/2015	11/01/2023
257375-AH-8	EASTERN ENERGY GAS HOLDINGS LLC			1,2	2.A FE	4,263,017	96.9570	4,041,168	4,168,000	4,187,226	0	(10,752)	0	0	3.600	3.319	JD	6,669	150,048	11/30/2015	12/15/2024
257469-AJ-5	DOMINION ENERGY INC			1,2	2.B FE	7,621,546	97.9230	7,246,302	7,400,000	7,532,083	0	(8,809)	0	0	5.250	5.030	FA	161,875	388,500	03/19/2010	08/01/2033
25746U-AN-9	DOMINION ENERGY INC			1	2.B FE	21,194,161	105.3210	22,464,969	21,330,000	21,259,265	0	6,217	0	0	6.300	6.344	MS	395,672	1,343,790	04/13/2004	03/15/2033
25746U-AV-1	DOMINION ENERGY INC			1	2.B FE	14,406,875	100.5590	14,581,055	14,500,000	14,443,661	0	4,591	0	0	5.950	5.994	JD	38,344	862,750	09/27/2005	06/15/2035
25746U-BM-0	DOMINION ENERGY INC			1,2	2.B FE	13,782,940	88.3720	12,372,080	14,000,000	13,673,648	0	(9,368)	0	0	4.900	5.069	FA	285,833	441,000	10/04/2011	08/01/2041
25746U-BQ-1	DOMINION ENERGY INC			1,2	2.B FE	11,528,339	78.4240	9,410,880	12,000,000	11,627,839	0	12,380	0	0	4.050	4.285	MS	143,100	486,000	05/24/2013	09/15/2042
260003-AG-3	DOVER CORP			1	2.A FE	8,564,525	105.9350	7,959,320	7,513,400	8,273,193	0	(30,812)	0	0	6.600	5.603	MS	146,010	495,884	03/12/2010	03/15/2038
260543-BE-2	DOW CHEMICAL CO				2.A FE	11,704,197	100.1990	11,973,781	11,950,000	11,941,163	0	50,870	0	0	7.375	7.788	MS	293,771	881,313	07/14/2005	03/01/2023
260543-BJ-1	DOW CHEMICAL CO				2.A FE	18,831,577	111.1540	16,404,107	14,758,000	17,261,268	0	(307,356)	0	0	7.375	4.463	MN	181,400	1,088,403	05/15/2019	11/01/2029
260543-CE-1	DOW CHEMICAL CO			1,2	2.A FE	7,801,710	93.6180	6,384,748	6,820,000	7,586,109	0	(26,748)	0	0	5.250	4.355	MN	45,751	358,050	05/09/2013	11/15/2041
260543-CG-6	DOW CHEMICAL CO			1,2	2.A FE	29,773,087	82.6810	24,655,474	29,820,000	29,790,509	0	1,404	0	0	4.375	4.382	MN	166,702	1,304,625	07/25/2019	11/15/2042
260543-CK-7	DOW CHEMICAL CO			1,2	2.A FE	5,376,670	89.8720	4,942,960	5,500,000	5,406,932	0	5,825	0	0	4.250	4.435	AO	58,438	233,750	04/17/2019	10/01/2034
260543-CR-2	DOW CHEMICAL CO			1,2	2.A FE	12,990,510	93.7370	12,185,810	13,000,000	12,999,426	0	3,102	0	0	5.550	5.550	MN	62,129	528,241	11/28/2018	11/30/2048
260543-CV-3	DOW CHEMICAL CO			1,2	2.A FE	8,449,255	84.8460	7,211,910	8,500,000	8,452,728	0	1,322	0	0	4.800	4.837	MN	52,133	408,000	05/16/2019	05/15/2049
260543-CY-7	DOW CHEMICAL CO			1,2	2.A FE	9,780,014	98.5820	9,651,178	9,790,000	9,783,658	0	908	0	0	4.800	4.813	MN	40,465	469,920	11/28/2018	11/30/2028
260543-DD-2	DOW CHEMICAL CO			1,2	2.A FE	8,635,316	72.0910	5,703,840	7,912,000	8,603,378	0	(15,782)	0	0	3.600	3.123	MN	36,395	284,832	11/17/2020	11/15/2050
26113*-AA-7	DYAL IV ISSUER B			1,2	1.F PL	22,680,000	82.1100	18,622,548	22,680,000	22,680,000	0	0	0	0	3.650	3.650	N/A	640,283	484,173	02/22/2021	02/22/2041
261138-AA-5	DYAL IV ISSUER A			1,2	1.F PL	42,120,000	82.1100	34,584,732	42,120,000	42,120,000	0	0	0	0	3.650	3.650	N/A	1,189,097	899,178	02/22/2021	02/22/2041
26138E-AS-8	KEURIG DR PEPPER INC			1,2	2.B FE	1,988,060	96.0600	1,921,200	2,000,000	1,996,176	0	1,246	0	0	3.400	3.471	MN	8,689	68,000	10/29/2015	11/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26138E-AY-5	KEURIG DR PEPPER INC			1,2	2.B FE	3,105,081	82.7470	2,606,531	3,150,000	3,108,293	0	952	0	0	4.420	4.511	JD	6,188	139,230	06/21/2019	12/15/2046
26139P-AA-1	DP WORLD CRESCENT LTD		C		2.C FE	269,904	99.2190	260,946	263,000	263,474	0	(1,105)	0	0	3.908	3.463	MN	885	10,278	08/11/2016	05/31/2023
26151A-AA-7	DRAX FINCO PLC		C	1,2	3.A FE	749,070	96.1490	709,580	738,000	740,241	0	(4,703)	0	0	6.625	5.683	MN	8,149	48,893	05/02/2019	11/01/2025
263901-AA-8	DUKE ENERGY INDIANA LLC			1	1.F FE	4,366,080	108.2190	4,328,760	4,000,000	4,268,237	0	(10,307)	0	0	6.350	5.695	FA	95,956	254,000	02/01/2010	08/15/2038
263901-AD-2	DUKE ENERGY INDIANA LLC			1,2	1.F FE	16,153,602	81.0700	12,683,402	15,645,000	16,035,541	0	(13,656)	0	0	4.200	4.009	MS	193,477	657,090	01/10/2013	03/15/2042
264399-DK-9	DUKE ENERGY CAROLINAS LLC			1	2.A FE	10,849,646	106.4320	10,834,778	10,180,000	10,548,799	0	(54,469)	0	0	6.000	5.254	JD	50,900	610,800	03/14/2019	12/01/2028
26441C-AL-9	DUKE ENERGY CORP			1,2	2.B FE	7,983,600	99.1230	7,929,840	8,000,000	7,998,641	0	1,732	0	0	3.950	3.972	AO	66,711	316,000	10/08/2013	10/15/2023
26441C-AT-2	DUKE ENERGY CORP			1,2	2.B FE	4,742,118	74.5110	3,203,973	4,300,000	4,711,127	0	(12,590)	0	0	3.750	3.149	MS	53,750	161,250	07/28/2020	09/01/2046
26441C-AY-1	DUKE ENERGY CORP			1,2	2.B FE	7,315,200	75.9930	6,079,440	8,000,000	7,374,969	0	13,826	0	0	3.950	4.477	FA	119,378	316,000	04/25/2018	08/15/2047
26441C-BE-4	DUKE ENERGY CORP			1,2	2.B FE	998,480	89.7240	897,240	1,000,000	998,968	0	141	0	0	3.400	3.418	JD	1,511	34,000	06/04/2019	06/15/2029
26441C-BF-1	DUKE ENERGY CORP			1,2	2.B FE	33,510,039	79.3360	26,421,268	33,303,000	33,499,922	0	(3,058)	0	0	4.200	4.162	JD	62,166	1,369,326	06/19/2019	06/15/2049
26441C-BH-7	DUKE ENERGY CORP			1,2	2.B FE	2,601,408	82.3280	1,975,872	2,400,000	2,553,209	0	(20,074)	0	0	2.450	1.507	JD	4,900	58,800	07/24/2020	06/01/2030
26441C-BL-8	DUKE ENERGY CORP			1,2	2.B FE	7,490,100	81.6080	6,120,600	7,500,000	7,491,634	0	1,027	0	0	2.550	2.565	JD	8,500	191,250	06/07/2021	06/15/2031
26441C-BN-4	DUKE ENERGY CORP			1,2	2.B FE	15,994,080	70.1990	11,231,840	16,000,000	15,995,544	0	547	0	0	3.500	3.502	JD	24,889	560,000	06/07/2021	06/15/2051
26442C-AH-7	DUKE ENERGY CAROLINAS LLC			1	1.F FE	8,463,705	99.0100	8,415,850	8,500,000	8,475,124	0	1,077	0	0	5.300	5.326	FA	170,189	450,500	11/16/2009	02/15/2040
26442C-AM-6	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	427,564	86.5400	346,160	400,000	420,646	0	(755)	0	0	4.250	3.856	JD	756	17,000	12/19/2011	12/15/2041
26442C-AN-4	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	17,856,720	82.6610	14,878,980	18,000,000	17,890,309	0	3,676	0	0	4.000	4.045	MS	182,000	720,000	09/18/2012	09/30/2042
26442C-AP-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	17,262,054	77.7010	12,416,620	15,980,000	17,178,383	0	(39,154)	0	0	3.750	3.255	JD	49,938	599,250	10/06/2020	06/01/2045
26442C-AR-5	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	16,503,400	78.9920	11,848,800	15,000,000	16,248,367	0	(36,122)	0	0	3.875	3.349	MS	171,146	581,250	06/23/2020	03/15/2046
26442C-AT-1	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	11,831,233	77.1740	9,206,858	11,930,000	11,855,335	0	407	0	0	3.700	3.724	JD	36,784	441,410	06/30/2021	12/01/2047
26442C-AU-8	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	13,260,106	80.5430	10,712,219	13,300,000	13,281,895	0	(3,576)	0	0	3.950	3.928	MS	154,686	525,350	01/14/2021	03/15/2048
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	18,941,782	70.5290	12,413,104	17,600,000	18,860,660	0	(32,985)	0	0	3.200	2.807	FA	212,764	563,200	06/23/2020	08/15/2049
26442C-BC-7	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	33,305,429	73.6740	22,759,372	30,892,000	33,228,940	0	(54,480)	0	0	3.450	3.040	AO	224,997	1,065,774	08/23/2021	04/15/2051
26442E-AE-0	DUKE ENERGY OHIO INC			1,2	1.F FE	20,694,515	74.0400	16,043,728	21,669,000	21,123,463	0	9,838	0	0	3.700	3.841	JD	35,633	801,753	12/29/2020	06/15/2046
26442T-AC-1	DUKE UNIVERSITY			1	1.B FE	3,000,000	84.4520	2,533,560	3,000,000	3,000,000	0	0	0	0	4.077	4.077	AO	30,578	122,310	10/20/2015	10/01/2048
26442T-AD-9	DUKE UNIVERSITY			1	1.B FE	19,497,930	80.4300	15,683,850	19,500,000	19,498,482	0	131	0	0	3.199	3.199	AO	155,951	623,805	10/12/2016	10/01/2038
26442T-AF-4	DUKE UNIVERSITY			1	1.B FE	1,602,846	72.3510	1,139,528	1,575,000	1,600,168	0	(1,041)	0	0	2.682	2.573	AO	10,560	42,242	05/22/2020	10/01/2044
26442T-AG-2	DUKE UNIVERSITY			1	1.B FE	3,575,349	66.7660	2,316,780	3,470,000	3,569,043	0	(2,452)	0	0	2.757	2.610	AO	23,917	95,668	05/22/2020	10/01/2050
26442T-AH-0	DUKE UNIVERSITY			1	1.B FE	5,699,972	67.3680	3,732,187	5,540,000	5,692,593	0	(3,263)	0	0	2.832	2.698	AO	39,223	156,893	09/11/2020	10/01/2055
26442U-AB-0	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	7,045,195	83.8860	5,117,046	6,100,000	6,960,452	0	(25,937)	0	0	4.200	3.297	FA	96,787	256,200	08/08/2019	08/15/2045
26442U-AC-8	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	10,476,723	76.5190	7,690,160	10,050,000	10,441,798	0	(10,780)	0	0	3.700	3.455	AO	78,502	371,850	08/01/2019	10/15/2046
26442U-AK-0	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	18,162,393	60.5250	11,076,075	18,300,000	18,169,757	0	3,309	0	0	2.500	2.536	FA	172,833	457,500	11/17/2020	08/15/2050
26442U-AM-6	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	25,875,164	65.8820	17,037,085	25,860,000	25,875,150	0	(10)	0	0	2.900	2.897	FA	283,311	756,189	08/31/2021	08/15/2051
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC			1,2	1.D FE	17,000,000	80.7150	13,721,550	17,000,000	17,000,000	0	0	0	0	3.920	3.920	JD	55,533	666,400	06/01/2017	06/01/2047
26443C-AP-8	DUKE UNIVERSITY HEALTH SYSTEM INC			1	1.D FE	2,144,360	75.5510	1,511,020	2,000,000	2,121,280	0	(8,268)	0	0	2.952	2.385	JD	4,920	59,040	02/25/2020	06/01/2035
26443C-AQ-6	DUKE UNIVERSITY HEALTH SYSTEM INC			1	1.D FE	5,760,015	73.2120	4,022,999	5,495,000	5,729,504	0	(10,826)	0	0	3.162	2.837	JD	14,479	173,752	02/19/2020	06/01/2042
26443T-AA-4	DUKE ENERGY INDIANA LLC			1,2	1.F FE	35,683,556	77.7910	27,397,990	35,220,000	35,616,951	0	(11,106)	0	0	3.750	3.675	MN	168,763	1,320,750	07/08/2016	05/15/2046
26443T-AB-2	DUKE ENERGY INDIANA LLC			1,2	1.F FE	23,467,603	69.7400	15,310,441	21,953,600	23,381,725	0	(36,621)	0	0	3.250	2.892	AO	178,373	713,492	11/19/2020	10/01/2049
26443T-AC-0	DUKE ENERGY INDIANA LLC			1,2	1.F FE	18,861,985	63.0550	11,665,175	18,500,000	18,840,676	0	(9,809)	0	0	2.750	2.647	AO	127,188	508,750	07/16/2020	04/01/2050
26444H-AA-9	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	30,003,710	71.9740	21,076,866	29,284,000	30,000,806	0	(25,034)	0	0	3.400	3.234	AO	248,914	995,656	08/25/2021	10/01/2046
26444H-AF-8	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	13,460,169	84.1740	9,525,972	11,317,000	13,351,488	0	(54,678)	0	0	4.200	3.139	JJ	219,173	475,314	02/11/2021	07/15/2048
26483E-AL-4	DUN & BRADSTREET CORP			1,2	4.C FE	3,719,879	86.1710	3,171,955	3,681,000	3,715,794	0	(3,950)	0	0	5.000	4.838	JD	8,180	181,494	12/09/2021	12/15/2029
266228-E#-8	DUQUESNE LIGHT COMPANY			1	1.F	10,000,000	78.9659	7,896,590	10,000,000	10,000,000	0	0	0	0	3.820	3.820	AO	93,378	382,000	10/03/2017	10/03/2047
266228-E*-2	DUQUESNE LIGHT COMPANY			1	1.F	90,000,000	73.3300	65,997,000	90,000,000	90,000,000	0	0	0	0	3.930	3.930	MS	1,169,175	3,537,000	03/02/2015	03/02/2055
266228-F@-9	DUQUESNE LIGHT COMPANY			1	1.F	45,000,000	74.2100	33,394,500	45,000,000	45,000,000	0	0	0	0	4.040	4.040	FA	757,500	1,818,000	02/01/2018	02/01/2058

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
266228-G*-0	1ST MTG BD SER AD			1	1.D Z	57,000,000	89.6900	51,123,300	57,000,000	57,000,000	0	0	0	0	4.590	4.590	AO	639,540	0	10/03/2022	10/03/2052
266233-AB-1	DUQUESNE LIGHT HOLDINGS INC			1	2.C FE	24,236,416	95.1300	24,832,735	26,104,000	24,845,713	0	61,936	0	0	6.250	6.822	FA	616,344	1,631,500	05/09/2007	08/15/2035
266233-AG-0	DUQUESNE LIGHT HOLDINGS INC			1,2	2.C FE	5,940,519	89.0670	5,281,673	5,930,000	5,935,830	0	(1,001)	0	0	3.616	3.592	FA	89,345	214,429	11/02/2017	08/01/2027
26746*-AA-2	DYAL CAP PARTNERS III SER A ISSUER (B)			1,2	1.G PL	21,895,904	86.0300	18,837,047	21,895,904	21,895,904	0	0	0	0	4.400	4.400	JD	42,819	963,420	06/23/2020	06/15/2040
26746@-AA-0	DYAL III ISSUER A			1,2	1.G PL	38,104,096	86.0300	32,780,953	38,104,096	38,104,096	0	0	0	0	4.400	4.400	JD	74,515	1,676,580	06/23/2020	06/15/2040
268270-AD-7	ENGIE ENERGIA CHILE SA		C	1	2.B FE	19,839,549	96.6420	19,009,481	19,670,000	19,728,016	0	(24,908)	0	0	4.500	4.348	JJ	373,730	885,150	07/19/2017	01/29/2025
268733-AA-0	ENN CLEAN ENERGY INTERNATIONAL INVESTMEN		C	2	3.A FE	5,730,335	87.7840	5,047,580	5,750,000	5,736,450	0	3,785	0	0	3.375	3.449	MN	26,414	194,063	05/06/2021	05/12/2026
26875P-AM-3	EOG RESOURCES INC			1,2	1.G FE	3,911,280	96.4910	3,859,640	4,000,000	3,977,230	0	9,923	0	0	3.150	3.415	AO	31,500	126,000	06/29/2015	04/01/2025
26875P-AT-8	EOG RESOURCES INC			1,2	1.G FE	14,911,800	95.6510	14,347,650	15,000,000	14,916,862	0	1,520	0	0	4.950	4.987	AO	156,750	118,800	04/08/2020	04/15/2050
26876F-AC-6	ENN ENERGY HOLDINGS LTD		C	1,2	2.A FE	11,324,520	80.6570	9,194,898	11,400,000	11,340,127	0	6,948	0	0	2.625	2.701	MS	86,450	299,250	09/17/2020	09/17/2030
268789-AB-0	E ON INTERNATIONAL FINANCE BV		C	1	2.B FE	20,505,872	101.4700	20,091,060	19,800,000	20,319,152	0	(22,887)	0	0	6.650	6.360	AO	223,108	1,316,700	05/22/2013	04/30/2038
26882P-BE-1	ERAC USA FINANCE LLC			1	2.A FE	66,252,411	108.9550	62,262,335	57,145,000	64,677,682	0	(350,421)	0	0	7.000	5.614	AO	844,476	4,000,150	01/20/2022	10/15/2037
26884A-AD-5	ERP OPERATING LP			1	1.G FE	33,312,310	103.8780	30,997,195	29,840,000	30,815,319	0	(228,855)	0	0	7.570	6.537	FA	853,358	2,258,888	04/21/2006	08/15/2026
26884A-BB-8	ERP OPERATING LP			1,2	1.G FE	44,397,360	85.0030	34,787,478	40,925,000	43,878,353	0	(89,320)	0	0	4.500	3.983	JJ	920,813	1,841,625	07/09/2018	07/01/2044
26884A-BE-2	ERP OPERATING LP			1,2	1.G FE	10,932,990	84.3750	9,281,250	11,000,000	10,943,665	0	1,264	0	0	4.500	4.537	JD	41,250	337,500	07/09/2015	06/01/2045
26884A-BF-9	ERP OPERATING LP			1,2	1.G FE	1,895,640	92.4230	1,848,460	2,000,000	1,954,162	0	10,998	0	0	2.850	3.494	MN	9,500	57,000	03/27/2017	11/01/2026
26884A-BG-7	ERP OPERATING LP			1,2	1.G FE	9,854,963	91.5000	9,491,295	10,373,000	10,076,935	0	57,828	0	0	3.250	3.936	FA	140,468	337,123	01/02/2019	08/01/2027
26884A-BJ-1	ERP OPERATING LP			1,2	1.G FE	8,991,022	92.2140	8,437,581	9,150,000	9,057,524	0	15,902	0	0	3.500	3.716	MS	106,750	320,250	03/14/2019	03/01/2028
26884A-BK-8	ERP OPERATING LP			1,2	1.G FE	2,445,124	94.0810	2,194,910	2,333,000	2,404,707	0	(11,225)	0	0	4.150	3.547	JD	8,068	96,820	03/14/2019	12/01/2028
26884T-AE-2	ERAC USA FINANCE LLC			1	2.A FE	28,990,104	94.3800	25,341,030	26,850,000	28,549,576	0	(59,285)	0	0	5.625	5.093	MS	444,703	1,369,688	05/27/2020	03/15/2042
26884T-AL-6	ERAC USA FINANCE LLC			1,2	2.A FE	6,358,049	96.7690	5,951,294	6,150,000	6,191,116	0	(24,150)	0	0	3.850	3.424	MN	30,255	236,775	06/02/2015	11/15/2024
26884T-AN-2	ERAC USA FINANCE LLC			1,2	2.A FE	4,406,514	81.8670	3,438,414	4,200,000	4,388,964	0	(5,295)	0	0	4.500	4.182	FA	71,400	189,000	06/18/2019	02/15/2045
26884T-AP-7	ERAC USA FINANCE LLC			1,2	2.A FE	16,135,702	95.6300	15,426,075	16,131,000	16,133,038	0	(646)	0	0	3.800	3.795	MN	102,163	612,978	02/04/2016	11/01/2025
26884U-AF-6	EPR PROPERTIES			1,2	2.C FE	2,355,240	77.9290	1,850,814	2,375,000	2,361,093	0	1,812	0	0	3.750	3.851	FA	33,646	89,063	08/08/2019	08/15/2029
26885B-AB-6	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	342,047	89.0390	525,330	590,000	418,748	0	31,254	0	0	4.125	14.013	JD	2,028	24,338	03/30/2020	12/01/2026
26885B-AH-3	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	716,576	95.6050	627,169	656,000	699,463	0	(9,627)	0	0	6.500	4.665	JJ	21,320	42,640	04/06/2021	07/01/2027
26885B-AK-6	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	1,226,000	84.6010	1,037,208	1,226,000	1,226,000	0	0	0	0	4.500	4.499	JJ	25,440	55,170	01/04/2021	01/15/2029
26885B-AL-4	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	255,000	82.4030	247,209	300,000	257,453	0	2,453	0	0	4.750	7.095	JJ	6,571	7,125	05/16/2022	01/15/2031
26928*-AG-9	SR NT SER A			1,2	1.E PL	7,000,000	79.6400	5,574,800	7,000,000	7,000,000	0	0	0	0	2.480	2.480	FA	71,369	173,600	02/03/2021	02/03/2031
26928*-AH-7	SR NT SER B			1,2	1.E PL	9,000,000	76.3700	6,873,300	9,000,000	9,000,000	0	0	0	0	2.580	2.580	FA	95,460	232,200	02/03/2021	02/03/2033
26969P-AB-4	EAGLE MATERIALS INC			1,2	2.B FE	3,718,463	78.2040	2,932,650	3,750,000	3,722,690	0	2,837	0	0	2.500	2.596	JJ	46,875	93,750	06/17/2021	07/01/2031
26986*-AA-1	EAGLE SOLAR, LLC			1	3.A	52,191,362	92.6200	48,339,640	52,191,362	52,191,362	0	0	0	0	4.820	4.807	JD	1,322,600	2,578,101	11/01/2018	12/31/2042
27409L-AE-3	EAST OHIO GAS CO			1,2	1.F FE	27,127,622	63.5540	17,240,294	27,127,000	27,126,941	0	(244)	0	0	3.000	2.997	JD	36,169	813,810	07/09/2021	06/15/2050
276480-AD-2	EASTERN GAS TRANSMISSION AND STORAGE INC			1,2	1.G FE	25,827,758	82.1590	19,467,575	23,695,000	24,729,398	0	(28,601)	0	0	4.600	4.282	JD	48,443	1,089,970	11/04/2019	12/15/2044
276480-AF-7	EASTERN GAS TRANSMISSION AND STORAGE INC			1,2	1.G FE	23,640,725	86.3360	17,474,406	20,240,000	23,319,004	0	(98,503)	0	0	4.800	3.726	MN	161,920	971,520	08/01/2019	11/01/2043
276480-AK-6	EASTERN GAS TRANSMISSION AND STORAGE INC			1,2	1.G FE	2,129,483	96.2120	2,003,134	2,082,000	2,091,674	0	(5,329)	0	0	3.600	3.317	JD	3,331	74,952	11/30/2015	12/15/2024
27731#-AC-9	EASTGROUP PROPERTIES, INC.			1	2.B	24,990,315	94.7393	23,684,833	25,000,000	24,996,891	0	1,308	0	0	3.970	3.974	AO	248,125	992,500	01/24/2017	10/01/2025
27731#-AG-0	EASTGROUP PROPERTIES LP			1	2.B	30,000,000	90.9100	27,273,000	30,000,000	30,000,000	0	0	0	0	3.930	3.929	AO	265,275	1,179,000	04/10/2018	04/10/2028
27731#-AH-8	SR NT			1,2	2.B	57,000,000	91.1400	51,949,800	57,000,000	57,000,000	0	0	0	0	4.270	4.269	MS	628,758	2,433,900	03/28/2019	03/28/2029
27731#-AN-5	SR NT			1,2	2.B	12,280,000	78.4200	9,629,976	12,280,000	12,280,000	0	0	0	0	2.740	2.740	JD	19,628	336,472	06/10/2021	06/10/2031
27731#-AP-0	SR NT			1,2	2.B	2,940,000	78.6800	2,313,192	2,940,000	2,940,000	0	0	0	0	3.030	3.030	AO	17,569	44,541	04/20/2022	04/20/2032
27731#-AQ-8	SR NT SER A			1	2.B Z	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	4.900	4.900	AO	75,269	0	10/12/2022	10/12/2033
27731#-AR-6	SR NT SER B			1	2.B Z	9,000,000	100.0000	9,000,000	9,000,000	9,000,000	0	0	0	0	4.950	4.950	AO	97,763	0	10/12/2022	10/12/2034
277432-AB-6	EASTMAN CHEMICAL CO				2.B FE	9,129,955	101.6820	7,950,516	7,819,000	7,973,792	0	(140,918)	0	0	7.250	5.262	JJ	261,394	566,878	06/04/2015	01/15/2024
277432-AL-4	EASTMAN CHEMICAL CO			1,2	2.B FE	5,479,874	84.8830	4,855,308	5,720,000	5,524,885	0	5,857	0	0	4.800	5.076	MS	91,520	274,560	07/01/2013	09/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
278058-AW-2	EATON CORP		C		2.A FE	11,884,880	112.6700	13,520,400	12,000,000	11,951,998	0	6,568	0	0	7.650	7.726	MN	117,300	918,000	11/22/1999	11/15/2029
278058-AY-8	EATON CORP		C		2.A FE	1,429,842	96.5590	1,699,438	1,760,000	1,537,425	0	11,827	0	0	5.450	7.048	AO	20,250	95,920	07/27/2009	10/15/2034
278058-DB-5	EATON CORP			1	2.A FE	1,121,165	98.7740	1,264,307	1,280,000	1,166,293	0	4,691	0	0	5.800	6.784	MS	21,860	74,240	07/07/2008	03/15/2037
278062-AE-4	EATON CORP			1	2.A FE	13,620,607	85.2440	10,250,591	12,025,000	13,476,767	0	(53,545)	0	0	4.150	3.296	MN	81,787	499,038	03/11/2020	11/02/2042
278642-AY-9	EBAY INC			1,2	2.A FE	6,978,860	82.2700	5,758,900	7,000,000	6,981,933	0	1,913	0	0	2.600	2.634	MN	25,783	182,000	05/19/2021	05/10/2031
278642-AZ-6	EBAY INC			1,2	2.A FE	56,800,253	72.1070	40,516,923	56,190,000	56,785,900	0	(11,834)	0	0	3.650	3.587	MN	290,549	2,050,935	08/27/2021	05/10/2051
278865-BF-6	ECOLAB INC			1,2	1.G FE	4,926,325	76.2930	3,944,348	5,170,000	4,961,384	0	23,800	0	0	1.300	1.840	JJ	28,191	67,210	07/13/2021	01/30/2031
278865-BG-4	ECOLAB INC			1,2	1.G FE	7,050,307	55.9020	4,320,107	7,728,000	7,073,502	0	16,215	0	0	2.125	2.554	FA	62,039	164,220	08/24/2021	08/15/2050
278865-BJ-8	ECOLAB INC			1,2	1.G FE	13,210,691	60.2420	7,810,375	12,965,000	13,151,140	0	(3,618)	0	0	2.750	2.681	FA	131,721	356,538	08/12/2021	08/18/2055
278865-BM-1	ECOLAB INC			1,2	1.G FE	910,760	80.1370	801,370	1,000,000	916,741	0	5,981	0	0	2.125	3.188	FA	8,854	13,340	03/24/2022	02/01/2032
279158-AN-9	ECOPETROL SA		C	1,2	3.A FE	6,163,000	90.7810	4,539,050	5,000,000	5,957,312	0	(115,995)	0	0	6.875	3.767	AO	59,201	343,750	07/21/2021	04/29/2030
279158-AP-4	ECOPETROL SA		C	1,2	3.A FE	2,750,000	76.6330	2,107,408	2,750,000	2,750,000	0	0	0	0	4.625	4.624	MN	20,845	127,188	10/27/2021	11/02/2031
279158-AQ-2	ECOPETROL SA		C	1,2	3.A FE	1,375,725	67.5800	1,121,828	1,660,000	1,378,481	0	2,756	0	0	5.875	7.291	MN	15,983	97,525	02/23/2022	11/02/2051
27965#-AP-7	EDENS LIMITED PARTNERSHIP			1	2.B PL	40,021,510	85.3700	34,148,000	40,000,000	40,012,821	0	(1,495)	0	0	3.780	3.775	MN	180,600	1,512,000	07/11/2016	05/18/2030
27965#-AQ-5	EDENS INVESTMENT TRUST			1	2.B PL	14,253,600	91.5900	13,280,550	14,500,000	14,397,191	0	26,628	0	0	3.590	3.806	JJ	250,153	520,550	01/24/2017	07/08/2026
28249N-AA-9	EIG PEARL HOLDINGS SARL		C		1.F FE	4,500,000	83.9960	3,779,820	4,500,000	4,500,000	0	0	0	0	3.545	3.545	FA	53,618	95,715	01/13/2022	08/31/2036
28249N-AB-7	EIG PEARL HOLDINGS SARL		C		1.F FE	2,500,000	76.7550	1,918,875	2,500,000	2,500,000	0	0	0	0	4.387	4.387	FA	36,863	65,805	01/13/2022	11/30/2046
28368E-AE-6	KINDER MORGAN INC			1	2.B FE	18,717,874	112.5000	15,756,750	14,006,000	18,303,572	0	(355,014)	0	0	7.750	3.711	JJ	500,520	578,886	02/07/2022	01/15/2032
28370T-AF-6	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	2,459,161	82.8380	2,232,484	2,695,000	2,483,446	0	5,907	0	0	4.700	5.347	MN	21,111	126,665	07/11/2018	11/01/2042
28473#-AB-1	Eldridge Industries LLC ? Sr B Note				2.C PL	10,000,000	87.4066	8,740,657	10,000,000	10,000,000	0	0	0	0	4.150	4.150	FA	161,389	207,500	02/11/2022	02/11/2029
28473#-AC-9	Eldridge Industries LLC ? Sr C Note				2.C PL	5,000,000	83.9387	4,196,936	5,000,000	5,000,000	0	0	0	0	4.290	4.290	FA	83,417	107,250	02/11/2022	02/11/2032
28617X-A@-2	ELEKTRA NORESTE, S.A.		C	1	2.B	23,300,000	96.1100	22,393,630	23,300,000	23,300,000	0	0	0	0	4.730	4.730	JD	55,105	1,102,090	01/31/2013	12/13/2027
28621U-AA-1	ELEVATE HOLDCO FUNDING LLC			1	2.C PL	6,943,798	97.8600	6,795,201	6,943,799	6,943,799	0	366	0	0	5.350	5.294	MJSD	93,905	379,736	03/27/2013	12/31/2032
286857-D#-1	1ST MTD BD SER 2020A-1 TRANCHE B			1,2	1.G	11,000,000	61.4900	6,763,900	11,000,000	11,000,000	0	0	0	0	3.380	3.380	MN	52,672	371,800	11/10/2020	11/10/2060
286857-D@-3	1ST MTG BD SER 2020A-1 TRANCHE A			1,2	1.G	930,000	63.8800	594,084	930,000	930,000	0	0	0	0	3.280	3.280	MN	4,321	30,504	11/10/2020	11/10/2050
286857-E#-0	1ST MTG SER 2020A-2 TRANCHE C			1,2	1.G	7,860,000	64.6700	5,083,062	7,860,000	7,860,000	0	0	0	0	3.360	3.360	JD	11,738	264,096	06/15/2021	06/15/2051
286857-E*-4	1ST MTG SER 2020A-2 TRANCHE A			1,2	1.G	9,010,000	77.9600	7,024,196	9,010,000	9,010,000	0	0	0	0	2.260	2.260	JD	9,050	140,120	06/15/2021	06/15/2031
290408-AB-9	ELWOOD ENERGY LLC			1	3.C FE	1,336,400	91.3530	1,220,841	1,336,400	1,336,400	0	0	0	0	8.159	8.158	JJ	53,307	109,037	03/13/2002	07/05/2026
29081P-AE-5	EMBOTELLADORA ANDINA SA		C	1	2.B FE	10,944,616	99.4490	10,905,577	10,966,000	10,964,224	0	2,313	0	0	5.000	5.022	AO	137,075	548,300	09/26/2013	10/01/2023
29081P-AF-2	EMBOTELLADORA ANDINA SA		C	1,2	2.B FE	2,677,103	74.1460	1,860,323	2,509,000	2,669,582	0	(3,497)	0	0	3.950	3.575	JJ	44,047	99,106	10/15/2020	01/21/2050
29082H-AC-6	EMBRAER NETHERLANDS FINANCE BV		C	1	3.B FE	498,650	99.7830	498,915	500,000	498,998	0	213	0	0	6.950	6.998	JJ	15,831	34,750	09/10/2020	01/17/2028
29089Q-AC-9	EMERGENT BIOSOLUTIONS INC			1,2	5.A FE	2,746,750	49.3900	1,326,615	2,686,000	2,729,871	0	(7,192)	0	0	3.875	3.539	FA	39,320	104,083	08/04/2020	08/15/2028
291011-BD-5	EMERSON ELECTRIC CO			1	1.F FE	767,168	98.0050	784,040	800,000	775,625	0	903	0	0	5.250	5.530	MN	5,367	42,000	01/13/2010	11/15/2039
291011-BM-5	EMERSON ELECTRIC CO			1,2	1.F FE	5,121,300	64.8880	3,244,400	5,000,000	5,115,417	0	(2,950)	0	0	2.750	2.629	AO	29,028	137,500	12/15/2020	10/15/2050
29103D-AM-8	EMERA US FINANCE LP			1,2	2.C FE	9,757,560	77.8000	6,367,930	8,185,000	9,697,537	0	(41,870)	0	0	4.750	3.562	JD	17,279	388,788	08/04/2021	06/15/2046
29157T-AE-6	EMORY UNIVERSITY			1,2	1.C FE	15,400,763	67.2150	10,226,762	15,215,000	15,384,968	0	(5,129)	0	0	2.969	2.906	MS	150,578	412,839	03/02/2022	09/01/2050
292102-B#-6	EMPIRE STATE REALTY OP, L.P.			1	2.A PL	72,500,000	82.0600	59,493,500	72,500,000	72,500,000	0	0	0	0	4.440	4.440	MJSD	80,475	3,219,000	03/22/2018	03/22/2033
292102-C*-9	SR NT SER G			1,2	2.A PL	26,000,000	77.6500	20,189,000	26,000,000	26,000,000	0	0	0	0	3.610	3.610	MJSD	36,501	938,600	03/17/2020	03/17/2032
29244T-AA-9	ENEL GENERACION CHILE SA		C		2.B FE	5,991,380	106.7450	5,999,069	5,620,000	5,780,689	0	(35,184)	0	0	7.875	7.015	FA	184,406	442,575	05/29/2020	02/01/2027
29244T-AB-7	ENEL GENERACION CHILE SA		C		2.B FE	16,118,968	100.1550	14,822,940	14,800,000	15,727,652	0	(37,043)	0	0	7.325	6.633	FA	451,708	1,084,100	02/12/2007	02/01/2037
29244U-AF-5	GUACOLDA ENERGIA SPA		C	1,2	4.C FE	5,689,131	28.7840	1,676,092	5,823,000	5,784,048	0	15,706	0	0	4.560	4.867	AO	44,992	265,529	07/11/2016	04/30/2025
29245J-AM-4	EMPRESA NACIONAL DEL PETROLEO		C	1,2	2.C FE	3,697,080	84.4160	3,207,808	3,800,000	3,707,864	0	8,814	0	0	3.450	3.778	MS	38,238	131,100	10/07/2021	09/16/2031
29245V-AA-3	EMPRESA NACIONAL DE TELECOMUNICACIONES S		C	1	2.C FE	1,513,450	99.4410	1,429,299	1,437,333	1,453,511	0	(1,932)	0	0	4.875	3.907	AO	11,873	87,588	05/27/2014	10/30/2024
29245V-AB-1	EMPRESA NACIONAL DE TELECOMUNICACIONES S		C	1,2	2.C FE	11,203,385	97.1860	10,913,988	11,230,000	11,223,228	0	3,678	0	0	4.750	4.770	FA	222,260	545,775	07/17/2014	08/01/2026
29245V-AE-5	EMPRESA NACIONAL DE TELECOMUNICACIONES S		C	2	2.C FE	499,910	79.8150	399,075	500,000	499,923	0	11	0	0	3.050	3.052	MS	4,533	15,250	09/09/2021	09/14/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29246R-AA-1	ENEL GENERACION CHILE SA		C	1,2	2.B FE	3,553,178	98.2440	3,461,136	3,523,000	3,527,066	0	(3,986)	0	0	4.250	4.127	AO	31,609	149,728	10/30/2015	04/15/2024
29247Q-AA-2	EMPRESA DE TRANSMISION ELECTRICA SA		C	1	2.C PL	7,600,000	81.4430	6,189,668	7,600,000	7,600,000	0	0	0	0	5.125	5.124	MN	63,835	389,500	04/25/2019	05/02/2049
29248Q-AJ-9	ENERGY TRANSFER LP			1,2	2.C FE	25,015,927	81.7990	20,449,750	25,000,000	25,020,308	0	407	0	0	5.000	4.994	MN	159,722	1,250,000	12/29/2015	05/15/2044
29248Q-AK-6	ENERGY TRANSFER LP			1,2	2.C FE	14,959,514	95.1250	14,677,788	15,430,000	15,169,272	0	54,609	0	0	4.400	4.849	MS	199,904	678,920	02/20/2019	03/15/2027
29248Q-AL-4	ENERGY TRANSFER LP			1,2	2.C FE	19,814,981	96.0170	19,174,595	19,970,000	19,876,765	0	14,791	0	0	4.950	5.050	MN	126,310	988,515	09/06/2018	05/15/2028
29248Q-AM-2	ENERGY TRANSFER LP			1,2	2.C FE	11,156,429	90.2190	9,978,221	11,060,000	11,142,555	0	(11,654)	0	0	4.150	4.012	MS	135,147	458,990	07/13/2021	09/15/2029
29250S-AE-4	OVINTIV INC			1	2.C FE	12,373,003	100.7030	10,538,569	10,465,000	11,973,887	0	(68,860)	0	0	6.625	5.194	FA	261,916	693,306	12/28/2018	08/15/2037
29250N-AJ-4	ENBRIDGE INC		C	1,2	2.A FE	4,974,650	82.9420	4,147,100	5,000,000	4,979,454	0	843	0	0	4.500	4.530	JD	13,125	225,000	05/28/2014	06/10/2044
29250N-AR-6	ENBRIDGE INC		C	1,2	2.A FE	7,016,502	93.7180	6,546,202	6,985,000	7,000,669	0	(3,257)	0	0	3.700	3.644	JJ	119,172	258,445	08/16/2017	07/15/2027
29250N-BE-4	ENBRIDGE INC		C	1,2	2.A FE	31,355,913	68.3180	21,397,198	31,320,000	31,356,836	0	(175)	0	0	3.400	3.393	FA	443,700	1,162,494	09/29/2021	08/01/2051
29250N-BF-1	ENBRIDGE INC		C	1,2	2.A FE	11,521,869	77.0350	8,912,950	11,570,000	11,527,426	0	3,656	0	0	2.500	2.540	FA	120,521	315,765	06/24/2021	08/01/2033
29250R-AP-1	ENBRIDGE ENERGY PARTNERS LP			1	2.A FE	17,806,233	109.8660	17,633,493	16,050,000	17,501,564	0	(56,762)	0	0	7.500	6.537	AO	254,125	1,203,750	11/08/2018	04/15/2038
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	13,946,940	93.5910	13,102,740	14,000,000	13,966,281	0	1,473	0	0	5.500	5.521	MS	226,722	770,000	09/08/2010	09/15/2040
29250R-AX-4	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	9,940,287	111.8640	7,438,956	6,650,000	9,705,400	0	(81,733)	0	0	7.375	4.185	AO	103,537	490,438	12/30/2019	10/15/2045
29252B-AA-7	ENBRIDGE PIPELINES (SOUTHERN LIGHTS) LLC		C	1	1.G PL	43,678,603	91.6000	39,905,845	43,565,333	43,645,696	0	(3,252)	0	0	3.980	3.947	JD	919,737	1,806,384	01/24/2017	06/30/2040
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP			1,2	3.A FE	6,852,882	95.7520	6,400,064	6,684,000	6,789,475	0	(18,627)	0	0	5.750	5.341	JJ	161,205	316,825	11/23/2021	01/30/2028
29261A-AB-6	ENCOMPASS HEALTH CORP			1,2	4.A FE	8,195,498	88.0670	7,166,892	8,138,000	8,176,334	0	(10,063)	0	0	4.750	4.599	FA	161,065	384,169	04/06/2021	02/01/2030
29261A-AE-0	ENCOMPASS HEALTH CORP			1,2	4.A FE	1,471,166	85.8720	1,187,610	1,383,000	1,451,474	0	(10,385)	0	0	4.625	3.671	AO	15,991	65,041	01/25/2021	04/01/2031
29261H-AA-3	ENDEAVOUR MINING PLC		C	1,2	3.C FE	14,133,467	84.7280	12,654,974	14,936,000	14,240,673	0	103,941	0	0	5.000	6.383	AO	159,732	586,275	07/05/2022	10/14/2026
29265A-AS-5	DIAMONDBACK E&P LLC			1	2.C FE	5,476,759	95.6150	5,261,693	5,503,000	5,495,549	0	1,731	0	0	7.125	7.156	FA	148,122	392,089	06/16/2004	02/15/2028
29266M-AF-6	IBERDROLA INTERNATIONAL BV			1	2.A FE	13,955,120	106.1950	14,177,033	13,350,000	13,770,941	0	(18,883)	0	0	6.750	6.389	JJ	415,519	901,125	04/28/2010	07/15/2036
29268B-AC-5	ENEL FINANCE INTERNATIONAL NV		C	1	2.A FE	71,579,478	99.5170	69,870,886	70,210,000	71,213,917	0	(37,194)	0	0	6.800	6.645	MS	1,405,760	4,774,280	06/16/2011	09/15/2037
29268B-AF-8	ENEL FINANCE INTERNATIONAL NV		C	1	2.A FE	21,127,701	92.9820	21,097,616	22,690,000	21,465,159	0	39,256	0	0	6.000	6.534	AO	317,660	1,361,400	06/14/2011	10/07/2039
29272W-AD-1	ENERGIZER HOLDINGS INC			1,2	4.B FE	908,000	85.0030	771,827	908,000	908,000	0	0	0	0	4.375	4.375	MS	10,042	39,725	09/16/2020	03/31/2029
29273R-AF-6	ENERGY TRANSFER LP			1	2.C FE	1,780,810	100.4300	1,737,439	1,730,000	1,773,916	0	(1,947)	0	0	6.625	6.346	AO	24,196	114,613	12/28/2018	10/15/2036
29273R-AJ-8	ENERGY TRANSFER LP			1	2.C FE	10,140,494	106.4320	9,608,681	9,028,000	9,864,912	0	(29,890)	0	0	7.500	6.532	JJ	338,550	677,100	09/08/2010	07/01/2038
29273R-AP-4	ENERGY TRANSFER LP			1,2	2.C FE	8,992,192	94.6690	8,534,410	9,015,000	8,998,412	0	1,292	0	0	6.050	6.067	JD	45,451	545,408	05/09/2011	06/01/2041
29273R-AR-0	ENERGY TRANSFER LP			1,2	2.C FE	2,155,726	98.8010	1,827,819	1,850,000	2,137,925	0	(8,906)	0	0	6.500	5.185	FA	50,104	120,250	12/09/2020	02/01/2042
29273R-AS-8	ENERGY TRANSFER LP			1,2	2.C FE	992,110	99.7810	997,810	1,000,000	999,922	0	909	0	0	3.600	3.668	FA	15,000	36,000	01/31/2013	02/01/2023
29273R-AT-6	ENERGY TRANSFER LP			1,2	2.C FE	16,008,490	83.3080	12,946,063	15,540,000	15,957,615	0	(11,497)	0	0	5.150	4.934	FA	333,463	800,310	03/24/2021	02/01/2043
29273R-AZ-2	ENERGY TRANSFER LP			1,2	2.C FE	264,390	92.5550	231,388	250,000	263,670	0	(359)	0	0	5.950	5.499	AO	3,719	14,875	11/18/2020	10/01/2043
29273R-BB-4	ENERGY TRANSFER LP			1,2	2.C FE	7,732,449	101.1040	7,827,472	7,742,000	7,734,782	0	1,643	0	0	7.600	7.609	FA	245,163	588,392	12/18/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER LP			1,2	2.C FE	15,312,776	110.1800	16,527,000	15,000,000	15,185,629	0	(18,230)	0	0	8.250	8.008	MN	158,125	1,237,500	12/18/2013	11/15/2029
29273R-BE-8	ENERGY TRANSFER LP			1,2	2.C FE	4,345,848	89.0300	3,472,170	3,900,000	4,276,739	0	(24,981)	0	0	4.900	3.866	MS	56,268	191,100	02/19/2020	03/15/2035
29273R-BF-5	ENERGY TRANSFER LP			1,2	2.C FE	8,592,764	83.0190	7,222,653	8,700,000	8,600,022	0	2,485	0	0	5.150	5.237	MS	131,926	448,050	08/20/2020	03/15/2045
29273R-BG-3	ENERGY TRANSFER LP			1,2	2.C FE	15,611,081	97.5850	14,731,432	15,096,000	15,289,881	0	(63,915)	0	0	4.750	4.258	JJ	330,644	717,060	07/12/2017	01/15/2026
29273R-BL-2	ENERGY TRANSFER LP			1,2	2.C FE	24,631,708	83.6630	18,522,988	22,140,000	24,546,285	0	(55,593)	0	0	5.300	4.546	AO	247,722	1,173,420	06/09/2021	04/15/2047
29273V-AP-5	ENERGY TRANSFER LP			1,2	2.C FE	1,424,630	99.0870	1,411,990	1,425,000	1,424,648	0	19	0	0	5.550	5.552	FA	3,735	0	12/05/2022	02/15/2028
29274F-AF-1	ENEL AMERICAS SA		C	1,2	2.B FE	6,698,930	94.8610	6,403,118	6,750,000	6,728,629	0	5,750	0	0	4.000	4.090	AO	49,500	270,000	10/31/2016	10/25/2026
29278D-AA-3	ENEL CHILE SA		C	1,2	2.B FE	7,656,354	97.3880	6,433,451	6,606,000	7,413,255	0	(144,288)	0	0	4.875	2.362	JD	16,997	322,043	04/16/2021	06/12/2028
29278G-AY-4	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	2,032,096	83.8710	1,929,033	2,300,000	2,032,194	0	98	0	0	5.500	6.382	JD	5,622	0	12/19/2022	06/15/2052
29278N-AE-3	ENERGY TRANSFER LP			1,2	2.C FE	4,788,462	90.2020	3,788,484	4,200,000	4,770,352	0	(10,505)	0	0	6.000	5.038	JD	11,200	252,000	03/31/2021	06/15/2048
29278N-AF-0	ENERGY TRANSFER LP			1,2	2.C FE	6,963,042	96.5900	6,664,710	6,900,000	6,937,921	0	(6,186)	0	0	4.950	4.831	JD	15,180	341,550	07/09/2018	06/15/2028
29278N-AG-8	ENERGY TRANSFER LP			1,2	2.C FE	14,763,783	96.9500	14,343,753	14,795,000	14,773,646	0	2,861	0	0	5.250	5.277	AO	163,978	776,738	01/08/2019	04/15/2029
29278N-AN-3	ENERGY TRANSFER LP			1,2	2.C FE	2,759,893	99.3880	2,614,898	2,631,000	2,701,156	0	(14,656)	0	0	5.500	4.788	JD	12,059	144,705	09/11/2018	06/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29278N-AR-4	ENERGY TRANSFER LP			1,2	2.C FE	24,191,507	80.7310	18,802,250	23,290,000	24,150,348	0	(15,380)	0	0	5.000	4.751	MN	148,797	1,164,500	03/23/2021	05/15/2050
29279F-AA-7	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	16,642,000	93.3890	15,565,145	16,667,000	16,649,951	0	429	0	0	6.250	6.258	AO	219,912	1,041,688	01/08/2019	04/15/2049
29287T-AA-7	ENGIE ENERGIA CHILE SA		C	1,2	2.B FE	3,475,360	81.8450	2,864,575	3,500,000	3,481,767	0	1,965	0	0	3.400	3.483	JJ	50,575	110,500	01/23/2020	01/28/2030
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	7,695,726	95.2380	7,425,707	7,797,000	7,769,073	0	37,220	0	0	4.150	4.308	JD	26,965	402,502	06/08/2015	06/01/2025
29355X-AG-2	ENPRO INDUSTRIES INC			1,2	4.B FE	1,854,241	97.6930	1,875,706	1,920,000	1,877,710	0	9,404	0	0	5.750	6.414	AO	23,307	105,053	06/28/2022	10/15/2026
293561-AT-3	ENRON DISSOLUTION CORP				6. *	0	0.0000	0	3,500,000	0	(3,000,000)	3,000,000	0	0	6.750	0.000	JJ	0	0	12/09/1993	07/01/2009
29364D-AR-1	ENTERGY ARKANSAS LLC			1,2	1.F FE	6,033,030	99.0710	5,944,260	6,000,000	5,999,867	0	315	0	0	3.050	3.055	JD	15,250	183,000	05/23/2013	06/01/2023
29364D-AV-2	ENTERGY ARKANSAS LLC			1,2	1.F FE	2,997,960	94.6080	2,838,240	3,000,000	2,998,844	0	188	0	0	4.000	4.008	JD	10,000	120,000	05/08/2018	06/01/2028
29364G-AK-9	ENTERGY CORP			1,2	2.B FE	9,840,000	73.9930	7,399,300	10,000,000	9,848,779	0	3,586	0	0	3.750	3.840	JD	16,667	375,000	05/13/2020	06/15/2050
29364N-AT-5	ENTERGY MISSISSIPPI LLC			1,2	1.F FE	11,449,690	88.7800	10,995,403	12,385,000	11,836,413	0	89,946	0	0	2.850	3.762	JD	29,414	352,973	07/09/2018	06/01/2028
29364W-AK-4	ENTERGY LOUISIANA LLC			1	1.F FE	36,982,059	100.8680	37,212,223	36,892,000	36,916,781	0	(11,731)	0	0	5.400	5.360	MN	332,028	1,992,168	07/01/2015	11/01/2024
29364W-AU-2	ENTERGY LOUISIANA LLC			1,2	1.F FE	1,998,340	96.1400	1,922,800	2,000,000	1,999,706	0	127	0	0	3.780	3.787	AO	18,900	75,600	06/24/2014	04/01/2025
29364W-AV-0	ENTERGY LOUISIANA LLC			1,2	1.F FE	5,976,960	89.2400	5,354,400	6,000,000	5,982,198	0	833	0	0	4.950	4.972	JJ	136,950	297,000	11/18/2014	01/15/2045
29364W-BA-5	ENTERGY LOUISIANA LLC			1,2	1.F FE	10,110,131	90.1470	8,789,333	9,750,000	10,051,398	0	(24,152)	0	0	4.000	3.624	MS	114,833	390,000	01/31/2022	03/15/2033
29364W-BD-9	ENTERGY LOUISIANA LLC			1,2	1.F FE	43,727,359	64.8960	27,759,264	42,775,000	43,676,330	0	(22,558)	0	0	2.900	2.787	MS	365,251	1,240,475	11/09/2020	03/15/2051
29365P-AP-7	ENTERGY UTILITY AFFILIATES LLC			1	1.F FE	2,454,024	100.6280	2,415,072	2,400,000	2,409,005	0	(4,770)	0	0	5.590	5.361	AO	33,540	134,160	01/06/2010	10/01/2024
29365T-AD-6	ENTERGY TEXAS INC			1,2	1.G FE	5,058,675	90.3600	4,579,445	5,068,000	5,060,881	0	506	0	0	5.150	5.161	JD	21,750	261,002	05/18/2015	06/01/2045
29365T-AH-7	ENTERGY TEXAS INC			1,2	1.G FE	19,946,000	87.3020	17,460,400	20,000,000	19,956,778	0	3,497	0	0	4.500	4.519	MS	227,500	900,000	01/03/2019	03/30/2039
29365T-AJ-3	ENTERGY TEXAS INC			1,2	1.G FE	8,082,620	72.2990	5,060,930	7,000,000	8,030,378	0	(26,439)	0	0	3.550	2.758	MS	62,815	248,500	12/29/2020	09/30/2049
29366M-AA-6	ENTERGY ARKANSAS LLC			1,2	1.F FE	40,717,458	82.6100	30,876,314	37,376,000	40,497,238	0	(80,291)	0	0	4.200	3.672	AO	392,448	1,569,792	07/30/2020	04/01/2049
29366M-AB-4	ENTERGY ARKANSAS LLC			1,2	1.F FE	7,261,430	61.3610	5,185,005	8,450,000	7,303,359	0	23,678	0	0	2.650	3.398	JD	9,952	223,925	03/17/2021	06/15/2051
29366M-AC-2	ENTERGY ARKANSAS LLC			1,2	1.F FE	35,560,609	70.0780	24,975,799	35,640,000	35,568,159	0	2,302	0	0	3.350	3.360	JD	53,064	1,193,940	05/05/2021	06/15/2052
29366W-AA-4	ENTERGY MISSISSIPPI LLC			1,2	1.F FE	7,747,618	76.8710	5,026,287	6,538,600	7,673,787	0	(29,144)	0	0	3.850	2.892	JD	20,978	251,736	11/06/2020	06/01/2049
29366W-AB-2	ENTERGY MISSISSIPPI LLC			1,2	1.F FE	13,463,718	72.4100	8,902,810	12,295,000	13,425,942	0	(25,267)	0	0	3.500	3.010	JD	35,860	430,325	07/13/2021	06/01/2051
293791-AF-6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	13,426,975	109.2810	13,660,125	12,500,000	13,007,329	0	(30,096)	0	0	6.875	6.327	MS	286,458	687,500	03/27/2020	03/01/2033
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	2,831,019	96.7390	2,805,431	2,900,000	2,854,318	0	2,634	0	0	5.750	5.933	MS	55,583	166,750	01/14/2011	03/01/2035
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	31,971,456	102.8230	32,594,891	31,700,000	31,916,037	0	(7,066)	0	0	6.125	6.059	AO	409,899	1,941,625	07/27/2010	10/15/2039
29379V-AM-5	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	8,227,433	111.7730	7,935,883	7,100,000	7,938,264	0	(31,705)	0	0	7.550	6.333	AO	113,166	536,050	03/01/2010	04/15/2038
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	17,195,916	104.5170	13,216,175	12,645,000	16,962,223	0	(173,324)	0	0	6.450	3.757	MS	271,868	815,603	10/13/2021	09/01/2040
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	19,103,771	99.8460	19,365,132	19,395,000	19,168,040	0	8,209	0	0	5.950	6.057	FA	480,834	1,154,003	03/03/2011	02/01/2041
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	167,609	96.7870	145,181	150,000	164,664	0	(451)	0	0	5.700	4.906	FA	3,230	8,550	05/13/2015	02/15/2042
29379V-AW-3	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	14,077,690	88.6150	12,406,100	14,000,000	14,063,436	0	(1,553)	0	0	4.850	4.813	FA	256,511	679,000	09/10/2012	08/15/2042
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	20,145,270	84.0440	16,850,822	20,050,000	20,144,857	0	(2,448)	0	0	4.450	4.413	FA	337,063	892,225	06/17/2019	02/15/2043
29379V-AZ-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	5,496,004	99.6430	5,779,294	5,800,000	5,792,380	0	37,360	0	0	3.350	4.004	MS	57,211	194,300	09/23/2013	03/15/2023
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	46,671,502	87.8230	41,145,076	46,850,000	46,709,856	0	4,414	0	0	4.850	4.873	MS	669,044	2,272,225	03/11/2013	03/15/2044
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	3,045,690	98.5180	2,955,540	3,000,000	3,005,746	0	(5,837)	0	0	3.900	3.678	FA	44,200	117,000	06/05/2015	02/15/2024
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	16,234,083	97.2440	15,830,351	16,279,000	16,268,739	0	5,129	0	0	3.750	3.781	FA	230,619	610,463	06/08/2015	02/15/2025
29379V-BF-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	13,048,149	84.9630	10,410,516	12,253,000	13,038,782	0	(14,400)	0	0	4.950	4.538	AO	128,044	606,524	06/17/2021	10/15/2054
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	2,253,398	96.3590	2,166,150	2,248,000	2,250,063	0	(639)	0	0	3.700	3.667	FA	31,422	83,176	03/03/2017	02/15/2026
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	27,930,035	87.6200	22,921,392	26,160,000	27,797,934	0	(41,536)	0	0	4.900	4.453	MN	163,791	1,281,840	08/01/2019	05/15/2046
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	4,163,080	95.9060	3,836,240	4,000,000	4,076,850	0	(18,226)	0	0	3.950	3.417	FA	59,689	158,000	12/01/2017	02/15/2027
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	28,850,756	80.6380	21,683,558	26,890,000	28,787,567	0	(45,862)	0	0	4.250	3.803	FA	431,734	1,142,825	10/13/2021	02/15/2048
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	4,512,070	94.6860	4,133,044	4,365,000	4,458,675	0	(8,984)	0	0	4.150	3.718	AO	37,739	90,574	03/14/2019	10/16/2028
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	16,681,255	78.8080	13,113,651	16,640,000	16,677,702	0	(560)	0	0	4.200	4.185	JJ	293,141	698,880	08/07/2019	01/31/2050
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	6,281,554	85.1950	5,299,129	6,220,000	6,264,988	0	(5,961)	0	0	2.800	2.683	JJ	73,050	174,160	03/02/2020	01/31/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	12,981,758	72.7290	9,294,766	12,780,000	12,976,097	0	(4,305)	0	0	3.700	3.608	JJ	198,339	472,860	07/07/2021	01/31/2051
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	8,795,360	72.7180	5,817,440	8,000,000	8,775,207	0	(10,270)	0	0	3.950	3.480	JJ	132,544	316,000	12/29/2020	01/31/2060
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	4,181,646	65.9920	2,765,065	4,190,000	4,182,261	0	228	0	0	3.200	3.210	FA	50,652	134,080	07/13/2021	02/15/2052
294105-B*-1	USD SR NT SER D			1,2	1.G	2,986,000	60.6000	1,809,516	2,986,000	2,986,000	0	0	0	0	3.080	3.080	JD	50,072	46,495	12/13/2021	12/12/2051
294105-B@-9	USD SR NT SER E			1,2	1.G	2,986,000	61.2800	1,829,821	2,986,000	2,986,000	0	0	0	0	3.130	3.130	JD	50,885	16,356	04/12/2022	12/12/2051
29441W-AC-9	EQUATE PETROCHEMICAL BV		C		2.B FE	16,290,358	95.6980	15,172,918	15,855,000	16,179,246	0	(82,527)	0	0	4.250	3.656	MN	108,563	631,338	12/10/2020	11/03/2026
29444G-AJ-6	EQUITABLE HOLDINGS INC			1	2.A FE	21,456,802	107.3120	20,539,517	19,140,000	19,954,490	0	(128,183)	0	0	7.000	6.041	AO	334,950	1,339,800	01/25/2005	04/01/2028
29444U-BH-8	EQUINIX INC			1,2	2.B FE	9,033,510	79.7350	7,176,150	9,000,000	9,024,763	0	(3,205)	0	0	2.150	2.108	JJ	89,225	193,500	06/30/2021	07/15/2030
29444U-BJ-4	EQUINIX INC			1,2	2.B FE	6,207,956	63.3590	4,131,007	6,520,000	6,218,287	0	6,815	0	0	3.000	3.256	JJ	90,193	195,600	06/22/2021	07/15/2050
29444U-BM-7	EQUINIX INC			1,2	2.B FE	18,439,616	62.5310	12,237,317	19,570,000	18,476,926	0	22,238	0	0	2.950	3.247	MS	169,987	577,315	07/29/2021	09/15/2051
29444U-BS-4	EQUINIX INC			1,2	2.B FE	9,175,433	80.1750	7,384,118	9,210,000	9,180,633	0	3,171	0	0	2.500	2.542	MN	29,421	230,250	07/07/2021	05/15/2031
29444U-BT-2	EQUINIX INC			1,2	2.B FE	22,199,226	68.6380	15,405,799	22,445,000	22,210,730	0	5,494	0	0	3.400	3.456	FA	288,294	949,673	07/07/2021	02/15/2052
29444U-BU-9	EQUINIX INC			1,2	2.B FE	8,862,802	88.5730	8,472,893	9,566,000	8,875,108	0	12,306	0	0	3.900	4.863	AO	78,760	93,654	11/22/2022	04/15/2032
29446M-AF-9	EQUINOR ASA		C	1,2	1.D FE	11,239,700	89.9140	8,991,400	10,000,000	10,954,822	0	(127,291)	0	0	3.125	1.676	AO	73,785	312,500	09/24/2020	04/06/2030
294549-AE-0	EQT CORP				2.C FE	3,872,487	103.7110	4,032,284	3,888,000	3,885,742	0	2,015	0	0	7.750	7.768	JJ	138,942	301,320	07/23/1996	07/15/2026
29587#-BA-3	SR NT SER D			1,2	1.C PL	45,000,000	80.0600	36,027,000	45,000,000	45,000,000	0	0	0	0	3.210	3.210	AO	304,950	1,444,500	10/15/2019	10/15/2033
29587#-BB-1	SR NT SER E			1,2	1.C PL	6,000,000	76.5400	4,592,400	6,000,000	6,000,000	0	0	0	0	3.340	3.340	AO	42,307	200,400	10/15/2019	10/15/2036
29587#-BG-0	SR NT SER A			1	1.C PL	21,267,500	81.8700	17,411,702	21,267,500	21,267,500	0	0	0	0	3.360	3.360	MN	99,248	357,294	05/11/2022	05/11/2033
29587#-BH-8	SR NT SER B			1	1.C PL	11,267,500	79.5500	8,963,296	11,267,500	11,267,500	0	0	0	0	3.460	3.460	MN	54,147	194,928	05/11/2022	05/11/2035
29587#-BJ-4	SR NT SER C			1	1.C PL	21,197,500	78.6600	16,673,954	21,197,500	21,197,500	0	0	0	0	3.510	3.510	MN	103,338	372,016	05/11/2022	05/11/2036
29587#-BK-1	SR NT SER D			1	1.C PL	3,732,500	77.5400	2,894,181	3,732,500	3,732,500	0	0	0	0	3.560	3.560	MN	18,455	66,439	05/11/2022	05/11/2037
29646A-AB-2	ESKOM HOLDINGS SOC LTD		C		5.B FE	1,065,000	90.8410	908,410	1,000,000	1,035,829	0	(15,597)	0	0	7.125	5.307	FA	27,708	71,250	01/29/2021	02/11/2025
29717P-AN-7	ESSEX PORTFOLIO LP			1,2	2.A FE	2,858,627	97.7640	2,815,603	2,880,000	2,876,712	0	2,438	0	0	3.875	3.964	MN	18,600	111,600	08/29/2014	05/01/2024
29717P-AQ-0	ESSEX PORTFOLIO LP			1,2	2.A FE	2,400,064	93.9350	2,254,440	2,400,000	2,400,151	0	(21)	0	0	3.375	3.374	AO	17,100	81,000	04/06/2016	04/15/2026
29717P-AS-6	ESSEX PORTFOLIO LP			1,2	2.A FE	9,959,100	80.9230	8,092,300	10,000,000	9,965,187	0	1,684	0	0	4.500	4.523	MS	132,500	1,125,000	02/27/2018	03/15/2048
29717P-AV-9	ESSEX PORTFOLIO LP			1,2	2.A FE	4,951,040	79.0290	3,793,392	4,800,000	4,920,904	0	(12,180)	0	0	2.650	2.333	MS	37,453	127,200	06/17/2020	03/15/2032
29717P-AZ-0	ESSEX PORTFOLIO LP			1,2	2.A FE	7,452,525	79.1010	5,932,575	7,500,000	7,459,419	0	4,402	0	0	2.550	2.622	JD	8,500	191,250	05/17/2021	06/15/2031
29736R-AF-7	ESTEE LAUDER COMPANIES INC			1	1.E FE	15,586,508	78.3940	12,151,070	15,500,000	15,567,865	0	(2,104)	0	0	3.700	3.668	FA	216,656	573,500	08/01/2012	08/15/2042
29736R-AG-5	ESTEE LAUDER COMPANIES INC			1,2	1.E FE	14,699,850	89.0220	13,353,300	15,000,000	14,743,295	0	6,556	0	0	4.375	4.497	JD	29,167	656,250	06/01/2015	06/15/2045
29736R-AM-2	ESTEE LAUDER COMPANIES INC			1,2	1.E FE	18,615,820	72.2080	12,399,558	17,172,000	18,556,453	0	(35,461)	0	0	3.125	2.695	JD	44,719	536,625	07/28/2021	12/01/2049
29736R-AQ-3	ESTEE LAUDER COMPANIES INC			1,2	1.E FE	1,996,320	86.0240	1,720,480	2,000,000	1,997,229	0	341	0	0	2.600	2.621	AO	10,978	52,000	04/07/2020	04/15/2030
29736R-AR-1	ESTEE LAUDER COMPANIES INC			1,2	1.E FE	1,760,445	80.8150	1,406,181	1,740,000	1,757,506	0	(2,023)	0	0	1.950	1.814	MS	9,991	33,930	07/13/2021	03/15/2031
29977A-C*-4	USD SR NT SER G			1,2	2.A	2,850,000	85.5100	2,437,035	2,850,000	2,850,000	0	0	0	0	4.540	4.540	AO	21,924	129,390	08/01/2019	08/01/2033
29977A-C@-2	GBP SR NT SER H			1,2	2.A	30,370,000	74.8632	22,591,841	30,177,500	30,177,500	0	0	0	(3,657,500)	3.330	3.330	AO	672,732	519,438	08/01/2019	08/01/2033
30036F-AA-9	EVERGY KANSAS CENTRAL INC			1,2	1.F FE	14,938,650	72.6650	10,899,750	15,000,000	14,942,138	0	1,333	0	0	3.450	3.472	AO	109,250	517,500	04/02/2020	04/15/2050
30037D-AA-3	EVERGY METRO INC			1,2	1.F FE	11,656,563	82.3550	9,076,345	11,021,000	11,529,440	0	(66,386)	0	0	2.250	1.567	JD	20,664	247,973	01/26/2021	06/01/2030
30040W-AH-1	EVERSOURCE ENERGY			1,2	2.A FE	9,443,626	73.1370	6,249,557	8,545,000	9,393,765	0	(20,935)	0	0	3.450	2.908	JJ	135,937	294,803	11/10/2020	01/15/2050
30040W-AL-2	EVERSOURCE ENERGY			1,2	2.A FE	4,976,575	82.3030	4,115,150	5,000,000	4,980,361	0	2,122	0	0	2.550	2.603	MS	37,542	127,500	03/18/2021	03/15/2031
30040W-AR-9	EVERSOURCE ENERGY			1,2	2.A FE	2,996,400	98.6490	2,959,470	3,000,000	2,996,747	0	347	0	0	4.600	4.627	JJ	70,533	0	06/22/2022	07/01/2027
30161N-AC-5	EXELON CORP			1	2.B FE	3,871,065	101.8760	4,159,597	4,083,000	3,939,594	0	7,942	0	0	5.625	6.030	JD	10,208	229,669	04/28/2011	06/15/2035
30161N-AQ-4	EXELON CORP			1,2	2.B FE	2,595,735	95.5880	2,150,730	2,250,000	2,500,842	0	(16,329)	0	0	4.950	3.782	JD	4,950	111,375	07/26/2016	06/15/2035
30161N-AS-0	EXELON CORP			1,2	2.B FE	15,029,527	92.8920	12,383,433	13,331,000	14,828,007	0	(29,197)	0	0	5.100	4.304	JD	30,217	562,581	07/26/2017	06/15/2045
30161N-AV-3	EXELON CORP			1,2	2.B FE	15,236,880	84.8040	12,381,384	14,600,000	15,179,902	0	(13,622)	0	0	4.450	4.178	AO	137,159	649,700	06/12/2019	04/15/2046
30161N-AY-7	EXELON CORP			1,2	2.B FE	1,118,723	87.8400	983,808	1,120,000	1,118,815	0	32	0	0	4.700	4.707	AO	11,113	52,640	03/30/2020	04/15/2050
30161N-BF-7	EXELON CORP			1,2	2.B FE	6,995,100	80.4270	5,629,890	7,000,000	6,995,310	0	210	0	0	4.100	4.104	MS	84,506	149,878	03/02/2022	03/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30219G-AG-3	EVERNORTH HEALTH INC			1	1.G FE	11,746,383	103.3930	10,654,649	10,305,000	11,467,683	0	(34,003)	0	0	6.125	5.181	MN	80,651	631,181	12/30/2013	11/15/2041
30219G-AK-4	EVERNORTH HEALTH INC			1,2	1.G FE	4,345,380	97.6260	4,393,170	4,500,000	4,470,912	0	19,605	0	0	3.500	3.962	JD	7,000	157,500	09/10/2015	06/15/2024
30219G-AN-8	EVERNORTH HEALTH INC			1,2	1.G FE	3,039,860	92.9610	2,881,791	3,100,000	3,070,808	0	6,384	0	0	3.400	3.646	MS	35,133	105,400	11/02/2017	03/01/2027
30219G-AP-3	EVERNORTH HEALTH INC			1,2	1.G FE	29,745,884	83.5880	24,656,788	29,498,000	29,739,316	0	(4,112)	0	0	4.800	4.739	JJ	652,889	1,415,904	06/21/2019	07/15/2046
30225V-A#-4	SR NT			1,2	2.B FE	25,250,000	85.3800	21,558,450	25,250,000	25,250,000	0	0	0	0	3.470	3.470	AO	199,573	876,175	10/09/2019	10/09/2029
30225V-B*-7	SR NT SER A			1,2	2.B	24,000,000	84.0100	20,162,400	24,000,000	24,000,000	0	0	0	0	3.480	3.480	FA	292,320	835,200	08/25/2020	08/25/2030
30225V-B@-5	SR NT SER B			1,2	2.B	21,000,000	83.7900	17,595,900	21,000,000	21,000,000	0	0	0	0	3.500	3.500	AO	183,750	735,000	10/01/2020	10/01/2030
30231G-AN-2	EXXON MOBIL CORP			1,2	1.D FE	3,269,310	78.7440	2,362,320	3,000,000	3,243,767	0	(7,800)	0	0	3.567	3.052	MS	34,184	107,010	08/07/2019	03/06/2045
30231G-AT-9	EXXON MOBIL CORP			1,2	1.D FE	2,669,238	95.4720	2,482,272	2,600,000	2,632,778	0	(10,644)	0	0	3.043	2.591	MS	26,373	79,118	06/17/2019	03/01/2026
30231G-AW-2	EXXON MOBIL CORP			1,2	1.D FE	57,674,366	85.5250	49,005,825	57,300,000	57,618,079	0	(8,342)	0	0	4.114	4.075	MS	785,774	2,357,322	11/08/2018	03/01/2046
30231G-AZ-5	EXXON MOBIL CORP			1,2	1.D FE	63,415,935	71.8540	45,483,582	63,300,000	63,409,380	0	(2,041)	0	0	3.095	3.085	FA	734,676	1,959,135	01/14/2020	08/16/2049
30231G-BF-8	EXXON MOBIL CORP			1,2	1.D FE	1,069,370	90.0060	900,060	1,000,000	1,067,197	0	(2,173)	0	0	4.227	3.685	MS	11,977	21,135	03/24/2022	03/19/2040
30231G-BG-6	EXXON MOBIL CORP			1,2	1.D FE	59,333,403	88.4370	45,916,490	51,920,000	58,913,629	0	(173,154)	0	0	4.327	3.513	MS	636,531	2,246,578	07/16/2020	03/19/2050
30231G-BM-3	EXXON MOBIL CORP			1,2	1.D FE	97,396,163	75.7990	68,243,356	90,032,000	97,067,114	0	(161,718)	0	0	3.452	3.031	AO	656,113	3,107,905	07/15/2021	04/15/2051
30231G-BN-1	EXXON MOBIL CORP			1,2	1.D FE	13,150,084	87.3030	10,738,269	12,300,000	12,974,400	0	(82,997)	0	0	2.610	1.826	AO	67,773	321,030	06/02/2021	10/15/2030
302491-AS-4	FMC CORP			1,2	2.B FE	2,742,086	98.5830	2,681,458	2,720,000	2,722,423	0	(2,496)	0	0	4.100	3.995	FA	46,467	111,520	12/23/2013	02/01/2024
302491-AV-7	FMC CORP			1,2	2.C FE	848,762	79.5770	549,081	690,000	843,464	0	(3,663)	0	0	4.500	3.236	AO	7,763	31,050	07/13/2021	10/01/2049
302508-AQ-9	FMR LLC			1	1.E FE	4,819,598	107.9210	5,187,978	4,807,200	4,815,310	0	(109)	0	0	7.570	7.536	JD	16,174	363,905	08/05/2004	06/15/2029
30251B-AD-0	FMR LLC			1	1.E FE	1,015,569	92.5300	832,770	900,000	979,751	0	(6,315)	0	0	4.950	3.880	FA	18,563	44,550	09/26/2016	02/01/2033
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LTD		C	1,2	3.A FE	3,087,450	93.2670	2,883,816	3,092,000	3,087,755	0	305	0	0	6.125	6.144	AO	39,981	96,797	04/11/2022	04/15/2032
30260L-AA-3	FEL ENERGY VI SARL		C	1	2.C FE	4,200,508	85.6270	3,481,063	4,065,380	4,189,372	0	(5,904)	0	0	5.750	5.399	JD	19,480	235,178	02/25/2021	12/01/2040
30295#-AA-5	FMR LLC			2	1.E	54,705,956	76.4300	41,811,762	54,705,956	54,705,956	0	0	0	0	2.800	2.799	MON	132,240	1,672,924	04/07/2020	04/30/2040
30306V-A#-6	SR SECD NT			1,2	2.C FE	56,747,067	78.7600	44,693,990	56,747,067	56,747,067	0	0	0	0	3.080	3.080	JD	899,085	1,747,810	04/15/2021	06/30/2039
30607F-AA-8	FALABELLA SA		C	1,2	2.B FE	7,433,700	80.0920	6,006,900	7,500,000	7,441,286	0	6,201	0	0	3.375	3.477	JJ	116,719	182,756	10/12/2021	01/15/2032
313309-AP-1	FEDEX CORP				2.B FE	9,058,896	109.8990	9,671,112	8,800,000	9,061,131	0	1,414	0	0	7.600	7.380	JJ	334,400	668,800	06/07/2007	07/01/2097
313747-AU-1	FEDERAL REALTY OP LP			1,2	2.A FE	4,062,360	98.7020	3,948,080	4,000,000	4,006,275	0	(7,226)	0	0	3.950	3.751	JJ	72,856	158,000	02/21/2014	01/15/2024
313747-AV-9	FEDERAL REALTY OP LP			1,2	2.A FE	17,372,806	78.5190	13,740,825	17,500,000	17,289,039	0	(11,638)	0	0	4.500	4.556	JD	65,625	719,865	12/28/2020	12/01/2044
313747-AX-5	FEDERAL REALTY OP LP			1,2	2.A FE	1,671,176	66.9000	1,083,780	1,620,000	1,667,219	0	(1,322)	0	0	3.625	3.441	FA	24,469	58,725	11/04/2019	08/01/2046
313747-AY-3	FEDERAL REALTY OP LP			1,2	2.A FE	6,382,066	91.4100	5,941,650	6,500,000	6,431,316	0	13,735	0	0	3.250	3.504	JJ	97,410	211,250	04/03/2019	07/15/2027
313747-AZ-0	FEDERAL REALTY OP LP			1,2	2.A FE	5,241,495	86.5780	4,545,345	5,250,000	5,244,238	0	791	0	0	3.200	3.219	JD	7,467	168,000	06/04/2019	06/15/2029
313747-BA-4	FEDERAL REALTY OP LP			1,2	2.A FE	29,701,730	85.9910	24,937,390	29,000,000	29,625,393	0	(81,074)	0	0	3.500	3.146	JD	84,583	1,015,000	09/20/2021	06/01/2030
313918-AA-2	FEDERAL REALTY OP LP				2.A FE	1,522,815	103.1600	1,547,400	1,500,000	1,507,308	0	(1,160)	0	0	6.820	6.694	FA	42,625	102,300	01/15/1998	08/01/2027
314211-A*-4	SR NT			1,2	1.G PL	43,000,000	83.6000	35,948,000	43,000,000	43,000,000	0	0	0	0	3.290	3.290	MS	408,691	707,350	03/17/2022	03/17/2032
31428X-AT-3	FEDEX CORP			1	2.B FE	39,491,118	76.2300	32,520,938	42,661,600	39,903,328	0	58,131	0	0	3.875	4.349	FA	688,807	1,498,137	05/27/2020	08/01/2042
31428X-AU-0	FEDEX CORP			1	2.B FE	10,840,363	78.0070	8,697,781	11,150,000	10,889,308	0	7,905	0	0	4.100	4.272	AO	96,509	457,150	01/30/2018	04/15/2043
31428X-BA-3	FEDEX CORP			1	2.B FE	1,884,240	85.0270	1,700,540	2,000,000	1,907,953	0	5,667	0	0	3.900	4.395	FA	32,500	78,000	06/28/2018	02/01/2035
31428X-BD-7	FEDEX CORP			1	2.B FE	2,694,960	73.5090	2,205,270	3,000,000	2,708,070	0	2,124	0	0	4.500	5.061	FA	56,250	135,000	07/30/2015	02/01/2065
31428X-BE-5	FEDEX CORP			1,2	2.B FE	23,580,802	84.7030	20,159,314	23,800,000	23,613,487	0	5,153	0	0	4.750	4.807	MN	144,453	1,035,500	10/20/2015	11/15/2045
31428X-BF-2	FEDEX CORP			1,2	2.B FE	3,914,997	95.1050	3,730,969	3,923,000	3,920,181	0	810	0	0	3.250	3.274	AO	31,874	127,498	03/21/2016	04/01/2026
31428X-BG-0	FEDEX CORP			1,2	2.B FE	11,947,320	81.4030	9,768,360	12,000,000	11,955,915	0	1,639	0	0	4.550	4.576	AO	136,500	546,000	03/21/2016	04/01/2046
31428X-BQ-8	FEDEX CORP			1,2	2.B FE	36,070,557	75.9600	24,838,920	32,700,000	35,947,133	0	(82,800)	0	0	4.050	3.444	FA	500,310	1,324,350	08/24/2021	02/15/2048
31428X-CD-6	FEDEX CORP			1,2	2.B FE	3,986,840	80.7190	3,228,760	4,000,000	3,988,842	0	1,188	0	0	2.400	2.437	MN	12,267	96,000	04/20/2021	05/15/2031
31574E-AA-8	FIDEICOMISO PA PACIFICO TRES		C		3.A FE	23,276,372	89.2910	21,187,540	23,728,640	23,324,747	0	8,406	0	0	8.250	8.606	JJ	902,677	2,002,543	02/12/2016	01/15/2035
31620M-AU-0	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	13,842,638	78.2470	10,641,592	13,600,000	13,825,573	0	(5,234)	0	0	4.500	4.385	FA	231,200	612,000	07/18/2019	08/15/2046
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	7,972,320	92.2660	7,381,280	8,000,000	7,984,300	0	2,860	0	0	4.250	4.291	MN	43,444	340,000	05/14/2018	05/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31620M-AZ-9	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	10,011,618	80.6930	8,296,854	10,282,000	10,028,405	0	3,913	0	0	4.750	4.906	MN	62,406	488,395	08/07/2019	05/15/2048
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	8,355,436	91.2550	7,638,044	8,370,000	8,360,499	0	1,712	0	0	3.750	3.770	MN	34,875	313,875	05/14/2019	05/21/2029
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	5,881,916	78.6620	4,719,720	6,000,000	5,901,088	0	10,788	0	0	2.250	2.474	MS	45,000	135,000	04/05/2021	03/01/2031
31620M-BY-1	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	1,998,760	96.4780	1,929,560	2,000,000	1,998,811	0	51	0	0	5.100	5.108	JJ	47,600	0	07/06/2022	07/15/2032
316773-CH-1	FIFTH THIRD BANCORP				2.B FE	28,081,888	123.4340	32,586,576	26,400,000	27,714,191	0	(49,578)	0	0	8.250	7.663	MS	726,000	2,178,000	09/17/2013	03/01/2038
316773-DE-7	FIFTH THIRD BANCORP			1	2.A FE	9,125,000	94.9820	8,667,108	9,125,000	9,125,000	0	0	0	0	4.055	4.057	AO	67,837	185,009	04/20/2022	04/25/2028
31677Q-BM-0	FIFTH THIRD BANK NA (OHIO)			2	1.G FE	5,549,915	98.3800	5,410,900	5,500,000	5,520,855	0	(7,828)	0	0	3.950	3.790	JJ	92,331	217,250	02/04/2019	07/28/2025
31772D-AD-4	QNB FINANSBANK AS		C		4.C FE	1,993,240	102.0890	2,041,780	2,000,000	1,997,793	0	1,083	0	0	6.875	6.944	MS	43,542	103,125	02/28/2019	09/07/2024
32055R-B#-3	GTD SR NT SER E			1,2	2.B FE	17,000,000	90.0900	15,315,300	17,000,000	17,000,000	0	0	0	0	3.970	3.969	JJ	296,206	674,900	07/23/2019	07/23/2029
335934-AL-9	FIRST QUANTUM MINERALS LTD		C	1,2	4.A FE	1,531,198	97.7940	1,450,285	1,483,000	1,489,986	0	(25,085)	0	0	7.500	5.530	AO	27,806	111,225	11/16/2020	04/01/2025
335934-AT-2	FIRST QUANTUM MINERALS LTD		C	1,2	4.A FE	2,371,025	93.3470	2,122,711	2,274,000	2,334,254	0	(27,877)	0	0	6.875	5.461	AO	33,005	156,338	08/11/2021	10/15/2027
337358-BA-2	WELLS FARGO & CO				2.B FE	3,080,309	112.3900	5,394,720	4,800,000	3,431,707	0	47,432	0	0	7.500	11.994	AO	76,000	360,000	09/24/2002	04/15/2035
337358-BD-6	WELLS FARGO & CO				2.B FE	2,564,140	102.5850	4,103,400	4,000,000	2,880,059	0	40,143	0	0	6.550	10.599	AO	55,311	262,000	07/15/2005	10/15/2035
33767B-AC-3	FIRSTENERGY TRANSMISSION LLC			1,2	2.C FE	1,457,480	81.4030	1,429,437	1,756,000	1,459,969	0	2,489	0	0	4.550	5.809	AO	19,975	39,949	07/06/2022	04/01/2049
337738-AR-9	FISERV INC			1,2	2.B FE	33,827,833	94.6500	32,790,546	34,644,000	33,916,483	0	41,864	0	0	4.200	4.617	AO	363,762	1,168,524	09/19/2022	10/01/2028
337738-AV-0	FISERV INC			1,2	2.B FE	55,265,945	81.3300	43,511,550	53,500,000	55,181,953	0	(35,366)	0	0	4.400	4.195	JJ	1,177,000	2,354,000	06/29/2021	07/01/2049
337932-AJ-6	FIRSTENERGY CORP			1,2	3.A FE	18,213,052	89.3760	15,893,734	17,783,000	18,176,690	0	(17,681)	0	0	5.350	4.942	JJ	438,697	951,391	07/27/2017	07/15/2047
33829T-AA-4	FIVE CORNERS FUNDING TRUST			1	1.G FE	9,857,204	99.0480	9,310,512	9,400,000	9,454,557	0	(59,488)	0	0	4.419	3.734	MN	53,077	415,386	06/02/2015	11/15/2023
33938E-AU-1	FLEX LTD		C	1,2	2.C FE	8,932,600	97.8850	8,809,650	9,000,000	8,980,224	0	8,207	0	0	4.750	4.846	JD	19,000	427,500	01/12/2016	06/15/2025
33972P-AA-7	FLNG LIQUEFACTION 2 LLC			1	2.B FE	88,390,000	86.7900	76,713,681	88,390,000	88,390,000	0	0	0	0	4.125	2.386	MS	921,650	3,661,030	07/12/2016	03/31/2038
34107@-AA-7	SR NT			1	2.B PL	37,335,387	82.9500	30,969,703	37,335,387	37,335,387	0	0	0	0	2.920	2.920	FA	411,851	1,181,043	07/15/2021	08/15/2038
341081-EP-8	FLORIDA POWER & LIGHT CO			1	1.E FE	1,295,580	105.0430	1,281,525	1,220,000	1,267,253	0	(3,406)	0	0	5.850	5.345	FA	29,738	71,370	03/14/2019	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT CO			1	1.E FE	77,182	104.0300	67,620	65,000	74,752	0	(676)	0	0	5.625	3.959	AO	914	3,656	03/14/2019	04/01/2034
341081-EV-5	FLORIDA POWER & LIGHT CO			1	1.E FE	11,519,582	102.0430	10,663,494	10,450,000	11,365,222	0	(51,334)	0	0	5.650	4.729	FA	246,010	590,425	08/19/2019	02/01/2037
341081-EX-1	FLORIDA POWER & LIGHT CO			1	1.E FE	19,997,299	103.9550	20,791,000	20,000,000	20,002,969	0	1,831	0	0	6.200	6.198	JD	103,333	1,240,000	12/28/2006	06/01/2036
341081-FA-0	FLORIDA POWER & LIGHT CO			1	1.E FE	3,797,234	106.3800	3,686,067	3,465,000	3,706,154	0	(11,398)	0	0	5.950	5.239	FA	85,903	206,168	03/14/2019	02/01/2038
341081-FE-2	FLORIDA POWER & LIGHT CO			1,2	1.E FE	17,234,475	96.0380	16,566,555	17,250,000	17,239,025	0	979	0	0	5.125	5.130	JD	73,672	884,063	06/06/2011	06/01/2041
341081-FG-7	FLORIDA POWER & LIGHT CO			1,2	1.E FE	10,984,600	86.1530	9,476,830	11,000,000	10,989,578	0	808	0	0	4.050	4.057	JD	37,125	445,500	05/10/2012	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CO			1,2	1.E FE	17,912,105	82.6310	14,361,268	17,380,000	17,858,678	0	(16,518)	0	0	3.800	3.601	JD	29,353	660,440	06/17/2019	12/15/2042
341081-FQ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	5,095,813	83.0400	3,321,600	4,000,000	5,023,754	0	(29,524)	0	0	3.950	2.546	MS	52,667	158,000	07/01/2020	03/01/2048
341081-FU-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	28,813,975	84.3980	22,365,470	26,500,000	28,705,882	0	(57,054)	0	0	3.990	3.479	MS	352,450	1,057,350	05/04/2021	03/01/2049
341081-FX-0	FLORIDA POWER & LIGHT CO			1,2	1.D FE	49,062,662	72.6430	31,461,683	43,310,000	48,731,107	0	(144,103)	0	0	3.150	2.497	AO	341,066	1,353,240	10/06/2021	10/01/2049
341081-GE-1	FLORIDA POWER & LIGHT CO			1,2	1.D FE	7,596,884	68.0960	5,175,296	7,600,000	7,597,377	0	457	0	0	2.875	2.877	JD	16,388	228,211	11/16/2021	12/04/2051
341081-GG-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	9,971,650	83.5960	8,359,600	10,000,000	9,974,114	0	2,464	0	0	2.450	2.482	FA	100,722	135,431	01/26/2022	02/03/2032
341099-CH-0	DUKE ENERGY FLORIDA LLC			1	1.F FE	12,533,200	107.7740	10,777,400	10,000,000	11,855,567	0	(86,161)	0	0	6.350	4.599	MS	186,972	635,000	07/17/2013	09/15/2037
341099-CL-1	DUKE ENERGY FLORIDA LLC			1	1.F FE	133,627	110.1470	110,147	100,000	125,781	0	(1,173)	0	0	6.400	4.127	JD	284	6,400	05/13/2015	06/15/2038
341099-CR-8	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	3,246,720	80.4130	2,693,836	3,350,000	3,265,453	0	2,834	0	0	3.850	4.036	MN	16,480	128,975	05/13/2015	11/15/2042
344419-AB-2	FOMENTO ECONOMICO MEXICANO SAB DE CV		C	1	2.A FE	21,149,502	82.0070	17,385,484	21,200,000	21,035,501	0	6,533	0	0	4.375	4.433	MN	131,396	927,500	03/27/2019	05/10/2043
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE CV		C	1,2	2.A FE	7,284,400	70.0290	4,902,030	7,000,000	7,270,796	0	(6,271)	0	0	3.500	3.280	JJ	112,292	245,000	01/07/2021	01/16/2050
344908-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T			1,2	1.F FE	20,000,000	90.4200	18,084,000	20,000,000	20,000,000	0	0	0	0	2.970	3.012	OCT	145,200	602,250	08/20/2020	10/05/2027
344908-AD-6	FOOTBALL CLUB SER 2020-XI-D TR CTF			1,2	1.F FE	30,000,000	84.2800	25,284,000	30,000,000	30,000,000	0	0	0	0	3.330	3.378	OCT	244,200	1,012,875	08/20/2020	10/05/2032
344908-AE-4	FOOTBALL CLUB SER 2020-XI-E TR CTF			1,2	1.F FE	7,000,000	81.8400	5,728,800	7,000,000	7,000,000	0	0	0	0	3.530	3.580	OCT	60,402	250,532	08/20/2020	10/05/2035
34531X-AC-8	FORD FOUNDATION			1,2	1.A FE	22,000,000	59.2100	13,026,200	22,000,000	22,000,000	0	0	0	0	2.815	2.815	JD	51,608	619,300	06/19/2020	06/01/2070
345370-CA-6	FORD MOTOR CO				3.B FE	468,423	102.5700	386,689	377,000	461,737	0	(6,686)	0	0	7.450	4.280	JJ	12,873	14,043	02/28/2022	07/16/2031
345370-CQ-1	FORD MOTOR CO				3.B FE	24,463,890	72.3490	18,167,557	25,111,000	24,590,272	0	16,170	0	0	4.750	4.914	JJ	550,001	1,192,773	01/03/2013	01/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
345370-CS-7	FORD MOTOR CO			2	3.B FE	237,495	76.9000	192,250	250,000	237,702	0	207	0	0	5.291	5.669	JD	845	13,228	03/24/2022	12/08/2046
345370-DA-5	FORD MOTOR CO			1,2	3.A FE	1,922,000	75.2450	1,446,209	1,922,000	1,922,000	0	0	0	0	3.250	3.250	FA	24,118	46,849	11/08/2021	02/12/2032
345370-DB-3	FORD MOTOR CO			1,2	3.A FE	256,679	92.6460	238,100	257,000	256,696	0	18	0	0	6.100	6.115	FA	5,748	0	08/19/2022	08/19/2032
345397-WK-5	FORD MOTOR CREDIT COMPANY LLC				3.A FE	1,951,338	99.0220	1,986,381	2,006,000	1,997,099	0	11,657	0	0	4.375	5.135	FA	35,349	87,763	04/01/2020	08/06/2023
345397-WW-9	FORD MOTOR CREDIT COMPANY LLC				3.A FE	1,023,820	95.5220	955,220	1,000,000	1,004,850	0	(2,745)	0	0	3.664	3.364	MS	11,501	36,640	03/26/2015	09/08/2024
345397-XL-2	FORD MOTOR CREDIT COMPANY LLC				3.B FE	15,000,000	93.4430	14,016,450	15,000,000	15,000,000	0	0	0	0	4.134	4.132	FA	253,208	620,100	07/30/2015	08/04/2025
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC				3.A FE	2,129,912	93.5390	1,861,426	1,990,000	2,087,782	0	(30,646)	0	0	4.389	2.683	JJ	41,972	87,341	11/30/2021	01/08/2026
345397-XZ-1	FORD MOTOR CREDIT COMPANY LLC				3.A FE	3,914,225	98.8530	3,904,694	3,950,000	3,947,867	0	6,209	0	0	3.096	3.256	MN	19,363	122,292	02/22/2017	05/04/2023
345397-ZX-4	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE	10,646,420	96.3630	11,336,143	11,764,000	11,278,993	0	242,771	0	0	4.063	6.489	MN	79,662	477,971	03/31/2020	11/01/2024
347466-AH-7	FORT IRWIN LAND LLC			1	2.B FE	25,106,165	101.1550	26,199,145	25,900,000	25,454,258	0	25,289	0	0	5.600	5.791	JD	64,462	1,450,400	03/04/2005	12/15/2035
347466-AJ-3	FORT IRWIN LAND LLC			1	2.B FE	57,307,580	89.5000	51,833,925	57,915,000	57,432,725	0	11,846	0	0	5.750	5.814	JD	148,005	3,330,113	12/28/2005	12/15/2047
349553-A@-6	FORTIS INC		A	1	2.A	48,000,000	103.1000	49,488,000	48,000,000	48,000,000	0	0	0	0	6.600	6.599	MS	1,056,000	3,168,000	09/06/2007	09/01/2037
35137L-AH-8	FOX CORP			1,2	2.B FE	31,207,020	96.7950	29,038,500	30,000,000	30,928,485	0	(149,674)	0	0	4.709	4.076	JJ	612,170	1,412,700	02/11/2021	01/25/2029
35137L-AK-1	FOX CORP			1,2	2.B FE	18,541,880	89.6410	16,135,380	18,000,000	18,508,636	0	(11,209)	0	0	5.576	5.359	JJ	434,928	1,003,680	11/25/2019	01/25/2049
35177P-AL-1	ORANGE SA		C	1	2.A FE	43,074,024	122.3270	40,507,607	33,114,200	38,647,811	0	(513,075)	0	0	9.000	6.318	MS	993,426	2,980,278	12/03/2019	03/01/2031
35177P-AX-5	ORANGE SA		C	1	2.A FE	22,932,355	96.8490	20,325,700	20,987,000	22,563,540	0	(49,703)	0	0	5.375	4.766	JJ	526,424	1,128,051	12/03/2019	01/13/2042
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR LADY HEAL			1,2	1.F FE	7,378,496	75.2380	4,913,041	6,530,000	7,354,168	0	(20,257)	0	0	3.914	3.192	JAJO	127,792	226,229	03/02/2022	07/01/2049
35671D-BC-8	FREEPORT-MCMORAN INC			1,2	2.C FE	11,145,194	90.1230	10,453,367	11,599,000	11,217,799	0	10,566	0	0	5.450	5.723	MS	186,132	632,146	05/13/2015	03/15/2043
35671D-CC-7	FREEPORT-MCMORAN INC			1,2	2.C FE	2,373,000	97.2850	2,308,573	2,373,000	2,373,000	0	0	0	0	5.000	4.999	MS	39,550	118,650	08/01/2019	09/01/2027
356834-AA-9	FREEPORT TERMINAL (MALTA) PLC		C	1	1.G FE	7,165,008	109.8330	7,907,976	7,200,000	7,180,896	0	3,616	0	0	7.250	7.311	MN	66,700	522,000	05/07/1998	05/15/2028
358070-AB-6	FRESNILLO PLC		C	1,2	2.B FE	6,891,838	78.8620	5,480,909	6,950,000	6,894,405	0	1,036	0	0	4.250	4.299	AO	73,023	295,375	06/22/2021	10/02/2050
35905B-AC-1	FRONTERA ENERGY CORP		C	1,2	4.B FE	2,632,510	83.1660	2,203,899	2,650,000	2,635,684	0	2,157	0	0	7.875	7.999	JD	5,797	208,688	06/10/2021	06/21/2028
36120P-AC-7	GTL TRADE FINANCE INC		C	1,2	2.C FE	16,692,625	113.0880	17,359,008	15,350,000	16,598,326	0	(27,228)	0	0	7.250	6.514	AO	231,849	1,058,500	11/05/2019	04/16/2044
361435-AA-8	GAIF BOND ISSUER PTY LTD		C	1,2	1.G FE	6,984,110	92.6570	6,485,990	7,000,000	6,993,841	0	1,864	0	0	3.400	3.425	MS	60,161	238,000	09/26/2016	09/30/2026
361448-AQ-6	GATX CORP			1	2.B FE	1,522,470	99.4030	1,491,045	1,500,000	1,500,656	0	(2,649)	0	0	3.900	3.713	MS	14,788	58,500	03/27/2013	03/30/2023
361448-AU-7	GATX CORP			1,2	2.B FE	3,578,945	86.4070	2,981,042	3,450,000	3,560,155	0	(2,934)	0	0	5.200	4.951	MS	52,823	179,400	06/04/2015	03/15/2044
361448-AY-9	GATX CORP			1,2	2.B FE	1,986,300	93.1020	1,862,040	2,000,000	1,994,433	0	1,391	0	0	3.250	3.331	MS	19,139	65,000	09/08/2016	09/15/2026
361448-BE-2	GATX CORP			1,2	2.B FE	14,975,400	95.2970	14,294,550	15,000,000	14,986,307	0	1,954	0	0	4.700	4.717	AO	176,250	705,000	01/29/2019	04/01/2029
361448-BG-7	GATX CORP			1,2	2.B FE	4,962,400	74.5010	3,725,050	5,000,000	4,968,757	0	3,380	0	0	1.900	1.981	JD	7,917	95,000	02/01/2021	06/01/2031
361448-BJ-1	GATX CORP			1,2	2.B FE	2,743,125	83.0520	2,283,930	2,750,000	2,743,869	0	744	0	0	3.500	3.528	JD	8,021	71,385	03/02/2022	06/01/2032
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING COMPANY		C		2.B FE	61,098,941	92.1190	48,952,958	53,141,000	59,595,998	0	(400,569)	0	0	4.418	3.248	MN	299,993	2,313,154	07/13/2021	11/15/2035
36190C-AA-5	GNL QUINTERO SA		C	1	2.B FE	12,553,455	96.7690	12,103,879	12,508,013	12,525,506	0	(1,342)	0	0	4.634	4.586	JJ	243,119	543,424	02/02/2015	07/31/2029
362320-BA-0	VERIZON COMMUNICATIONS INC				2.A FE	11,220,100	105.5450	10,554,500	10,000,000	10,501,451	0	(78,855)	0	0	6.940	5.824	AO	146,511	694,000	07/07/2010	04/15/2028
36253#-AA-2	SR SECD NT SER A			1,2	3.B PL	50,000,000	54.0000	27,000,000	50,000,000	50,000,000	0	0	0	0	6.688	6.673	JD	1,681,289	3,282,000	01/11/2019	12/31/2038
36256#-AA-9	SR NT			1,2	2.B PL	32,536,167	82.7500	26,923,678	32,536,167	32,536,167	0	0	0	0	3.770	3.759	JD	639,001	1,239,797	01/30/2020	12/31/2044
36258G-AA-5	GUSAP III LP			1,2	2.C FE	13,350,610	92.7340	12,982,760	14,000,000	13,403,917	0	40,274	0	0	4.250	4.964	JJ	264,444	446,250	06/22/2022	01/21/2030
36260#-AA-3	GSRP PORTFOLIO II LLC			1,2	2.C PL	85,719,658	77.5900	66,509,883	85,719,658	85,719,658	0	0	0	0	3.100	3.099	MJSD	676,398	2,649,928	10/01/2021	06/29/2046
36261N-AA-5	GYP HOLDINGS III CORP			1,2	4.B FE	6,191,450	82.0890	5,044,369	6,145,000	6,183,348	0	(4,957)	0	0	4.625	4.510	MN	47,368	284,206	06/24/2021	05/01/2029
36294B-AJ-3	GS CALTEX CORP		C		2.B FE	6,986,490	96.1930	6,733,510	7,000,000	6,996,281	0	3,082	0	0	3.000	3.038	JD	15,750	210,000	05/29/2019	06/04/2024
36321P-AB-6	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	16,330,360	80.4720	12,875,520	16,000,000	16,292,972	0	(18,660)	0	0	2.625	2.461	MS	106,167	420,000	12/29/2020	03/31/2036
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	25,409,200	77.3060	19,442,459	25,150,000	25,387,664	0	(10,270)	0	0	3.250	3.178	MS	206,614	817,375	03/10/2021	09/30/2040
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	5,215,638	80.5110	4,202,080	5,219,262	5,215,872	0	144	0	0	2.940	2.947	MS	38,788	153,541	07/09/2021	09/30/2040
363576-AB-5	ARTHUR J. GALLAGHER & CO.			1,2	2.B FE	21,599,429	70.0400	15,310,744	21,860,000	21,608,805	0	5,465	0	0	3.500	3.565	MN	87,136	765,100	05/13/2021	05/20/2051
36440*-AB-8	SERIES B SENIOR SECURED NOTES FLTG RATE			2	4.C PL	19,966,683	90.4400	18,088,000	20,000,000	19,968,700	0	2,017	0	0	8.915	9.091	MJSD	428,852	601,387	11/04/2022	12/09/2026
364760-AQ-1	GAP INC			1,2	3.C FE	2,777,743	70.5480	1,934,426	2,742,000	2,774,082	0	(3,004)	0	0	3.875	3.717	AO	26,563	107,433	11/08/2021	10/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
366651-AC-1	GARTNER INC			1,2	3.A FE	1,572,910	93.3160	1,443,599	1,547,000	1,549,186	0	(10,741)	0	0	4.500	3.880	JJ	34,808	58,365	05/20/2022	07/01/2028
366651-AE-7	GARTNER INC			1,2	3.A FE	2,275,837	86.7060	1,967,359	2,269,000	2,274,903	0	(632)	0	0	3.750	3.711	AO	21,272	85,088	12/02/2021	10/01/2030
366651-AG-2	GARTNER INC			1,2	3.A FE	1,914,575	87.6590	1,697,955	1,937,000	1,914,926	0	532	0	0	3.625	3.811	JD	3,121	65,033	07/13/2022	06/15/2029
36720#-AD-1	GAS TRANSMISSION NORTHWEST LLC			1	1.G	21,000,000	93.9700	19,733,700	21,000,000	21,000,000	0	0	0	0	5.690	5.689	JD	99,575	1,194,900	06/01/2005	06/01/2035
36728K-AA-8	GAS NATURAL DE LIMA Y CALLAO SA		C	1	2.B FE	9,087,875	99.4940	9,097,731	9,144,000	9,141,721	0	8,970	0	0	4.375	4.477	AO	100,013	378,175	02/17/2016	04/01/2023
36830B-AB-1	GC TREASURY CENTER CO LTD		C	1,2	2.B FE	8,428,070	80.5400	6,845,900	8,500,000	8,439,521	0	6,362	0	0	2.980	3.078	MS	72,472	253,300	05/07/2021	03/18/2031
36830B-AC-9	GC TREASURY CENTER CO LTD		C	1,2	2.B FE	7,282,266	69.1860	5,119,764	7,400,000	7,285,892	0	2,091	0	0	4.300	4.396	MS	91,041	318,200	03/11/2021	03/18/2051
36830B-AD-7	GC TREASURY CENTER CO LTD		C	1,2	2.B FE	2,982,270	88.1060	2,643,180	3,000,000	2,983,365	0	1,095	0	0	4.400	4.474	MS	33,367	66,000	03/23/2022	03/30/2032
368710-AC-3	GENENTECH INC			1	1.C FE	11,665,440	98.8200	11,858,400	12,000,000	11,787,236	0	12,055	0	0	5.250	5.443	JJ	290,500	630,000	09/12/2013	07/15/2035
369018-AA-0	SR NT			1,2	1.E PL	71,000,000	77.3100	54,890,100	71,000,000	71,000,000	0	0	0	0	3.150	3.150	AO	397,600	2,236,500	10/27/2021	10/27/2031
369550-AZ-1	GENERAL DYNAMICS CORP			1,2	1.G FE	2,277,800	90.9070	2,272,675	2,500,000	2,371,445	0	23,614	0	0	2.625	3.791	MN	8,385	65,625	10/16/2018	11/15/2027
369550-BC-1	GENERAL DYNAMICS CORP			1,2	1.G FE	5,014,300	95.3210	4,766,050	5,000,000	5,008,717	0	(1,482)	0	0	3.750	3.713	MN	23,958	187,500	12/07/2018	05/15/2028
369550-BH-0	GENERAL DYNAMICS CORP			1,2	1.G FE	8,894,700	91.2930	8,216,370	9,000,000	8,904,845	0	3,718	0	0	4.250	4.337	AO	95,625	382,500	03/23/2020	04/01/2040
369550-BJ-6	GENERAL DYNAMICS CORP			1,2	1.G FE	12,452,654	89.0360	10,595,284	11,900,000	12,431,762	0	(12,803)	0	0	4.250	3.960	AO	126,438	505,750	02/25/2021	04/01/2050
369550-BM-9	GENERAL DYNAMICS CORP			1,2	1.G FE	34,631,450	93.1560	32,604,600	35,000,000	34,723,595	0	32,784	0	0	3.625	3.750	AO	317,188	1,268,750	03/23/2020	04/01/2030
369550-BQ-0	GENERAL DYNAMICS CORP			1,2	1.G FE	12,705,375	74.4870	9,497,093	12,750,000	12,708,306	0	1,697	0	0	2.850	2.873	JD	30,281	363,375	05/03/2021	06/01/2041
36959C-AA-6	GENERAL ELECTRIC CO				2.B FE	2,750,845	112.8250	2,143,675	1,900,000	2,510,795	0	(35,922)	0	0	7.500	4.196	FA	51,458	142,500	05/13/2015	08/21/2035
369604-BY-8	GENERAL ELECTRIC CO			1,2	2.B FE	3,368,814	82.6710	2,314,788	2,800,000	3,351,200	0	(12,773)	0	0	4.350	3.243	MN	20,300	121,800	08/27/2021	05/01/2050
36962G-7K-4	GENERAL ELECTRIC CO			2	2.B FE	10,007,510	97.0640	9,313,291	9,595,000	9,667,787	0	(63,240)	0	0	3.450	2.756	MN	42,298	331,028	07/10/2017	05/15/2024
36962G-W7-5	GENERAL ELECTRIC CO				2.B FE	7,514,750	96.0940	7,207,050	7,500,000	7,502,780	0	(832)	0	0	4.912	4.964	FMAN	56,278	119,096	10/31/2006	05/05/2026
36962G-XZ-2	GENERAL ELECTRIC CO			1	2.B FE	2,972,314	110.8190	3,020,926	2,726,000	2,857,758	0	(10,344)	0	0	6.750	6.057	MS	54,179	184,005	08/24/2006	03/15/2032
370334-BJ-2	GENERAL MILLS INC			1	2.B FE	35,069,380	98.5130	33,888,472	34,400,000	34,907,885	0	(15,212)	0	0	5.400	5.269	JD	82,560	1,857,600	07/28/2010	06/15/2040
370334-CG-7	GENERAL MILLS INC			1,2	2.B FE	8,772,244	96.6520	8,495,711	8,790,000	8,779,690	0	1,706	0	0	4.200	4.225	AO	75,887	369,180	04/03/2018	04/17/2028
370334-CJ-1	GENERAL MILLS INC			1,2	2.B FE	3,293,664	89.6090	2,957,097	3,300,000	3,294,204	0	147	0	0	4.700	4.712	AO	31,882	155,100	04/03/2018	04/17/2048
370334-CP-7	GENERAL MILLS INC			1,2	2.B FE	2,689,797	68.2840	1,836,840	2,690,000	2,689,944	0	10	0	0	3.000	2.997	FA	33,625	80,700	07/13/2021	02/01/2051
37045V-AE-0	GENERAL MOTORS CO			1	2.C FE	20,589,000	99.9060	19,981,200	20,000,000	20,065,334	0	(82,867)	0	0	4.875	4.426	AO	241,042	975,000	09/24/2015	10/02/2023
37045V-AF-7	GENERAL MOTORS CO			1	2.C FE	1,155,623	92.6620	982,217	1,060,000	1,145,316	0	(2,129)	0	0	6.250	5.590	AO	16,378	66,250	05/16/2017	10/02/2043
37045V-AG-5	GENERAL MOTORS CO			1	2.C FE	4,009,306	97.6710	4,102,182	4,200,000	4,148,312	0	21,403	0	0	4.000	4.583	AO	42,000	168,000	07/28/2015	04/01/2025
37045V-AH-3	GENERAL MOTORS CO			1	2.C FE	621,509	86.0610	537,881	625,000	622,398	0	155	0	0	5.000	5.046	AO	7,813	31,250	05/16/2017	04/01/2035
37045V-AJ-9	GENERAL MOTORS CO			1	2.C FE	9,142,300	81.7650	6,673,659	8,162,000	9,093,357	0	(26,100)	0	0	5.200	4.370	AO	106,106	424,424	11/16/2020	04/01/2045
37045V-AK-6	GENERAL MOTORS CO			1,2	2.C FE	2,525,824	98.0690	2,157,518	2,200,000	2,457,626	0	(13,805)	0	0	6.600	5.323	AO	36,300	145,200	01/30/2018	04/01/2036
37045V-AP-5	GENERAL MOTORS CO			1,2	2.C FE	898,060	86.6020	866,020	1,000,000	899,894	0	1,834	0	0	5.150	6.172	AO	12,875	25,750	07/21/2022	04/01/2038
37045V-AQ-3	GENERAL MOTORS CO			1,2	2.C FE	27,059,334	82.2590	19,390,091	23,572,000	26,930,476	0	(74,172)	0	0	5.400	4.437	AO	318,222	1,272,888	05/14/2021	04/01/2048
37045V-AZ-3	GENERAL MOTORS CO			1,2	2.C FE	9,975,600	93.2540	9,325,400	10,000,000	9,975,488	0	(112)	0	0	5.600	5.633	AO	118,222	113,556	07/28/2022	10/15/2032
37045X-AZ-9	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	5,609,119	97.0140	5,529,798	5,700,000	5,673,289	0	10,358	0	0	4.300	4.497	JJ	114,380	245,100	09/23/2015	07/13/2025
37045X-BT-2	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	10,845,964	95.1490	10,144,786	10,662,000	10,747,143	0	(19,316)	0	0	4.350	4.121	JJ	211,285	463,797	07/25/2017	01/17/2027
37045X-DL-7	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	8,649,288	76.8940	6,728,225	8,750,000	8,660,484	0	9,265	0	0	2.700	2.837	JD	13,781	236,250	10/20/2021	06/10/2031
37231B-AA-6	GENM CAPITAL LABUAN LTD		C	1,2	2.C FE	5,400,000	75.7930	4,092,822	5,400,000	5,400,000	0	0	0	0	3.882	3.882	AO	41,926	209,628	04/12/2021	04/19/2031
372546-AS-0	GEORGE WASHINGTON UNIVERSITY			1	1.E FE	6,000,000	82.1660	4,929,960	6,000,000	6,000,000	0	0	0	0	4.363	4.363	MS	77,080	261,780	02/05/2013	09/15/2043
372546-AT-8	GEORGE WASHINGTON UNIVERSITY			1	1.E FE	10,000,000	84.4450	8,444,500	10,000,000	10,000,000	0	0	0	0	4.300	4.300	MS	126,611	430,000	07/29/2014	09/15/2044
372546-AU-5	GEORGE WASHINGTON UNIVERSITY			1	1.E FE	31,094,713	91.7490	28,533,939	31,100,000	31,103,504	0	669	0	0	4.868	4.867	MS	445,774	1,513,948	06/24/2015	09/15/2045
372546-AV-3	GEORGE WASHINGTON UNIVERSITY			1	1.E FE	4,152,184	74.1550	3,348,098	4,515,000	4,182,065	0	8,294	0	0	3.545	4.031	MS	47,128	160,057	03/08/2019	09/15/2046
37255B-AB-5	GEOPARK LTD		C	1,2	4.A FE	5,297,888	86.2360	4,527,390	5,250,000	5,287,147	0	(7,899)	0	0	5.500	5.302	JJ	131,542	341,250	04/20/2021	01/17/2027
37331N-AK-7	GEORGIA-PACIFIC LLC			1,2	1.G FE	17,386,020	82.9670	15,622,686	18,830,000	17,500,065	0	115,487	0	0	2.300	3.393	AO	73,385	433,090	04/05/2022	04/30/2030
373334-JR-3	GEORGIA POWER CO			1	2.A FE	19,867,800	93.7280	18,745,600	20,000,000	19,901,909	0	4,812	0	0	5.400	5.444	JD	90,000	1,080,000	05/24/2010	06/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
373334-JS-1	GEORGIA POWER CO			1	2.A FE	19,798,012	90.5850	16,963,853	18,727,000	19,519,230	0	(31,644)	0	0	4.750	4.389	MS	296,511	889,533	07/26/2012	09/01/2040
373334-JW-2	GEORGIA POWER CO			1	2.A FE	25,351,598	85.7180	19,440,842	22,680,000	25,150,502	0	(88,807)	0	0	4.300	3.514	MS	287,154	975,240	04/06/2021	03/15/2042
373334-KE-0	GEORGIA POWER CO			1,2	2.A FE	5,017,881	94.6000	4,942,850	5,225,000	5,132,376	0	26,308	0	0	3.250	3.836	AO	42,453	169,813	05/03/2018	04/01/2026
373334-KH-3	GEORGIA POWER CO			1,2	2.A FE	2,846,400	92.4540	2,773,620	3,000,000	2,919,066	0	17,203	0	0	3.250	3.947	MS	24,646	97,500	06/28/2018	03/30/2027
373334-KL-4	GEORGIA POWER CO			1,2	2.A FE	3,295,941	85.2630	2,813,679	3,300,000	3,297,172	0	381	0	0	2.650	2.664	MS	25,749	87,450	09/04/2019	09/15/2029
373334-KN-0	GEORGIA POWER CO			1,2	2.A FE	4,679,076	74.7830	3,664,367	4,900,000	4,662,699	0	(7,090)	0	0	3.700	3.928	JJ	76,045	85,100	12/19/2022	01/30/2050
37373W-AD-2	GERDAU TRADE INC				2.C FE	4,260,000	97.7130	3,908,520	4,000,000	4,162,267	0	(30,023)	0	0	4.875	3.941	AO	36,292	195,000	07/31/2019	10/24/2027
374297-B#-5	GTD SR NT SER G			1,2	2.C FE	50,000,000	82.0900	41,045,000	50,000,000	50,000,000	0	0	0	0	3.520	3.520	FMAN	176,000	1,760,000	09/12/2019	09/12/2029
374297-C#-4	GTD SR NT SER J			1,2	2.C FE	23,500,000	79.0200	18,569,700	23,500,000	23,500,000	0	0	0	0	3.430	3.430	FMAN	80,605	806,050	12/04/2020	11/25/2030
374297-D#-5	GTD SR NT SER L			1	2.C FE	28,260,000	76.7000	21,675,420	28,260,000	28,260,000	0	0	0	0	3.450	3.450	FMAN	97,497	739,352	02/22/2022	02/22/2032
375558-AS-2	GILEAD SCIENCES INC			1,2	2.A FE	7,875,918	102.2730	6,750,018	6,600,000	7,591,038	0	(33,881)	0	0	5.650	4.443	JD	31,075	372,900	05/07/2013	12/01/2041
375558-AW-3	GILEAD SCIENCES INC			1,2	2.A FE	10,732,693	98.3590	10,573,593	10,750,000	10,748,178	0	2,023	0	0	3.700	3.714	AO	99,438	397,750	03/04/2014	04/01/2024
375558-AX-1	GILEAD SCIENCES INC			1,2	2.A FE	8,651,553	92.2470	7,840,995	8,500,000	8,629,180	0	(3,524)	0	0	4.800	4.684	AO	102,000	408,000	02/22/2017	04/01/2044
375558-AZ-6	GILEAD SCIENCES INC			1,2	2.A FE	10,245,034	96.8730	9,514,866	9,822,000	9,920,705	0	(51,483)	0	0	3.500	2.935	FA	143,238	343,770	02/24/2016	02/01/2025
375558-BA-0	GILEAD SCIENCES INC			1,2	2.A FE	98,435,311	87.7020	77,849,557	88,766,000	97,687,059	0	(271,276)	0	0	4.500	3.801	FA	1,664,363	3,994,470	12/29/2020	02/01/2045
375558-BD-4	GILEAD SCIENCES INC			1,2	2.A FE	13,728,000	90.4120	11,301,500	12,500,000	13,628,703	0	(29,629)	0	0	4.750	4.132	MS	197,917	593,750	06/11/2019	03/01/2046
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	29,686,020	96.5280	27,993,120	29,000,000	29,189,767	0	(67,364)	0	0	3.650	3.393	MS	352,833	1,058,500	11/02/2018	03/01/2026
375558-BG-7	GILEAD SCIENCES INC			1,2	2.A FE	15,122,377	94.8120	14,090,959	14,862,000	15,083,984	0	(5,227)	0	0	4.600	4.430	MS	227,884	656,052	10/08/2020	09/01/2035
375558-BJ-1	GILEAD SCIENCES INC			1,2	2.A FE	9,521,921	88.1340	8,266,969	9,380,000	9,486,486	0	(6,162)	0	0	4.000	3.887	MS	125,067	375,200	05/16/2017	09/01/2036
375558-BK-8	GILEAD SCIENCES INC			1,2	2.A FE	67,066,382	82.7920	58,285,568	70,400,000	67,358,163	0	69,950	0	0	4.150	4.443	MS	973,867	2,921,600	07/18/2019	03/01/2047
375558-BM-4	GILEAD SCIENCES INC			1,2	2.A FE	15,742,847	93.1400	15,321,530	16,450,000	16,082,459	0	79,956	0	0	2.950	3.529	MS	161,758	485,275	10/10/2018	03/01/2027
375558-BT-9	GILEAD SCIENCES INC			1,2	2.A FE	42,408,156	64.7160	29,342,234	45,340,000	42,511,682	0	62,332	0	0	2.800	3.136	AO	317,380	1,269,520	08/24/2021	10/01/2050
377372-AB-3	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	4,649,530	103.2390	4,129,560	4,000,000	4,519,651	0	(35,953)	0	0	5.375	3.938	AO	45,389	215,000	03/07/2019	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	4,104,796	112.4710	3,570,954	3,175,000	3,933,691	0	(32,090)	0	0	6.375	4.228	MN	25,863	186,469	07/21/2022	05/15/2038
377372-AJ-6	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	26,377,439	86.7130	22,436,989	25,875,000	26,351,296	0	(16,205)	0	0	4.200	4.060	MS	310,931	1,086,750	01/16/2020	03/18/2043
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	22,796,692	96.0800	21,725,610	22,612,000	22,722,138	0	(18,188)	0	0	3.875	3.774	MN	111,961	876,215	12/06/2018	05/15/2028
378272-AF-5	GLENCORE FUNDING LLC			1	2.A FE	4,848,150	99.4740	4,973,700	5,000,000	4,991,367	0	21,018	0	0	4.125	4.554	MN	17,760	206,250	01/30/2015	05/30/2023
378272-AH-1	GLENCORE FUNDING LLC			1	2.A FE	4,991,100	98.7370	4,936,850	5,000,000	4,998,989	0	1,210	0	0	4.625	4.641	AO	39,826	231,250	01/28/2015	04/29/2024
378272-AQ-1	GLENCORE FUNDING LLC			1,2	2.A FE	3,813,901	93.5360	3,613,296	3,863,000	3,836,574	0	4,219	0	0	3.875	4.033	AO	26,612	127,875	03/03/2022	10/27/2027
378272-AV-0	GLENCORE FUNDING LLC			1,2	2.A FE	26,767,994	95.8600	25,738,410	26,850,000	26,794,672	0	7,477	0	0	4.875	4.914	MS	396,317	1,308,938	03/14/2019	03/12/2029
378272-AY-4	GLENCORE FUNDING LLC			1,2	2.A FE	0	81.1950	811,950	1,000,000	984,627	0	1,794	0	0	2.500	2.723	MS	8,333	25,000	10/28/2020	09/01/2030
378272-BC-1	GLENCORE FUNDING LLC			1,2	2.A FE	26,037,982	72.3030	18,303,504	25,315,000	26,017,851	0	(14,265)	0	0	3.875	3.713	AO	174,392	980,956	07/13/2021	04/27/2051
378272-BE-7	GLENCORE FUNDING LLC			1,2	2.A FE	1,116,814	81.9860	893,647	1,090,000	1,113,126	0	(2,549)	0	0	2.850	2.558	AO	5,523	31,065	07/13/2021	04/27/2031
378272-BH-0	GLENCORE FUNDING LLC			1,2	2.A FE	2,364,312	66.0100	1,584,240	2,400,000	2,365,218	0	716	0	0	3.375	3.455	MS	22,050	81,000	09/15/2021	09/23/2051
37940X-AB-8	GLOBAL PAYMENTS INC			1,2	2.C FE	1,744,505	85.3610	1,493,818	1,750,000	1,746,170	0	511	0	0	3.200	3.237	FA	21,156	56,000	08/07/2019	08/15/2029
37940X-AC-6	GLOBAL PAYMENTS INC			1,2	2.C FE	21,769,062	71.4370	14,858,896	20,800,000	21,777,140	0	(21,440)	0	0	4.150	3.858	FA	326,098	863,200	06/24/2021	08/15/2049
37941*-AA-2	SR NT SER A			2	1.D PL	35,000,000	81.0300	28,360,500	35,000,000	35,000,000	0	0	0	0	2.710	2.710	JD	79,042	948,500	12/01/2021	12/01/2031
37941*-AB-0	SR NT SER B			2	1.D PL	15,000,000	78.6100	11,791,500	15,000,000	15,000,000	0	0	0	0	2.860	2.860	JD	35,750	429,000	12/01/2021	12/01/2033
37941*-AC-8	SR NT SER C			2	1.D PL	20,972,000	75.1000	15,749,972	20,972,000	20,972,000	0	0	0	0	3.010	3.010	JD	52,605	631,300	12/01/2021	12/01/2036
37959D-AB-0	GLOBO COMUNICACOES E PARTICIPACOES SA		C	1	3.B FE	731,200	83.8900	629,175	750,000	735,241	0	1,659	0	0	4.875	5.204	JJ	16,148	36,563	10/21/2020	01/22/2030
37959D-AC-8	GLOBO COMUNICACOES E PARTICIPACOES SA		C	1	3.B FE	3,924,760	85.4680	3,418,720	4,000,000	3,930,629	0	5,869	0	0	5.500	5.749	JJ	102,056	93,500	01/06/2022	01/14/2032
37976#-AB-4	SR SECD NT B			1	3.B	32,275,725	100.6551	32,461,255	32,250,000	32,262,720	0	(2,735)	0	0	5.500	5.485	AO	408,948	1,773,750	01/24/2017	04/08/2026
38060A-AC-8	GOLD FIELDS OROGEN HOLDINGS (BVI) LTD			1,2	2.C FE	6,182,000	101.4890	6,089,340	6,000,000	6,147,480	0	(21,237)	0	0	6.125	5.621	MN	46,958	367,500	05/07/2021	05/15/2029
38136*-AA-5	SR NT SER A			2	1.F PL	49,100,000	74.1300	36,397,830	49,100,000	49,100,000	0	0	0	0	3.140	3.141	JD	4,283	1,725,892	11/18/2021	11/18/2031
38141E-C3-1	GOLDMAN SACHS GROUP INC			1,2	2.A FE	339,137	88.3440	288,001	326,000	337,127	0	(291)	0	0	4.800	4.546	JJ	7,520	15,648	05/13/2015	07/08/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G-CU-6	GOLDMAN SACHS GROUP INC			1	2.A FE	10,519,429	103.8970	10,649,443	10,250,000	10,428,330	0	(13,693)	0	0	6.125	5.883	FA	237,174	627,813	05/13/2015	02/15/2033
38141G-FD-1	GOLDMAN SACHS GROUP INC			1	2.B FE	15,671,375	106.5050	16,559,397	15,548,000	15,647,222	0	(3,978)	0	0	6.750	6.679	AO	262,373	1,049,490	07/25/2013	10/01/2037
38141G-VS-0	GOLDMAN SACHS GROUP INC			2	2.A FE	76,741,395	87.7980	62,872,148	71,610,000	76,381,886	0	(145,994)	0	0	4.750	4.257	AO	661,398	3,401,475	06/18/2020	10/21/2045
38141G-VX-9	GOLDMAN SACHS GROUP INC			2	2.A FE	5,106,750	101.5290	5,076,450	5,000,000	5,064,262	0	(16,802)	0	0	6.124	5.833	JAJO	55,285	145,256	06/18/2020	10/28/2027
38141G-WV-2	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	7,000,000	90.9790	6,368,530	7,000,000	7,000,000	0	0	0	0	3.814	3.813	AO	50,430	266,980	01/18/2018	04/23/2029
38141G-YC-2	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	5,325,159	71.9780	3,800,438	5,280,000	5,318,561	0	(3,958)	0	0	3.210	3.157	AO	32,485	169,488	06/03/2021	04/22/2042
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1,2	1.F FE	540,000	77.5190	418,603	540,000	540,000	0	0	0	0	2.383	2.383	JJ	5,719	12,868	07/14/2021	07/21/2032
38143Y-AC-7	GOLDMAN SACHS GROUP INC			1	2.B FE	20,224,520	104.3430	20,868,600	20,000,000	20,155,293	0	(6,556)	0	0	6.450	6.362	MN	215,000	1,290,000	01/31/2007	05/01/2036
38148Y-AA-6	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	12,846,540	82.0160	11,482,240	14,000,000	13,021,579	0	41,242	0	0	4.017	4.646	AO	95,292	562,380	05/25/2018	10/31/2038
38242#-AB-0	GTD SR UNSECD NT SER B			1,2	2.B PL	18,587,160	81.4400	14,659,200	18,000,000	18,510,489	0	(62,856)	0	0	3.020	2.589	AO	123,820	543,600	10/12/2021	04/09/2030
38242#-AC-8	GTD SR UNSECD NT SER C			1	2.B PL	12,280,000	81.1600	9,966,448	12,280,000	12,280,000	0	0	0	0	2.400	2.400	JJ	143,267	147,360	01/06/2022	01/06/2029
38242#-AD-6	GTD SR UNSECD NT SER D			1,2	2.B PL	20,000,000	76.1400	15,228,000	20,000,000	20,000,000	0	0	0	0	2.660	2.660	AO	121,178	503,922	10/28/2021	10/09/2031
382550-BH-3	GOODYEAR TIRE & RUBBER CO			1,2	3.C FE	7,764,848	103.4130	7,728,053	7,473,000	7,558,242	0	(79,476)	0	0	9.500	8.619	MN	61,133	709,935	11/17/2020	05/31/2025
382550-BN-0	GOODYEAR TIRE & RUBBER CO			1,2	3.C FE	5,493,594	83.4150	4,467,707	5,356,000	5,473,575	0	(15,532)	0	0	5.000	4.591	JJ	123,486	310,202	12/02/2021	07/15/2029
38822#-AH-5	SR NT SER C			1,2	2.B	7,230,000	81.4500	5,888,835	7,230,000	7,230,000	0	0	0	0	3.210	3.210	AO	43,838	232,083	10/30/2020	10/29/2032
389286-AA-3	GRAY ESCROW II INC			1,2	4.B FE	9,850,786	72.3750	7,041,364	9,729,000	9,840,477	0	(9,209)	0	0	5.375	5.211	MN	66,819	531,649	12/08/2021	11/15/2031
390638-AH-3	GREAT LAKES GAS TRANSMISSION CO			1	2.A	15,370,880	100.6800	15,303,360	15,200,000	15,256,201	0	(3,059)	0	0	8.080	7.949	JJ	518,556	1,373,600	08/07/2001	01/29/2030
39121J-AE-0	GREAT RIVER ENERGY			1	1.G FE	1,710,058	102.9030	1,514,307	1,471,587	1,593,094	0	8,458	0	0	6.254	4.617	JJ	46,017	82,399	01/31/2012	07/01/2038
39121J-AG-5	GREAT RIVER ENERGY			1	1.G FE	13,800,700	110.6540	15,204,183	13,740,292	13,780,190	0	(895)	0	0	7.233	7.185	JJ	496,918	993,835	05/27/2008	07/01/2038
39121J-AH-3	GREAT RIVER ENERGY			1	1.G FE	18,235,000	98.7570	18,008,339	18,235,000	18,235,000	0	0	0	0	4.478	4.477	JJ	408,282	863,684	10/19/2010	07/01/2030
39122@-AA-7	GREAT RIVER HYDRO, LLC			1	2.B PL	45,000,000	85.1100	38,299,500	45,000,000	45,000,000	0	0	0	0	4.940	4.940	FA	755,329	2,223,000	04/18/2017	04/19/2032
39530M-AA-6	GREENKO POWER II LTD		C	1	3.B FE	3,820,000	84.0160	3,209,411	3,820,000	3,820,000	0	0	0	0	4.300	4.300	JD	8,213	153,839	12/07/2021	12/13/2028
39530V-AB-4	GREENKO SOLAR (MAURITIUS) LTD		C	1,2	3.B FE	2,000,000	91.1020	1,822,040	2,000,000	2,000,000	0	0	0	0	5.950	5.947	JJ	50,244	101,150	07/22/2019	07/29/2026
400131-AG-3	GRUMA SAB DE CV		C	1,2	2.B FE	3,731,983	99.0220	3,609,352	3,645,000	3,673,808	0	(13,897)	0	0	4.875	4.381	JD	14,808	177,694	02/04/2019	12/01/2024
40049J-AT-4	GRUPO TELEVISA SAB		C		2.A FE	8,290,240	117.4130	8,571,149	7,300,000	7,941,110	0	(54,132)	0	0	8.500	7.103	MS	189,597	620,500	04/27/2015	03/11/2032
40049J-AZ-0	GRUPO TELEVISA SAB		C	1	2.A FE	6,060,171	103.0610	5,445,743	5,284,000	5,966,484	0	(22,845)	0	0	6.625	5.450	JJ	161,419	350,065	03/15/2019	01/15/2040
40049J-BA-4	GRUPO TELEVISA SAB		C	1,2	2.A FE	16,732,275	85.6770	14,993,475	17,500,000	16,833,192	0	17,603	0	0	5.000	5.292	MN	116,667	875,000	06/16/2016	05/13/2045
40049J-BE-6	GRUPO TELEVISA SAB		C	1,2	2.A FE	17,271,060	88.5790	15,501,325	17,500,000	17,286,699	0	6,866	0	0	5.250	5.337	MN	94,427	918,750	05/23/2019	05/24/2049
40052V-AD-6	GRUPO BIMBO SAB DE CV		C	1	2.B FE	5,090,700	86.1620	4,308,100	5,000,000	5,077,189	0	(1,672)	0	0	4.875	4.759	JD	2,708	243,750	09/04/2014	06/27/2044
40052V-AE-4	GRUPO BIMBO SAB DE CV		C	1,2	2.B FE	1,233,180	85.0000	850,000	1,000,000	1,221,481	0	(5,796)	0	0	4.700	3.361	MN	6,658	47,000	12/09/2020	11/10/2047
40052V-AG-9	GRUPO BIMBO SAB DE CV		C	1	2.B FE	10,235,744	76.2670	7,615,260	9,985,000	10,226,276	0	(5,936)	0	0	4.000	3.845	MS	127,586	399,400	12/09/2020	09/06/2049
40052X-AB-6	GRUPO DE INVERSIONES SURAMERICANA SA		C	1,2	3.A FE	920,760	96.3260	855,375	888,000	900,160	0	(3,637)	0	0	5.500	5.005	AO	8,411	48,840	08/29/2016	04/29/2026
40053F-AC-2	GRUPO AVAL LTD		C	1,2	3.B FE	4,971,600	81.2540	4,062,700	5,000,000	4,978,806	0	2,226	0	0	4.375	4.445	FA	89,323	253,750	01/28/2020	02/04/2030
400666-AA-1	GUARA NORTE SARL		C	1	3.A FE	2,731,573	84.5190	2,308,814	2,731,710	2,731,474	0	77	0	0	5.198	5.199	JD	6,311	143,989	02/08/2021	06/15/2034
404119-BQ-1	HCA INC			1	2.C FE	1,425,166	99.3960	1,410,827	1,419,400	1,421,708	0	(925)	0	0	5.250	5.166	AO	15,732	74,519	01/11/2019	04/15/2025
404119-BR-9	HCA INC			1	2.C FE	2,994,869	99.8920	2,881,485	2,884,600	2,920,542	0	(8,181)	0	0	5.375	4.739	FA	64,603	55,207	10/18/2017	02/01/2025
404119-BS-7	HCA INC			1,2	2.C FE	10,430,671	100.6390	9,911,130	9,848,200	10,074,808	0	(73,359)	0	0	5.875	4.927	FA	218,575	518,598	10/25/2018	02/15/2026
404119-BV-0	HCA INC			1,2	2.C FE	2,369,496	88.9580	2,193,704	2,466,000	2,376,185	0	1,942	0	0	5.500	5.780	JD	6,028	135,630	12/19/2018	06/15/2047
404119-CF-4	HCA INC			1,2	2.C FE	22,173,555	84.5830	19,031,175	22,500,000	22,194,708	0	21,153	0	0	3.625	3.799	MS	240,156	421,406	03/21/2022	03/15/2032
40414L-AE-9	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	30,989,167	102.8540	27,099,972	26,348,000	30,245,185	0	(130,420)	0	0	6.750	5.426	FA	741,038	1,778,490	07/20/2016	02/01/2041
40414L-AM-1	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	5,345,018	96.2660	5,530,482	5,745,000	5,643,289	0	45,907	0	0	3.400	4.297	FA	81,388	195,330	07/23/2015	02/01/2025
40414L-AN-9	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	25,690,627	97.3250	25,877,744	26,589,000	26,321,026	0	103,533	0	0	4.000	4.444	JD	88,630	1,063,560	12/28/2020	06/01/2025
40414L-AR-0	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	3,982,880	88.9580	3,558,320	4,000,000	3,988,383	0	1,770	0	0	3.500	3.550	JJ	64,556	140,000	06/20/2019	07/15/2029
404280-AJ-8	HSBC HOLDINGS PLC		C		2.A FE	16,516,044	98.5930	13,704,427	13,900,000	15,899,922	0	(80,197)	0	0	6.800	5.412	JD	78,767	945,200	07/24/2013	06/01/2038
404280-AP-4	HSBC HOLDINGS PLC		C		2.A FE	9,255,181	98.2650	8,902,809	9,060,000	9,091,253	0	(24,996)	0	0	4.250	3.952	MS	114,445	385,050	08/03/2015	03/14/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404280-AQ-2	HSBC HOLDINGS PLC		C		2.A FE	5,349,200	84.6920	4,234,600	5,000,000	5,305,864	0	(8,111)	0	0	5.250	4.787	MS	78,021	262,500	12/07/2016	03/14/2044
404280-AW-9	HSBC HOLDINGS PLC		C		1.G FE	42,536,176	96.7660	40,515,924	41,870,000	42,121,560	0	(72,014)	0	0	4.300	4.096	MS	565,129	1,800,410	12/12/2016	03/08/2026
404280-BH-1	HSBC HOLDINGS PLC		C		2.A FE	5,183,317	96.1170	4,853,909	5,050,000	5,112,880	0	(14,741)	0	0	4.375	4.025	MN	23,321	220,938	10/26/2017	11/23/2026
404280-BK-4	HSBC HOLDINGS PLC		C	2,5	1.G FE	6,406,110	92.2300	6,225,525	6,750,000	6,539,830	0	35,062	0	0	4.041	4.726	MS	81,830	272,768	12/07/2018	03/13/2028
404280-BT-5	HSBC HOLDINGS PLC		C	2,5	1.G FE	6,082,200	91.9380	5,516,280	6,000,000	6,050,294	0	(7,556)	0	0	4.583	4.409	JD	9,166	274,980	07/26/2018	06/19/2029
404280-CC-1	HSBC HOLDINGS PLC		C	2,5	1.G FE	15,734,979	87.3980	13,371,894	15,300,000	15,598,053	0	(40,351)	0	0	3.973	3.629	MN	65,852	607,869	06/17/2019	05/22/2030
404280-CT-4	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	9,224,750	77.1920	7,101,664	9,200,000	9,211,181	0	(8,518)	0	0	2.804	2.773	MN	26,513	257,968	05/20/2021	05/24/2032
404280-CV-9	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	1,200,000	80.7670	969,204	1,200,000	1,200,000	0	0	0	0	2.206	2.206	FA	9,853	26,472	08/10/2021	08/17/2029
404280-CY-3	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	3,000,000	76.5770	2,297,310	3,000,000	3,000,000	0	0	0	0	2.871	2.871	MN	9,331	86,130	11/15/2021	11/22/2032
404280-DG-1	HSBC HOLDINGS PLC		C	1,2	1.G FE	1,700,000	96.3010	1,637,117	1,700,000	1,700,000	0	0	0	0	5.210	5.212	FA	34,444	0	08/04/2022	08/11/2028
4042Q1-AD-9	HSBC BANK USA NA				1.F FE	26,394,502	107.9750	21,406,044	19,825,000	25,028,606	0	(212,890)	0	0	7.000	4.658	JJ	639,907	1,387,750	08/14/2015	01/15/2039
40434C-AD-7	HSBC USA INC				1.E FE	12,345,600	97.3490	11,681,880	12,000,000	12,063,533	0	(40,858)	0	0	3.500	3.130	JD	9,333	420,000	06/01/2015	06/23/2024
40435W-AB-6	HTA GROUP LTD		C	2	4.B FE	2,022,835	92.5500	1,851,000	2,000,000	2,008,137	0	(6,738)	0	0	7.000	6.600	JD	5,056	140,000	09/09/2020	12/18/2025
40440V-A@-4	HPS Corporate Lending Fund FRN 11/14/202				2.C PL	25,000,000	100.0000	25,000,000	25,000,000	25,000,000	0	0	0	0	8.430	8.430	MN	275,146	0	10/28/2022	11/14/2027
404530-AA-5	HACKENSACK MERIDIAN HEALTH INC			1,2	1.D FE	29,500,957	85.5810	21,878,783	25,565,000	29,390,242	0	(64,721)	0	0	4.500	3.686	JJ	575,213	1,150,425	02/11/2021	07/01/2057
404530-AB-3	HACKENSACK MERIDIAN HEALTH INC			1,2	1.D FE	28,427,247	83.3590	22,636,136	27,155,000	28,366,089	0	(32,652)	0	0	4.211	3.913	JJ	571,749	1,143,497	12/17/2021	07/01/2048
404530-AC-1	HACKENSACK MERIDIAN HEALTH INC			1,2	1.D FE	14,460,527	68.9840	10,040,621	14,555,000	14,465,576	0	3,389	0	0	2.675	2.715	MS	129,782	389,346	04/26/2021	09/01/2041
404530-AD-9	HACKENSACK MERIDIAN HEALTH INC			1,2	1.D FE	43,138,426	63.7210	27,766,426	43,575,000	43,153,725	0	8,978	0	0	2.875	2.924	MS	417,594	1,252,781	06/09/2021	09/01/2050
404658-AH-5	SR NT SER B			1	2.B	50,000,000	96.2200	48,110,000	50,000,000	50,000,000	0	0	0	0	4.650	4.649	FA	800,833	2,325,000	02/27/2019	02/27/2027
404658-AK-8	HSRE CORE HOLDING I LLC			1,2	2.B	13,830,000	87.8000	12,142,740	13,830,000	13,830,000	0	0	0	0	3.160	3.160	MS	127,467	437,028	09/16/2021	09/16/2028
40465@-AL-6	HSRE CORE HOLDING I LLC			1,2	2.B	8,010,000	84.8100	6,793,281	8,010,000	8,010,000	0	0	0	0	3.610	3.610	MS	84,339	289,161	09/16/2021	09/16/2031
406216-AS-0	HALLIBURTON CO				2.A FE	19,946,122	93.4060	16,349,039	17,503,200	19,941,630	0	1,599	0	0	7.600	6.664	FA	502,536	1,330,243	10/09/2007	08/15/2096
406216-AW-1	HALLIBURTON CO			1	2.A FE	18,686,861	106.1170	16,607,311	15,650,000	17,939,456	0	(91,668)	0	0	6.700	5.311	MS	308,740	1,048,550	11/26/2013	09/15/2038
406216-BA-8	HALLIBURTON CO			1,2	2.A FE	39,637,106	83.4300	32,521,014	38,980,000	39,552,442	0	(19,048)	0	0	4.500	4.382	MN	224,135	1,754,100	08/01/2019	11/15/2041
406216-BE-0	HALLIBURTON CO			1,2	2.A FE	19,628,347	85.5100	15,802,248	18,480,000	19,525,724	0	(31,334)	0	0	4.750	4.325	FA	365,750	877,800	08/01/2019	08/01/2043
406216-BG-5	HALLIBURTON CO			1,2	2.A FE	1,471,296	97.2520	1,434,467	1,475,000	1,473,812	0	2,657	0	0	3.800	3.830	MN	7,162	116,675	11/10/2015	11/15/2025
40621P-AA-7	HALLIBURTON CO				2.A FE	9,403,078	103.0570	8,553,731	8,300,000	8,995,563	0	(50,114)	0	0	6.750	4.481	FA	233,438	0	03/27/2019	02/01/2027
40653*-AA-4	HAMAKUA ENERGY, LLC			1	2.B Z	20,256,487	92.2100	18,678,507	20,256,487	20,256,487	0	0	0	0	4.020	4.017	MJSD	210,198	814,311	12/26/2017	12/31/2030
40963L-AH-7	KEB HANA BANK		C		2.B FE	3,329,536	97.4770	3,270,353	3,355,000	3,349,787	0	2,827	0	0	4.375	4.469	MS	37,103	146,781	09/25/2014	09/30/2024
410867-AA-3	HANOVER INSURANCE GROUP INC				2.B FE	8,013,300	105.1280	8,124,292	7,728,000	7,806,703	0	(25,086)	0	0	7.625	7.210	AO	124,399	589,260	11/19/2013	10/15/2025
410867-AG-0	HANOVER INSURANCE GROUP INC			1,2	2.B FE	10,103,500	76.9410	7,694,100	10,000,000	10,088,920	0	(10,731)	0	0	2.500	2.368	MS	83,333	250,000	07/29/2021	09/01/2030
41135U-AB-1	HANWHA LIFE INSURANCE CO LTD		C	2	2.A FE	5,000,000	82.7650	4,138,250	5,000,000	5,000,000	0	0	0	0	3.379	3.379	FA	68,988	84,475	01/24/2022	02/04/2032
41163G-AF-8	RELX INC			1	2.A FE	32,736,743	103.0340	30,754,619	29,849,000	30,880,234	0	(190,226)	0	0	7.200	6.303	FA	895,470	2,149,128	02/19/2013	08/01/2027
41242*-AZ-5	HARDWOOD FUNDING, LLC			1	1.G FE	19,600,000	87.3700	17,124,520	19,600,000	19,600,000	0	0	0	0	3.380	3.380	JD	44,165	331,240	04/02/2015	06/07/2030
41242*-BB-7	HARDWOOD FUNDING, LLC			1	1.G FE	5,703,367	93.6200	5,305,134	5,666,667	5,680,951	0	(3,898)	0	0	3.420	3.341	JD	12,920	176,700	10/06/2016	06/07/2026
41242*-BD-3	HARDWOOD FUNDING, LLC			1	1.G FE	8,000,000	88.1500	7,052,000	8,000,000	8,000,000	0	0	0	0	3.670	3.670	JD	19,573	293,600	02/29/2016	06/07/2031
41242*-BH-4	HARDWOOD FUNDING, LLC			1	1.G FE	10,000,000	87.0100	8,701,000	10,000,000	10,000,000	0	0	0	0	3.680	3.680	JD	24,533	368,000	06/07/2017	06/07/2032
41242*-BU-5	HARDWOOD FUNDING, LLC			1,2	1.G FE	2,000,000	71.3400	1,426,800	2,000,000	2,000,000	0	0	0	0	3.230	3.230	JD	4,307	64,600	06/08/2020	06/07/2040
41242*-BV-3	HARDWOOD FUNDING, LLC			1,2	1.G FE	7,250,000	89.2653	6,471,731	7,250,000	7,250,000	0	0	0	0	3.190	3.190	JD	15,418	231,275	06/30/2020	06/07/2030
41242*-BW-1	HARDWOOD FUNDING, LLC			1,2	1.G FE	6,000,000	87.4366	5,246,197	6,000,000	6,000,000	0	0	0	0	3.290	3.290	JD	13,160	296,100	06/30/2020	06/07/2032
41242*-BX-9	HARDWOOD FUNDING LLC			1,2	1.G FE	19,000,000	80.8300	15,357,700	19,000,000	19,000,000	0	0	0	0	3.440	3.440	JD	43,573	326,800	06/30/2020	06/07/2035
41242*-BY-7	HARDWOOD FUNDING, LLC			1,2	1.G FE	2,000,000	82.9189	1,658,377	2,000,000	2,000,000	0	0	0	0	3.910	3.910	JD	5,213	39,100	06/30/2020	06/07/2040
415864-AM-9	HARSCO CORP			1,2	4.C FE	4,155,256	78.6710	3,206,630	4,076,000	4,130,070	0	(12,036)	0	0	5.750	5.303	JJ	98,305	220,796	08/16/2021	07/31/2027
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	11,694,540	100.6400	11,070,400	11,000,000	11,592,330	0	(19,073)	0	0	6.100	5.614	AO	167,750	671,000	09/19/2016	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	2,554,594	99.2250	2,877,525	2,900,000	2,647,435	0	10,673	0	0	5.950	6.941	AO	36,427	172,550	09/08/2010	10/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
416515-BA-1	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	25,537,153	103.9690	25,498,397	24,525,000	25,298,923	0	(32,869)	0	0	6.625	6.287	MS	410,709	1,624,781	05/31/2013	03/30/2040
416515-BB-9	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	2,178,468	79.1470	1,741,234	2,200,000	2,182,817	0	530	0	0	4.300	4.358	AO	19,971	94,600	04/16/2013	04/15/2043
416515-BF-0	HARTFORD FINANCIAL SERVICES GROUP INC			1,2	2.A FE	395,508	72.3760	289,504	400,000	395,813	0	100	0	0	3.600	3.662	FA	5,280	14,400	08/08/2019	08/19/2049
416518-AC-2	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	33,051,879	102.9210	27,943,052	27,150,000	32,055,250	0	(146,204)	0	0	6.625	5.136	AO	379,723	1,798,688	07/28/2015	04/15/2042
41652P-AC-3	HARTFORD HEALTHCARE CORP			1	1.F FE	28,309,284	70.4560	19,702,316	27,964,000	28,506,024	0	(12,977)	0	0	3.447	3.332	JJ	481,960	963,919	12/17/2021	07/01/2054
418056-AS-6	HASBRO INC			1	2.C FE	46,706,013	97.5380	42,672,875	43,750,000	46,070,406	0	(75,892)	0	0	6.350	5.847	MS	818,003	2,778,125	05/22/2013	03/15/2040
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD			1,2	4.A FE	12,872,656	90.4790	11,745,984	12,982,000	12,786,674	0	(58,548)	0	0	5.750	5.666	JAJO	147,219	545,905	06/21/2022	01/20/2026
419866-F#-0	HAWAIIAN ELECTRIC COMPANY, INC.			1	2.A	20,000,000	83.8338	16,766,755	20,000,000	20,000,000	0	0	0	0	4.310	4.310	N/A	71,833	862,000	12/14/2017	12/01/2047
419866-F*-4	HAWAIIAN ELECTRIC COMPANY, INC.			1	2.A	18,800,000	89.2500	16,779,000	18,800,000	18,800,000	0	0	0	0	5.230	5.229	AO	245,810	983,240	10/15/2015	10/01/2045
42210*-BA-5	H.E. BUTT GROCERY COMPANY			1	1.G	12,000,000	108.7300	13,047,600	12,000,000	12,000,000	0	0	0	0	7.100	7.100	JJ	426,000	852,000	09/30/1998	01/01/2029
42217K-AX-4	WELLTOWER OP LLC			1,2	2.A FE	2,699,219	99.9470	2,273,794	2,275,000	2,629,089	0	(11,981)	0	0	6.500	5.149	MS	43,541	147,875	03/30/2016	03/15/2041
42217K-BB-1	WELLTOWER OP LLC			1,2	2.A FE	16,427,302	84.6690	11,889,221	14,042,000	16,307,737	0	(79,163)	0	0	5.125	3.914	MS	211,898	719,653	08/25/2021	03/15/2043
42217K-BC-9	WELLTOWER OP LLC			1,2	2.A FE	5,766,373	99.0440	5,469,210	5,522,000	5,551,019	0	(35,283)	0	0	4.500	3.823	JJ	114,582	248,490	05/24/2016	01/15/2024
42217K-BF-2	WELLTOWER OP LLC			1,2	2.A FE	28,539,379	97.4440	28,434,159	29,180,000	28,997,838	0	71,804	0	0	4.000	4.275	JD	97,267	1,167,200	10/09/2015	06/01/2025
42225U-AG-9	HEALTHCARE REALTY HOLDINGS LP			1,2	2.B FE	26,049,258	83.8860	21,907,668	26,116,000	26,068,612	0	6,211	0	0	3.100	3.129	FA	305,847	809,596	11/26/2019	02/15/2030
42250P-AA-1	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	3,701,442	85.6980	3,175,968	3,706,000	3,702,830	0	399	0	0	3.000	3.014	JJ	51,266	111,180	12/16/2019	01/15/2030
42250P-AB-9	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	19,825,000	83.5620	16,712,400	20,000,000	19,863,059	0	15,384	0	0	2.875	2.971	JJ	265,139	575,000	06/09/2020	01/15/2031
42251#-AJ-3	HEB GROCERY COMPANY, LP			1	1.G	22,000,000	106.0674	23,334,828	22,000,000	22,000,000	0	0	0	0	6.370	6.372	JD	116,783	1,401,400	05/26/2006	06/01/2027
42251#-AW-4	HEB GROCERY COMPANY, LP			1	1.G	26,000,000	84.0300	21,847,800	26,000,000	26,000,000	0	0	0	0	3.800	3.800	MS	249,744	988,000	03/30/2016	03/30/2035
42251#-BC-7	HEB GROCERY COMPANY, LP			1	1.G	15,000,000	87.4965	13,124,471	15,000,000	15,000,000	0	0	0	0	4.360	4.360	MS	165,317	654,000	03/30/2016	03/30/2045
423012-AE-3	HEINEKEN NV		C	1	2.A FE	14,737,650	78.7130	11,806,950	15,000,000	14,795,114	0	6,708	0	0	4.000	4.102	AO	150,000	600,000	10/02/2012	10/01/2042
42704L-AA-2	HERC HOLDINGS INC			1,2	4.A FE	2,087,610	93.2300	1,942,913	2,084,000	2,086,302	0	(368)	0	0	5.500	5.471	JJ	52,853	93,450	06/24/2019	07/15/2027
427866-BB-3	HERSHEY CO			1,2	1.F FE	10,289,250	71.7760	6,459,840	9,000,000	10,210,740	0	(32,436)	0	0	3.125	2.431	MN	35,938	281,250	07/09/2020	11/15/2049
427866-BG-2	HERSHEY CO			1,2	1.F FE	12,055,520	65.5780	7,869,360	12,000,000	12,052,080	0	(1,359)	0	0	2.650	2.627	JD	26,500	318,000	05/29/2020	06/01/2050
428102-AE-7	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	6,720,803	85.7540	5,742,945	6,697,000	6,717,519	0	(2,265)	0	0	4.250	4.199	FA	107,524	292,529	12/02/2021	02/15/2030
428102-AF-4	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	869,000	91.9670	799,193	869,000	869,000	0	0	0	0	5.500	5.499	AO	10,090	24,827	04/05/2022	10/15/2030
42981C-AA-6	HIGH STREET FUNDING TRUST I			1,2	2.A FE	12,000,000	93.3070	11,196,840	12,000,000	12,000,000	0	0	0	0	4.111	4.110	FA	186,365	493,320	03/08/2018	02/15/2028
431282-AQ-5	HIGHWOODS REALTY LP			1,2	2.B FE	11,858,160	90.0450	10,805,400	12,000,000	11,920,385	0	13,552	0	0	4.125	4.268	MS	145,750	495,000	02/22/2018	03/15/2028
431282-AR-3	HIGHWOODS REALTY LP			1,2	2.B FE	24,929,250	86.5310	21,632,750	25,000,000	24,956,704	0	6,251	0	0	4.200	4.232	AO	221,667	1,050,000	02/26/2019	04/15/2029
431282-AS-1	HIGHWOODS REALTY LP			1,2	2.B FE	14,961,750	79.2430	11,886,450	15,000,000	14,973,122	0	3,579	0	0	3.050	3.078	FA	172,833	457,500	09/04/2019	02/15/2030
431282-AT-9	HIGHWOODS REALTY LP			1,2	2.B FE	10,955,010	73.9110	8,130,210	11,000,000	10,964,285	0	4,067	0	0	2.600	2.645	FA	119,167	286,000	07/30/2020	02/01/2031
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	2,016,748	90.7320	1,814,640	2,000,000	2,011,172	0	(2,904)	0	0	4.875	4.699	JJ	44,958	97,500	01/15/2021	01/15/2030
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	1,853,141	99.1380	1,751,768	1,767,000	1,798,771	0	(23,311)	0	0	5.375	3.922	MN	15,829	94,976	08/04/2020	05/01/2025
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	345,352	86.7890	296,818	342,000	344,787	0	(377)	0	0	3.750	3.605	MN	2,138	12,825	06/17/2021	05/01/2029
432833-AL-5	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	926,960	84.2240	768,123	912,000	925,469	0	(1,315)	0	0	4.000	3.792	MN	6,080	36,480	12/02/2021	05/01/2031
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	1,366,531	80.0410	1,091,759	1,364,000	1,366,182	0	(183)	0	0	3.625	3.604	FA	18,679	49,445	01/22/2021	02/15/2032
43324B-AB-3	SR NT SER B GREEN			1,2	1.F PL	13,000,000	77.7100	10,102,300	13,000,000	13,000,000	0	0	0	0	2.880	2.880	JJ	173,680	374,400	07/14/2021	07/14/2033
43324B-AC-1	HINES GLOBAL REAL ESTATE HOLDINGS			1,2	1.F PL	10,410,000	73.4700	7,648,227	10,410,000	10,410,000	0	0	0	0	3.030	3.030	JJ	146,321	315,423	07/14/2021	07/14/2036
43371H-AA-1	HOAG MEMORIAL HOSPITAL PRESBYTERIAN			1,2	1.C FE	6,881,711	78.4920	5,353,154	6,820,000	6,880,699	0	(1,012)	0	0	3.803	3.752	JJ	119,596	75,648	03/31/2022	07/15/2052
43474T-AB-9	HOLCIM US FINANCE (LUXEMBOURG) SA		C	1	2.A FE	8,097,033	99.6840	7,725,510	7,750,000	8,029,713	0	(9,180)	0	0	6.875	6.513	MS	136,163	532,813	10/07/2013	09/29/2039
43475D-AA-5	HOLCIM CAPITAL CORPORATION LTD		C	1	2.A FE	10,089,756	97.1750	9,523,150	9,800,000	10,048,288	0	(5,631)	0	0	6.500	6.277	MS	192,869	637,000	10/18/2013	09/12/2043
435765-AJ-1	HOLLY ENERGY PARTNERS LP			1,2	3.A FE	2,053,000	98.6860	2,026,024	2,053,000	2,053,000	0	0	0	0	6.375	6.374	AO	27,630	67,984	04/06/2022	04/15/2027
437076-AS-1	HOME DEPOT INC			1	1.F FE	8,995,529	106.9990	6,891,806	6,441,000	8,360,712	0	(107,536)	0	0	5.875	3.209	JD	15,767	378,409	07/27/2016	12/16/2036
437076-AU-6	HOME DEPOT INC			1,2	1.F FE	14,488,163	102.5030	13,930,158	13,590,000	14,415,748	0	(37,692)	0	0	5.400	4.821	MS	216,081	733,860	10/22/2019	09/15/2040
437076-AV-4	HOME DEPOT INC			1,2	1.F FE	18,884,008	108.3960	18,156,330	16,750,000	18,557,219	0	(68,125)	0	0	5.950	4.991	AO	249,156	996,625	05/16/2019	04/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
437076-BA-9	HOME DEPOT INC			1,2	1.F FE	16,341,750	87.5580	14,447,070	16,500,000	16,356,320	0	2,723	0	0	4.200	4.264	AO	173,250	661,500	08/24/2022	04/01/2043
437076-BC-5	HOME DEPOT INC			1,2	1.F FE	20,744,550	99.0030	19,800,600	20,000,000	20,087,679	0	(98,258)	0	0	3.750	3.231	FA	283,333	750,000	09/29/2015	02/15/2024
437076-BF-8	HOME DEPOT INC			1,2	1.F FE	4,757,680	89.3330	3,573,320	4,000,000	4,692,486	0	(21,467)	0	0	4.400	3.279	MS	51,822	176,000	11/08/2019	03/15/2045
437076-BH-4	HOME DEPOT INC			1,2	1.F FE	22,259,859	87.0690	17,444,274	20,035,000	22,128,156	0	(60,779)	0	0	4.250	3.563	AO	212,872	851,488	11/18/2019	04/01/2046
437076-BM-3	HOME DEPOT INC			1,2	1.F FE	9,728,253	95.1690	9,433,151	9,912,000	9,831,548	0	23,044	0	0	3.000	3.265	AO	74,340	297,360	08/15/2018	04/01/2026
437076-BP-6	HOME DEPOT INC			1,2	1.F FE	49,900,640	74.8420	38,169,420	51,000,000	49,962,448	0	16,104	0	0	3.500	3.605	MS	525,583	1,785,000	07/11/2019	09/15/2056
437076-BS-0	HOME DEPOT INC			1,2	1.F FE	6,306,106	82.6470	4,657,158	5,635,000	6,251,562	0	(16,641)	0	0	3.900	3.240	JD	9,767	219,765	08/20/2019	06/15/2047
437076-BX-9	HOME DEPOT INC			1,2	1.F FE	62,639,090	91.5750	46,840,613	51,150,000	61,820,418	0	(263,378)	0	0	4.500	3.283	JD	159,844	2,301,750	11/14/2019	12/06/2048
437076-BY-7	HOME DEPOT INC			1,2	1.F FE	7,954,080	90.4890	7,239,120	8,000,000	7,968,798	0	4,318	0	0	2.950	3.017	JD	10,489	236,000	06/03/2019	06/15/2029
437076-BZ-4	HOME DEPOT INC			1,2	1.F FE	31,887,547	71.4280	20,385,551	28,540,000	31,713,982	0	(84,577)	0	0	3.125	2.540	JD	39,639	891,875	12/29/2020	12/15/2049
437076-CB-6	HOME DEPOT INC			1,2	1.F FE	2,880,348	87.3070	2,248,155	2,575,000	2,809,606	0	(31,598)	0	0	2.700	1.339	AO	14,678	69,525	10/01/2020	04/15/2030
437076-CC-4	HOME DEPOT INC			1,2	1.F FE	957,730	79.7870	797,870	1,000,000	959,033	0	1,303	0	0	3.300	3.621	AO	6,967	33,000	03/24/2022	04/15/2040
437076-CD-2	HOME DEPOT INC			1,2	1.F FE	34,346,060	74.5190	22,478,656	30,165,000	34,122,098	0	(101,282)	0	0	3.350	2.658	AO	213,334	1,010,528	12/29/2020	04/15/2050
437076-CF-7	HOME DEPOT INC			1,2	1.F FE	6,435,184	77.4520	5,212,520	6,730,000	6,477,755	0	28,194	0	0	1.375	1.870	MS	27,247	92,538	07/13/2021	03/15/2031
437076-CG-5	HOME DEPOT INC			1,2	1.F FE	52,251,998	60.5130	34,553,528	57,101,000	52,433,727	0	105,786	0	0	2.375	2.793	MS	399,310	1,347,124	07/28/2021	03/15/2051
437076-CK-6	HOME DEPOT INC			1,2	1.F FE	7,216,944	66.2100	4,830,020	7,295,000	7,219,146	0	1,743	0	0	2.750	2.803	MS	59,069	197,269	09/07/2021	09/15/2051
437076-CP-5	HOME DEPOT INC			1,2	1.F FE	12,739,275	88.8910	12,000,285	13,500,000	12,778,501	0	39,226	0	0	3.250	3.943	AO	92,625	240,094	05/23/2022	04/15/2032
43761A-A#-3	GBP SR NT SER AGBP SR NT SER A			1,2	2.B	22,786,200	90.4464	19,652,023	21,727,800	21,727,800	0	0	0	(2,633,400)	3.340	3.340	JD	36,285	1,134,284	12/13/2018	12/13/2025
43761A-B*-6	GBP SR NT SER B			1	2.B	29,115,700	84.8645	23,561,181	27,763,300	27,763,300	0	0	0	(3,364,900)	3.500	3.500	JD	48,586	1,518,794	12/13/2018	12/13/2028
43761A-C*-5	USD SR NT SER E			1,2	2.B	28,000,000	93.8132	26,267,690	28,000,000	28,000,000	0	0	0	0	4.920	4.920	JD	68,880	1,377,600	12/13/2018	12/13/2028
438516-BB-1	HONEYWELL INTERNATIONAL INC			1	1.F FE	988,650	103.0560	1,030,560	1,000,000	991,298	0	312	0	0	5.375	5.451	MS	17,917	53,750	02/14/2011	03/01/2041
438516-BL-9	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	4,234,700	92.3160	3,923,430	4,250,000	4,243,717	0	1,543	0	0	2.500	2.541	MN	17,708	106,250	10/24/2016	11/01/2026
438516-BS-4	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	18,081,633	83.2670	13,847,302	16,630,000	17,967,790	0	(34,682)	0	0	3.812	3.328	MN	70,437	633,936	08/01/2019	11/21/2047
438516-BZ-8	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	11,285,834	82.7190	8,908,836	10,770,000	11,173,066	0	(53,196)	0	0	1.950	1.398	JD	17,501	210,015	07/13/2021	06/01/2030
438516-CA-2	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	50,497,172	71.6210	35,019,804	48,896,000	50,415,197	0	(39,984)	0	0	2.800	2.634	JD	114,091	1,369,088	10/27/2021	06/01/2050
440452-AF-7	HORMEL FOODS CORP			1,2	1.F FE	2,193,994	81.5390	1,793,858	2,200,000	2,195,428	0	568	0	0	1.800	1.830	JD	2,200	39,600	06/04/2020	06/11/2030
440452-AJ-9	HORMEL FOODS CORP			1,2	1.F FE	14,007,418	69.3350	9,353,292	13,490,000	13,990,473	0	(11,516)	0	0	3.050	2.855	JD	32,001	411,445	07/07/2021	06/03/2051
44107H-AD-4	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	25,000,000	85.0690	21,267,250	25,000,000	25,000,000	0	0	0	0	4.081	4.081	AO	255,063	1,020,250	03/23/2018	04/01/2038
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	26,386,556	61.5280	16,631,018	27,030,000	26,414,649	0	14,222	0	0	2.667	2.784	AO	180,223	720,890	02/04/2021	10/01/2050
44107T-AY-2	HOST HOTELS & RESORTS LP			1,2	2.C FE	11,276,566	83.6850	9,498,248	11,350,000	11,296,401	0	6,712	0	0	3.375	3.452	JD	17,025	383,063	12/06/2019	12/15/2029
44267D-AD-9	HOWARD HUGHES CORP			1,2	3.C FE	3,723,283	90.0370	3,258,439	3,619,000	3,694,260	0	(16,492)	0	0	5.375	4.797	FA	81,051	194,521	04/08/2021	08/01/2028
44267D-AE-7	HOWARD HUGHES CORP			1,2	3.C FE	2,723,025	83.6520	2,278,680	2,724,000	2,723,165	0	128	0	0	4.125	4.130	FA	46,819	112,365	12/02/2021	02/01/2029
44267D-AF-4	HOWARD HUGHES CORP			1,2	3.C FE	605,462	80.5070	490,288	609,000	605,975	0	331	0	0	4.375	4.449	FA	11,102	26,644	06/17/2021	02/01/2031
442722-AA-2	HOWARD MIDSTREAM ENERGY PARTNERS LLC			1,2	4.C FE	5,876,358	96.6350	5,668,609	5,866,000	5,873,675	0	(2,383)	0	0	6.750	6.709	JJ	182,579	229,874	05/24/2022	01/15/2027
44329H-AD-6	HP CMNTYS LLC			1	1.C FE	2,038,720	90.4250	3,617,000	4,000,000	2,126,690	0	11,872	0	0	5.820	11.543	MS	68,547	232,800	11/04/2008	09/15/2053
44329H-AK-0	HP CMNTYS LLC			1	1.C FE	12,032,000	89.2920	17,858,400	20,000,000	12,468,779	0	54,861	0	0	5.860	9.863	MS	345,089	1,172,000	11/04/2008	09/15/2053
44329H-AQ-7	HP CMNTYS LLC			1	1.G FE	4,381,343	90.6200	6,225,594	6,870,000	4,513,757	0	12,820	0	0	6.090	9.569	MS	123,191	418,383	11/04/2008	09/15/2053
44329H-AU-8	HP CMNTYS LLC			1	1.D FE	2,106,000	92.8250	4,344,210	4,680,000	2,317,785	0	31,472	0	0	6.080	13.755	MS	83,782	284,544	11/12/2008	03/15/2046
44329H-AV-6	HP CMNTYS LLC			1	1.G FE	3,150,000	92.4810	6,473,670	7,000,000	3,237,345	0	13,342	0	0	6.160	13.754	MS	126,964	431,200	11/04/2008	09/15/2053
443510-AK-8	HUBBELL INC			1,2	2.A FE	2,970,010	79.6320	2,388,960	3,000,000	2,974,793	0	2,746	0	0	2.300	2.413	MS	20,317	69,000	04/01/2021	03/15/2031
443628-AH-5	HUDBAY MINERALS INC		C	1,2	4.B FE	6,334,586	91.1400	5,480,248	6,013,000	6,247,458	0	(53,570)	0	0	6.125	5.005	AO	92,074	368,296	06/17/2021	04/01/2029
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC			1	2.A PL	37,834,845	94.2600	35,939,409	38,127,953	37,920,636	0	18,940	0	0	4.420	4.528	FMAN	147,748	1,685,255	06/04/2018	05/31/2033
444859-BB-7	HUMANA INC			1,2	2.C FE	17,670,152	87.3890	15,804,301	18,085,000	17,743,175	0	12,729	0	0	4.625	4.768	JD	69,703	726,611	01/30/2018	12/01/2042
444859-BK-7	HUMANA INC			1,2	2.C FE	456,523	87.7610	368,596	420,000	450,098	0	(4,393)	0	0	3.125	1.925	FA	4,958	13,125	07/08/2021	08/15/2029
444859-BL-5	HUMANA INC			1,2	2.C FE	6,398,347	78.8970	4,359,059	5,525,000	6,364,139	0	(20,518)	0	0	3.950	3.097	FA	82,445	218,238	07/13/2021	08/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
445640-AB-1	HUNT OIL COMPANY OF PERU LLC (LIMA BRANC		C	1	3.A FE	6,687,804	95.0750	6,398,357	6,729,800	6,707,008	0	2,870	0	0	6.375	6.470	JD	35,752	456,929	08/23/2021	06/01/2028
446150-BB-9	HUNTINGTON BANCSHARES INC			1,2	2.A FE	1,900,000	95.0450	1,805,855	1,900,000	1,900,000	0	0	0	0	4.443	4.445	FA	34,470	0	08/01/2022	08/04/2028
448055-AD-5	CENOVUS ENERGY INC		C	1	2.C FE	1,489,944	102.6780	1,155,128	1,125,000	1,467,412	0	(16,771)	0	0	6.800	4.035	MS	22,525	76,500	08/25/2021	09/15/2037
448055-AP-8	CENOVUS ENERGY INC		C	1,2	2.C FE	23,621,966	92.0380	21,490,873	23,350,000	23,533,087	0	(25,907)	0	0	4.400	4.252	AO	216,896	1,027,400	04/22/2019	04/15/2029
44841D-AB-8	HUTCHISON WHAMPOA INTERNATIONAL (14) LTD		C		1.F FE	2,696,868	97.1190	2,622,213	2,700,000	2,699,513	0	427	0	0	3.625	3.635	AO	16,584	97,875	10/28/2014	10/31/2024
44841S-AC-3	HUTCHISON WHAMPOA INTERNATIONAL (03/33)		C		1.F FE	7,358,016	116.4140	7,450,496	6,400,000	6,982,525	0	(35,620)	0	0	7.450	6.284	MN	49,004	476,800	01/24/2007	11/24/2033
449253-AB-9	IAA INC			1,2	4.B FE	820,138	97.1830	790,098	813,000	817,382	0	(777)	0	0	5.500	5.362	JD	1,987	44,715	05/23/2019	06/15/2027
449282-AA-0	SR SECD NT 4/A2			1	1.G PL	89,680,000	93.1700	83,554,856	89,680,000	89,680,000	0	0	0	0	4.250	4.250	JD	2,096,270	0	06/13/2022	12/15/2029
44929@-AP-9	ICRE REIT HOLDINGS			1	2.B	15,000,000	87.9141	13,187,115	15,000,000	15,000,000	0	0	0	0	3.760	3.760	JJ	275,733	571,500	07/05/2017	07/05/2029
44929@-AR-5	SR NT SER D TRANCHE B			1,2	2.B	9,000,000	89.1500	8,023,500	9,000,000	9,000,000	0	0	0	0	4.010	4.010	MN	60,150	365,400	05/01/2019	05/01/2031
44929@-AS-3	SR NT SER D TRANCHE C			1,2	2.B	10,000,000	86.5600	8,656,000	10,000,000	10,000,000	0	0	0	0	4.130	4.130	MN	68,833	418,000	05/01/2019	05/01/2034
44929@-AU-8	SR NT SER F TRANCHE A			1	2.B Z	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	4.530	4.530	AO	40,267	0	10/27/2022	10/27/2029
44929@-AV-6	SR NT SER F TRANCHE B			1	2.B Z	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	4.590	4.590	AO	122,400	0	10/27/2022	10/27/2032
44963H-AB-1	IHS HOLDING LTD		C	1,2	4.B FE	2,000,000	80.8050	1,616,100	2,000,000	2,000,000	0	0	0	0	6.250	6.249	MN	11,111	125,000	11/18/2021	11/29/2028
44963L-AC-0	IHS NETHERLANDS HOLDCO BV		C	2	4.B FE	9,166,250	87.9260	7,913,340	9,000,000	9,113,562	0	(18,125)	0	0	8.000	7.674	MS	206,000	660,000	07/16/2020	09/18/2027
449691-AC-8	ILIAD HOLDING SAS		C	1,2	4.A FE	12,903,538	90.6980	11,474,204	12,651,000	12,879,565	0	(20,348)	0	0	7.000	6.707	AO	186,954	856,051	11/08/2021	10/15/2028
450636-AD-7	INDIANA TOLL ROAD CONCESSION CO LLC			1,2	2.B FE	48,000,000	92.4090	44,356,320	48,000,000	48,000,000	0	0	0	0	5.283	5.282	JJ	1,169,304	2,535,840	07/16/2015	07/15/2040
450679-AT-2	ITT INC			1	1.A	15,649,241	103.3690	17,105,502	16,548,000	16,342,066	0	63,573	0	0	7.400	7.892	MN	156,471	1,224,552	01/31/2002	11/15/2025
45082#-AA-0	IBERIA AIRLINES IBERIA AIRLINES 3			1,2	1.F PL	10,635,426	93.5300	9,947,314	10,635,426	10,635,426	0	0	0	0	3.870	3.868	MJSD	12,576	411,591	09/20/2019	05/20/2033
45082@-AA-2	IBERIA PASS THROUGH TRUST 2019-1B			1,2	2.B PL	14,407,253	95.2900	13,728,671	14,407,253	14,407,253	0	0	0	0	4.450	4.450	MJSD	184,985	491,176	09/20/2019	09/20/2029
45112E-AG-4	ICICI BANK LTD (DUBAI BRANCH)		C		2.C FE	10,496,997	95.4130	10,056,530	10,540,000	10,524,873	0	4,455	0	0	4.000	4.047	MS	120,624	421,600	03/14/2016	03/18/2026
45167R-AG-9	IDEX CORP			1,2	2.B FE	1,996,400	86.0480	1,720,960	2,000,000	1,997,261	0	329	0	0	3.000	3.021	MN	10,000	60,000	04/27/2020	05/01/2030
45167R-AH-7	IDEX CORP			1,2	2.B FE	2,996,280	83.0370	2,491,110	3,000,000	2,996,829	0	331	0	0	2.625	2.639	JD	3,500	78,750	05/17/2021	06/15/2031
45174X-AA-0	IHC HEALTH SERVICES INC			1,2	1.B FE	7,457,465	82.2230	4,995,047	6,075,000	7,398,194	0	(35,955)	0	0	4.131	2.895	MN	32,067	250,958	06/04/2021	05/15/2048
452308-AQ-2	ILLINOIS TOOL WORKS INC			1,2	1.E FE	36,663,015	97.0390	31,409,584	32,368,000	36,596,323	0	(159,414)	0	0	4.875	3.862	MS	464,616	1,577,940	06/04/2020	09/15/2041
452308-AR-0	ILLINOIS TOOL WORKS INC			1,2	1.E FE	17,541,979	85.2330	14,877,420	17,455,000	17,543,345	0	(3,144)	0	0	3.900	3.860	MS	226,915	680,745	07/18/2019	09/01/2042
45262B-AC-7	IMPERIAL BRANDS FINANCE PLC		C	1,2	2.B FE	14,869,950	85.4270	12,814,050	15,000,000	14,909,931	0	12,384	0	0	3.875	3.980	JJ	250,260	581,250	07/23/2019	07/26/2029
45319#-AA-5	IMPERIAL VALLEY SOLAR 1 LLC			1	2.A PL	37,821,325	101.0500	38,218,449	37,821,325	37,823,036	0	(83)	0	0	6.000	5.999	JD	1,297,380	2,223,159	12/27/2012	06/30/2038
45326Y-A*-8	USD SR NT SER A		C	1,2	2.B	15,000,000	91.0348	13,655,224	15,000,000	15,000,000	0	0	0	0	4.030	4.029	AO	102,429	604,550	10/30/2019	10/30/2028
45326Y-A@-6	USD SR NT SER B		C	1,2	2.B	12,000,000	86.4000	10,368,000	12,000,000	12,000,000	0	0	0	0	4.130	4.130	AO	83,977	495,700	10/30/2019	10/30/2030
45410L-AA-0	INDIA GREEN POWER HOLDINGS		C	1,2	3.C FE	4,500,000	85.9570	3,868,065	4,500,000	4,500,000	0	0	0	0	4.000	3.999	FA	64,500	180,000	02/08/2021	02/22/2027
454889-AR-7	INDIANA MICHIGAN POWER CO			1,2	1.G FE	34,562,350	73.9820	22,830,105	30,859,000	34,293,575	0	(95,975)	0	0	3.750	3.087	JJ	578,606	1,157,213	09/15/2020	07/01/2047
454889-AT-3	INDIANA MICHIGAN POWER CO			1,2	1.G FE	14,185,202	81.1070	9,274,748	11,435,200	14,023,360	0	(68,495)	0	0	4.250	2.965	FA	183,598	485,996	01/14/2021	08/15/2048
454889-AU-0	INDIANA MICHIGAN POWER CO			1,2	1.G FE	40,800,292	68.4170	27,777,302	40,600,000	40,795,402	0	(4,300)	0	0	3.250	3.223	MN	219,917	1,319,500	06/30/2021	05/01/2051
455170-AA-8	INDIANA UNIVERSITY HEALTH INC			1,2	1.C FE	19,734,602	82.5480	15,600,747	18,899,000	19,681,982	0	(19,562)	0	0	3.970	3.709	MN	125,048	750,290	03/12/2021	11/01/2048
455170-AB-6	INDIANA UNIVERSITY HEALTH INC			1,2	1.C FE	7,710,000	62.7280	4,836,329	7,710,000	7,710,000	0	0	0	0	2.852	2.852	MN	36,648	219,889	06/24/2021	11/01/2051
455434-BG-4	INDIANAPOLIS POWER & LIGHT CO				1.G FE	3,999,080	106.9190	4,276,760	4,000,000	4,000,312	0	535	0	0	6.600	6.599	JJ	132,000	264,000	01/06/2004	01/01/2034
455434-BP-4	INDIANAPOLIS POWER & LIGHT CO			1,2	1.G FE	1,655,280	71.2370	1,139,792	1,600,000	1,642,723	0	(1,439)	0	0	4.875	4.656	MN	13,000	78,000	01/24/2012	11/01/2041
455434-BT-6	INDIANAPOLIS POWER & LIGHT CO			1,2	1.F FE	8,269,987	80.6240	6,256,422	7,760,000	8,228,318	0	(12,788)	0	0	4.050	3.658	MN	52,380	314,280	08/01/2019	05/01/2046
456472-AB-5	INDUSTRIAS PENOLES SAB DE CV		C	1,2	2.B FE	11,411,230	92.4280	10,167,080	11,000,000	11,314,563	0	(43,422)	0	0	4.150	3.641	MS	138,218	456,500	09/24/2020	09/12/2029
456472-AC-3	INDUSTRIAS PENOLES SAB DE CV		C	1,2	2.B FE	11,769,790	93.6870	10,774,005	11,500,000	11,758,077	0	(2,829)	0	0	5.650	5.487	MS	196,730	466,125	10/11/2019	09/12/2049
456472-AD-1	INDUSTRIAS PENOLES SAB DE CV		C	1,2	2.B FE	3,000,000	82.6800	2,480,400	3,000,000	3,000,000	0	0	0	0	4.750	4.750	FA	57,396	142,500	07/30/2020	08/06/2050
45662N-A#-0	INFINEON TECHNOLOGIES AG		D	1	2.C YE	15,141,660	92.7100	13,535,660	14,600,000	14,973,610	0	(63,155)	0	0	4.300	3.759	AO	149,974	627,800	04/03/2020	04/05/2028
45662N-A*-4	INFINEON TECHNOLOGIES AG		D	1	2.B	30,195,800	97.1600	29,148,000	30,000,000	30,064,381	0	(49,265)	0	0	3.940	3.762	AO	282,367	1,182,000	04/03/2020	04/05/2024
45662N-A@-2	INFINEON TECHNOLOGIES AG		D	1	2.B	40,481,290	94.5700	37,828,000	40,000,000	40,273,829	0	(77,868)	0	0	4.100	3.873	AO	391,778	1,640,000	04/03/2020	04/05/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45674G-AA-2	INEOS QUATTRO FINANCE 2 PLC		C	1,2	3.B FE	1,604,750	90.4510	1,450,834	1,604,000	1,604,496	0	(150)	0	0	3.375	3.363	JJ	24,962	54,135	04/06/2021	01/15/2026
456837-AM-5	ING GROEP NV		C		1.G FE	32,796,726	95.4610	31,597,591	33,100,000	32,908,359	0	28,409	0	0	4.550	4.666	AO	372,329	1,506,050	10/18/2018	10/02/2028
456837-AQ-6	ING GROEP NV		C		1.G FE	12,050,460	92.0880	11,050,560	12,000,000	12,034,196	0	(4,597)	0	0	4.050	3.998	AO	110,700	486,000	04/25/2019	04/09/2029
456866-AL-6	TRANE TECHNOLOGIES CO LLC				2.B FE	1,924,472	101.6350	1,980,053	1,948,200	1,944,410	0	3,337	0	0	7.200	7.289	JD	11,689	157,796	03/17/1998	06/01/2025
456873-AF-5	TRANE TECHNOLOGIES FINANCING LTD		C	1,2	2.B FE	3,415,590	81.8490	2,455,470	3,000,000	3,386,887	0	(8,833)	0	0	4.500	3.717	MS	37,500	135,000	08/07/2019	03/21/2049
45687A-AG-7	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN			1	2.B FE	1,832,533	98.2750	1,808,260	1,840,000	1,834,079	0	325	0	0	5.750	5.777	JD	4,702	105,800	06/16/2014	06/15/2043
45687A-AJ-1	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN			1	2.B FE	299,488	99.6660	298,998	300,000	299,981	0	73	0	0	4.250	4.264	JD	567	12,750	06/16/2014	06/15/2023
457187-AC-6	INGREDION INC			1,2	2.B FE	445,523	84.7120	355,790	420,000	441,509	0	(2,743)	0	0	2.900	2.126	JD	1,015	12,180	07/08/2021	06/01/2030
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC			1,2	4.A FE	2,895,404	90.1680	2,540,934	2,818,000	2,864,859	0	(11,277)	0	0	5.750	5.197	FA	67,515	144,246	11/17/2020	02/01/2028
458140-AK-6	INTEL CORP			1	1.E FE	11,926,170	92.3210	10,155,310	11,000,000	11,707,466	0	(24,128)	0	0	4.800	4.297	AO	132,000	528,000	10/12/2011	10/01/2041
458140-AP-5	INTEL CORP			1	1.E FE	10,526,600	85.2970	8,529,700	10,000,000	10,473,704	0	(15,445)	0	0	4.250	3.906	JD	18,889	425,000	05/16/2019	12/15/2042
458140-AS-9	INTEL CORP			1,2	1.E FE	5,388,971	97.6180	5,251,848	5,380,000	5,382,541	0	(994)	0	0	3.700	3.679	JJ	84,048	199,060	07/24/2015	07/29/2025
458140-AU-4	INTEL CORP			1,2	1.E FE	4,977,071	93.3390	4,946,967	5,300,000	5,150,319	0	41,023	0	0	2.600	3.493	MN	16,077	137,800	07/06/2018	05/19/2026
458140-AV-2	INTEL CORP			1,2	1.E FE	34,056,256	81.4050	25,259,972	31,030,000	33,800,688	0	(77,160)	0	0	4.100	3.527	MN	148,427	1,272,230	08/01/2019	05/19/2046
458140-AX-8	INTEL CORP			1,2	1.E FE	5,027,600	94.1110	4,705,550	5,000,000	5,013,038	0	(2,899)	0	0	3.150	3.083	MN	21,875	157,500	07/10/2017	05/11/2027
458140-AY-6	INTEL CORP			1,2	1.E FE	9,635,575	81.0240	6,686,911	8,253,000	9,533,608	0	(35,276)	0	0	4.100	3.164	MN	46,996	338,373	07/07/2020	05/11/2047
458140-BG-4	INTEL CORP			1,2	1.E FE	86,781,462	75.2230	64,089,996	85,200,000	86,664,438	0	(38,015)	0	0	3.734	3.624	JD	203,254	3,181,368	10/22/2019	12/08/2047
458140-BJ-8	INTEL CORP			1,2	1.E FE	50,078,711	68.1110	33,196,620	48,739,000	50,012,932	0	(31,185)	0	0	3.250	3.102	MN	202,402	1,584,018	07/20/2021	11/15/2049
458140-BK-5	INTEL CORP			1,2	1.E FE	87,611,223	62.3680	52,613,645	84,360,000	87,508,835	0	(48,634)	0	0	3.100	2.931	FA	987,949	2,376,572	02/17/2021	02/15/2060
458140-BM-1	INTEL CORP			1,2	1.E FE	15,225,521	87.1980	10,455,040	11,990,000	15,033,555	0	(80,110)	0	0	4.750	3.245	MS	151,873	569,525	07/20/2020	03/25/2050
458140-BN-9	INTEL CORP			1,2	1.E FE	7,274,471	89.2980	6,616,982	7,410,000	7,278,460	0	1,275	0	0	4.950	5.056	MS	97,812	366,795	03/20/2020	03/25/2060
458140-BV-1	INTEL CORP			1,2	1.E FE	14,986,350	69.6910	10,453,650	15,000,000	14,987,807	0	252	0	0	2.800	2.806	FA	162,167	0	08/10/2021	08/12/2041
458140-BW-9	INTEL CORP			1,2	1.E FE	7,495,034	64.9960	4,887,699	7,520,000	7,496,133	0	862	0	0	3.050	3.067	FA	88,558	229,360	08/10/2021	08/12/2051
458140-BX-7	INTEL CORP			1,2	1.E FE	14,982,698	63.1630	9,499,715	15,040,000	14,984,545	0	1,199	0	0	3.200	3.217	FA	185,828	481,280	08/10/2021	08/12/2061
458340-AA-7	INTEGRIS BAPTIST MEDICAL CENTER INC			1,2	1.G FE	22,672,018	72.0940	15,896,727	22,050,000	22,645,135	0	(12,749)	0	0	3.875	3.714	FA	322,788	854,438	03/18/2021	08/15/2050
45846A-AA-8	INTERCHILE SA		C	1	2.A FE	4,268,225	83.4080	3,319,638	3,980,000	4,262,171	0	(4,444)	0	0	4.500	4.035	JD	498	179,100	08/03/2021	06/30/2056
458665-AS-5	INTERFACE INC			1,2	4.A FE	7,221,167	82.3590	5,785,720	7,025,000	7,195,206	0	(17,678)	0	0	5.500	5.106	JD	32,198	386,375	11/08/2021	12/01/2028
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	32,368,228	97.3690	31,401,503	32,250,000	32,291,115	0	(10,898)	0	0	3.750	3.701	JD	100,781	1,209,375	12/30/2015	12/01/2025
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	40,875,370	66.9230	27,562,238	41,185,000	40,884,753	0	6,207	0	0	3.000	3.035	JD	54,913	1,235,550	09/03/2021	06/15/2050
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	9,414,710	75.2410	7,072,654	9,400,000	9,412,082	0	(1,175)	0	0	1.850	1.835	MS	51,204	173,900	09/30/2020	09/15/2032
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	4,690,362	69.5710	3,235,052	4,650,000	4,686,611	0	(1,643)	0	0	2.650	2.593	MS	36,283	123,225	08/25/2020	09/15/2040
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	53,937,767	62.3810	34,409,360	55,160,000	53,962,160	0	15,941	0	0	3.000	3.095	MS	487,247	1,654,800	06/22/2021	09/15/2060
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	1,997,880	96.7440	1,934,880	2,000,000	1,998,097	0	217	0	0	4.350	4.367	JD	3,867	48,817	05/12/2022	06/15/2029
459200-AM-3	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	2,229,085	105.9770	1,944,678	1,835,000	1,917,483	0	(26,263)	0	0	7.000	5.267	AO	21,765	128,450	05/24/2005	10/30/2025
459200-AR-2	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	8,944,570	105.7870	8,187,914	7,740,000	8,207,617	0	(89,434)	0	0	6.220	4.732	FA	200,595	481,428	09/11/2015	08/01/2027
459200-AS-0	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	1,107,711	107.0350	953,040	890,400	983,377	0	(16,213)	0	0	6.500	4.180	JJ	26,687	57,876	01/07/2014	01/15/2028
459200-BB-6	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	362,481	106.5740	319,722	300,000	340,754	0	(3,244)	0	0	5.875	4.186	MN	1,567	17,625	05/13/2015	11/29/2032
459200-HF-1	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	20,610,180	82.9900	17,493,462	21,079,000	20,622,661	0	15,118	0	0	4.000	4.159	JD	25,763	843,160	03/20/2019	06/20/2042
459200-HP-9	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	4,485,600	99.0220	4,455,990	4,500,000	4,499,029	0	1,619	0	0	3.375	3.413	FA	63,281	151,875	07/29/2013	08/01/2023
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	5,322,500	96.0530	4,802,650	5,000,000	5,112,561	0	(33,990)	0	0	3.450	2.696	FA	63,250	172,500	04/28/2016	02/19/2026
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	5,955,343	86.0980	5,079,782	5,900,000	5,949,490	0	(1,761)	0	0	4.150	4.078	MN	31,286	244,850	06/21/2019	05/15/2039
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	107,768,397	82.9970	81,644,149	98,370,000	107,189,024	0	(199,820)	0	0	4.250	3.706	MN	534,204	793,475	03/31/2021	05/15/2049
459200-KJ-9	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	6,312,585	81.4990	4,971,439	6,100,000	6,261,065	0	(21,176)	0	0	1.950	1.557	MN	15,199	118,950	07/14/2020	05/15/2030
459200-KL-4	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	50,548,138	65.2620	33,113,939	50,740,000	50,552,993	0	3,224	0	0	2.950	2.966	MN	191,262	1,496,830	03/24/2021	05/15/2050
459200-KN-0	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	4,999,150	83.8470	4,192,350	5,000,000	4,999,217	0	67	0	0	2.720	2.722	FA	53,644	68,000	02/02/2022	02/09/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.C FE	9,599,424	71.2750	6,842,400	9,600,000	9,600,129	0	140	0	0	3.268	3.268	MN	40,087	313,728	09/09/2020	11/15/2040
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.C FE	73,942,971	67.9160	49,732,849	73,227,000	73,923,264	0	(14,885)	0	0	3.468	3.412	JD	211,626	2,539,512	08/24/2021	12/01/2050
460146-AP-8	INTERNATIONAL PAPER CO				2.B FE	729,331	100.1860	626,163	625,000	634,593	0	(10,988)	0	0	6.875	4.965	MN	7,161	42,969	02/15/2012	11/01/2023
460146-CF-8	INTERNATIONAL PAPER CO			1	2.B FE	3,467,940	108.6750	3,260,250	3,000,000	3,364,454	0	(12,039)	0	0	7.300	6.133	MN	27,983	219,000	05/06/2011	11/15/2039
460146-CH-4	INTERNATIONAL PAPER CO			1,2	2.B FE	28,526,786	99.8000	24,530,840	24,580,000	27,713,062	0	(102,700)	0	0	6.000	4.935	MN	188,447	1,474,800	07/30/2015	11/15/2041
460146-CK-7	INTERNATIONAL PAPER CO			1,2	2.B FE	1,130,000	87.1090	871,090	1,000,000	1,120,877	0	(3,607)	0	0	4.800	3.947	JD	2,133	48,000	05/26/2020	06/15/2044
460146-CM-3	INTERNATIONAL PAPER CO			1,2	2.B FE	16,546,456	94.5150	14,443,782	15,282,000	16,229,746	0	(57,940)	0	0	5.000	4.338	MS	224,985	764,100	08/23/2018	09/15/2035
460146-CQ-4	INTERNATIONAL PAPER CO			1,2	2.B FE	23,002,854	82.3200	18,878,446	22,933,000	23,001,322	0	3,172	0	0	4.400	4.379	FA	381,197	682,000	07/27/2017	08/15/2047
46051M-A#-9	1ST MTG BD SER H			1	1.F	63,000,000	66.5800	41,945,400	63,000,000	63,000,000	0	0	0	0	3.300	3.300	FA	710,325	2,079,000	08/28/2019	08/28/2049
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY		C	1,2	3.B FE	995,945	100.7640	965,319	958,000	970,364	0	(6,269)	0	0	6.500	5.654	FA	23,524	55,023	01/22/2019	02/15/2025
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.B FE	11,680,930	99.1900	10,871,224	10,960,000	11,451,722	0	(126,338)	0	0	6.250	4.838	JJ	315,861	660,125	06/17/2021	01/15/2027
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.B FE	5,324,570	93.8620	4,783,208	5,096,000	5,247,662	0	(38,642)	0	0	5.250	4.350	JJ	123,366	259,665	05/20/2022	01/15/2029
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.B FE	540,000	93.5730	505,294	540,000	540,000	0	0	0	0	4.125	4.125	AO	4,703	22,275	03/16/2021	04/15/2026
461070-AR-5	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	6,250,372	71.5650	4,183,690	5,846,000	6,235,872	0	(9,549)	0	0	3.500	3.124	MS	51,721	204,610	06/30/2021	09/30/2049
461070-AT-1	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	9,957,300	65.3080	6,530,800	10,000,000	9,958,594	0	1,174	0	0	3.100	3.122	MN	26,694	319,472	11/16/2021	11/30/2051
46124H-AD-8	INTUIT INC			1,2	1.G FE	3,990,400	80.3700	3,214,800	4,000,000	3,992,657	0	907	0	0	1.650	1.676	JJ	30,433	66,000	06/25/2020	07/15/2030
46124J-A*-3	INVENTRUST PROPERTIES CORP.			1	2.C PL	30,000,000	96.2900	28,887,000	30,000,000	30,000,000	0	0	0	0	5.070	5.070	N/A	591,500	0	08/11/2022	08/11/2029
46124J-A@-1	INVENTRUST PROPERTIES CORP.			1	2.C PL	13,060,000	94.9800	12,404,388	13,060,000	13,060,000	0	0	0	0	5.200	5.200	N/A	264,102	0	08/11/2022	08/11/2032
46128M-AG-6	INVERSIONES CMPC SA		C	1,2	2.C FE	6,189,618	98.6940	6,109,159	6,190,000	6,190,254	0	42	0	0	4.750	4.745	MS	86,574	294,025	09/11/2014	09/15/2024
46132F-AD-2	INVESCO FINANCE PLC		C	1	2.A FE	6,173,471	96.0020	5,703,479	5,941,000	6,032,030	0	(27,824)	0	0	3.750	3.216	JJ	102,730	222,788	07/25/2017	01/15/2026
46361*-BF-2	THE IRVINE COMPANY, LLC			1	1.E PL	93,000,000	97.1300	90,330,900	93,000,000	93,000,000	0	0	0	0	3.750	3.749	JD	1,753,438	1,743,750	06/30/2014	06/30/2024
46556L-2A-1	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS		C	2	4.A FE	996,710	91.1620	911,620	1,000,000	997,225	0	301	0	0	3.875	3.914	AO	8,181	38,750	01/12/2021	04/15/2031
465685-AH-8	ITC HOLDINGS CORP			1,2	2.B FE	13,291,652	89.3780	11,059,634	12,374,000	13,161,265	0	(10,335)	0	0	5.300	4.798	JJ	327,911	348,952	04/05/2017	07/01/2043
46590X-AB-2	JBS USA LUX SA			1,2	2.C FE	10,126,545	95.0700	9,141,931	9,616,000	9,958,495	0	(57,200)	0	0	5.500	4.702	JJ	243,872	488,840	03/03/2022	01/15/2030
46590X-AC-0	JBS USA LUX SA			1,2	2.C FE	1,229,000	81.5780	1,002,594	1,229,000	1,229,000	0	0	0	0	3.750	3.750	JD	3,841	11,963	03/03/2022	12/01/2031
46625H-HF-0	JPMORGAN CHASE & CO				1.F FE	12,780,959	108.3360	13,975,344	12,900,000	12,822,449	0	3,311	0	0	6.400	6.458	MN	105,493	825,600	05/13/2015	05/15/2038
46625H-HV-5	JPMORGAN CHASE & CO				1.F FE	18,826,162	99.5290	18,801,028	18,890,000	18,817,306	0	257	0	0	5.500	5.531	AO	219,334	838,475	10/15/2021	10/15/2040
46625H-JB-7	JPMORGAN CHASE & CO				1.F FE	8,990,784	100.2150	8,618,490	8,600,000	8,949,921	0	(11,342)	0	0	5.600	5.245	JJ	222,071	481,600	12/17/2018	07/15/2041
46625H-KC-3	JPMORGAN CHASE & CO			2	1.F FE	9,534,300	96.5260	9,652,600	10,000,000	9,886,644	0	52,645	0	0	3.125	3.701	JJ	137,153	312,500	06/23/2015	01/23/2025
46625H-LL-2	JPMORGAN CHASE & CO				1.G FE	27,234,743	89.5870	21,663,032	24,181,000	26,879,029	0	(69,951)	0	0	4.950	4.178	JD	99,747	1,196,960	06/22/2017	06/01/2045
46625H-MN-7	JPMORGAN CHASE & CO			2	1.F FE	17,713,222	97.8490	17,025,726	17,400,000	17,485,914	0	(35,046)	0	0	3.900	3.675	JJ	312,910	678,600	09/16/2015	07/15/2025
46625H-RV-4	JPMORGAN CHASE & CO			1,2	1.F FE	9,975,800	93.2880	9,328,800	10,000,000	9,990,271	0	2,419	0	0	2.950	2.978	AO	73,750	295,000	07/19/2016	10/01/2026
466313-AH-6	JABIL INC			1,2	2.C FE	5,982,840	93.1420	5,588,520	6,000,000	5,991,042	0	1,871	0	0	3.950	3.983	JJ	111,258	237,000	01/09/2018	01/12/2028
46647P-AJ-5	JPMORGAN CHASE & CO			1,2,5	1.F FE	4,000,000	83.0410	3,321,640	4,000,000	4,000,000	0	0	0	0	3.882	3.882	JJ	67,719	155,280	07/17/2017	07/24/2038
46647P-AK-2	JPMORGAN CHASE & CO			1,2,5	1.F FE	29,000,000	79.3740	23,018,460	29,000,000	29,000,000	0	0	0	0	4.032	4.032	JJ	509,936	1,169,280	07/17/2017	07/24/2048
46647P-AL-0	JPMORGAN CHASE & CO			1,2,5	1.F FE	63,570,281	78.2870	51,277,985	65,500,000	63,722,158	0	36,391	0	0	3.964	4.133	MN	331,765	2,596,420	07/19/2018	11/15/2048
46647P-AN-6	JPMORGAN CHASE & CO			1,2,5	1.F FE	17,804,800	77.0660	15,413,200	20,000,000	17,966,773	0	40,276	0	0	3.897	4.568	JJ	342,070	779,400	10/30/2018	01/23/2049
46647P-BN-5	JPMORGAN CHASE & CO			1,2,5	1.E FE	34,516,637	66.4400	21,593,000	32,500,000	34,425,428	0	(47,088)	0	0	3.109	2.795	AO	193,665	1,010,425	08/24/2021	04/22/2051
46647P-BV-7	JPMORGAN CHASE & CO			1,2,5	1.E FE	7,000,000	65.6250	4,593,750	7,000,000	7,000,000	0	0	0	0	2.525	2.525	MN	20,621	176,750	11/12/2020	11/19/2041
46647P-CE-4	JPMORGAN CHASE & CO			1,2,5	1.E FE	33,717,221	68.8850	22,036,312	31,990,000	33,667,129	0	(36,439)	0	0	3.328	3.048	AO	204,054	1,064,627	08/30/2021	04/22/2052
46653K-AB-4	JAB HOLDINGS BV		C	1,2	2.A FE	9,467,354	59.1300	5,629,176	9,520,000	9,469,611	0	1,433	0	0	3.750	3.781	MN	32,725	357,000	05/25/2021	05/28/2051
46654X-AA-7	JSW INFRASTRUCTURE LTD		C	1,2	3.B FE	3,500,000	85.5800	2,995,300	3,500,000	3,500,000	0	0	0	0	4.950	4.949	JJ	77,000	86,625	01/13/2022	01/21/2029
46659*-AB-3	JM FAMILY ENTERPRISES, INC.			1	2.B	17,500,000	92.4804	16,184,076	17,500,000	17,500,000	0	0	0	0	3.540	3.540	MN	103,250	619,500	11/01/2017	11/01/2027
46671@-AA-7	JRD HOLDINGS SECURED TRUST (2021)			1,2	2.B	5,499,288	76.9400	4,231,152	5,499,288	5,499,288	0	0	0	0	3.620	3.620	MON	8,848	199,074	01/27/2021	01/15/2041
468223-AV-4	JACKSON LABORATORY			1	1.E FE	3,000,000	77.6810	2,330,430	3,000,000	3,000,000	0	0	0	0	3.188	3.188	JJ	47,820	95,640	03/09/2021	07/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
468223-AW-2	JACKSON LABORATORY			1,2	1.E FE	2,500,000	71.4590	1,786,475	2,500,000	2,500,000	0	0	0	0	3.468	3.468	JJ	43,350	86,700	03/09/2021	07/01/2051
46849L-SQ-5	JACKSON NATIONAL LIFE GLOBAL FUNDING				1.F FE	2,217,927	92.6170	2,123,708	2,293,000	2,255,942	0	10,325	0	0	3.050	3.570	AO	12,045	69,937	02/20/2019	04/29/2026
46849L-TL-5	JACKSON NATIONAL LIFE GLOBAL FUNDING				1.F FE	8,222,058	85.4680	7,008,376	8,200,000	8,215,062	0	(2,078)	0	0	3.050	3.019	JD	6,947	250,100	06/26/2019	06/21/2029
470328-AF-8	JAMES CAMPBELL COMPANY LLC			1	2.A	5,201,460	96.9000	5,038,800	5,200,000	5,200,390	0	(205)	0	0	4.330	4.326	JD	113,205	112,580	01/24/2017	09/30/2024
470328-AT-8	SR NT SER 2018-A			1,2	2.A	20,000,000	90.8200	18,164,000	20,000,000	20,000,000	0	0	0	0	4.360	4.361	JD	2,422	872,000	12/06/2018	11/30/2029
47215P-AE-6	JD.COM INC		C	1,2	2.A FE	4,242,900	87.5810	3,941,145	4,500,000	4,302,633	0	22,361	0	0	3.375	4.072	JJ	70,453	151,875	03/20/2020	01/14/2030
47215P-AF-3	JD.COM INC		C	1	2.A FE	13,690,660	73.5040	9,261,504	12,600,000	13,641,522	0	(22,917)	0	0	4.125	3.634	JJ	241,106	519,750	04/15/2021	01/14/2050
47216F-AA-5	JAZZ SECURITIES DAC		C	1,2	3.B FE	3,009,985	89.7640	2,665,093	2,969,000	3,003,689	0	(5,373)	0	0	4.375	4.137	JJ	59,895	157,316	11/08/2021	01/15/2029
476556-DC-6	JERSEY CENTRAL POWER & LIGHT CO			1,2	2.A FE	3,755,604	96.5200	3,498,850	3,625,000	3,675,530	0	(16,858)	0	0	4.300	3.770	JJ	71,876	155,875	02/05/2019	01/15/2026
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL			1	1.C FE	35,516,662	94.1960	30,081,985	31,935,523	34,513,471	0	(37,600)	0	0	4.626	4.739	JJ	681,217	1,448,490	12/17/2018	01/15/2042
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1.D FE	3,000,000	79.6260	2,388,780	3,000,000	3,000,000	0	0	0	0	3.837	3.837	MN	14,709	115,110	11/04/2016	05/15/2046
478115-AB-4	JOHNS HOPKINS UNIVERSITY			1	1.C FE	15,000,000	83.7800	12,567,000	15,000,000	15,000,000	0	0	0	0	4.083	4.083	JJ	306,225	612,450	02/13/2013	07/01/2053
478115-AF-5	JOHNS HOPKINS UNIVERSITY			1	1.C FE	3,750,000	62.8000	2,355,000	3,750,000	3,750,000	0	0	0	0	2.813	2.813	JJ	52,744	105,488	03/09/2020	01/01/2060
478160-AJ-3	JOHNSON & JOHNSON				1.A FE	7,994,420	118.1630	7,089,780	6,000,000	6,990,977	0	(118,366)	0	0	6.950	4.092	MS	139,000	382,250	09/09/2013	09/01/2029
478160-AT-1	JOHNSON & JOHNSON			1	1.A FE	2,678,937	111.0210	2,442,462	2,200,000	2,558,806	0	(15,721)	0	0	5.850	4.390	JJ	59,345	128,700	05/13/2015	07/15/2038
478160-AV-6	JOHNSON & JOHNSON			1	1.A FE	6,612,765	95.4300	5,725,800	6,000,000	6,460,161	0	(18,577)	0	0	4.500	3.882	MS	90,000	270,000	05/06/2013	09/01/2040
478160-BA-1	JOHNSON & JOHNSON			1	1.A FE	7,480,192	98.6320	5,908,057	5,990,000	7,117,960	0	(43,146)	0	0	4.850	3.457	MN	37,121	290,515	04/30/2013	05/15/2041
478160-BJ-2	JOHNSON & JOHNSON			1,2	1.A FE	8,135,730	98.6050	7,316,491	7,420,000	7,811,612	0	(6,648)	0	0	4.375	3.757	JD	23,445	210,875	05/20/2019	12/05/2033
478160-BK-9	JOHNSON & JOHNSON			1,2	1.A FE	12,254,213	95.5890	11,572,004	12,106,000	12,227,993	0	(3,535)	0	0	4.500	4.424	JD	39,345	544,770	01/30/2018	12/05/2043
478160-BU-7	JOHNSON & JOHNSON			1,2	1.A FE	1,177,539	88.5410	867,702	980,000	1,151,491	0	(11,799)	0	0	3.550	1.981	MS	11,597	34,790	10/08/2020	03/01/2036
478160-BV-5	JOHNSON & JOHNSON			1,2	1.A FE	37,180,710	84.2660	31,431,218	37,300,000	37,199,450	0	3,154	0	0	3.700	3.717	MS	460,033	1,380,100	02/26/2016	03/01/2046
478160-CG-7	JOHNSON & JOHNSON			1,2	1.A FE	22,961,461	84.5560	17,021,123	20,130,000	22,764,012	0	(78,769)	0	0	3.750	2.962	MS	247,431	754,875	12/29/2020	03/03/2047
478160-CM-4	JOHNSON & JOHNSON			1,2	1.A FE	27,117,438	81.8050	21,596,520	26,400,000	27,060,860	0	(16,532)	0	0	3.500	3.349	JJ	426,067	924,000	08/07/2019	01/15/2048
478160-CQ-5	JOHNSON & JOHNSON			1,2	1.A FE	1,826,514	80.7040	1,452,672	1,800,000	1,820,560	0	(2,639)	0	0	1.300	1.139	MS	7,800	23,400	09/22/2020	09/01/2030
478160-CR-3	JOHNSON & JOHNSON			1,2	1.A FE	382,055	68.6780	343,390	500,000	384,052	0	1,997	0	0	2.100	3.934	MS	3,500	5,250	07/21/2022	09/01/2040
478160-CS-1	JOHNSON & JOHNSON			1,2	1.A FE	13,996,112	62.7200	9,252,454	14,752,000	14,024,748	0	17,827	0	0	2.250	2.495	MS	110,640	331,920	08/24/2021	09/01/2050
478160-CT-9	JOHNSON & JOHNSON			1,2	1.A FE	26,847,609	61.3750	16,924,156	27,575,000	26,867,621	0	10,729	0	0	2.450	2.555	MS	225,196	675,588	06/10/2021	09/01/2060
478165-AB-9	S C JOHNSON & SON INC				1.G FE	7,968,320	106.5760	8,526,080	8,000,000	7,991,147	0	2,085	0	0	6.750	6.775	FA	204,000	540,000	02/11/1998	02/15/2028
478165-AH-6	S C JOHNSON & SON INC			1,2	1.G FE	19,724,880	89.5180	15,039,024	16,800,000	19,488,761	0	(71,552)	0	0	4.750	3.717	AO	168,467	798,000	07/11/2019	10/15/2046
478375-AH-1	JOHNSON CONTROLS INTERNATIONAL PLC		C	1	2.B FE	14,030,589	103.7260	12,663,285	12,208,400	13,622,494	0	(75,702)	0	0	6.000	4.795	JJ	337,766	732,504	12/28/2016	01/15/2036
47837R-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	996,890	79.6960	796,960	1,000,000	997,560	0	293	0	0	1.750	1.784	MS	5,153	17,500	09/08/2020	09/15/2030
48121@-AB-7	JETRO HOLDINGS, LLC			1	2.B PL	18,181,818	97.4700	17,721,818	18,181,818	18,179,884	0	(871)	0	0	4.650	4.652	AO	143,258	845,455	04/30/2012	04/30/2027
48121@-AH-4	SR NT SER 2020B			1,2	2.B PL	6,920,000	80.0000	5,536,000	6,920,000	6,920,000	0	0	0	0	2.630	2.630	MN	21,738	181,996	11/18/2020	11/18/2030
48121@-AJ-0	SR NT SER 2020C			1,2	2.B PL	19,000,000	76.4400	14,523,600	19,000,000	19,000,000	0	0	0	0	2.730	2.730	MN	61,956	518,700	11/18/2020	11/18/2032
48121@-AL-5	SR NT SER 2020E			1,2	2.B PL	6,610,000	86.1800	5,696,498	6,610,000	6,610,000	0	0	0	0	2.300	2.300	MN	18,159	152,030	11/18/2020	11/18/2030
48121@-AP-6	SR NT SER 2021C			1,2	2.B PL	8,000,000	75.4100	6,032,800	8,000,000	8,000,000	0	0	0	0	2.830	2.830	AO	48,424	226,400	10/14/2021	10/14/2033
48121@-AQ-4	SR NT SER 2021D			1,2	2.B PL	1,490,000	71.3300	1,062,817	1,490,000	1,490,000	0	0	0	0	2.980	2.980	AO	9,497	44,402	10/14/2021	10/14/2036
48126P-AA-0	NK KAZMUNAYGAZ AO		C	1,2	2.C FE	7,000,000	74.4990	5,214,930	7,000,000	7,000,000	0	0	0	0	3.500	3.500	AO	52,403	245,000	10/06/2020	04/14/2033
482480-AE-0	KLA CORP			1,2	1.G FE	2,906,902	99.8280	2,895,012	2,900,000	2,901,827	0	25,489	0	0	4.650	4.612	MN	22,475	159,061	11/04/2014	11/01/2024
482480-AL-4	KLA CORP			1,2	1.G FE	2,503,145	97.9820	2,449,550	2,500,000	2,503,095	0	(50)	0	0	4.650	4.634	JJ	60,708	0	06/21/2022	07/15/2032
48263@-AA-7	USD SR NT SER B-2032			1	2.C	10,000,000	83.6200	8,362,000	10,000,000	10,000,000	0	0	0	0	3.560	3.560	MS	89,989	178,000	03/31/2022	03/31/2032
48268@-AV-6	KPMG LLP			1,2	1.E	50,000,000	80.4700	40,235,000	50,000,000	50,000,000	0	0	0	0	3.510	3.510	JD	4,875	1,755,000	11/25/2019	12/30/2034
48305Q-AB-9	KAISER FOUNDATION HOSPITALS			1	1.D FE	64,846,243	96.0460	59,845,302	62,309,000	64,402,414	0	(69,362)	0	0	4.875	4.604	AO	759,391	3,037,564	07/12/2017	04/01/2042
48305Q-AC-7	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	7,970,800	93.2400	7,459,200	8,000,000	7,986,591	0	3,157	0	0	3.150	3.192	MN	42,000	252,000	04/25/2017	05/01/2027
48305Q-AD-5	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	40,086,418	84.8980	31,390,187	36,974,000	39,837,883	0	(69,081)	0	0	4.150	3.659	MN	255,737	1,395,272	12/28/2020	05/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48305Q-AE-3	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	16,028,160	72.0060	11,322,944	15,725,000	16,012,428	0	(7,243)	0	0	3.266	3.161	MN	85,596	513,579	04/01/2021	11/01/2049
48305Q-AF-0	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	10,063,060	72.5000	7,217,375	9,955,000	10,057,022	0	(4,374)	0	0	2.810	2.736	JD	23,311	279,736	08/09/2021	06/01/2041
48305Q-AG-8	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	47,495,111	68.0030	31,947,809	46,980,000	47,480,526	0	(11,418)	0	0	3.002	2.945	JD	117,528	1,410,340	12/17/2021	06/01/2051
48344F-AA-8	KALLPA GENERACION SA		C	1,2	2.C FE	5,597,683	95.9140	5,168,805	5,389,000	5,502,527	0	(29,682)	0	0	4.875	4.148	MN	27,001	238,339	08/26/2021	05/24/2026
485134-BH-2	EVERGY METRO INC			1	1.F FE	8,858,640	100.8710	8,473,164	8,400,000	8,718,529	0	(15,932)	0	0	6.050	5.632	MN	64,937	508,200	07/20/2011	11/15/2035
485134-BR-0	EVERGY METRO INC			1,2	1.F FE	9,987,700	79.4450	7,944,500	10,000,000	9,989,341	0	349	0	0	4.200	4.207	MS	123,667	420,000	07/19/2018	03/15/2048
485134-BS-8	EVERGY METRO INC			1,2	1.F FE	17,519,099	80.4920	12,959,212	16,100,000	17,453,760	0	(35,313)	0	0	4.125	3.597	AO	166,031	664,125	01/26/2021	04/01/2049
485170-AQ-7	KANSAS CITY SOUTHERN			1,2	2.B FE	7,049,136	83.1380	5,891,990	7,087,000	7,055,465	0	1,200	0	0	4.300	4.333	MN	38,939	304,741	07/26/2016	05/15/2043
486606-M*-4	SR UNSECD NT OO			1	1.A FE	2,283,422	95.8600	2,188,888	2,283,422	2,283,422	0	0	0	0	3.460	3.460	JD	2,634	199,323	10/29/2014	10/29/2024
48666K-AY-5	KB HOME			1,2	3.B FE	1,352,517	87.0540	1,115,162	1,281,000	1,337,828	0	(7,812)	0	0	4.800	3.995	MN	7,857	61,488	06/17/2021	11/15/2029
487312-AD-2	KEENAN FORT DETRICK ENERGY LLC			1	1.D FE	16,099,340	78.0610	12,489,760	16,000,000	16,092,356	0	(1,817)	0	0	4.166	4.129	MN	85,172	666,560	04/12/2019	11/15/2048
487836-AT-5	KELLOGG CO			1	2.B FE	3,893,578	113.7880	2,958,488	2,600,000	3,656,402	0	(116,351)	0	0	7.450	2.066	AO	48,425	193,700	12/08/2020	04/01/2031
487836-BU-1	KELLOGG CO			1,2	2.B FE	9,772,669	93.0190	9,273,994	9,970,000	9,863,374	0	19,672	0	0	3.400	3.642	MN	43,314	338,980	01/29/2018	11/15/2027
487836-BX-5	KELLOGG CO			1,2	2.B FE	997,310	81.0970	810,970	1,000,000	997,952	0	252	0	0	2.100	2.130	JD	1,750	21,000	05/26/2020	06/01/2030
491386-AL-2	KENTUCKY POWER CO			1	2.A FE	10,200,884	97.6280	11,324,848	11,600,000	10,825,206	0	55,238	0	0	5.625	6.552	JD	54,375	652,500	07/21/2003	12/01/2032
491674-BJ-5	KENTUCKY UTILITIES CO			1,2	1.F FE	18,169,355	85.5550	15,434,122	18,040,000	18,157,847	0	(3,416)	0	0	4.650	4.597	MN	107,188	838,860	06/07/2017	11/15/2043
491674-BK-2	KENTUCKY UTILITIES CO			1,2	1.F FE	3,953,299	95.4150	3,773,663	3,955,000	3,954,499	0	172	0	0	3.300	3.305	AO	32,629	130,515	09/21/2015	10/01/2025
491674-BL-0	KENTUCKY UTILITIES CO			1,2	1.F FE	12,918,108	84.6250	9,816,500	11,600,000	12,803,064	0	(34,353)	0	0	4.375	3.688	AO	126,875	507,500	06/17/2019	10/01/2045
491674-BM-8	KENTUCKY UTILITIES CO			1,2	1.F FE	26,272,967	70.7300	17,470,310	24,700,000	26,192,066	0	(36,798)	0	0	3.300	2.968	JD	67,925	815,100	12/29/2020	06/01/2050
492386-AT-4	KERR-MCGEE CORP			1	3.A FE	1,547,228	104.1930	1,392,018	1,336,000	1,457,393	0	(5,523)	0	0	7.875	6.490	MS	30,979	105,210	05/13/2015	09/15/2031
492386-AU-1	KERR-MCGEE CORP			1	3.A FE	21,298,886	99.3690	21,499,079	21,635,600	21,585,023	0	33,486	0	0	6.950	7.115	JJ	751,837	1,488,975	11/24/2009	07/01/2024
49271V-AD-2	KEURIG DR PEPPER INC			1,2	2.B FE	4,580,098	91.1870	3,173,308	3,480,000	4,514,539	0	(26,263)	0	0	5.085	3.321	MN	17,696	176,958	06/09/2020	05/25/2048
49271V-AF-7	KEURIG DR PEPPER INC			1,2	2.B FE	40,345,086	97.9520	38,103,328	38,900,000	39,838,680	0	(165,744)	0	0	4.597	4.063	MN	178,823	1,788,233	12/24/2019	05/25/2028
49271V-AK-6	KEURIG DR PEPPER INC			1,2	2.B FE	36,245,774	75.1860	25,277,533	33,620,000	36,123,759	0	(56,805)	0	0	3.800	3.374	MN	212,927	1,277,560	05/11/2021	05/01/2050
49271V-AM-2	KEURIG DR PEPPER INC			1,2	2.B FE	33,128,157	68.8050	22,478,594	32,670,000	33,113,151	0	(9,659)	0	0	3.350	3.274	MS	322,253	1,094,445	08/24/2021	03/15/2051
49271V-AN-0	KEURIG DR PEPPER INC			1,2	2.B FE	5,273,603	80.5270	4,304,168	5,345,000	5,285,227	0	6,449	0	0	2.250	2.400	MS	35,411	120,263	07/13/2021	03/15/2031
49271V-AQ-3	KEURIG DR PEPPER INC			1,2	2.B FE	995,300	90.9930	909,930	1,000,000	995,562	0	262	0	0	4.050	4.108	AO	8,550	19,463	04/07/2022	04/15/2032
49326E-EJ-8	KEYCORP				2.A FE	5,102,400	84.2410	4,212,050	5,000,000	5,083,045	0	(11,262)	0	0	2.550	2.283	AO	31,875	127,500	04/06/2021	10/01/2029
49326E-EN-9	KEYCORP			1,2	2.A FE	1,300,000	94.4730	1,228,149	1,300,000	1,300,000	0	0	0	0	4.789	4.790	JD	5,188	32,512	05/16/2022	06/01/2033
49327M-2K-9	KEYBANK NA				1.G FE	16,539,620	96.1960	16,353,320	17,000,000	16,873,503	0	50,511	0	0	3.300	3.625	JD	46,750	561,000	07/16/2015	06/01/2025
49337W-AC-4	NATIONAL GRID USA			1	2.B FE	1,916,016	106.8180	1,709,088	1,600,000	1,750,085	0	(14,081)	0	0	8.000	6.461	MN	16,356	128,000	10/28/2002	11/15/2030
49337W-AH-3	NATIONAL GRID USA			1	2.B FE	1,297,104	95.6630	1,530,608	1,600,000	1,405,657	0	12,197	0	0	5.875	7.603	AO	23,500	94,000	06/09/2009	04/01/2033
49337W-AJ-9	NATIONAL GRID USA			1	2.B FE	1,454,969	93.2110	1,071,927	1,150,000	1,430,466	0	(18,237)	0	0	5.803	3.357	AO	16,684	66,735	08/25/2021	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST CORP			1	2.A FE	30,883,900	96.2490	27,430,965	28,500,000	30,334,466	0	(61,391)	0	0	5.819	5.257	AO	414,604	1,658,415	08/10/2011	04/01/2041
493859-C*-1	KIER GROUP PLC		C	1	3.C YE	23,483,379	95.6100	22,406,352	23,435,155	23,447,364	0	(6,151)	0	0	5.360	5.327	MN	146,363	1,256,124	07/11/2016	11/20/2024
49427R-AK-8	KILROY REALTY LP			1,2	2.B FE	6,842,430	87.7100	6,139,700	7,000,000	6,914,677	0	11,101	0	0	4.250	4.464	FA	112,389	297,500	07/16/2015	08/15/2029
49427R-AN-2	KILROY REALTY LP			1,2	2.B FE	20,289,184	90.9050	18,090,095	19,900,000	20,155,197	0	(36,960)	0	0	4.750	4.494	JD	42,011	945,250	01/07/2019	12/15/2028
49427R-AP-7	KILROY REALTY LP			1,2	2.B FE	42,960,350	80.0930	34,439,990	43,000,000	42,973,314	0	4,050	0	0	3.050	3.060	FA	495,456	1,311,500	09/04/2019	02/15/2030
49427R-AQ-5	KILROY REALTY LP			1,2	2.B FE	16,532,880	71.1380	12,303,317	17,295,000	16,555,352	0	13,365	0	0	2.500	2.949	MN	55,248	375,000	01/12/2022	11/15/2032
49427R-B#-8	KILROY REALTY, L.P.			1,2	2.B	57,500,000	95.1193	54,693,599	57,500,000	57,500,000	0	0	0	0	4.350	4.349	AO	507,198	2,501,250	10/22/2018	10/18/2026
49427R-C*-1	SR NT			1,2	2.B	50,000,000	85.0100	42,505,000	50,000,000	50,000,000	0	0	0	0	4.270	4.270	AO	432,931	2,135,000	04/28/2020	01/31/2031
494368-AS-2	KIMBERLY-CLARK CORP			1	1.F FE	2,704,874	104.5020	2,272,919	2,175,000	2,420,111	0	(43,628)	0	0	6.375	3.874	JJ	69,328	138,656	08/19/2015	01/01/2028
494368-BC-6	KIMBERLY-CLARK CORP			1	1.F FE	66,638	115.2870	57,644	50,000	62,583	0	(609)	0	0	6.625	4.286	FA	1,380	3,313	05/13/2015	08/01/2037
494368-BV-4	KIMBERLY-CLARK CORP			1,2	1.F FE	722,019	72.3270	442,641	612,000	714,533	0	(3,345)	0	0	3.200	2.264	JJ	8,214	19,584	09/22/2020	07/30/2046
494368-BW-2	KIMBERLY-CLARK CORP			1,2	1.F FE	5,460,510	82.1280	4,517,040	5,500,000	5,465,277	0	862	0	0	3.900	3.940	MN	33,963	214,500	05/16/2018	05/04/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
494368-CA-9	KIMBERLY-CLARK CORP			1,2	1.F FE	28,060,234	69.0080	18,245,715	26,440,000	27,980,168	0	(39,707)	0	0	2.875	2.569	FA	304,060	750,375	10/27/2021	02/07/2050
494368-CB-7	KIMBERLY-CLARK CORP			1,2	1.F FE	6,841,522	89.8280	5,569,336	6,200,000	6,691,204	0	(66,689)	0	0	3.100	1.866	MS	50,719	192,200	09/22/2020	03/26/2030
49446R-AM-1	KIMCO REALTY CORP			1,2	2.A FE	31,266,184	75.9270	25,716,475	33,870,000	31,345,268	0	17,804	0	0	4.250	4.768	AO	359,869	1,104,533	05/27/2020	04/01/2045
49446R-AQ-2	KIMCO REALTY CORP			1,2	2.A FE	14,881,950	73.6140	11,042,100	15,000,000	14,898,277	0	2,887	0	0	4.125	4.170	JD	51,563	618,750	11/01/2016	12/01/2046
49446R-AS-8	KIMCO REALTY CORP			1,2	2.A FE	12,384,446	93.4970	11,574,929	12,380,000	12,382,708	0	(866)	0	0	3.800	3.792	AO	117,610	470,440	11/02/2017	04/01/2027
49446R-AT-6	KIMCO REALTY CORP			1,2	2.A FE	18,362,915	77.4410	14,326,585	18,500,000	18,379,830	0	3,262	0	0	4.450	4.494	MS	274,417	823,250	08/01/2017	09/01/2047
49446R-AZ-2	KIMCO REALTY CORP			1,2	2.A FE	5,454,295	82.8440	4,556,420	5,500,000	5,457,759	0	3,464	0	0	3.200	3.297	AO	44,000	105,600	02/15/2022	04/01/2032
494550-AJ-5	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	751,904	108.4940	867,952	800,000	772,433	0	2,347	0	0	7.400	7.980	MS	17,431	59,200	06/03/2009	03/15/2031
494550-AL-0	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	23,344,000	110.5660	22,113,200	20,000,000	21,785,544	0	(137,677)	0	0	7.750	6.448	MS	456,389	1,550,000	04/13/2004	03/15/2032
494550-AQ-9	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	5,224,550	108.1830	5,409,150	5,000,000	5,135,304	0	(7,950)	0	0	7.300	6.935	FA	137,889	365,000	05/21/2004	08/15/2033
494550-BD-7	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	13,817,049	101.9040	14,205,418	13,940,000	13,847,065	0	3,755	0	0	6.500	6.566	MS	302,033	906,100	09/11/2009	09/01/2039
494550-BH-8	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	3,387,605	99.3420	3,370,674	3,393,000	3,389,384	0	513	0	0	6.375	6.385	MS	72,101	216,304	02/23/2011	03/01/2041
494550-BK-1	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	1,573,221	91.0730	1,439,864	1,581,000	1,575,041	0	247	0	0	5.625	5.658	MS	29,644	88,931	08/03/2011	09/01/2041
494550-BN-5	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	23,377,930	85.8320	18,883,040	22,000,000	23,085,225	0	(34,906)	0	0	5.000	4.606	FA	415,556	1,100,000	10/26/2012	08/15/2042
49456B-AG-6	KINDER MORGAN INC			1,2	2.B FE	5,629,001	93.6050	4,494,912	4,802,000	5,577,696	0	(51,305)	0	0	5.300	3.565	JD	21,209	254,506	01/18/2022	12/01/2034
49456B-AH-4	KINDER MORGAN INC			1,2	2.B FE	5,123,073	91.6280	3,756,748	4,100,000	5,072,073	0	(27,358)	0	0	5.550	3.927	JD	18,963	227,550	02/04/2021	06/01/2045
49456B-AJ-0	KINDER MORGAN INC			1,2	2.B FE	36,735,518	85.2380	30,515,204	35,800,000	36,705,298	0	(27,003)	0	0	5.050	4.847	FA	682,984	1,807,900	02/15/2046	01/06/2021
49456B-AQ-4	KINDER MORGAN INC			1,2	2.B FE	19,925,000	87.3620	17,472,400	20,000,000	19,931,556	0	1,625	0	0	5.200	5.224	MS	346,667	1,040,000	08/01/2018	03/01/2048
49456B-AR-2	KINDER MORGAN INC			1,2	2.B FE	2,971,800	77.5530	2,326,590	3,000,000	2,977,716	0	2,491	0	0	2.000	2.100	FA	22,667	60,000	07/27/2020	02/15/2031
49456B-AS-0	KINDER MORGAN INC			1,2	2.B FE	23,442,725	64.8480	15,965,578	24,620,000	23,482,259	0	24,714	0	0	3.250	3.512	FA	333,396	800,150	07/13/2021	08/01/2050
49456B-AT-8	KINDER MORGAN INC			1,2	2.B FE	32,328,328	69.1290	22,556,793	32,630,000	32,340,056	0	7,014	0	0	3.600	3.651	FA	443,768	1,174,680	06/02/2021	02/15/2051
49456B-AV-3	KINDER MORGAN INC			1,2	2.B FE	7,145,925	92.7410	6,630,982	7,150,000	7,146,031	0	107	0	0	4.800	4.807	FA	141,093	0	07/25/2022	02/01/2033
49461M-AA-8	KINETIK HOLDINGS LP			1,2	3.A FE	5,651,619	93.7150	5,318,326	5,675,000	5,653,579	0	1,960	0	0	5.875	5.938	JD	14,818	173,186	06/01/2022	06/15/2030
496902-AQ-0	KINROSS GOLD CORP		C	1,2	2.C FE	10,997,000	94.6900	10,413,059	10,997,000	10,997,000	0	0	0	0	4.500	4.499	JJ	228,188	494,865	06/28/2017	07/15/2027
49836A-AA-2	KLABIN AUSTRIA GMBH		C	1,2	3.A FE	10,650,600	98.6110	9,861,100	10,000,000	10,446,541	0	(62,499)	0	0	5.750	4.884	AO	140,556	575,000	07/08/2019	04/03/2029
49836A-AB-0	KLABIN AUSTRIA GMBH		C	1,2	3.A FE	6,539,780	98.4790	5,908,740	6,000,000	6,517,217	0	(7,866)	0	0	7.000	6.317	AO	102,667	420,000	01/15/2020	04/03/2049
49836A-AC-8	KLABIN AUSTRIA GMBH		C	1,2	3.A FE	4,501,000	80.5870	3,626,415	4,500,000	4,500,855	0	(64)	0	0	3.200	3.197	JJ	67,600	144,000	01/07/2021	01/12/2031
49989A-AB-5	KOC HOLDING AS		C	1,2	4.C FE	4,472,500	99.7740	4,689,378	4,700,000	4,687,652	0	54,853	0	0	5.250	6.577	MS	72,654	220,500	10/30/2020	03/15/2023
49989A-AC-3	KOC HOLDING AS		C	1,2	4.C FE	2,484,725	98.8300	2,470,750	2,500,000	2,493,795	0	2,652	0	0	6.500	6.622	MS	49,653	162,500	03/05/2019	03/11/2025
500472-AE-5	KONINKLIJKE PHILIPS NV		C	1	2.A FE	17,894,124	87.6040	15,164,252	17,310,000	17,768,906	0	(15,042)	0	0	5.000	4.781	MS	254,842	865,500	10/07/2015	03/15/2042
50050G-AN-8	KOOKMIN BANK		C		2.A FE	4,492,890	79.1350	3,561,075	4,500,000	4,494,299	0	672	0	0	2.500	2.518	MN	17,813	112,500	10/28/2020	11/04/2030
500605-AH-3	KOPPERS INC			1,2	4.A FE	3,839,796	95.8370	3,639,889	3,798,000	3,778,795	0	(31,259)	0	0	6.000	5.161	FA	86,088	198,180	02/19/2020	02/15/2025
50064Y-AN-3	KOREA HYDRO & NUCLEAR POWER CO LTD		C		1.C FE	3,975,120	99.2610	3,970,440	4,000,000	3,997,003	0	4,300	0	0	3.750	3.882	JJ	65,000	112,500	07/18/2018	07/25/2023
50075N-AW-4	MONDELEZ INTERNATIONAL INC				2.A FE	15,445,004	106.3090	16,796,822	15,800,000	15,535,552	0	10,469	0	0	6.875	7.050	JJ	467,691	1,086,250	05/22/2008	01/26/2039
50075N-AZ-7	MONDELEZ INTERNATIONAL INC				2.A FE	7,164,516	104.6750	6,630,115	6,334,000	6,968,952	0	(21,748)	0	0	6.500	5.575	FA	162,397	411,710	08/04/2011	02/09/2040
50076Q-AE-6	KRAFT HEINZ FOODS CO				2.C FE	2,849,790	90.3370	2,710,110	3,000,000	2,851,975	0	2,185	0	0	5.000	5.414	JD	11,250	75,000	07/21/2022	06/04/2042
50077L-AM-8	KRAFT HEINZ FOODS CO			1,2	2.C FE	1,056,000	92.1460	1,013,606	1,100,000	1,058,671	0	1,092	0	0	5.200	5.493	JJ	26,376	57,200	04/01/2020	07/15/2045
50077L-AZ-9	KRAFT HEINZ FOODS CO			1,2	2.C FE	1,983,212	87.2670	1,919,874	2,200,000	1,983,620	0	408	0	0	4.875	5.587	AO	26,813	0	11/22/2022	10/01/2049
50077L-BF-2	KRAFT HEINZ FOODS CO			1,2	2.C FE	749,000	93.3520	699,206	749,000	749,000	0	0	0	0	4.250	4.249	MS	10,611	31,833	05/04/2020	03/01/2031
50077L-BJ-4	KRAFT HEINZ FOODS CO			1,2	2.C FE	150,000	95.9560	143,934	150,000	150,000	0	0	0	0	5.500	5.499	JD	688	8,250	05/04/2020	06/01/2050
501044-BV-2	KROGER CO			1	2.A FE	6,500,357	112.3120	5,332,574	4,748,000	5,766,747	0	(128,743)	0	0	8.000	4.282	MS	111,842	379,840	04/27/2017	09/15/2029
501044-BZ-3	KROGER CO			1	2.A FE	4,200,236	112.8030	3,389,730	3,005,000	3,757,881	0	(76,183)	0	0	7.500	3.911	AO	56,344	225,375	08/26/2016	04/01/2031
501044-CK-5	KROGER CO			1	2.A FE	5,436,394	109.4560	4,159,328	3,800,000	5,089,219	0	(60,564)	0	0	6.900	3.927	AO	55,353	262,200	08/23/2016	04/15/2038
501044-CR-0	KROGER CO			1,2	2.A FE	17,938,980	90.9570	16,372,260	18,000,000	17,952,828	0	1,617	0	0	5.000	5.021	AO	190,000	900,000	04/10/2012	04/15/2042
501044-DG-3	KROGER CO			1,2	2.A FE	3,899,508	84.4610	2,744,983	3,250,000	3,859,170	0	(16,973)	0	0	4.450	3.296	FA	60,260	144,625	11/17/2020	02/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
501044-DJ-7	KROGER CO			1,2	2.A FE	13,038,368	94.4970	12,284,610	13,000,000	13,019,242	0	(3,991)	0	0	3.700	3.663	FA	200,417	481,000	08/30/2017	08/01/2027
501044-DN-8	KROGER CO			1,2	2.B FE	8,339,607	77.9240	6,000,148	7,700,000	8,307,497	0	(14,489)	0	0	3.950	3.482	JJ	140,247	304,150	11/10/2020	01/15/2050
501044-DP-3	KROGER CO			1,2	2.B FE	1,796,148	80.9160	1,456,488	1,800,000	1,797,098	0	361	0	0	2.200	2.224	MN	6,600	39,600	04/21/2020	05/01/2030
501044-DQ-1	KROGER CO			1,2	2.B FE	10,675,497	77.1310	8,253,017	10,700,000	10,680,082	0	2,383	0	0	1.700	1.725	JJ	83,876	181,900	01/05/2021	01/15/2031
50155Q-AM-2	KYNDRYL HOLDINGS INC			1,2	2.B FE	3,982,160	59.0720	2,362,880	4,000,000	3,982,978	0	694	0	0	4.100	4.132	AO	34,622	164,000	10/07/2021	10/15/2041
501797-AL-8	BATH & BODY WORKS INC			1	3.B FE	2,660,211	88.8970	2,297,987	2,585,000	2,653,340	0	(3,100)	0	0	6.875	6.567	MN	29,620	177,719	09/02/2020	11/01/2035
501797-AR-5	BATH & BODY WORKS INC			1,2	3.B FE	1,244,523	98.6300	1,081,971	1,097,000	1,185,974	0	(31,227)	0	0	7.500	4.216	JD	3,657	82,275	04/08/2021	06/15/2029
501797-AW-4	BATH & BODY WORKS INC			1,2	3.B FE	2,334,625	93.7930	2,064,384	2,201,000	2,296,075	0	(20,036)	0	0	6.625	5.449	AO	36,454	145,816	01/12/2021	10/01/2030
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC			1,2	4.B FE	2,025,962	80.7720	1,612,209	1,996,000	2,021,722	0	(3,087)	0	0	4.875	4.651	MN	16,218	97,305	09/14/2021	05/01/2029
501955-AB-4	LG CHEM LTD		C		2.A FE	7,953,520	91.3270	7,306,160	8,000,000	7,968,952	0	3,984	0	0	3.625	3.695	AO	61,222	253,750	04/08/2019	04/15/2029
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC			1	2.B FE	2,300,000	64.0080	1,472,184	2,300,000	2,300,000	0	0	0	0	3.797	3.797	JD	43,908	48,517	12/08/2021	12/31/2057
50212B-AB-3	LP 1A REIT INC			2	1.G	30,375,000	80.9000	24,573,375	30,375,000	30,375,000	0	0	0	0	2.550	2.550	JJ	374,372	774,563	01/07/2021	01/07/2031
502175-B*-2	LTC PROPERTIES INC			1	2.C	4,000,000	99.9100	3,996,400	4,000,000	4,000,000	0	0	0	0	5.030	5.027	JJ	90,540	303,800	07/19/2012	07/19/2024
502175-C@-9	LTC PROPERTIES INC.			1	2.C	36,471,108	90.0000	33,174,000	36,860,000	36,640,307	0	332,470	0	0	4.260	4.412	FMAN	178,832	1,630,544	12/28/2016	11/20/2028
50220P-AE-3	LSEGA FINANCING PLC		C	1,2	1.G FE	2,098,305	73.4130	2,004,175	2,730,000	2,098,956	0	651	0	0	3.200	5.171	AO	20,627	0	12/19/2022	04/06/2041
50247@-AA-4	SR SECD NT SER A			1,2	2.A PL	4,800,000	78.3500	3,760,800	4,800,000	4,800,000	0	0	0	0	3.360	3.360	JD	81,088	161,280	06/30/2020	06/30/2045
50247V-AB-5	LYB INTERNATIONAL FINANCE BV		C	1	2.B FE	17,685,270	88.2020	15,876,360	18,000,000	17,738,612	0	7,969	0	0	5.250	5.366	JJ	435,750	945,000	02/14/2014	07/15/2043
50247V-AC-3	LYB INTERNATIONAL FINANCE BV		C	1,2	2.B FE	37,061,625	82.8920	31,084,500	37,500,000	37,140,617	0	10,167	0	0	4.875	4.948	MS	538,281	1,828,125	02/25/2014	03/15/2044
50249A-AA-1	LYB INTERNATIONAL FINANCE III LLC			1,2	2.B FE	6,894,160	74.7930	5,235,510	7,000,000	6,900,293	0	2,011	0	0	4.200	4.290	AO	62,067	294,000	09/26/2019	10/15/2049
50249A-AD-5	LYB INTERNATIONAL FINANCE III LLC			1,2	2.B FE	1,043,400	74.1730	741,730	1,000,000	1,041,308	0	(845)	0	0	4.200	3.949	MN	7,000	42,000	05/26/2020	05/01/2050
50249A-AG-8	LYB INTERNATIONAL FINANCE III LLC			1,2	2.B FE	1,984,060	79.4490	1,588,980	2,000,000	1,987,310	0	1,478	0	0	2.250	2.340	AO	11,250	45,000	10/06/2020	10/01/2030
50249A-AH-6	LYB INTERNATIONAL FINANCE III LLC			1,2	2.B FE	397,325	71.0220	355,110	500,000	398,878	0	1,553	0	0	3.375	5.124	AO	4,219	8,438	07/21/2022	10/01/2040
50249A-AJ-2	LYB INTERNATIONAL FINANCE III LLC			1,2	2.B FE	3,847,292	67.0240	2,386,054	3,560,000	3,835,381	0	(6,068)	0	0	3.625	3.202	AO	32,263	129,050	12/29/2020	04/01/2051
50249A-AK-9	LYB INTERNATIONAL FINANCE III LLC			1,2	2.B FE	13,824,778	65.0390	8,524,662	13,107,000	13,806,549	0	(8,861)	0	0	3.800	3.541	AO	124,517	498,066	11/17/2020	10/01/2060
505588-BE-2	SPIRE MISSOURI INC			1	1.F FE	7,954,720	96.6530	7,732,240	8,000,000	7,975,098	0	1,864	0	0	6.000	6.038	MN	80,000	480,000	04/21/2004	05/01/2034
505861-AC-8	LAFARGE SA		C	1	2.A FE	11,188,535	105.7450	11,103,225	10,500,000	10,975,444	0	(19,902)	0	0	7.125	6.613	JJ	344,969	748,125	10/10/2006	07/15/2036
511546-AB-9	ENBRIDGE ENERGY PARTNERS LP			1	2.A FE	8,497,032	103.6570	9,121,816	8,800,000	8,672,057	0	16,654	0	0	7.125	7.433	AO	156,750	627,000	03/23/2000	10/01/2028
512807-AN-8	LAM RESEARCH CORP			1,2	1.G FE	22,963,372	97.8530	22,271,343	22,760,000	22,808,938	0	(22,096)	0	0	3.800	3.687	MS	254,659	864,880	04/20/2015	03/15/2025
512807-AT-5	LAM RESEARCH CORP			1,2	1.G FE	21,908,155	95.5910	20,791,043	21,750,000	21,904,002	0	(1,770)	0	0	4.875	4.826	MS	312,203	1,060,313	03/18/2019	03/15/2049
512807-AU-2	LAM RESEARCH CORP			1,2	1.G FE	14,972,850	95.1730	14,275,950	15,000,000	14,982,323	0	2,732	0	0	4.000	4.021	MS	176,667	600,000	02/25/2019	03/15/2029
512807-AW-8	LAM RESEARCH CORP			1,2	1.G FE	17,553,712	67.6890	11,913,264	17,600,000	17,557,659	0	1,328	0	0	2.875	2.888	JD	22,489	506,000	04/30/2020	06/15/2050
512807-AX-6	LAM RESEARCH CORP			1,2	1.G FE	1,994,020	65.7510	1,315,020	2,000,000	1,994,293	0	82	0	0	3.125	3.138	JD	2,778	62,500	04/30/2020	06/15/2060
513063-AA-5	LAMAR FUNDING LTD		C		3.C FE	3,021,000	94.6910	2,840,730	3,000,000	3,005,827	0	(1,915)	0	0	3.958	3.871	MN	17,811	98,950	05/07/2015	05/07/2025
513272-AC-8	LAMB WESTON HOLDINGS INC			1,2	3.C FE	331,175	94.8000	310,944	328,000	330,313	0	(435)	0	0	4.875	4.705	MN	2,043	15,990	04/08/2021	05/15/2028
513272-AD-6	LAMB WESTON HOLDINGS INC			1,2	3.C FE	1,147,000	88.4810	1,014,877	1,147,000	1,147,000	0	0	0	0	4.125	4.124	JJ	19,845	34,565	10/19/2021	01/31/2030
51805@-AB-4	GTD SR NT SER B			1	2.B	3,000,000	84.2200	2,526,600	3,000,000	3,000,000	0	0	0	0	3.330	3.330	FA	38,295	99,900	02/13/2020	02/13/2030
51805@-AE-8	GTD SR NT SER E			1,2	2.B	12,280,000	84.9600	10,433,088	12,280,000	12,280,000	0	0	0	0	2.520	2.520	MN	49,857	309,456	11/03/2021	11/03/2028
51805@-AF-5	GTD SR NT SER F			1,2	2.B	10,370,000	81.2200	8,422,514	10,370,000	10,370,000	0	0	0	0	2.950	2.950	MN	49,286	305,915	11/03/2021	11/03/2031
51808B-AE-2	ENI USA INC			1	2.B FE	4,772,513	106.4710	5,655,740	5,312,000	5,116,402	0	32,217	0	0	7.300	8.233	MN	49,549	387,776	10/31/2000	11/15/2027
52532X-AF-2	LEIDOS INC			1,2	2.C FE	9,080,465	90.2830	7,674,055	8,500,000	9,023,707	0	(56,758)	0	0	4.375	3.394	MN	47,517	371,875	02/09/2022	05/15/2030
52532X-AH-8	LEIDOS INC			1,2	2.C FE	13,161,802	76.5270	10,434,456	13,635,000	13,231,230	0	43,938	0	0	2.300	2.708	FA	118,473	313,605	07/13/2021	02/15/2031
526057-BW-3	LENNAR CORP			1,2	2.B FE	1,964,078	99.3140	1,955,493	1,969,000	1,968,473	0	747	0	0	4.875	4.904	JD	4,266	95,989	11/06/2015	12/15/2023
526057-CT-9	LENNAR CORP			1,2	2.B FE	3,265,000	100.0740	3,267,416	3,265,000	3,265,000	0	0	0	0	5.250	5.248	JD	14,284	171,413	05/25/2016	06/01/2026
526250-AB-1	LENOVO GROUP LTD		C	1,2	2.B FE	4,289,644	79.4900	3,252,731	4,092,000	4,264,809	0	(20,161)	0	0	3.421	2.799	MN	22,942	139,987	10/04/2021	11/02/2030
527298-BN-2	LEVEL 3 FINANCING INC			1,2	3.C FE	641,892	83.4540	534,940	641,000	640,274	0	(1,555)	0	0	4.625	4.352	MS	8,729	29,646	04/09/2021	09/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
527298-BR-3	LEVEL 3 FINANCING INC			1,2	3.C FE	1,530,266	78.7780	1,179,307	1,497,000	1,522,820	0	(4,162)	0	0	4.250	3.889	JJ	31,811	63,623	08/23/2021	07/01/2028
527298-BS-1	LEVEL 3 FINANCING INC			1,2	3.C FE	4,261,248	73.1600	3,115,884	4,259,000	4,260,793	0	(257)	0	0	3.625	3.617	JD	6,862	154,389	02/03/2021	01/15/2029
52736R-BJ-0	LEVI STRAUSS & CO			1,2	3.A FE	4,364,048	79.6470	3,451,901	4,334,000	4,359,207	0	(2,626)	0	0	3.500	3.417	MS	50,563	151,690	02/03/2021	03/01/2031
529043-AE-1	LXP INDUSTRIAL TRUST			1,2	2.B FE	9,923,300	79.6750	7,967,500	10,000,000	9,939,474	0	7,006	0	0	2.700	2.788	MS	79,500	270,000	08/14/2020	09/15/2030
53079E-BF-0	LIBERTY MUTUAL GROUP INC			1	2.B FE	28,220,214	82.9360	24,573,107	29,629,000	28,410,807	0	31,666	0	0	4.850	5.168	FA	598,753	1,437,007	02/05/2020	08/01/2044
53079E-BH-6	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	6,392,640	74.0670	4,740,288	6,400,000	6,393,805	0	494	0	0	4.500	4.506	JD	12,800	288,000	06/04/2019	06/15/2049
53079E-BJ-2	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	13,269,000	70.4320	9,345,622	13,269,000	13,269,000	0	0	0	0	3.951	3.951	AO	110,677	524,258	09/27/2019	10/15/2050
53079E-BK-9	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	19,768,230	65.7660	13,482,030	20,500,000	19,788,907	0	8,014	0	0	3.950	4.133	MN	103,468	809,750	05/07/2020	05/15/2060
53117C-AT-9	LIBERTY PROPERTY LP			1,2	1.G FE	21,810,164	88.9090	19,311,035	21,720,000	21,783,177	0	(8,429)	0	0	4.375	4.318	FA	395,938	950,250	05/28/2019	02/01/2029
53154*-AE-3	LIBERTY UTILITIES FINANCE GP 1			1	2.A	14,885,220	98.6500	14,220,398	14,415,000	14,460,403	0	(76,404)	0	0	3.860	3.307	JJ	233,387	556,419	01/24/2017	07/31/2023
53227J-AB-0	LIFE STORAGE LP			1,2	2.B FE	12,931,880	89.4070	11,622,910	13,000,000	12,954,252	0	6,783	0	0	4.000	4.063	JD	23,111	520,000	05/22/2019	06/15/2029
53227J-AD-6	LIFE STORAGE LP			1,2	2.B FE	2,976,170	76.3660	2,290,980	3,000,000	2,978,811	0	2,138	0	0	2.400	2.490	AO	15,200	73,600	09/28/2021	10/15/2031
53227Q-AB-4	LIGHT SERVICOS DE ELETRICIDADE S A		C	1,2	3.C FE	250,000	83.6570	209,143	250,000	250,000	0	0	0	0	4.375	4.373	JD	395	10,938	06/15/2021	06/18/2026
532457-BA-5	ELI LILLY AND CO			1	1.F FE	6,425,654	107.1890	6,830,083	6,372,000	6,410,387	0	(1,589)	0	0	5.550	5.488	MS	104,129	353,646	07/01/2009	03/15/2037
532457-BJ-6	ELI LILLY AND CO			1,2	1.F FE	9,333,920	83.9130	7,363,366	8,775,000	9,282,329	0	(15,784)	0	0	3.700	3.323	MS	108,225	324,675	08/05/2019	03/01/2045
532457-BR-8	ELI LILLY AND CO			1,2	1.F FE	18,000,805	87.7590	14,564,484	16,596,000	17,888,126	0	(34,242)	0	0	3.950	3.468	MN	83,764	655,542	08/01/2019	05/15/2047
532457-BT-4	ELI LILLY AND CO			1,2	1.F FE	14,217,595	88.9860	10,900,785	12,250,000	14,077,058	0	(45,918)	0	0	3.950	3.104	MS	142,474	483,875	10/30/2019	03/15/2049
532457-BU-1	ELI LILLY AND CO			1,2	1.F FE	66,854,350	86.8620	54,940,215	63,250,000	66,712,633	0	(44,025)	0	0	4.150	3.864	MS	772,880	2,624,875	07/11/2019	03/15/2059
532457-BY-3	ELI LILLY AND CO			1,2	1.F FE	31,481,518	63.0140	20,863,935	33,110,000	31,571,012	0	38,398	0	0	2.250	2.483	MN	95,191	744,975	06/24/2021	05/15/2050
532457-BZ-0	ELI LILLY AND CO			1,2	1.F FE	25,106,719	61.3480	15,889,132	25,900,000	25,132,843	0	11,846	0	0	2.500	2.624	MS	190,653	647,500	01/14/2021	09/15/2060
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD		C		2.C FE	12,728,331	97.0390	12,166,043	12,537,272	12,715,651	0	(5,839)	0	0	5.875	5.634	JAJO	175,957	566,815	05/29/2020	07/05/2034
532522-AB-5	LIMA METRO LINE 2 FINANCE LTD				2.C FE	12,973,152	89.2640	10,840,327	12,144,119	12,805,972	0	(66,573)	0	0	4.350	3.463	JAJO	126,198	401,206	02/08/2022	04/05/2036
53359#-AC-6	LINCOLN ELECTRIC HOLDINGS, INC.			1	2.A	13,667,250	81.5900	11,137,035	13,650,000	13,662,492	0	(812)	0	0	3.610	3.600	AO	123,191	492,765	07/11/2016	04/01/2035
53359#-AG-7	LINCOLN ELECTRIC			1	2.A	20,000,000	75.0000	15,000,000	20,000,000	20,000,000	0	0	0	0	3.270	3.270	AO	128,983	654,000	10/20/2016	10/20/2037
53359#-AH-5	LINCOLN ELECTRIC HOLDINGS, INC.			1	2.A	10,000,000	72.4400	7,244,000	10,000,000	10,000,000	0	0	0	0	3.520	3.520	AO	69,422	352,000	10/20/2016	10/20/2041
534187-AW-9	LINCOLN NATIONAL CORP			1	2.A FE	5,377,076	98.1450	5,103,540	5,200,000	5,328,308	0	(5,826)	0	0	6.300	6.035	AO	74,620	327,600	08/03/2011	10/09/2037
534187-BA-6	LINCOLN NATIONAL CORP			1	2.A FE	4,157,459	103.5300	3,499,314	3,380,000	3,993,133	0	(20,823)	0	0	7.000	5.375	JD	10,516	236,600	07/01/2013	06/15/2040
534187-BD-0	LINCOLN NATIONAL CORP			1	2.A FE	6,348,160	99.2230	6,350,272	6,400,000	6,396,029	0	5,984	0	0	4.000	4.094	MS	85,333	256,000	08/13/2013	09/01/2023
534187-BE-8	LINCOLN NATIONAL CORP			1	2.A FE	8,540,460	96.1630	8,654,670	9,000,000	8,873,929	0	55,291	0	0	3.350	4.026	MS	93,800	301,500	03/09/2016	03/09/2025
535555-A*-7	SR NT A			1	2.C	6,041,782	86.9900	5,536,914	6,365,000	6,167,519	0	23,151	0	0	3.820	4.330	FA	89,152	243,143	12/28/2016	02/19/2030
53621@-AX-4	GTD SR NT SER A			1,2	2.A	2,540,000	81.4800	2,069,592	2,540,000	2,540,000	0	0	0	0	2.830	2.830	MS	18,170	71,882	03/31/2021	03/31/2031
53621@-AY-2	GTD SR NT SER B			1,2	2.A	16,370,000	81.1100	13,277,707	16,370,000	16,370,000	0	0	0	0	2.830	2.830	MS	117,105	463,271	06/16/2021	06/16/2031
53621@-BA-3	GTD SER NT SER A			1	2.A	12,930,000	81.9600	10,597,428	12,930,000	12,930,000	0	0	0	0	3.140	3.140	MS	133,078	203,001	03/03/2022	03/03/2032
53621@-BB-1	LION INDUSTRIAL PROPERTIES LP			1	2.A	1,350,000	81.5900	1,101,465	1,350,000	1,350,000	0	0	0	0	3.140	3.140	MN	26,376	0	05/17/2022	05/17/2032
53621@-BC-9	GTD SR NT SER C			1	2.A	10,000,000	79.1000	7,910,000	10,000,000	10,000,000	0	0	0	0	3.240	3.240	MN	39,600	162,000	05/17/2022	05/17/2034
538021-AC-0	NORTHROP GRUMMAN SYSTEMS CORP			1	2.A FE	12,967,744	107.3070	13,735,296	12,800,000	12,843,591	0	(10,943)	0	0	7.750	7.627	MS	292,089	992,000	07/01/1997	03/15/2026
538034-AK-5	LIVE NATION ENTERTAINMENT INC			1,2	4.C FE	379,341	97.1250	368,104	379,000	379,000	0	(127)	0	0	4.875	4.872	MN	3,079	18,476	01/20/2017	11/01/2024
538034-AR-0	LIVE NATION ENTERTAINMENT INC			1,2	4.C FE	945,115	89.1460	839,755	942,000	944,377	0	(435)	0	0	4.750	4.690	AO	9,446	44,745	04/09/2021	10/15/2027
538034-AV-1	LIVE NATION ENTERTAINMENT INC			1,2	4.A FE	2,391,000	97.8600	2,339,833	2,391,000	2,391,000	0	0	0	0	6.500	6.497	MN	19,859	155,415	05/13/2020	05/15/2027
539439-AM-1	LLOYDS BANKING GROUP PLC		C		2.A FE	21,557,259	96.5770	20,522,613	21,250,000	21,364,992	0	(34,567)	0	0	4.582	4.384	JD	56,798	973,675	11/14/2016	12/10/2025
539439-AN-9	LLOYDS BANKING GROUP PLC		C		2.A FE	16,176,894	85.4960	13,016,766	15,225,000	16,077,376	0	(19,767)	0	0	5.300	4.886	JD	67,244	806,925	07/16/2018	12/01/2045
539439-AR-0	LLOYDS BANKING GROUP PLC		C		1.G FE	4,776,767	94.6450	4,519,299	4,775,000	4,776,117	0	(187)	0	0	4.375	4.370	MS	57,449	208,906	04/19/2018	03/22/2028
539439-AT-6	LLOYDS BANKING GROUP PLC		C		1.G FE	7,698,152	93.4940	7,199,038	7,700,000	7,698,885	0	170	0	0	4.550	4.553	FA	131,381	350,350	08/16/2018	08/16/2028
53944Y-AE-3	LLOYDS BANKING GROUP PLC		C		2.A FE	10,740,605	73.2410	8,406,602	11,478,000	10,792,096	0	14,608	0	0	4.344	4.754	JJ	238,222	498,604	10/09/2019	01/09/2048
53944Y-AQ-6	LLOYDS BANKING GROUP PLC		C	2	2.A FE	8,804,978	65.3400	11,960,487	18,305,000	10,374,458	0	123,677	0	0	3.369	7.185	JD	29,122	616,695	08/16/2004	12/14/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
539830-AF-6	LOCKHEED MARTIN CORP				1.G FE	746,310	108.5210	813,908	750,000	749,202	0	268	0	0	7.750	7.787	MN	9,688	58,125	05/16/1996	05/01/2026
539830-AR-0	LOCKHEED MARTIN CORP			1	1.G FE	6,364,737	108.4670	6,051,374	5,579,000	6,125,077	0	(26,835)	0	0	6.150	5.143	MS	114,370	343,109	08/15/2011	09/01/2036
539830-AU-3	LOCKHEED MARTIN CORP			1	1.G FE	9,917,300	98.7010	9,870,100	10,000,000	9,939,842	0	2,705	0	0	5.500	5.555	MN	70,278	550,000	11/13/2009	11/15/2039
539830-BB-4	LOCKHEED MARTIN CORP			1	1.G FE	6,638,870	86.3820	5,882,614	6,810,000	6,673,332	0	4,271	0	0	4.070	4.219	JD	12,319	277,167	05/30/2013	12/15/2042
539830-BD-0	LOCKHEED MARTIN CORP			1,2	1.G FE	5,210,315	81.9490	4,507,195	5,500,000	5,241,141	0	7,093	0	0	3.800	4.126	MS	69,667	209,000	07/17/2018	03/01/2045
539830-BL-2	LOCKHEED MARTIN CORP			1,2	1.G FE	9,851,900	93.1500	9,315,000	10,000,000	9,870,652	0	3,001	0	0	4.700	4.792	MN	60,056	470,000	11/16/2015	05/15/2046
539830-BN-8	LOCKHEED MARTIN CORP			1,2	1.G FE	20,223,608	84.7060	15,402,092	18,183,000	20,100,631	0	(38,815)	0	0	4.090	3.501	MS	218,974	743,685	10/28/2019	09/15/2052
539830-BP-3	LOCKHEED MARTIN CORP			1,2	1.G FE	9,690,304	81.9590	7,540,228	9,200,000	9,574,852	0	(39,274)	0	0	1.850	1.257	JD	7,564	148,000	09/22/2020	06/15/2030
539830-BQ-1	LOCKHEED MARTIN CORP			1,2	1.G FE	40,067,077	67.7830	26,051,718	38,434,000	39,974,757	0	(39,678)	0	0	2.800	2.591	JD	47,829	1,076,152	08/24/2021	06/15/2050
540424-AQ-1	LOEWS CORP			1,2	1.G FE	9,405,848	99.0380	9,373,947	9,465,000	9,462,539	0	6,538	0	0	2.625	2.696	MN	31,747	248,456	05/03/2013	05/15/2023
543859-AH-5	LOCKHEED MARTIN CORP				1.G FE	654,565	100.6820	503,410	500,000	511,612	0	(16,078)	0	0	7.000	3.613	MS	10,306	35,000	07/10/2012	09/15/2023
54400#-AE-9	LORD, ABBETT & CO. LLC			1	2.A YE	27,103,800	96.1200	26,048,520	27,100,000	27,101,289	0	(442)	0	0	4.100	4.097	MS	320,984	1,111,100	07/11/2016	09/17/2025
54400#-AF-6	SR NT SER A			1,2	2.A	26,320,000	85.9700	22,627,304	26,320,000	26,320,000	0	0	0	0	2.770	2.771	MS	210,618	554,899	12/13/2021	12/13/2028
54400#-AG-4	SR NT SER B			1,2	2.A	17,550,000	81.2500	14,259,375	17,550,000	17,550,000	0	0	0	0	2.980	2.981	MS	151,086	398,053	12/13/2021	12/13/2031
546676-AX-5	LOUISVILLE GAS AND ELECTRIC CO			1,2	1.F FE	4,807,802	81.0490	3,617,217	4,463,000	4,765,456	0	(8,374)	0	0	4.375	3.916	AO	48,814	195,256	06/07/2017	10/01/2045
548661-AH-0	LOWE'S COMPANIES INC				2.A FE	6,503,949	108.0420	6,687,800	6,190,000	6,299,654	0	(17,054)	0	0	6.875	6.462	FA	160,768	425,563	08/15/2002	02/15/2028
548661-AK-3	LOWE'S COMPANIES INC				2.A FE	17,470,543	107.4960	17,742,215	16,505,000	16,885,624	0	(47,297)	0	0	6.500	6.048	MS	315,887	1,072,825	12/20/2002	03/15/2029
548661-CP-0	LOWE'S COMPANIES INC			1	2.A FE	12,985,210	103.9480	11,746,124	11,300,000	12,493,020	0	(50,918)	0	0	6.650	5.587	MS	221,260	751,450	10/09/2009	09/15/2037
548661-CR-6	LOWE'S COMPANIES INC			1,2	2.A FE	8,218,860	96.4570	7,523,646	7,800,000	8,115,096	0	(11,212)	0	0	5.800	5.430	AO	95,507	452,400	05/27/2010	04/15/2040
548661-CX-3	LOWE'S COMPANIES INC			1,2	2.A FE	5,789,733	87.2290	5,015,668	5,750,000	5,781,230	0	(994)	0	0	4.650	4.606	AO	56,446	267,375	04/19/2012	04/15/2042
548661-CZ-8	LOWE'S COMPANIES INC			1,2	2.A FE	4,970,050	98.9770	4,948,850	5,000,000	4,997,663	0	3,492	0	0	3.875	3.942	MS	57,049	193,750	09/04/2013	09/15/2023
548661-DN-4	LOWE'S COMPANIES INC			1,2	2.A FE	7,069,560	74.3200	4,459,200	6,000,000	7,007,100	0	(31,587)	0	0	3.700	2.708	AO	46,867	222,000	12/29/2020	04/15/2046
548661-DP-9	LOWE'S COMPANIES INC			1,2	2.A FE	4,867,287	93.1840	4,752,384	5,100,000	4,967,633	0	9,460	0	0	3.100	3.754	MN	25,472	79,050	06/23/2020	05/03/2027
548661-DQ-7	LOWE'S COMPANIES INC			1,2	2.A FE	10,748,909	78.5170	7,302,081	9,300,000	10,654,807	0	(37,523)	0	0	4.050	3.174	MN	60,683	376,650	06/04/2020	05/03/2047
548661-DS-3	LOWE'S COMPANIES INC			1,2	2.A FE	42,274,211	83.5610	32,296,327	38,650,000	42,035,502	0	(73,971)	0	0	4.550	4.002	AO	420,104	1,758,575	08/01/2019	04/05/2049
548661-DY-0	LOWE'S COMPANIES INC			1,2	2.A FE	7,969,360	78.1130	6,249,040	8,000,000	7,975,644	0	2,897	0	0	1.700	1.742	AO	28,711	136,000	10/07/2020	10/15/2030
548661-DZ-7	LOWE'S COMPANIES INC			1,2	2.A FE	29,901,469	64.1260	19,276,276	30,060,000	29,907,416	0	3,414	0	0	3.000	3.027	AO	190,380	901,800	09/23/2021	10/15/2050
548661-EA-1	LOWE'S COMPANIES INC			1,2	2.A FE	11,748,943	82.8500	9,734,875	11,750,000	11,748,396	0	172	0	0	2.625	2.627	AO	77,109	308,438	03/29/2021	04/01/2031
548661-EB-9	LOWE'S COMPANIES INC			1,2	2.A FE	10,300,700	70.0590	7,005,900	10,000,000	10,290,317	0	(6,278)	0	0	3.500	3.339	AO	87,500	350,000	04/19/2021	04/01/2051
548661-EE-3	LOWE'S COMPANIES INC			1,2	2.A FE	383,800	68.0720	340,360	500,000	385,502	0	1,702	0	0	2.800	4.646	MS	4,122	7,000	07/21/2022	09/15/2041
548661-EH-6	LOWE'S COMPANIES INC			1,2	2.A FE	2,024,656	89.1240	1,804,761	2,025,000	2,024,691	0	35	0	0	3.750	3.752	AO	18,984	39,445	03/22/2022	04/01/2032
548661-EM-5	LOWE'S COMPANIES INC			1,2	2.A FE	3,433,772	96.3780	3,435,876	3,565,000	3,434,151	0	379	0	0	5.625	5.885	AO	62,945	0	11/17/2022	04/15/2053
54866N-BP-3	LOWE'S COMPANIES INC				2.A FE	4,000,101	106.1680	3,556,628	3,350,000	3,555,017	0	(37,228)	0	0	7.200	5.686	MS	80,400	241,200	04/01/2004	09/01/2027
550241-AA-1	LUMEN TECHNOLOGIES INC			1,2	4.A FE	2,354,660	73.1100	1,718,085	2,350,000	2,353,957	0	(455)	0	0	5.375	5.343	JD	5,614	126,313	06/17/2021	06/15/2029
552081-AM-3	LYONDELLBASELL INDUSTRIES NV			1,2	2.B FE	24,496,635	78.5770	20,132,999	25,622,000	24,580,650	0	13,381	0	0	4.625	4.875	FA	411,464	1,185,018	04/06/2017	02/26/2055
552690-AF-6	MONTANA-DAKOTA UTILITIES CO			1	2.A	20,000,000	101.1530	20,230,600	20,000,000	20,000,000	0	0	0	0	5.980	5.980	JD	53,156	1,196,000	12/16/2003	12/15/2033
552704-AE-8	MEG ENERGY CORP		C	1,2	3.C FE	3,566,790	102.0520	3,599,374	3,527,000	3,553,060	0	(6,842)	0	0	7.125	6.847	FA	104,708	251,299	04/08/2021	02/01/2027
55276V-AG-7	MDGH GMTN (RSC) LTD		C		1.C FE	7,568,536	99.1830	7,537,908	7,600,000	7,580,995	0	3,671	0	0	4.500	4.549	MN	51,300	342,000	10/31/2018	11/07/2028
55276V-AK-8	MDGH GMTN (RSC) LTD		C	2	1.C FE	20,218,000	82.8220	16,564,400	20,000,000	20,206,512	0	(4,365)	0	0	3.700	3.638	MN	111,000	721,500	05/28/2020	11/07/2049
55279H-AK-6	MANUFACTURERS AND TRADERS TRUST CO			2	1.G FE	5,934,438	95.7680	5,985,500	6,250,000	6,171,994	0	35,232	0	0	2.900	3.523	FA	73,003	181,250	06/17/2015	02/06/2025
55300R-AB-7	MGM CHINA HOLDINGS LTD		C	1,2	4.A FE	10,487,546	93.6070	9,732,320	10,397,000	10,448,658	0	(28,440)	0	0	5.875	5.432	MN	78,050	610,824	10/13/2021	05/15/2026
55300R-AG-6	MGM CHINA HOLDINGS LTD		C	1,2	4.A FE	1,987,541	88.4630	1,754,221	1,983,000	1,987,850	0	28	0	0	4.750	4.733	FA	39,247	125,852	04/06/2021	02/01/2027
553358-AA-6	MEPT EDGEMOOR			1	2.B	3,490,100	98.6400	3,452,400	3,500,000	3,499,173	0	1,639	0	0	3.430	3.479	JD	667	120,050	01/24/2017	06/29/2023
553358-AB-4	MEPT EDGEMOOR LP			1	2.B	5,982,500	93.5500	5,613,000	6,000,000	5,992,800	0	1,890	0	0	3.660	3.697	JD	1,220	329,400	01/24/2017	06/29/2026
553358-AE-8	MEPT EDGEMOOR OPERATING, L.P.			1	2.B	13,000,000	95.3600	12,396,800	13,000,000	13,000,000	0	0	0	0	3.690	3.689	AO	85,280	479,700	04/27/2017	04/27/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55336-AF-5	MEPT EDGEMOOR			1	2.B	10,000,000	93.1700	9,317,000	10,000,000	10,000,000	0	0	0	0	3.860	3.859	AO	68,622	386,000	04/27/2017	04/27/2027
55336V-AG-5	MPLX LP			1,2	2.B FE	8,726,905	99.1040	8,524,926	8,602,000	8,632,109	0	(17,824)	0	0	4.875	4.640	JD	34,946	419,348	01/31/2017	12/01/2024
55336V-AJ-9	MPLX LP			1,2	2.B FE	7,715,561	98.8480	7,955,287	8,048,000	7,937,012	0	41,291	0	0	4.875	5.478	JD	32,695	392,340	09/29/2016	06/01/2025
55336V-AK-6	MPLX LP			1,2	2.B FE	10,411,062	94.6660	10,005,250	10,569,000	10,481,051	0	18,854	0	0	4.125	4.345	MS	145,324	435,971	02/14/2019	03/01/2027
55336V-AL-4	MPLX LP			1,2	2.B FE	15,888,640	85.0090	13,601,440	16,000,000	15,902,932	0	2,511	0	0	5.200	5.244	MS	277,333	832,000	02/07/2017	03/01/2047
55336V-AN-0	MPLX LP			1,2	2.B FE	14,380,084	79.7780	11,800,762	14,792,000	14,404,797	0	7,652	0	0	4.700	4.881	AO	146,770	695,224	11/25/2019	04/15/2048
55336V-AP-5	MPLX LP			1,2	2.B FE	6,906,560	78.5640	5,106,660	6,500,000	6,898,485	0	(4,681)	0	0	4.900	4.546	AO	67,239	318,500	03/12/2021	04/15/2058
55336V-AR-1	MPLX LP			1,2	2.B FE	23,189,638	93.1470	22,061,867	23,685,000	23,391,671	0	49,107	0	0	4.000	4.267	MS	278,957	947,400	05/31/2019	03/15/2028
55336V-AT-7	MPLX LP			1,2	2.B FE	46,172,366	88.4560	39,125,858	44,232,000	46,093,479	0	(39,495)	0	0	5.500	5.186	FA	919,043	2,432,760	05/14/2021	02/15/2049
55337P-AA-0	MIWD HOLDCO II LLC			1,2	4.B FE	4,455,834	80.3530	3,555,620	4,425,000	4,453,047	0	(2,787)	0	0	5.500	5.390	FA	101,406	129,800	01/18/2022	02/01/2030
55354G-AH-3	MSCI INC			1,2	3.A FE	1,373,910	87.4140	1,174,844	1,344,000	1,365,012	0	(4,578)	0	0	4.000	3.591	MN	6,869	53,760	06/17/2021	11/15/2029
55388R-AA-4	MV24 CAPITAL BV		C	1	3.B FE	8,203,985	91.4020	7,437,152	8,136,750	8,197,357	0	(4,306)	0	0	6.748	6.599	JD	45,756	558,087	03/25/2021	06/01/2034
55616X-AB-3	MACY'S RETAIL HOLDINGS LLC				3.A FE	8,801,802	98.4390	8,744,336	8,883,000	8,856,299	0	6,416	0	0	6.790	6.868	JJ	278,122	603,156	06/01/2007	07/15/2027
55617L-AP-7	MACY'S RETAIL HOLDINGS LLC			1,2	3.A FE	6,494,238	88.9520	5,638,667	6,339,000	6,460,785	0	(21,352)	0	0	5.875	5.420	AO	93,104	372,416	07/30/2021	04/01/2029
55617L-AR-3	MACY'S RETAIL HOLDINGS LLC			1,2	3.A FE	412,000	84.0530	346,298	412,000	412,000	0	0	0	0	6.125	6.124	MS	7,430	12,968	03/02/2022	03/15/2032
55903V-AL-7	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	31,052,324	82.4520	25,992,993	31,525,000	31,078,720	0	26,395	0	0	4.279	4.466	MS	397,192	674,477	05/23/2022	03/15/2032
55903V-AN-3	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	4,388,700	76.9000	3,845,000	5,000,000	4,399,187	0	10,487	0	0	5.050	6.122	MS	74,347	126,250	05/23/2022	03/15/2042
55903V-AQ-6	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	10,000,000	73.4280	7,342,800	10,000,000	10,000,000	0	0	0	0	5.141	5.140	MS	151,374	257,050	03/09/2022	03/15/2052
55903V-AS-2	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	30,000,000	73.2560	21,976,800	30,000,000	30,000,000	0	0	0	0	5.391	5.391	MS	476,205	808,650	03/09/2022	03/15/2062
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP			1	2.A FE	6,677,640	100.1630	6,009,780	6,000,000	6,488,509	0	(21,524)	0	0	6.400	5.568	MN	64,000	384,000	07/08/2011	05/01/2037
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	6,413,196	73.2650	4,278,676	5,840,000	6,387,450	0	(19,350)	0	0	4.200	3.529	JD	20,440	245,280	08/25/2021	12/01/2042
559080-AH-9	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	3,989,500	95.2310	3,809,240	4,000,000	3,997,449	0	1,101	0	0	3.200	3.230	MS	37,689	128,000	03/02/2015	03/15/2025
559080-AJ-5	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	20,450,560	71.5410	14,308,200	20,000,000	20,435,057	0	(12,623)	0	0	4.200	4.046	MS	247,333	840,000	08/25/2021	03/15/2045
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	2,025,520	99.4570	1,989,140	2,000,000	2,009,102	0	(2,721)	0	0	5.000	4.832	MS	33,333	100,000	02/24/2016	03/01/2026
559080-AL-0	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	4,938,100	75.4200	3,771,000	5,000,000	4,945,767	0	1,354	0	0	4.250	4.323	MS	62,569	212,500	09/06/2016	09/15/2046
559665-AA-2	MAGNOLIA OIL & GAS OPERATING LLC			1,2	4.B FE	3,254,113	95.7830	3,102,411	3,239,000	3,246,393	0	(4,803)	0	0	6.000	5.832	FA	80,975	158,910	01/14/2021	08/01/2026
56540#-AB-1	MAPLELEAF MIDSTREAM INVESTMENTS, LLC			1,2	3.A PL	25,000,000	89.1700	22,292,492	25,000,000	25,000,000	0	0	0	0	4.980	4.980	JJ	608,667	1,245,000	09/28/2018	09/30/2028
565849-AB-2	MARATHON OIL CORP			1	2.C FE	1,885,240	102.9550	2,059,100	2,000,000	1,937,965	0	4,687	0	0	6.800	7.268	MS	40,044	136,000	03/22/2002	03/15/2032
565849-AM-8	MARATHON OIL CORP			1,2	2.C FE	19,112,270	85.5510	16,254,690	19,000,000	19,106,040	0	(1,476)	0	0	5.200	5.156	JD	82,333	988,000	08/07/2019	06/01/2045
56585A-AF-9	MARATHON PETROLEUM CORP			1,2	2.B FE	30,084,175	103.1780	28,373,950	27,500,000	29,546,875	0	(63,898)	0	0	6.500	5.820	MS	595,833	1,787,500	11/17/2011	03/01/2041
56585A-BC-5	MARATHON PETROLEUM CORP			1,2	2.B FE	27,497,795	99.6090	25,620,431	25,721,000	26,676,225	0	(238,851)	0	0	5.125	4.023	JD	58,587	1,401,483	11/26/2019	12/15/2026
566007-AC-4	MARB BONDCO PLC		C	2	3.A FE	4,053,800	77.2190	3,165,979	4,100,000	4,057,652	0	3,852	0	0	3.950	4.097	JJ	68,379	150,100	01/27/2022	01/29/2031
570535-AG-9	MARKEL CORP				2.B FE	14,843,701	106.0380	15,714,832	14,820,000	14,840,667	0	(294)	0	0	7.350	7.329	FA	411,502	1,089,270	06/14/2010	08/15/2034
570535-AP-9	MARKEL CORP			1	2.B FE	17,121,792	85.8350	14,806,538	17,250,000	17,147,975	0	2,890	0	0	5.000	5.046	MS	218,021	862,500	04/04/2013	03/30/2043
570535-AS-3	MARKEL CORP			1,2	2.B FE	1,551,375	78.2690	1,174,035	1,500,000	1,547,827	0	(1,097)	0	0	4.300	4.092	MN	10,750	64,500	08/06/2019	11/01/2047
570535-AT-1	MARKEL CORP			1,2	2.B FE	3,385,346	87.6200	2,979,080	3,400,000	3,386,199	0	261	0	0	5.000	5.028	MN	19,361	170,000	05/15/2019	05/20/2049
571676-AQ-8	MARS INC			1,2	1.F FE	24,846,109	60.3240	14,990,514	24,850,000	24,846,211	0	43	0	0	2.450	2.451	JJ	279,045	608,825	07/14/2020	07/16/2050
57169*-AY-3	SR UNSECD NT O			1	1.F	18,362,000	87.5300	17,506,000	20,000,000	19,114,273	0	136,371	0	0	2.820	3.684	MS	147,267	564,000	12/28/2016	09/27/2028
57169*-AZ-0	SR UNSECD NT P			1	1.F	9,044,000	82.6200	8,262,000	10,000,000	9,371,688	0	59,565	0	0	2.970	3.823	MS	77,550	297,000	12/28/2016	09/27/2031
57169*-BB-2	MARS INC			1	1.F	43,000,000	73.8700	31,764,100	43,000,000	43,000,000	0	0	0	0	3.570	3.570	MS	400,832	1,535,100	09/27/2016	09/27/2041
57169*-BC-0	SR UNSECD NT S			1	1.F	40,000,000	72.5100	29,004,000	40,000,000	40,000,000	0	0	0	0	3.750	3.750	MS	391,667	1,500,000	09/27/2016	09/27/2046
57169*-BL-0	SR UNSECD NT X			1	1.F	70,000,000	84.1500	58,905,000	70,000,000	70,000,000	0	0	0	0	4.070	4.070	MS	728,078	2,849,000	03/29/2017	03/29/2037
57169*-BM-8	SR UNSECD NT Y-1			1	1.F	85,000,000	82.1931	69,864,174	85,000,000	85,000,000	0	0	0	0	4.270	4.270	MS	927,539	3,629,500	03/29/2017	03/29/2042
571748-AU-6	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	803,769	98.7140	789,712	800,000	800,500	0	(877)	0	0	4.050	3.936	AO	6,840	32,400	12/17/2018	10/15/2023
571748-AX-0	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	16,062,905	97.0860	15,533,760	16,000,000	16,016,186	0	(7,653)	0	0	3.500	3.447	MS	172,667	560,000	02/11/2016	03/10/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	5,192,706	96.9980	4,965,328	5,119,000	5,143,408	0	(7,651)	0	0	3.750	3.579	MS	57,056	191,963	10/20/2015	03/14/2026
571748-BD-3	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	10,280,297	82.6630	6,860,202	8,299,000	10,202,698	0	(52,201)	0	0	4.200	2.892	MS	116,186	348,558	07/21/2021	03/01/2048
571748-BS-0	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	8,646,766	111.6580	8,608,832	7,710,000	8,645,800	0	(966)	0	0	6.250	5.418	MN	81,651	0	12/19/2022	11/01/2052
573284-AA-4	MARTIN MARIETTA MATERIALS INC				2.B FE	4,561,080	104.1450	4,165,800	4,000,000	4,124,156	0	(37,027)	0	0	7.000	5.826	JD	23,333	280,000	10/01/2004	12/01/2025
573284-AW-6	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	2,398,488	79.9170	1,918,008	2,400,000	2,398,703	0	136	0	0	2.400	2.407	JJ	26,560	59,680	06/21/2021	07/15/2031
573284-AX-4	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	23,412,460	67.7190	15,903,807	23,485,000	23,415,358	0	1,945	0	0	3.200	3.216	JJ	346,534	778,658	07/13/2021	07/15/2051
574599-AT-3	MASCO CORP				2.B FE	1,078,450	109.7260	1,097,260	1,000,000	1,034,205	0	(3,832)	0	0	7.750	7.090	FA	32,292	77,500	05/06/2002	08/01/2029
574599-BQ-8	MASCO CORP			1,2	2.B FE	10,439,873	77.1550	8,197,719	10,625,000	10,463,666	0	17,858	0	0	2.000	2.204	FA	80,278	212,500	11/02/2021	02/15/2031
575634-AS-9	MASSACHUSETTS ELECTRIC CO			1	2.A FE	47,443,330	99.2630	46,157,295	46,500,000	47,210,099	0	(22,792)	0	0	5.900	5.754	MN	350,558	2,743,500	12/15/2010	11/15/2039
575634-AT-7	MASSACHUSETTS ELECTRIC CO			1,2	2.A FE	38,642,676	72.9040	28,252,487	38,753,000	38,650,882	0	2,620	0	0	4.004	4.021	FA	586,186	1,351,470	03/29/2019	08/15/2046
575718-AA-9	MASSACHUSETTS INSTITUTE OF TECHNOLOGY			1	1.A FE	45,396,375	104.4330	35,828,874	34,308,000	45,319,014	0	(10,628)	0	0	5.600	4.212	JJ	960,624	1,921,248	03/14/2019	07/01/2111
575718-AB-7	MASSACHUSETTS INSTITUTE OF TECHNOLOGY			1	1.A FE	59,843,412	86.8780	50,481,331	58,106,000	59,836,403	0	(562)	0	0	4.678	4.540	JJ	1,359,099	2,525,933	01/29/2016	07/01/2114
575718-AF-8	MASSACHUSETTS INSTITUTE OF TECHNOLOGY			1	1.A FE	34,995,664	72.4720	25,405,060	35,055,000	34,996,048	0	198	0	0	3.885	3.892	JJ	680,943	1,361,887	12/17/2018	07/01/2116
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	14,717,916	95.3210	13,773,885	14,450,000	14,587,709	0	(41,310)	0	0	3.400	3.080	MS	154,214	491,300	09/24/2019	03/08/2026
57636Q-AB-0	MASTERCARD INC			1	1.D FE	2,266,629	98.1830	2,056,934	2,095,000	2,136,949	0	(16,328)	0	0	3.375	1.742	AO	17,677	47,925	10/08/2020	04/01/2024
57636Q-AH-7	MASTERCARD INC			1,2	1.D FE	5,169,600	83.8830	3,774,735	4,500,000	5,119,401	0	(18,696)	0	0	3.800	2.963	MN	19,000	171,000	08/10/2020	11/21/2046
57636Q-AL-8	MASTERCARD INC			1,2	1.D FE	47,181,905	81.4890	36,462,253	44,745,000	47,014,312	0	(55,282)	0	0	3.650	3.352	JD	136,099	1,633,193	08/27/2020	06/01/2049
57636Q-AP-9	MASTERCARD INC			1,2	1.D FE	2,495,150	91.6270	2,290,675	2,500,000	2,496,335	0	441	0	0	3.350	3.373	MS	22,101	83,750	03/24/2020	03/26/2030
57636Q-AQ-7	MASTERCARD INC			1,2	1.D FE	25,407,958	83.8610	16,965,919	20,231,000	25,127,508	0	(126,683)	0	0	3.850	2.586	MS	205,541	778,894	05/21/2021	03/26/2050
57636Q-AT-1	MASTERCARD INC			1,2	1.E FE	33,182,011	71.0920	23,972,933	33,721,000	33,204,453	0	12,336	0	0	2.950	3.031	MS	292,904	989,165	05/14/2021	03/15/2051
57665R-AJ-5	MATCH GROUP HOLDINGS II LLC			1,2	3.C FE	8,517,518	92.1950	7,762,819	8,420,000	8,477,816	0	(19,005)	0	0	5.625	5.353	FA	178,925	417,684	04/04/2022	02/15/2029
57665R-AN-6	MATCH GROUP HOLDINGS II LLC			1,2	3.C FE	2,175,517	89.4320	1,893,275	2,117,000	2,153,658	0	(12,354)	0	0	4.625	3.952	JD	8,159	97,911	06/17/2021	06/01/2028
57667J-AA-0	MATCH GROUP HOLDINGS II LLC			1,2	3.C FE	131,488	76.6040	120,268	157,000	132,274	0	786	0	0	3.625	5.961	AO	1,423	2,846	08/18/2022	10/01/2031
577081-AU-6	MATTEL INC			1	3.B FE	3,173,161	86.4020	2,829,666	3,275,000	3,179,666	0	2,739	0	0	6.200	6.475	AO	50,763	203,050	07/29/2020	10/01/2040
577081-BF-8	MATTEL INC			1,2	3.A FE	2,970,063	87.8940	2,604,299	2,963,000	2,968,653	0	(936)	0	0	3.750	3.710	AO	27,778	111,113	06/17/2021	04/01/2029
577128-AA-9	MATTHEWS INTERNATIONAL CORP			1,2	4.B FE	6,421,198	94.4130	6,001,834	6,357,000	6,382,163	0	(9,538)	0	0	5.250	4.801	JD	27,812	333,743	12/07/2017	12/01/2025
578454-AB-6	MAYO CLINIC			1	1.C FE	21,515,303	81.5340	17,297,438	21,215,000	21,485,171	0	(9,952)	0	0	3.774	3.678	MN	102,306	706,304	01/14/2020	11/15/2043
578454-AC-4	MAYO CLINIC			1	1.C FE	18,000,000	82.9280	14,927,040	18,000,000	18,000,000	0	0	0	0	4.000	4.000	MN	92,000	720,000	02/26/2013	11/15/2047
578454-AD-2	MAYO CLINIC			1	1.C FE	25,000,000	84.0770	21,019,250	25,000,000	25,000,000	0	0	0	0	4.128	4.128	MN	131,867	1,032,000	03/10/2016	11/15/2052
578454-AF-7	MAYO CLINIC			1	1.C FE	7,915,000	66.0140	5,225,008	7,915,000	7,915,000	0	0	0	0	3.196	3.196	MN	32,323	252,963	03/23/2021	11/15/2061
579780-AJ-6	MCCORMICK & COMPANY INC			1,2	2.B FE	5,676,880	98.7670	5,432,185	5,500,000	5,510,691	0	(25,319)	0	0	3.500	3.025	MS	64,167	192,500	10/02/2015	09/01/2023
58013M-EN-0	MCDONALD'S CORP			1	2.A FE	0	79.7360	1,594,720	2,000,000	2,275,695	0	(10,776)	0	0	3.700	2.767	FA	27,956	74,000	10/28/2020	02/15/2042
58013M-EY-6	MCDONALD'S CORP			1,2	2.A FE	32,129,741	97.3030	31,394,813	32,265,000	32,221,540	0	14,322	0	0	3.700	3.746	JJ	500,735	1,193,805	12/23/2015	01/30/2026
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE	14,847,827	96.1600	12,513,301	13,013,000	14,356,245	0	(83,433)	0	0	4.700	3.659	JD	37,376	611,611	07/25/2016	12/09/2035
58013M-FK-5	MCDONALD'S CORP			1,2	2.A FE	31,842,195	76.1110	22,247,245	29,230,000	31,719,862	0	(61,031)	0	0	3.625	3.141	MS	353,196	1,059,588	05/12/2021	09/01/2049
58013M-FM-1	MCDONALD'S CORP			1,2	2.A FE	19,460,064	83.5450	16,792,545	20,100,000	20,800,227	0	(94,981)	0	0	2.125	1.591	MS	142,375	427,125	11/19/2020	03/01/2030
581557-AM-7	MCKESSON CORP			1	2.A FE	15,248,559	106.7050	16,432,570	15,400,000	15,357,022	0	9,668	0	0	7.650	7.728	MS	392,700	1,178,100	09/01/1997	03/01/2027
58155Q-AE-3	MCKESSON CORP			1,2	2.A FE	2,128,378	101.2340	2,186,654	2,160,000	2,135,233	0	829	0	0	6.000	6.105	MS	43,200	129,600	02/23/2011	03/01/2041
58174#-AF-1	MCKINSEY & COMPANY, INC.			1,2	1.E PL	40,000,000	89.3800	35,752,000	40,000,000	40,000,000	0	0	0	0	2.700	2.700	JD	60,000	1,080,000	06/11/2020	06/11/2027
58174#-AG-9	MCKINSEY & COMPANY, INC.			1,2	1.E PL	25,500,000	84.4200	21,527,100	25,500,000	25,500,000	0	0	0	0	2.850	2.850	JD	40,375	726,750	06/11/2020	06/11/2030
581760-AV-7	MCLAREN HEALTH CARE CORP			1,2	1.E FE	36,636,061	83.5750	30,589,286	36,601,000	36,633,324	0	(585)	0	0	4.386	4.380	MN	205,124	1,605,320	03/05/2019	05/15/2048
582839-AF-3	MEAD JOHNSON NUTRITION CO			1	1.G FE	21,935,899	103.9500	21,180,852	20,376,000	21,601,127	0	(42,696)	0	0	5.900	5.349	MN	200,364	1,202,184	12/28/2020	11/01/2039
582839-AH-9	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	1,086,543	97.9340	1,064,543	1,087,000	1,086,873	0	41	0	0	4.125	4.129	MN	5,729	44,839	10/29/2015	11/15/2025
583334-AB-3	WESTROCK MWV LLC			1	2.B FE	13,138,725	101.7260	10,172,600	10,000,000	12,779,232	0	(232,657)	0	0	6.800	3.453	MN	86,889	680,000	10/13/2021	11/15/2032
58406L-AA-9	MEDCO BELL PTE LTD		C	1,2	4.A FE	4,167,511	90.5600	3,776,352	4,170,000	4,173,099	0	(87,960)	0	0	6.375	6.351	JJ	111,504	295,320	10/05/2021	01/30/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
585055-AQ-9	MEDTRONIC INC			1	1.G FE	7,881,469	110.3160	8,046,449	7,294,000	7,731,814	0	(15,551)	0	0	6.500	5.919	MS	139,599	474,110	06/18/2009	03/15/2039
585055-AT-3	MEDTRONIC INC			1	1.G FE	7,484,775	100.8730	7,565,475	7,500,000	7,490,671	0	507	0	0	5.550	5.561	MS	122,563	416,250	03/11/2010	03/15/2040
585055-AW-6	MEDTRONIC INC			1,2	1.G FE	4,512,720	88.5830	3,543,320	4,000,000	4,422,049	0	(15,362)	0	0	4.500	3.712	MS	53,000	180,000	06/13/2016	03/15/2042
585055-AY-2	MEDTRONIC INC			1,2	1.G FE	2,871,944	84.6260	2,056,412	2,430,000	2,824,147	0	(14,574)	0	0	4.000	2.914	AO	24,300	97,200	08/07/2019	04/01/2043
585055-BT-2	MEDTRONIC INC			1	1.G FE	5,096,900	94.8410	4,742,050	5,000,000	5,079,042	0	(4,870)	0	0	4.375	4.208	MS	64,410	218,750	01/17/2019	03/15/2035
585055-BU-9	MEDTRONIC INC			1	1.G FE	51,898,949	92.9630	40,282,068	43,331,291	51,171,073	0	(242,922)	0	0	4.625	3.430	MS	590,088	2,004,072	02/25/2020	03/15/2045
58518N-2A-9	MEGLOBAL CANADA ULC		C		2.B FE	5,000,000	100.6340	5,031,700	5,000,000	5,000,000	0	0	0	0	5.875	5.874	MN	35,087	293,750	05/12/2020	05/18/2030
58518N-2B-7	MEGLOBAL CANADA ULC		C		2.B FE	5,000,000	98.2280	4,911,400	5,000,000	5,000,000	0	0	0	0	5.000	4.998	MN	29,861	250,000	05/12/2020	05/18/2025
58533E-AC-7	MEITUAN		C	1,2	2.C FE	6,882,200	77.2650	5,408,550	7,000,000	6,900,567	0	10,946	0	0	3.050	3.255	AO	37,363	213,500	04/26/2021	10/28/2030
58547D-AA-7	MELCO RESORTS FINANCE LTD		C	1,2	3.C FE	12,024,000	91.9400	11,032,800	12,000,000	12,005,127	0	(6,927)	0	0	4.875	4.773	JD	40,625	585,000	07/12/2017	06/06/2025
58547D-AB-5	MELCO RESORTS FINANCE LTD		C	1,2	3.C FE	1,500,000	87.7900	1,316,850	1,500,000	1,500,000	0	0	0	0	5.250	5.248	AO	14,219	63,000	04/17/2019	04/26/2026
58547D-AD-1	MELCO RESORTS FINANCE LTD		C	1,2	3.C FE	3,029,811	80.6870	2,588,439	3,208,000	3,024,871	0	4,083	0	0	5.375	6.096	JD	12,932	172,430	04/11/2022	12/04/2029
58547D-AE-9	MELCO RESORTS FINANCE LTD		C	1,2	3.C FE	10,595,840	83.1940	9,025,717	10,849,000	10,624,898	0	29,058	0	0	5.750	6.189	JJ	277,252	484,409	03/01/2022	07/21/2028
58601V-AC-6	MEMORIAL HEALTH SERVICES			1,2	1.D FE	20,153,201	71.5670	13,114,653	18,325,000	20,081,822	0	(43,728)	0	0	3.447	2.922	MN	105,277	631,663	09/10/2021	11/01/2049
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CENTER			1	1.D FE	19,946,368	97.7620	19,454,638	19,900,000	19,937,204	0	(941)	0	0	5.000	4.985	JJ	497,500	995,000	01/06/2012	07/01/2042
586054-AB-4	MEMORIAL SLOAN-KETTERING CANCER CENTER			1	1.D FE	2,730,035	82.7050	2,171,006	2,625,000	2,727,842	0	(1,985)	0	0	4.125	3.890	JJ	54,141	108,281	03/12/2021	07/01/2052
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCER CENTER			1	1.D FE	32,673,899	82.5400	26,052,926	31,564,000	32,648,390	0	(18,907)	0	0	4.200	3.999	JJ	662,844	1,325,688	03/29/2021	07/01/2055
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCER CENTER			1,2	1.D FE	13,812,584	66.5450	9,187,868	13,807,000	13,812,522	0	(85)	0	0	2.955	2.953	JJ	203,998	407,997	10/21/2021	01/01/2050
58733R-AF-9	MERCADOLIBRE INC		C	1,2	3.A FE	300,000	77.2320	231,696	300,000	300,000	0	0	0	0	3.125	3.125	JJ	4,349	9,375	01/07/2021	01/14/2031
58769J-AA-5	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.G FE	1,599,040	100.5810	1,609,296	1,600,000	1,599,083	0	43	0	0	5.500	5.532	MN	8,067	0	11/21/2022	11/27/2024
588056-AW-1	MERCER INTERNATIONAL INC		C	1,2	4.A FE	4,723,135	95.0130	4,490,314	4,726,000	4,706,696	0	(18,085)	0	0	5.500	5.077	JJ	119,857	259,930	12/03/2020	01/15/2026
588056-BB-6	MERCER INTERNATIONAL INC		C	1,2	4.A FE	6,366,634	83.5760	5,258,602	6,292,000	6,351,317	0	(8,598)	0	0	5.125	4.934	FA	134,360	322,465	04/08/2021	02/01/2029
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	27,560,968	88.8550	22,044,926	24,810,000	27,288,546	0	(83,656)	0	0	4.150	3.457	MN	122,982	1,029,615	08/01/2019	05/18/2043
58933Y-AR-6	MERCK & CO INC			1,2	1.E FE	10,103,250	95.8640	9,848,109	10,273,000	10,230,325	0	19,325	0	0	2.750	2.955	FA	110,649	282,508	11/02/2015	02/10/2025
58933Y-AT-2	MERCK & CO INC			1,2	1.E FE	25,997,910	82.2810	20,138,275	24,475,000	25,858,893	0	(43,129)	0	0	3.700	3.330	FA	354,684	905,575	12/17/2019	02/10/2045
58933Y-AW-5	MERCK & CO INC			1,2	1.E FE	62,713,894	85.6920	45,930,912	53,600,000	62,137,092	0	(224,190)	0	0	4.000	3.081	MS	678,933	2,144,000	12/29/2020	03/07/2049
58933Y-AZ-8	MERCK & CO INC			1,2	1.E FE	3,914,221	79.7970	3,088,144	3,870,000	3,903,338	0	(4,419)	0	0	1.450	1.323	JD	1,091	56,115	07/07/2021	06/24/2030
58933Y-BB-0	MERCK & CO INC			1,2	1.E FE	69,663,328	63.9550	45,367,758	70,937,000	69,722,129	0	28,343	0	0	2.450	2.535	JD	33,794	1,733,302	08/24/2021	06/24/2050
590188-JB-5	BANK OF AMERICA CORP				1.G FE	245,950	105.4120	252,989	240,000	242,134	0	(290)	0	0	6.750	6.552	JD	1,350	16,200	01/07/1999	06/01/2028
59022C-AA-1	BANK OF AMERICA CORP				2.A FE	12,362,661	96.4140	22,175,220	23,000,000	20,052,251	0	795,217	0	0	5.529	9.778	MJSD	60,051	536,359	09/07/2006	09/15/2026
59022C-AJ-2	BANK OF AMERICA CORP			1	2.A FE	19,712,067	101.8070	20,005,076	19,650,000	19,696,095	0	(962)	0	0	6.110	6.084	JJ	506,926	1,200,615	03/14/2007	01/29/2037
59023V-AA-8	BANK OF AMERICA CORP			1	2.A FE	6,859,900	116.6530	5,832,650	5,000,000	6,477,265	0	(62,762)	0	0	7.750	4.976	MN	50,590	387,500	12/10/2015	05/14/2038
59126L-AB-4	METALLOINVEST FINANCE DAC		C	1	6. *	403,035	53.7380	403,035	750,000	403,035	0	45,368	392,333	0	3.375	15.847	AO	4,852	25,313	10/13/2021	10/22/2028
59151K-AJ-7	METHANEX CORP		C	1,2	3.A FE	586,340	77.6310	477,431	615,000	587,646	0	552	0	0	5.650	6.003	JD	2,896	34,748	01/14/2021	12/01/2044
591539-AA-9	HOUSTON METHODIST HOSPITAL			1,2	1.C FE	11,613,874	62.4070	7,261,054	11,635,000	11,613,923	0	558	0	0	2.705	2.714	JD	26,227	314,727	06/23/2021	12/01/2050
59156R-AE-8	METLIFE INC			1	1.G FE	21,057,032	110.4190	21,665,312	19,621,000	20,401,961	0	(53,922)	0	0	6.500	5.964	JD	56,683	1,275,365	01/08/2004	12/15/2032
59156R-AJ-7	METLIFE INC			1	1.G FE	8,033,280	111.0920	8,887,360	8,000,000	8,021,788	0	(312)	0	0	6.375	6.341	JD	22,667	510,000	07/01/2004	06/15/2034
59156R-AM-0	METLIFE INC			1	1.G FE	17,956,440	104.6850	18,843,300	18,000,000	17,975,077	0	3,071	0	0	5.700	5.716	JD	45,600	1,026,000	06/20/2005	06/15/2035
59156R-AY-4	METLIFE INC			1	1.G FE	11,762,615	102.9180	11,012,226	10,700,000	11,560,449	0	(28,623)	0	0	5.875	5.175	FA	253,196	628,625	12/03/2019	02/06/2041
59156R-BB-3	METLIFE INC			1	1.G FE	6,268,640	99.5610	5,973,660	6,000,000	6,021,114	0	(29,987)	0	0	4.368	3.855	MJSD	11,648	262,080	02/05/2014	09/15/2023
59156R-BD-9	METLIFE INC			1	1.G FE	9,595,440	84.7970	8,191,390	9,660,000	9,610,125	0	1,288	0	0	4.125	4.164	FA	152,749	192,225	11/21/2012	08/13/2042
59156R-BL-1	METLIFE INC			1	1.G FE	34,554,727	90.5750	25,452,481	28,101,000	33,742,822	0	(256,798)	0	0	4.721	3.417	MJSD	58,962	1,326,648	10/31/2019	12/15/2044
59182*-AE-6	SR NT SER 2021-C			1,2	2.B YE	10,000,000	78.9100	7,891,000	10,000,000	10,000,000	0	0	0	0	2.670	2.670	N/A	13,350	267,000	12/13/2021	12/13/2031
59182*-AF-3	SR NT SER 2021-D			1,2	2.B	3,000,000	76.1400	2,284,200	3,000,000	3,000,000	0	0	0	0	2.810	2.810	N/A	4,215	84,300	12/13/2021	12/13/2033
591894-CC-2	METROPOLITAN EDISON CO			1,2	2.B FE	19,975,600	93.6730	18,734,600	20,000,000	19,987,101	0	3,254	0	0	4.300	4.312	JJ	396,556	860,000	01/07/2019	01/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	9,993,300	93.6070	9,360,700	10,000,000	9,997,684	0	1,232	0	0	3.450	3.456	JD	12,458	345,000	12/12/2016	12/18/2026
59217G-GU-7	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	1,126,695	77.2580	900,056	1,165,000	1,132,195	0	3,761	0	0	1.550	1.931	JJ	8,728	18,058	07/08/2021	01/07/2031
592189-AA-2	METROPOLITAN MUSEUM OF ART			1	1.A FE	9,942,000	78.2490	7,824,900	10,000,000	9,952,381	0	1,755	0	0	3.400	3.431	JJ	170,000	340,000	01/26/2015	07/01/2045
592688-C#-0	METTLER-TOLEDO INTERNATIONAL INC			1,2	2.B	2,550,000	78.9400	2,012,970	2,550,000	2,550,000	0	0	0	0	3.190	3.190	JJ	35,475	81,345	01/24/2020	01/24/2035
592688-D#-9	SR NT SER 2022-A			1	2.B	4,479,000	71.3100	3,193,975	4,479,000	4,479,000	0	0	0	0	2.810	2.810	MS	36,360	62,930	03/17/2022	03/17/2037
592688-D*-3	EURO SR NT SER 2020-A			1,2	2.B	9,841,367	64.5600	5,711,718	8,847,147	8,847,147	0	0	0	(560,333)	1.060	1.060	MS	26,571	92,229	03/19/2021	03/19/2036
592688-D@-1	SR NT SER 2021-A			1,2	2.B	3,022,500	78.6400	2,376,894	3,022,500	3,022,500	0	0	0	0	2.830	2.830	JJ	37,779	85,537	07/22/2021	07/22/2033
592838-AA-4	MEXICO GENERADORA DE ENERGIA S DE RL DE		C	1	2.B FE	6,608,978	96.0250	6,268,616	6,528,109	6,605,405	0	(17,920)	0	0	5.500	5.230	JD	24,934	355,221	05/27/2021	12/06/2032
59284B-AD-0	ORBIA ADVANCE CORPORATION SAB DE CV		C	1	2.C FE	5,730,860	97.1900	5,102,475	5,250,000	5,678,327	0	(10,980)	0	0	6.750	6.036	MS	100,406	354,375	05/29/2020	09/19/2042
59284B-AE-8	ORBIA ADVANCE CORPORATION SAB DE CV		C	1	2.C FE	22,355,917	86.8040	19,626,384	22,610,000	22,388,343	0	5,640	0	0	5.875	5.955	MS	383,742	1,269,588	07/06/2017	09/17/2044
59284B-AF-5	ORBIA ADVANCE CORPORATION SAB DE CV		C	1,2	2.C FE	3,471,510	92.2400	3,228,400	3,500,000	3,485,114	0	2,782	0	0	4.000	4.099	AO	33,833	140,000	09/27/2017	10/04/2027
59284B-AG-3	ORBIA ADVANCE CORPORATION SAB DE CV		C	1,2	2.C FE	5,671,475	81.6710	3,920,208	4,800,000	5,643,399	0	(18,807)	0	0	5.500	4.329	JJ	121,733	264,000	09/10/2021	01/15/2048
59284M-AB-0	MEXICO CITY AIRPORT TRUST		C	1,2	2.C FE	2,248,030	77.1710	1,745,299	2,261,600	2,249,298	0	351	0	0	5.500	5.541	AO	21,077	124,388	08/06/2019	10/31/2046
59284M-AC-8	MEXICO CITY AIRPORT TRUST		C	1,2	2.C FE	1,443,750	91.7760	1,284,864	1,400,000	1,436,477	0	(6,451)	0	0	3.875	3.314	AO	9,192	54,250	11/30/2021	04/30/2028
59284M-AD-6	MEXICO CITY AIRPORT TRUST		C	1,2	2.C FE	34,701,281	77.1570	26,537,379	34,394,000	34,697,640	0	(4,543)	0	0	5.500	5.432	JJ	793,450	1,891,670	09/08/2021	07/31/2047
593035-AA-6	MEXICO REMITTANCES FUNDING FIDUCIARY EST		C	1	3.A FE	3,482,290	88.9570	3,113,495	3,500,000	3,486,658	0	2,318	0	0	4.875	4.961	JAJO	36,021	170,625	01/13/2021	01/15/2028
594457-BT-9	DTE GAS CO			1	1.F FE	3,830,600	100.6820	4,027,280	4,000,000	3,904,972	0	6,702	0	0	5.700	6.015	MS	67,133	228,000	11/14/2005	03/15/2033
59447#-AK-9	SR SECD NT			1,2	1.F	16,000,000	58.7300	9,396,800	16,000,000	16,000,000	0	0	0	0	3.020	3.020	AO	103,351	483,200	10/14/2020	10/14/2055
59447#-AL-7	SR SECD NT SER A			1,2	1.F	6,250,000	59.0800	3,692,500	6,250,000	6,250,000	0	0	0	0	2.900	2.900	FA	74,514	181,250	08/03/2021	08/03/2051
59447#-AM-5	SR SECD NT SER B			1	1.F	7,500,000	60.7400	4,555,500	7,500,000	7,500,000	0	0	0	0	3.050	3.050	MN	32,406	114,375	05/10/2022	05/10/2052
594918-BC-7	MICROSOFT CORP			1,2	1.A FE	13,577,070	90.6040	11,778,520	13,000,000	13,407,944	0	(28,639)	0	0	3.500	3.175	FA	175,681	455,000	07/19/2016	02/12/2035
594918-BJ-2	MICROSOFT CORP			1,2	1.A FE	6,998,180	96.5990	6,761,930	7,000,000	6,999,498	0	167	0	0	3.125	3.128	MN	35,243	218,750	10/29/2015	11/03/2025
594918-BR-4	MICROSOFT CORP			1,2	1.A FE	14,915,948	93.2860	14,739,188	15,800,000	15,356,549	0	113,439	0	0	2.400	3.227	FA	150,627	379,200	12/03/2018	08/08/2026
594918-BS-2	MICROSOFT CORP			1,2	1.A FE	7,112,160	88.7430	6,212,010	7,000,000	7,083,156	0	(5,028)	0	0	3.450	3.337	FA	95,929	241,500	08/25/2016	08/08/2036
594918-BY-9	MICROSOFT CORP			1,2	1.A FE	2,777,106	96.3860	2,686,278	2,787,000	2,782,576	0	992	0	0	3.300	3.342	FA	37,044	91,971	01/30/2017	02/06/2027
594918-CC-6	MICROSOFT CORP			1,2	1.A FE	31,369,234	66.6410	21,307,127	31,973,000	31,390,311	0	13,741	0	0	2.525	2.615	JD	67,277	807,318	08/24/2021	06/01/2050
594918-CD-4	MICROSOFT CORP			1,2	1.A FE	71,347,381	64.6260	45,807,943	70,881,600	71,327,920	0	(5,808)	0	0	2.675	2.647	JD	158,007	1,861,107	08/24/2021	06/01/2060
594918-CE-2	MICROSOFT CORP			1,2	1.A FE	142,483,699	71.2480	101,441,477	142,378,000	142,481,434	0	(2,407)	0	0	2.921	2.917	MS	1,201,449	4,048,506	06/24/2021	03/17/2052
594918-CF-9	MICROSOFT CORP			1,2	1.A FE	165,932,121	69.6560	115,732,330	166,148,400	165,937,684	0	2,747	0	0	3.041	3.046	MS	1,459,632	4,858,527	06/03/2021	03/17/2062
59523U-AP-2	MID-AMERICA APARTMENTS LP			1,2	1.G FE	6,993,001	95.3650	6,708,928	7,035,000	7,010,275	0	3,948	0	0	4.200	4.273	JD	13,132	295,470	05/07/2018	06/15/2028
59523U-AQ-0	MID-AMERICA APARTMENTS LP			1,2	1.G FE	27,491,890	94.5190	25,520,130	27,000,000	27,330,974	0	(50,273)	0	0	3.950	3.713	MS	314,025	1,066,500	08/05/2019	03/15/2029
59523U-AR-8	MID-AMERICA APARTMENTS LP			1,2	1.G FE	11,098,386	85.5620	10,010,754	11,700,000	11,147,913	0	49,527	0	0	2.750	3.497	MS	94,738	160,875	04/04/2022	03/15/2030
59523U-AU-1	MID-AMERICA APARTMENTS LP			1,2	1.G FE	4,185,061	64.1400	2,722,743	4,245,000	4,186,897	0	1,324	0	0	2.875	2.946	MS	35,935	130,858	08/05/2021	09/15/2051
595620-AW-5	MIDAMERICAN ENERGY CO			1,2	1.E FE	29,787,300	64.3860	19,315,800	30,000,000	29,794,060	0	4,701	0	0	2.700	2.734	FA	337,500	830,250	07/20/2021	08/01/2052
595656-AA-9	MIDCONTINENT INDEPENDENT SYSTEM OP			1	1.E	20,000,000	77.6700	15,534,000	20,000,000	20,000,000	0	0	0	0	3.910	3.910	AO	186,811	782,000	10/05/2017	10/05/2047
59748T-AA-7	MIDLAND COGENERATION VENTURE LP			1	3.B FE	19,722,480	101.7500	19,968,524	19,625,085	19,675,246	0	(30,774)	0	0	6.000	5.767	MS	346,710	1,192,505	04/03/2020	03/15/2025
597861-AA-1	MIDMICHIGAN HEALTH			1,2	1.E FE	29,769,303	67.8020	19,411,713	28,630,000	29,716,790	0	(26,530)	0	0	3.409	3.193	JD	81,333	975,997	03/03/2022	06/01/2050
598326-B@-4	MIDCONTINENT INDEPENDENT SYSTEM OPERATOR			1	1.E	12,700,000	90.6300	11,510,010	12,700,000	12,700,000	0	0	0	0	3.960	3.959	MS	132,715	502,920	03/26/2013	03/26/2033
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LLC			1	1.G PL	6,558,908	99.3376	6,515,464	6,558,908	6,557,432	0	81	0	0	5.330	5.340	MJSD	99,966	227,961	08/26/2010	06/30/2027
60040#-AB-8	MILLENNIUM PIPELINE COMPANY, LLC			1	1.G PL	6,191,175	103.5086	6,408,399	6,191,175	6,191,175	0	0	0	0	6.000	6.000	MJSD	96,912	371,470	08/26/2010	06/30/2032
60284M-AB-8	MINERA MEXICO SA DE CV		C	1,2	2.A FE	6,001,556	76.1130	4,517,307	5,935,000	5,995,877	0	(2,795)	0	0	4.500	4.403	JJ	114,991	267,075	08/06/2020	01/26/2050
603374-AE-9	MINERVA LUXEMBOURG SA		C	1,2	3.B FE	5,495,336	94.9690	5,318,264	5,600,000	5,540,485	0	10,368	0	0	5.875	6.122	JJ	148,050	329,000	12/05/2017	01/19/2028
603374-AF-6	MINERVA LUXEMBOURG SA		C	1,2	3.B FE	4,752,096	82.0120	3,936,576	4,800,000	4,759,207	0	4,095	0	0	4.375	4.499	MS	60,083	210,000	03/03/2021	03/18/2031
60447K-AB-6	MINSUR SA		C	1	3.A FE	490,140	87.0800	435,400	500,000	491,106	0	827	0	0	4.500	4.749	AO	3,938	22,500	10/25/2021	10/28/2031
605417-BY-9	MISSISSIPPI POWER CO			1	2.A FE	9,992,100	81.3830	8,138,300	10,000,000	9,994,494	0	258	0	0	4.750	4.754	AO	100,278	475,000	10/11/2011	10/15/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
605417-BZ-6	MISSISSIPPI POWER CO			1	2.A FE	20,165,570	81.2960	16,421,792	20,200,000	20,178,089	0	(261)	0	0	4.250	4.252	MS	252,781	858,500	07/11/2019	03/15/2042
606822-AR-5	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	4,006,360	91.9960	3,679,840	4,000,000	4,003,231	0	(646)	0	0	3.287	3.268	JJ	56,975	131,480	08/14/2017	07/25/2027
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	15,860,569	94.4560	15,037,395	15,920,000	15,885,252	0	5,934	0	0	3.961	4.008	MS	208,445	630,591	07/27/2018	03/02/2028
606822-BB-9	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	5,027,450	86.6420	4,332,100	5,000,000	5,023,271	0	(946)	0	0	4.286	4.245	JJ	92,268	214,300	07/18/2018	07/26/2038
606822-BC-7	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	3,600,000	93.7490	3,374,964	3,600,000	3,600,000	0	0	0	0	4.050	4.050	MS	44,550	145,800	09/04/2018	09/11/2028
606822-BE-3	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	8,251,820	85.1620	6,812,960	8,000,000	8,218,670	0	(9,360)	0	0	4.153	3.923	MS	105,209	332,240	04/11/2019	03/07/2039
606822-BH-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	10,905,000	92.2760	10,062,698	10,905,000	10,905,000	0	0	0	0	3.741	3.741	MS	129,186	407,956	02/26/2019	03/07/2029
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	40,000,000	80.9830	32,393,200	40,000,000	40,000,000	0	0	0	0	3.751	3.751	JJ	679,348	1,500,400	07/11/2019	07/18/2039
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	6,000,000	77.1070	4,626,420	6,000,000	6,000,000	0	0	0	0	2.309	2.309	JJ	61,958	138,540	07/12/2021	07/20/2032
606822-CB-8	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	2,000,000	77.9170	1,558,340	2,000,000	2,000,000	0	0	0	0	2.494	2.494	AO	10,807	53,700	10/05/2021	10/13/2032
60687Y-AD-1	MIZUHO FINANCIAL GROUP INC		C		1.G FE	3,819,032	93.5940	3,664,205	3,915,000	3,872,878	0	11,848	0	0	3.477	3.830	AO	29,872	136,125	02/15/2018	04/12/2026
60687Y-AR-0	MIZUHO FINANCIAL GROUP INC		C		1.G FE	4,819,430	94.2570	4,538,475	4,815,000	4,817,681	0	(458)	0	0	4.018	4.006	MS	62,339	193,467	07/31/2018	03/05/2028
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC		C	2,5	1.G FE	22,758,448	92.2760	21,131,204	22,900,000	22,805,919	0	12,022	0	0	4.254	4.326	MS	297,662	974,166	11/14/2018	09/11/2029
60783X-AA-2	MODIVCARE ESCROW ISSUER INC			2	4.B FE	1,270,000	84.2570	1,070,064	1,270,000	1,270,000	0	0	0	0	5.000	5.000	AO	15,875	70,026	08/10/2021	10/01/2029
60855R-AJ-9	MOLINA HEALTHCARE INC			1,2	3.C FE	1,283,000	91.2430	1,170,648	1,283,000	1,283,000	0	0	0	0	4.375	4.374	JD	2,495	56,131	05/28/2020	06/15/2028
609207-AW-5	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	4,433,453	63.3070	3,083,051	4,870,000	4,448,357	0	9,572	0	0	2.625	3.093	MS	41,547	127,838	06/09/2021	09/04/2050
609207-AX-3	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	6,951,140	76.9070	5,383,490	7,000,000	6,961,341	0	4,446	0	0	1.500	1.573	FA	42,875	105,000	09/02/2020	02/04/2031
609207-BB-0	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	8,747,200	85.2660	7,673,940	9,000,000	8,763,600	0	16,400	0	0	3.000	3.332	MS	78,000	135,000	03/29/2022	03/17/2032
610202-BP-7	MONONGAHELA POWER CO			1,2	1.G FE	15,971,040	96.3650	15,418,400	16,000,000	15,976,600	0	656	0	0	5.400	5.412	JD	38,400	864,000	11/19/2013	12/15/2043
610202-BR-3	MONONGAHELA POWER CO			1,2	1.G FE	2,024,660	94.0110	1,880,220	2,000,000	2,011,691	0	(2,585)	0	0	3.550	3.398	MN	9,072	71,000	07/14/2017	05/15/2027
61201#-AA-3	MONTANA-DAKOTA UTILITIES CO.			1,2	1.G	30,000,000	102.7800	30,834,000	30,000,000	30,000,000	0	0	0	0	6.330	6.327	FA	669,925	1,899,000	08/24/2006	08/24/2026
61201#-AN-5	SR NT			1,2	1.G	67,600,000	71.2000	48,131,200	67,600,000	67,600,000	0	0	0	0	4.080	4.080	MN	329,437	2,758,080	11/18/2019	11/18/2059
61237W-AE-6	MONTEFIORE MEDICAL CENTER			1	2.C FE	39,319,120	74.6180	29,101,020	39,000,000	39,294,193	0	(6,822)	0	0	5.246	5.186	MN	340,990	2,045,940	08/30/2018	11/01/2048
61237W-AG-1	MONTEFIORE MEDICAL CENTER			1	2.C FE	3,000,000	59.8430	1,795,290	3,000,000	3,000,000	0	0	0	0	4.287	4.287	MS	42,870	128,610	02/06/2020	09/01/2050
61238Q-AA-6	LYB FINANCE COMPANY BV		C	1	2.B FE	54,989,173	108.9990	46,009,568	42,211,000	47,548,275	0	(1,124,435)	0	0	8.100	4.740	MS	1,006,732	3,419,091	10/09/2019	03/15/2027
615369-AV-7	MOODY'S CORP			1,2	2.A FE	4,886,050	69.8660	3,493,300	5,000,000	4,891,958	0	4,351	0	0	2.750	2.901	FA	50,417	137,500	08/10/2021	08/19/2041
617446-8C-6	MORGAN STANLEY			1	1.G FE	3,349,251	97.7210	3,275,608	3,352,000	3,351,446	0	366	0	0	4.000	4.006	JJ	58,846	134,080	07/20/2015	07/23/2025
617446-8G-7	MORGAN STANLEY			1,2,5	1.G FE	11,069,822	93.3570	10,175,913	10,900,000	11,011,281	0	(15,797)	0	0	4.431	4.238	JJ	211,974	482,979	01/22/2019	01/23/2030
617446-8N-2	MORGAN STANLEY			1,2,5	1.G FE	45,377,145	99.8770	41,598,771	41,650,000	45,176,610	0	(79,077)	0	0	5.597	4.979	MS	628,116	2,331,151	06/03/2020	03/24/2051
617446-8P-7	MORGAN STANLEY			1,2,5	1.E FE	4,404,671	87.4810	3,387,264	3,872,000	4,275,799	0	(51,150)	0	0	3.622	2.065	AO	35,061	140,244	06/08/2020	04/01/2031
617446-8U-6	MORGAN STANLEY			1,2,5	1.E FE	6,018,210	74.9550	4,497,300	6,000,000	6,011,433	0	(3,238)	0	0	1.794	1.762	FA	41,262	107,640	11/19/2020	02/13/2032
617446-8Y-8	MORGAN STANLEY			1,2,5	1.E FE	90,392,699	62.1020	57,307,726	92,280,000	90,438,468	0	30,165	0	0	2.802	2.903	JJ	1,120,464	2,585,686	06/22/2021	01/25/2052
61744Y-AK-4	MORGAN STANLEY			1,2,5	1.G FE	1,901,320	91.9140	1,838,280	2,000,000	1,940,527	0	9,350	0	0	3.591	4.198	JJ	31,721	71,820	06/28/2018	07/22/2028
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.G FE	33,547,621	91.5240	31,767,065	34,709,000	33,974,966	0	105,333	0	0	3.772	4.172	JJ	570,967	1,309,223	01/18/2019	01/24/2029
61746B-DJ-2	MORGAN STANLEY			1	1.G FE	2,889,473	99.8120	2,894,548	2,900,000	2,899,816	0	1,210	0	0	3.750	3.793	FA	38,063	108,750	02/20/2013	02/25/2023
61746B-DQ-6	MORGAN STANLEY			1	1.G FE	11,925,750	98.4750	11,570,813	11,750,000	11,778,776	0	19,825	0	0	3.875	3.684	AO	78,415	455,313	01/08/2015	04/29/2024
61746B-EG-7	MORGAN STANLEY			1	1.G FE	39,194,185	85.2510	34,100,400	40,000,000	39,264,953	0	17,552	0	0	4.375	4.500	JJ	772,917	1,750,000	10/24/2018	01/22/2047
61747Y-DU-6	MORGAN STANLEY				2.A FE	4,397,492	99.6400	4,384,160	4,400,000	4,400,050	0	234	0	0	4.100	4.097	MN	19,543	180,400	05/16/2013	05/22/2023
61747Y-DY-8	MORGAN STANLEY			1	1.G FE	83,134,800	85.0140	68,011,200	80,000,000	82,844,428	0	(95,255)	0	0	4.300	4.041	JJ	1,471,556	2,795,000	06/23/2020	01/27/2045
617482-V9-2	MORGAN STANLEY				1.G FE	28,276,452	108.9450	24,621,570	22,600,000	27,376,473	0	(144,834)	0	0	6.375	4.710	JJ	628,327	1,440,750	06/04/2020	07/24/2042
61761J-3R-8	MORGAN STANLEY			1	1.G FE	6,294,902	93.2880	5,912,593	6,338,000	6,321,078	0	4,405	0	0	3.125	3.205	JJ	84,727	198,063	07/20/2016	07/27/2026
61761J-VL-0	MORGAN STANLEY			1	1.G FE	14,771,232	97.6780	14,143,774	14,480,000	14,542,634	0	(33,111)	0	0	3.700	3.451	AO	101,199	535,760	06/04/2015	10/23/2024
617700-A*-0	SR NT			1,2	2.B	22,760,000	78.2500	17,809,700	22,760,000	22,760,000	0	0	0	0	2.320	2.320	AO	89,472	528,032	10/26/2020	10/26/2030
61772B-AC-7	MORGAN STANLEY			1,2,5	1.E FE	4,700,000	73.8790	3,472,313	4,700,000	4,700,000	0	0	0	0	3.217	3.217	AO	28,980	151,199	04/19/2021	04/22/2042
61945C-AC-7	MOSAIC CO			1,2	2.B FE	11,700,078	99.1210	11,621,937	11,725,000	11,722,709	0	2,991	0	0	4.250	4.273	MN	63,673	498,313	01/21/2014	11/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61945C-AG-8	MOSAIC CO			1,2	2.B FE	19,747,367	94.4300	18,673,533	19,775,000	19,760,617	0	2,621	0	0	4.050	4.067	MN	102,336	800,888	11/27/2017	11/15/2027
61980A-AD-5	MOTIVA ENTERPRISES LLC			1	2.A FE	47,900,026	100.2530	42,914,299	42,806,000	46,723,958	0	(127,621)	0	0	6.850	5.980	JJ	1,352,075	2,932,211	06/29/2011	01/15/2040
620076-BU-2	MOTOROLA SOLUTIONS INC			1,2	2.C FE	2,000,000	79.8000	1,596,000	2,000,000	2,000,000	0	0	0	0	2.750	2.750	MN	5,653	55,000	05/10/2021	05/24/2031
620076-BW-8	MOTOROLA SOLUTIONS INC			1,2	2.C FE	4,993,150	97.5700	4,878,500	5,000,000	4,992,733	0	(417)	0	0	5.600	5.620	JD	23,333	140,778	05/17/2022	06/01/2032
62213L-AA-4	MOUNT NITTANY MEDICAL CENTER			1	1.E FE	5,000,000	75.3310	3,766,550	5,000,000	5,000,000	0	0	0	0	3.799	3.799	MN	24,271	138,241	02/15/2022	11/15/2052
623115-AD-4	MOUNT SINAI HOSPITAL (NEW YORK)			1	1.G FE	14,620,075	80.6770	10,549,325	13,076,000	14,488,038	0	(49,754)	0	0	3.981	3.238	JJ	260,278	520,556	07/09/2020	07/01/2048
623115-AE-2	MOUNT SINAI HOSPITAL (NEW YORK)			1	1.G FE	12,550,304	74.3940	9,076,068	12,200,000	12,539,377	0	(9,136)	0	0	3.737	3.561	JJ	227,957	455,914	10/13/2021	07/01/2049
623115-AF-9	MOUNT SINAI HOSPITAL (NEW YORK)			1,2	1.G FE	7,000,000	67.4960	4,724,720	7,000,000	7,000,000	0	0	0	0	3.391	3.391	JJ	118,685	237,370	09/16/2020	07/01/2050
62482B-AB-8	MOZART DEBT MERGER SUB INC			1,2	4.C FE	16,639,145	79.4780	13,179,837	16,583,000	16,631,148	0	(5,969)	0	0	5.250	5.198	AO	217,652	836,751	01/25/2022	10/01/2029
62548L-AA-0	MULTICARE HEALTH SYSTEM			1,2	1.E FE	6,682,762	59.0390	3,985,133	6,750,000	6,686,006	0	1,370	0	0	2.803	2.851	FA	71,477	189,203	12/17/2020	08/15/2050
62676#-AA-7	SR SECD NT - GREEN NT SER A			1,2	1.F PL	39,500,000	67.0300	26,476,850	39,500,000	39,500,000	0	0	0	0	3.200	3.191	JD	635,511	750,889	02/15/2022	06/30/2056
627496-AA-0	MUSEUM OF MODERN ART			1,2	1.C FE	6,873,000	69.1030	4,749,449	6,873,000	6,873,000	0	0	0	0	3.220	3.220	JJ	110,655	221,311	04/13/2021	07/01/2051
62819#-AA-5	MUSTANG HILLS, LLC			1	2.C PL	51,589,920	94.7000	48,855,654	51,589,920	51,591,021	0	(471)	0	0	5.150	5.146	MN	228,787	2,778,703	09/14/2012	11/30/2035
62854A-AN-4	UTAH ACQUISITION SUB INC			1,2	2.C FE	22,047,157	93.4590	21,290,895	22,781,000	22,472,566	0	80,281	0	0	3.950	4.374	JD	39,993	899,850	02/03/2017	06/15/2026
62856R-AC-9	PROSUS NV		C	1,2	2.C FE	10,049,443	98.9340	9,901,315	10,008,000	10,023,524	0	(4,167)	0	0	5.500	5.430	JJ	244,640	550,440	12/05/2016	07/21/2025
62856R-AD-7	PROSUS NV		C	1,2	2.C FE	7,093,750	94.7810	6,516,194	6,875,000	7,015,994	0	(30,095)	0	0	4.850	4.310	JJ	162,088	309,188	05/01/2020	07/06/2027
62886E-AY-4	NCR CORP			1,2	4.B FE	4,407,795	85.8040	3,783,956	4,410,000	4,408,548	0	244	0	0	5.000	5.007	AO	55,125	220,500	08/21/2020	10/01/2028
62886E-AZ-1	NCR CORP			1,2	4.B FE	6,587,867	82.4380	5,170,511	6,272,000	6,518,558	0	(35,225)	0	0	5.250	4.494	AO	82,320	329,280	03/28/2022	10/01/2030
62886E-BA-5	NCR CORP			1,2	4.B FE	925,575	83.6290	755,170	903,000	922,724	0	(2,585)	0	0	5.125	4.719	AO	9,770	46,279	11/19/2021	04/15/2029
628931-AB-3	JPMORGAN CHASE BANK NA				1.G FE	21,623,856	104.3470	20,034,624	19,200,000	19,540,540	0	(166,350)	0	0	8.250	7.198	MN	264,000	1,584,000	06/06/1995	11/01/2024
62912X-AF-1	NGPL PIPECO LLC			1,2	2.C FE	5,755,880	95.2630	5,477,623	5,750,000	5,753,276	0	(632)	0	0	4.875	4.858	FA	105,896	280,313	09/17/2018	08/15/2027
62927@-AK-4	US TERM NT SER 10			1,2	2.B PL	490,400	79.1800	388,299	490,400	490,400	0	0	0	0	2.790	2.790	MJSD	722	13,682	10/19/2021	10/19/2031
62927@-AL-2	US TERM NT SER 11			1,2	2.B PL	1,446,788	76.7500	1,110,410	1,446,788	1,446,788	0	0	0	0	2.940	2.940	MJSD	2,245	42,536	10/19/2021	10/19/2033
62928@-AE-7	CANADIAN TERM NT SER 11			1,2	2.B PL	195,512	76.7500	150,055	195,512	195,512	0	0	0	0	2.940	2.940	MJSD	1,740	4,311	10/19/2021	10/19/2033
629377-CC-4	NRG ENERGY INC			1,2	3.A FE	487,177	99.3300	480,757	484,000	483,694	0	(1,990)	0	0	6.625	6.206	JJ	14,786	32,065	03/30/2020	01/15/2027
629377-CH-3	NRG ENERGY INC			1,2	3.A FE	9,640,198	88.3490	8,079,516	9,145,000	9,503,586	0	(81,884)	0	0	5.250	4.143	JD	21,338	480,113	02/23/2022	06/15/2029
629377-CR-1	NRG ENERGY INC			1,2	3.A FE	1,660,000	76.5130	1,270,116	1,660,000	1,660,000	0	0	0	0	3.625	3.624	FA	22,733	60,175	11/17/2020	02/15/2031
62947Q-BC-1	NXP BV		C	1,2	2.B FE	36,462,840	100.1680	35,058,800	35,000,000	35,958,793	0	(125,713)	0	0	5.550	4.989	JD	161,875	1,942,500	03/15/2019	12/01/2028
62952E-AA-5	NYU LANGONE HOSPITALS			1	1.F FE	22,918,635	84.0350	19,117,963	22,750,000	22,883,481	0	(3,846)	0	0	4.428	4.382	JJ	503,685	1,007,370	08/01/2012	07/01/2042
62952E-AB-3	NYU LANGONE HOSPITALS			1	1.F FE	6,821,278	101.1170	6,820,342	6,745,000	6,811,324	0	(1,954)	0	0	5.750	5.663	JJ	193,919	387,838	05/16/2017	07/01/2043
62952E-AE-7	NYU LANGONE HOSPITALS			1	1.F FE	9,424,569	82.8150	6,376,755	7,700,000	9,326,930	0	(52,269)	0	0	4.368	3.033	JJ	168,168	336,336	02/04/2021	07/01/2047
62954H-AW-8	NXP BV		C	1,2	2.B FE	1,982,772	94.0190	1,993,203	2,120,000	1,988,650	0	5,878	0	0	2.700	5.571	MN	9,540	0	11/18/2022	05/01/2025
62954R-AA-4	NYU LANGONE HOSPITALS			1,2	1.F FE	16,776,980	66.6750	11,085,386	16,626,000	16,772,499	0	(2,663)	0	0	3.380	3.334	JJ	280,979	561,959	04/14/2021	07/01/2055
62979*-AA-5	SR NT SER A			1,2	2.A FE	12,000,000	87.8200	10,538,400	12,000,000	12,000,000	0	0	0	0	3.980	3.979	FA	163,180	477,600	08/30/2019	08/30/2029
62979*-AB-3	SR NT SER B			1,2	2.A FE	9,250,000	85.7700	7,933,725	9,250,000	9,250,000	0	0	0	0	4.080	4.079	FA	128,274	377,400	08/30/2019	08/30/2031
62979*-AH-0	SR NT SER H			1,2	2.A FE	20,000,000	78.4300	15,686,000	20,000,000	20,000,000	0	0	0	0	2.720	2.720	MN	46,844	525,867	12/14/2021	11/30/2030
62979*-AJ-6	SR NT SER I			1,2	2.A FE	35,000,000	76.9300	26,925,500	35,000,000	35,000,000	0	0	0	0	2.810	2.810	MN	84,690	950,717	12/14/2021	11/30/2031
62979*-AK-3	SR NT SER J			1,2	2.A	2,990,000	74.5100	2,227,849	2,990,000	2,990,000	0	0	0	0	2.960	2.960	MN	7,621	74,737	01/28/2022	11/30/2033
62979*-AL-1	SR NT SER K			1,2	2.A FE	2,540,000	69.2400	1,758,696	2,540,000	2,540,000	0	0	0	0	3.060	3.060	MN	6,693	75,133	12/14/2021	11/30/2036
62979*-AM-9	SR NT SER L			1	2.A PL	17,500,000	91.7200	16,051,000	17,500,000	17,500,000	0	0	0	0	5.060	5.059	MN	228,754	0	09/28/2022	11/16/2032
62983P-AA-3	NAKILAT INC		C	1	1.E FE	24,584,306	103.1010	25,285,447	24,524,929	24,605,591	0	(7,372)	0	0	6.067	5.995	JD	771,675	767,542	05/29/2020	12/31/2033
62983P-AB-1	NAKILAT INC		C	1	1.F FE	6,359,945	102.6270	5,942,073	5,789,970	6,121,700	0	(18,222)	0	0	6.267	5.161	JD	188,116	177,109	06/01/2017	12/31/2033
631005-BC-8	NARRAGANSETT ELECTRIC CO			1	1.G FE	8,430,101	97.5560	8,292,260	8,500,000	8,447,900	0	1,950	0	0	5.638	5.694	MS	141,107	479,230	05/27/2010	03/15/2040
631005-BH-7	NARRAGANSETT ELECTRIC CO			1,2	1.G FE	7,804,680	93.6080	8,986,368	9,600,000	9,608,361	0	(1,246)	0	0	3.919	3.902	FA	156,760	376,224	12/11/2018	08/01/2028
631103-AM-0	NASDAQ INC			1,2	2.A FE	6,957,370	76.5320	5,357,240	7,000,000	6,958,067	0	697	0	0	3.950	3.985	MS	87,558	138,250	03/02/2022	03/07/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63111X-AD-3	NASDAQ INC			1,2	2.A FE	6,967,038	76.5030	5,355,210	7,000,000	6,973,264	0	3,077	0	0	1.650	1.701	JJ	53,258	115,500	12/08/2020	01/15/2031
632525-AS-0	NATIONAL AUSTRALIA BANK LTD		C	2	2.A FE	10,600,000	84.2490	8,930,394	10,600,000	10,600,000	0	0	0	0	3.933	3.933	FA	172,549	416,898	07/29/2019	08/02/2034
63254A-AE-8	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR				1.D FE	4,693,295	99.9340	4,721,882	4,725,000	4,724,811	0	3,632	0	0	3.000	3.079	JJ	63,394	141,750	02/26/2013	01/20/2023
63254A-AS-7	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR				1.D FE	20,026,544	92.1260	20,433,547	22,180,000	21,096,615	0	281,837	0	0	2.500	3.997	JJ	260,307	554,500	12/17/2018	07/12/2026
636180-BL-4	NATIONAL FUEL GAS CO			1,2	2.C FE	2,792,524	99.4820	2,785,496	2,800,000	2,799,861	0	940	0	0	3.750	3.781	MS	35,000	112,350	02/12/2013	03/01/2023
63618E-AM-3	NATIONAL FUEL GAS CO				2.C FE	9,992,985	99.8900	10,488,450	10,500,000	10,488,740	0	42,415	0	0	7.395	7.848	MN	129,413	776,475	05/11/2001	03/30/2023
63633D-A#-1	NATIONAL HEALTH INVESTORS, INC.			1	2.C FE	23,805,760	96.9200	23,066,960	23,800,000	23,800,803	0	(920)	0	0	3.990	3.985	FMAN	152,994	949,620	01/24/2017	11/03/2023
63633D-B*-4	SR NT 15-1 TR B?			1	2.C FE	23,861,080	91.4500	21,765,100	23,800,000	23,820,702	0	(6,866)	0	0	4.330	4.296	FMAN	166,031	1,030,540	07/11/2016	11/03/2025
63633D-B@-2	NATIONAL HEALTH INVESTORS INC.			1	2.C FE	46,817,480	93.5500	43,781,400	46,800,000	46,804,551	0	(2,473)	0	0	3.930	3.924	MJSD	464,919	1,839,240	01/24/2017	09/30/2024
63636#-AD-8	SR SECD NT SER D			1,2	2.A PL	10,500,000	94.0900	9,879,450	10,500,000	10,500,000	0	0	0	0	2.730	2.730	JD	12,740	286,650	01/06/2021	01/06/2025
63636#-AE-6	SR SECD NT SER E			1,2	2.A PL	8,000,000	91.9100	7,352,800	8,000,000	8,000,000	0	0	0	0	2.820	2.820	JD	10,027	225,600	01/06/2021	01/06/2026
63636#-AF-3	SR SECD NT SER F			1,2	2.A PL	2,000,000	90.4300	1,808,600	2,000,000	2,000,000	0	0	0	0	3.020	3.020	JD	2,684	60,400	01/06/2021	01/06/2027
63636#-AG-1	SR SECD NT SER G			1,2	2.A PL	6,000,000	89.1700	5,350,200	6,000,000	6,000,000	0	0	0	0	3.150	3.150	JD	8,400	189,000	01/06/2021	01/06/2028
63681#-AA-8	CTL - NAT LOGISITICS PT FUNDED			1,2	1.D FE	87,332,454	76.2800	66,617,196	87,332,454	87,332,454	0	0	0	0	2.654	2.654	MON	135,205	2,477,573	03/24/2021	10/10/2042
637071-AK-7	NOV INC			1,2	2.B FE	29,884,500	69.6900	20,907,000	30,000,000	29,913,144	0	4,019	0	0	3.950	3.971	JD	98,750	1,185,000	09/18/2020	12/01/2042
637071-AM-3	NOV INC			1,2	2.B FE	8,067,774	87.9560	6,860,568	7,800,000	7,996,221	0	(26,008)	0	0	3.600	3.179	JD	23,400	280,800	02/25/2020	12/01/2029
637417-AH-9	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	21,435,662	96.3440	20,514,143	21,292,600	21,338,830	0	(16,057)	0	0	4.000	3.912	MN	108,829	851,704	06/15/2016	11/15/2025
637417-AK-2	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	5,457,676	90.6160	5,020,126	5,540,000	5,496,995	0	8,093	0	0	3.500	3.678	AO	40,934	193,900	11/02/2017	10/15/2027
637417-AL-0	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	7,100,664	92.7740	6,466,348	6,970,000	7,053,965	0	(13,352)	0	0	4.300	4.054	AO	63,272	299,710	05/28/2019	10/15/2028
637417-AM-8	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	13,309,245	82.9090	11,192,715	13,500,000	13,328,749	0	4,918	0	0	4.800	4.887	AO	136,800	648,000	09/18/2018	10/15/2048
637417-AN-6	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	10,545,932	81.0090	8,570,752	10,580,000	10,554,802	0	3,129	0	0	2.500	2.536	AO	55,839	264,500	02/18/2020	04/15/2030
637417-AP-1	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	29,393,400	61.9790	18,593,700	30,000,000	29,430,494	0	12,999	0	0	3.100	3.205	AO	196,333	930,000	02/18/2020	04/15/2050
637417-AR-7	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	1,562,944	60.9930	975,888	1,600,000	1,563,920	0	764	0	0	3.000	3.118	AO	10,133	50,800	09/15/2021	04/15/2052
637432-BS-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN				1.E FE	1,026,512	101.2224	1,034,291	1,021,800	1,023,243	0	(633)	0	0	7.350	7.306	MN	12,517	82,602	04/10/2002	11/01/2026
637432-MS-1	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	7,422,220	90.7920	5,447,520	6,000,000	7,197,870	0	(117,213)	0	0	4.023	1.700	MN	40,230	241,380	01/26/2021	11/01/2032
637432-NG-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	1,995,240	95.2590	1,905,180	2,000,000	1,998,519	0	492	0	0	3.250	3.278	MN	10,833	65,000	10/20/2015	11/01/2025
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	4,897,939	92.8310	4,556,145	4,908,000	4,903,351	0	994	0	0	3.050	3.074	AO	27,444	149,694	04/18/2017	04/25/2027
637432-NR-2	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	6,481,105	83.5780	4,429,634	5,300,000	6,398,504	0	(27,800)	0	0	4.400	3.200	MN	38,867	233,200	12/03/2019	11/01/2048
637432-NS-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	22,156,447	92.0120	20,376,057	22,145,000	22,151,891	0	(927)	0	0	3.700	3.695	MS	241,257	819,365	01/29/2019	03/15/2029
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	2,986,860	83.0690	2,492,070	3,000,000	2,990,360	0	1,210	0	0	2.400	2.449	MS	21,200	72,000	01/22/2020	03/15/2030
637432-NW-1	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	9,391,274	73.9740	6,964,652	9,415,000	9,396,054	0	2,168	0	0	1.350	1.376	MS	37,425	127,103	09/29/2020	03/15/2031
637432-NX-9	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	9,977,300	76.1230	7,612,300	10,000,000	9,981,118	0	2,063	0	0	1.650	1.674	JD	7,333	165,000	02/01/2021	06/15/2031
63859W-AF-6	NATIONWIDE BUILDING SOCIETY		C	2	2.A FE	48,793,804	88.6560	43,352,784	48,900,000	48,825,407	0	8,119	0	0	4.125	4.143	AO	409,028	2,017,125	06/17/2019	10/18/2032
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC			1,2	1.F FE	3,980,320	69.9910	2,799,640	4,000,000	3,981,854	0	528	0	0	3.900	3.927	MN	13,433	156,000	11/14/2019	11/30/2049
63861V-AB-3	NATIONWIDE BUILDING SOCIETY		C	2,5	1.G FE	94,679	89.8300	85,339	95,000	94,791	0	31	0	0	4.302	4.343	MS	1,283	4,087	03/14/2019	03/08/2029
63883K-AB-1	NATURA COSMETICOS SA		C	1,2	3.B FE	300,000	81.6660	244,998	300,000	300,000	0	0	0	0	4.125	4.124	MN	1,994	12,375	04/26/2021	05/03/2028
63884W-AA-6	NATURA &CO LUXEMBOURG HOLDINGS SARL		C	1,2	3.B FE	2,482,425	87.4770	2,186,925	2,500,000	2,483,965	0	1,540	0	0	6.000	6.124	AO	30,000	75,000	04/13/2022	04/19/2029
63906#-AA-7	SR NT SER A			1,2	1.G FE	59,500,000	92.6100	55,102,950	59,500,000	59,500,000	0	0	0	0	3.780	3.779	FA	774,690	2,249,100	08/27/2019	08/27/2026
63906#-AB-5	NATWEST MARKETS SECURITIES INC.			1,2	1.G FE	30,000,000	86.1600	25,848,000	30,000,000	30,000,000	0	0	0	0	3.990	3.990	FA	412,300	1,197,000	08/27/2019	08/27/2029
63909@-AE-8	NAUTICAL SOLUTIONS LLC			2	6. Z	55,300,129	72.0000	61,255,527	85,077,121	55,300,129	0	(8,749,309)	18,716,967	0	7.500	0.000	FMAN	0	8,061,759	11/13/2017	11/14/2023
63946B-AG-5	NBCUNIVERSAL MEDIA LLC			1	1.G FE	4,114,439	103.8840	3,091,588	2,976,000	3,997,101	0	(39,791)	0	0	5.950	3.409	AO	44,268	177,072	12/10/2019	04/01/2041
64079*-AB-8	NT CL A			1	1.F PL	13,571,896	101.3200	13,553,935	13,377,354	13,431,596	0	(11,326)	0	0	6.210	6.020	MJSD	219,739	830,734	12/31/2012	06/30/2027
64079*-AD-4	NT CL B			1	1.F PL	17,234,434	104.6100	17,783,700	17,000,000	17,080,653	0	(15,108)	0	0	6.550	6.427	MJSD	396,093	720,500	02/01/2008	07/15/2027
641062-AY-0	NESTLE HOLDINGS INC			1,2	1.D FE	6,362,788	70.3840	4,589,037	6,520,000	6,367,510	0	4,571	0	0	2.500	2.652	MS	48,447	150,500	03/24/2022	09/14/2041
641062-AZ-7	NESTLE HOLDINGS INC			1,2	1.D FE	11,611,665	66.1940	7,764,556	11,730,000	11,615,016	0	2,651	0	0	2.625	2.674	MS	91,518	307,913	10/27/2021	09/14/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64110L-AT-3	NETFLIX INC			1	2.B FE	7,500,935	101.4700	7,546,324	7,437,000	7,480,214	0	(5,655)	0	0	5.875	5.756	MN	55,829	436,924	02/04/2019	11/15/2028
64110L-AX-4	NETFLIX INC			1	2.B FE	1,977,056	103.3800	2,029,349	1,963,000	1,976,126	0	(723)	0	0	6.375	6.245	MN	15,990	102,383	06/28/2022	05/15/2029
64132N-AA-4	NETWORK I2I LTD		C	2	3.B FE	6,176,100	95.2540	5,715,240	6,000,000	6,097,294	0	(49,802)	0	0	5.650	4.718	AO	71,567	339,000	05/19/2021	12/29/2049
644188-BF-0	NEW ENGLAND POWER CO			1,2	1.G FE	34,550,880	76.6800	26,071,200	34,000,000	34,532,445	0	(14,598)	0	0	3.800	3.695	JD	93,311	1,292,000	11/18/2020	12/05/2047
64716#-AE-7	NEW MEXICO GAS COMPANY INC			1,2	2.A	1,020,000	78.6900	802,638	1,020,000	1,020,000	0	0	0	0	2.260	2.260	N/A	9,349	23,052	02/05/2021	02/05/2031
64716#-AF-4	NEW MEXICO GAS COMPANY, INC.			1,2	2.A	10,000,000	71.2700	7,127,000	10,000,000	10,000,000	0	0	0	0	2.510	2.510	N/A	101,794	251,000	02/05/2021	02/05/2036
64716#-AG-2	NEW MEXICO GAS COMPANY, INC.			1,2	2.A	16,000,000	64.8900	10,382,400	16,000,000	16,000,000	0	0	0	0	3.340	3.340	N/A	216,729	534,400	02/05/2021	02/05/2051
647558-AA-9	SR NT SER 2021A TRANCHE A			1,2	2.C PL	11,470,000	91.7400	10,522,578	11,470,000	11,470,000	0	0	0	0	3.570	3.569	JJ	187,678	389,005	08/04/2021	07/15/2025
647558-AB-7	SR NT SER 2021A TRANCHE B			1,2	2.C PL	4,910,000	91.8500	4,509,835	4,910,000	4,910,000	0	0	0	0	3.620	3.621	JJ	81,959	101,214	12/21/2021	07/15/2025
649322-AA-2	NEW YORK AND PRESBYTERIAN HOSPITAL			1	1.C FE	28,113,000	83.2560	23,405,759	28,113,000	28,113,000	0	0	0	0	4.024	4.024	FA	471,361	1,131,267	01/29/2015	08/01/2045
649322-AC-8	NEW YORK AND PRESBYTERIAN HOSPITAL			1	1.C FE	4,999,850	83.8460	4,192,300	5,000,000	5,000,368	0	215	0	0	3.563	3.562	FA	74,229	178,150	06/21/2016	08/01/2036
649322-AD-6	NEW YORK AND PRESBYTERIAN HOSPITAL			1	1.C FE	12,034,785	80.3420	9,237,723	11,498,000	12,013,577	0	(9,255)	0	0	4.063	3.807	FA	194,652	467,164	07/24/2020	08/01/2056
649322-AF-1	NEW YORK AND PRESBYTERIAN HOSPITAL			1,2	1.C FE	28,914,900	69.9270	19,579,560	28,000,000	28,913,649	0	(932)	0	0	3.954	3.825	FA	461,300	1,107,120	04/08/2021	08/01/2119
649322-AJ-3	NEW YORK AND PRESBYTERIAN HOSPITAL			1,2	1.C FE	6,905,410	56.4220	3,989,035	7,070,000	6,910,444	0	2,426	0	0	2.606	2.702	FA	76,768	184,244	12/03/2020	08/01/2060
649748-AA-4	THE NEW YORK PUBLIC LIBRARY			1,2	1.D	3,938,844	74.6700	2,941,135	3,938,844	3,938,844	0	(243)	0	0	3.550	3.550	MON	6,215	140,005	04/02/2020	07/15/2051
649840-CM-5	NEW YORK STATE ELECTRIC & GAS CORP			1	1.G FE	4,117,054	99.9810	4,309,181	4,310,000	4,304,546	0	16,328	0	0	5.750	6.143	MN	41,304	247,825	04/30/2004	05/01/2023
649840-CR-4	NEW YORK STATE ELECTRIC & GAS CORP			1,2	1.G FE	11,934,120	67.5340	8,104,080	12,000,000	11,938,805	0	1,491	0	0	3.300	3.329	MS	116,600	396,000	09/03/2019	09/15/2049
65120F-AB-0	NEWCREST FINANCE PTY LTD		C	1	2.B FE	5,512,350	89.9030	4,495,150	5,000,000	5,409,018	0	(4,061)	0	0	5.750	5.071	MN	36,736	143,750	07/18/2012	11/15/2041
651229-AW-6	NEWELL BRANDS INC			1,2	3.A FE	5,115,600	94.6220	4,731,100	5,000,000	5,040,861	0	(12,153)	0	0	4.450	4.157	AO	55,625	228,750	03/23/2016	04/01/2026
651229-AX-4	NEWELL BRANDS INC			1,2	3.A FE	2,230,371	86.4090	1,758,423	2,035,000	2,221,349	0	(9,022)	0	0	5.625	4.663	AO	28,617	117,013	03/01/2022	04/01/2036
651229-AY-2	NEWELL BRANDS INC			1,2	3.A FE	2,676,390	78.6250	1,677,858	2,134,000	2,661,863	0	(13,481)	0	0	5.750	4.072	AO	30,676	125,373	12/01/2021	04/01/2046
651229-BC-9	NEWELL BRANDS INC			1,2	3.A FE	3,192,000	99.2860	3,169,209	3,192,000	3,192,000	0	0	0	0	6.375	6.374	MS	60,482	0	09/22/2022	09/15/2027
651639-AM-8	NEWMONT CORPORATION			1	2.A FE	3,744,800	104.9170	3,252,427	3,100,000	3,593,604	0	(18,717)	0	0	6.250	4.850	AO	48,438	193,750	01/24/2013	10/01/2039
651639-AP-1	NEWMONT CORPORATION			1,2	2.A FE	72,255,115	92.0920	66,996,930	72,750,000	72,371,072	0	13,253	0	0	4.875	4.917	MS	1,044,266	3,497,813	08/10/2012	03/15/2042
651639-AW-6	NEWMONT CORPORATION			1	2.A FE	21,684,644	101.3490	22,598,800	22,298,000	21,915,076	0	20,565	0	0	5.875	6.075	AO	327,502	1,310,008	10/10/2007	04/01/2035
651639-AY-2	NEWMONT CORPORATION			1,2	2.A FE	6,997,025	80.3910	5,675,605	7,060,000	7,012,250	0	5,559	0	0	2.250	2.346	AO	39,713	158,850	03/04/2020	10/01/2030
65249B-AA-7	NEWS CORP			1,2	3.A FE	1,561,938	86.6500	1,345,675	1,553,000	1,560,349	0	(976)	0	0	3.875	3.790	MN	7,690	60,179	06/17/2021	05/15/2029
65249B-AB-5	NEWS CORP			1,2	3.A FE	410,000	90.9170	372,760	410,000	410,000	0	0	0	0	5.125	5.125	FA	7,938	10,740	02/08/2022	02/15/2032
65290D-AA-1	NEXA RESOURCES SA		C	1,2	3.B FE	2,977,620	97.3920	2,921,760	3,000,000	2,984,299	0	2,738	0	0	6.500	6.623	JJ	88,292	195,000	06/15/2020	01/18/2028
65336Y-AN-3	NEXSTAR MEDIA INC			1,2	4.B FE	9,992,159	86.6340	8,447,681	9,751,000	9,927,325	0	(32,929)	0	0	4.750	4.320	MN	77,195	463,173	06/17/2021	11/01/2028
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	3,037,349	94.3120	2,872,744	3,046,000	3,041,936	0	853	0	0	3.550	3.584	MN	18,022	108,133	04/25/2017	05/01/2027
65339K-BZ-2	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	5,998,320	80.5930	4,835,580	6,000,000	5,998,560	0	224	0	0	2.440	2.443	JJ	67,507	86,213	12/08/2021	01/15/2032
65343H-AA-9	NEXSTAR ESCROW INC			1,2	4.B FE	2,432,848	91.8450	2,112,435	2,300,000	2,382,347	0	(28,217)	0	0	5.625	4.051	JJ	59,656	126,585	04/14/2021	07/15/2027
65364U-AE-6	NIAGARA MOHAWK POWER CORP			1	2.A FE	9,000,000	77.4210	6,967,890	9,000,000	9,000,000	0	0	0	0	4.119	4.119	MN	33,982	370,710	11/20/2012	11/28/2042
65364U-AK-2	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	999,990	96.1220	961,220	1,000,000	1,000,050	0	(3)	0	0	3.508	3.507	AO	8,770	35,080	09/22/2014	10/01/2024
654106-AD-5	NIKE INC			1,2	1.E FE	6,542,905	82.3680	5,404,988	6,562,000	6,547,281	0	540	0	0	3.625	3.641	MN	39,645	237,873	04/23/2013	05/01/2043
654106-AE-3	NIKE INC			1,2	1.E FE	5,262,509	86.0440	3,945,978	4,586,000	5,221,285	0	(21,337)	0	0	3.875	2.987	MN	29,618	177,708	12/29/2020	11/01/2045
654106-AK-9	NIKE INC			1,2	1.E FE	910,369	89.2780	741,007	830,000	897,099	0	(9,000)	0	0	2.850	1.621	MS	6,177	23,655	07/07/2021	03/27/2030
654106-AL-7	NIKE INC			1,2	1.E FE	957,520	81.2170	812,170	1,000,000	958,835	0	1,315	0	0	3.250	3.572	MS	8,486	16,250	03/24/2022	03/27/2040
654106-AM-5	NIKE INC			1,2	1.E FE	34,921,751	78.3610	24,331,091	31,050,000	34,765,025	0	(94,694)	0	0	3.375	2.736	MS	273,628	1,047,938	10/27/2021	03/27/2050
65463P-BA-4	NISOURCE INC				2.B FE	1,601,888	108.2960	1,732,736	1,600,000	1,601,087	0	(67)	0	0	7.990	7.973	MS	37,642	127,840	05/01/1997	05/05/2027
65473Q-AZ-6	NISOURCE INC			1,2	2.B FE	13,068,807	94.4810	10,676,353	11,300,000	12,741,285	0	(47,390)	0	0	5.800	4.755	FA	273,083	655,400	06/29/2016	02/01/2042
65473Q-BB-8	NISOURCE INC			1,2	2.B FE	4,618,318	94.6630	4,059,149	4,288,000	4,553,061	0	(7,845)	0	0	5.250	4.762	FA	85,045	225,120	04/26/2013	02/15/2043
65473Q-BC-6	NISOURCE INC			1,2	2.B FE	20,337,521	88.2930	17,799,869	20,160,000	20,305,824	0	(3,616)	0	0	4.800	4.744	FA	365,568	967,680	05/22/2013	02/15/2044
65473Q-BF-9	NISOURCE INC			1,2	2.B FE	19,983,600	84.1200	16,824,000	20,000,000	19,989,069	0	987	0	0	4.375	4.379	MN	111,806	875,000	05/11/2017	05/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655044-AS-4	NOBLE ENERGY INC			1	1.D FE	9,115,128	135.6810	14,110,824	10,400,000	9,122,508	0	1,718	0	0	7.250	8.268	FA	314,167	754,000	01/03/2001	08/01/2097
65535H-AR-0	NOMURA HOLDINGS INC		C		2.A FE	1,993,948	91.0300	2,002,660	2,200,000	2,001,308	0	7,360	0	0	1.851	5.720	JJ	18,664	0	11/22/2022	07/16/2025
65535H-BA-6	NOMURA HOLDINGS INC		C		2.A FE	9,972,520	78.6260	7,862,600	10,000,000	9,974,861	0	2,341	0	0	2.999	3.031	JJ	132,456	159,114	01/06/2022	01/22/2032
655422-AV-5	GLENCORE CANADA CORP		C	1	2.A FE	10,499,153	99.3710	10,592,949	10,660,000	10,559,117	0	6,428	0	0	6.200	6.311	JD	29,374	660,920	02/17/2006	06/15/2035
655664-AT-7	NORDSTROM INC			1,2	3.A FE	1,451,485	75.0680	1,101,998	1,468,000	1,453,384	0	1,749	0	0	4.375	4.538	AO	16,056	64,225	12/01/2021	04/01/2030
655844-AV-0	NORFOLK SOUTHERN CORP			1	2.A FE	18,400,000	90.4250	16,638,200	18,400,000	18,400,000	0	0	0	0	6.000	6.000	MS	325,067	1,104,000	03/07/2005	03/15/2105
655844-AX-6	NORFOLK SOUTHERN CORP			1	2.A FE	7,223,000	101.3310	7,319,138	7,223,000	7,223,000	0	0	0	0	5.640	5.639	MN	49,791	407,377	05/17/2005	05/17/2029
655844-BH-0	NORFOLK SOUTHERN CORP			1	2.A FE	27,454,983	91.9480	23,396,169	25,445,000	27,088,279	0	(55,752)	0	0	4.837	4.330	AO	307,694	1,230,775	10/10/2018	10/01/2041
655844-BM-9	NORFOLK SOUTHERN CORP			1,2	2.A FE	29,999,100	82.3580	24,707,400	30,000,000	30,005,797	0	664	0	0	3.950	3.949	AO	296,250	1,066,500	09/04/2012	10/01/2042
655844-BQ-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	19,953,600	85.6470	17,129,400	20,000,000	19,964,980	0	2,042	0	0	4.450	4.462	JD	39,556	890,000	05/28/2015	06/15/2045
655844-CB-2	NORFOLK SOUTHERN CORP			1,2	2.A FE	69,365,170	84.3740	58,639,930	69,500,000	69,377,898	0	4,361	0	0	5.100	5.109	FA	1,476,875	2,856,000	10/10/2018	08/01/2118
655844-CD-8	NORFOLK SOUTHERN CORP			1,2	2.A FE	1,807,668	71.8150	1,292,670	1,800,000	1,807,200	0	(159)	0	0	3.400	3.377	MN	10,200	61,200	11/25/2019	11/01/2049
655844-CF-3	NORFOLK SOUTHERN CORP			1,2	2.A FE	9,976,500	67.1240	6,712,400	10,000,000	9,977,862	0	530	0	0	3.050	3.062	MN	38,972	305,000	04/30/2020	05/15/2050
655844-CH-9	NORFOLK SOUTHERN CORP			1,2	2.A FE	19,722,608	66.6010	14,720,153	22,102,000	19,815,481	0	36,133	0	0	3.155	3.706	MN	89,102	697,318	05/15/2020	05/15/2055
655844-CL-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	13,888,840	65.1670	9,123,380	14,000,000	13,892,033	0	2,375	0	0	2.900	2.940	FA	142,100	406,000	08/16/2021	08/25/2051
655844-CM-8	NORFOLK SOUTHERN CORP			1,2	2.A FE	999,990	85.5720	855,720	1,000,000	1,000,003	0	13	0	0	3.000	3.000	MS	8,833	16,667	02/15/2022	03/15/2032
655855-FB-5	NORFOLK SOUTHERN RAILWAY CO				2.A FE	17,419,207	117.4570	19,271,405	16,407,200	17,223,589	0	(16,505)	0	0	7.875	7.390	MN	165,097	1,292,067	09/01/2004	05/15/2043
661169-AA-0	NORTH MISSISSIPPI MEDICAL CENTER INC			1,2	1.E FE	6,770,000	65.3450	4,423,857	6,770,000	6,770,000	0	0	0	0	3.183	3.183	AO	53,872	215,489	07/20/2021	10/01/2051
665228-E@-7	NORTHERN ILLINOIS GAS COMPANY			1	1.D	40,000,000	74.6700	29,868,000	40,000,000	40,000,000	0	0	0	0	4.000	4.000	FA	626,667	1,600,000	11/01/2017	08/10/2057
665228-G@-5	1ST MTG BDS			1	1.D	6,500,000	67.4000	4,381,000	6,500,000	6,500,000	0	0	0	0	3.300	3.300	FA	81,033	214,500	08/30/2019	08/30/2049
665228-H#-2	1ST MTG BD			1,2	1.D	1,000,000	59.5400	595,400	1,000,000	1,000,000	0	0	0	0	2.770	2.770	MS	9,233	27,700	08/31/2020	08/31/2050
665228-J*-4	1ST MTG BD			1,2	1.D	7,500,000	56.4600	4,234,500	7,500,000	7,500,000	0	0	0	0	2.870	2.870	MN	27,504	215,250	11/06/2020	11/06/2060
665228-L*-1	1ST MTG BDS			1	1.D Z	19,000,000	69.5800	13,220,200	19,000,000	19,000,000	0	0	0	0	3.180	3.180	AO	107,413	0	10/27/2022	10/27/2062
665772-CE-7	NORTHERN STATES POWER CO			1	1.F FE	10,380,240	100.7630	10,479,352	10,400,000	10,386,396	0	862	0	0	5.350	5.362	MN	92,733	556,400	11/09/2009	11/01/2039
665772-CG-2	NORTHERN STATES POWER CO			1,2	1.F FE	20,940,570	90.8140	19,070,940	21,000,000	20,957,452	0	2,364	0	0	4.850	4.867	FA	384,767	1,018,500	08/04/2010	08/15/2040
665772-CJ-6	NORTHERN STATES POWER CO			1,2	1.F FE	25,703,240	78.1380	22,269,330	28,500,000	26,210,096	0	72,973	0	0	3.400	3.983	FA	366,067	969,000	12/12/2016	08/15/2042
665772-CL-1	NORTHERN STATES POWER CO			1,2	1.E FE	11,086,276	84.8700	8,055,860	9,492,000	11,004,695	0	(50,709)	0	0	4.125	3.084	MN	50,031	391,545	05/14/2021	05/15/2044
665772-CN-7	NORTHERN STATES POWER CO			1,2	1.E FE	2,951,010	81.7160	2,451,480	3,000,000	2,958,409	0	1,186	0	0	4.000	4.094	FA	45,333	120,000	08/04/2015	08/15/2045
665772-CQ-0	NORTHERN STATES POWER CO			1,2	1.E FE	1,471,685	77.3720	967,150	1,250,000	1,457,043	0	(6,007)	0	0	3.600	2.667	MS	13,250	45,000	07/07/2020	09/15/2047
665772-CR-8	NORTHERN STATES POWER CO			1,2	1.E FE	5,804,956	68.8320	3,632,953	5,278,000	5,773,038	0	(13,086)	0	0	2.900	2.421	MS	51,021	153,062	07/01/2020	03/01/2050
665772-CS-6	NORTHERN STATES POWER CO			1,2	1.E FE	35,004,732	64.0640	22,819,597	35,620,000	35,038,123	0	13,825	0	0	2.600	2.682	JD	77,177	926,120	02/10/2021	06/01/2051
665772-CU-1	NORTHERN STATES POWER CO			1,2	1.E FE	30,854,460	71.6630	22,165,366	30,930,000	30,857,678	0	1,504	0	0	3.200	3.212	AO	247,440	989,760	05/12/2021	04/01/2052
665789-AX-1	NORTHERN STATES POWER CO (WISCONSIN)			1,2	1.F FE	9,917,700	73.6970	7,369,700	10,000,000	9,936,668	0	2,178	0	0	3.700	3.746	AO	92,500	370,000	10/02/2012	10/01/2042
665789-AY-9	NORTHERN STATES POWER CO (WISCONSIN)			1,2	1.E FE	2,975,130	97.5890	2,927,670	3,000,000	2,995,455	0	3,001	0	0	3.300	3.408	JD	4,400	99,000	06/22/2015	06/15/2024
665859-AP-9	NORTHERN TRUST CORP				1.F FE	9,286,024	97.9380	8,942,719	9,131,000	9,180,329	0	(16,251)	0	0	3.950	3.746	AO	61,114	360,675	11/04/2015	10/30/2025
665859-AS-3	NORTHERN TRUST CORP			2,5	1.F FE	6,937,339	91.0450	6,464,195	7,100,000	6,975,429	0	11,028	0	0	3.375	3.598	MN	35,278	239,625	05/21/2019	05/08/2032
665859-AV-6	NORTHERN TRUST CORP			2	1.E FE	5,385,753	82.1730	4,190,823	5,100,000	5,316,268	0	(28,883)	0	0	1.950	1.321	MN	16,575	99,450	07/24/2020	05/01/2030
665859-AW-4	NORTHERN TRUST CORP			2	1.E FE	11,091,981	97.6980	10,844,478	11,100,000	11,093,114	0	1,133	0	0	4.000	4.016	MN	62,900	222,000	08/31/2022	05/10/2027
66621#-AA-4	SR SECD NT SER 2019-A			1,2	2.C PL	35,000,000	82.0820	28,728,700	35,000,000	35,000,000	0	0	0	0	4.500	4.500	MJSD	398,125	1,575,000	07/18/2019	07/18/2034
666807-AW-2	NORTHROP GRUMMAN SYSTEMS CORP			1	2.A FE	1,033,452	114.3470	1,085,153	949,000	991,077	0	(3,644)	0	0	7.750	7.024	FA	27,785	73,548	01/07/2002	02/15/2031
666807-BD-3	NORTHROP GRUMMAN CORP			1	2.A FE	9,466,209	95.6480	8,192,251	8,565,000	9,263,717	0	(25,291)	0	0	5.050	4.386	MN	55,268	432,533	05/22/2013	11/15/2040
666807-BH-4	NORTHROP GRUMMAN CORP			1	2.A FE	12,931,100	92.4390	12,017,070	13,000,000	12,945,462	0	2,198	0	0	4.750	4.782	JD	51,458	617,500	06/04/2013	06/01/2043
666807-BJ-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	8,175,649	79.8590	6,628,297	8,300,000	8,187,942	0	3,088	0	0	3.850	3.941	AO	67,461	319,550	05/09/2019	04/15/2045
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2.A FE	38,074,389	82.8830	30,699,863	37,040,000	38,028,314	0	(30,452)	0	0	4.030	3.842	AO	315,128	1,492,712	08/24/2021	10/15/2047
666807-BU-5	NORTHROP GRUMMAN CORP			1,2	2.A FE	20,279,028	98.9070	20,177,028	20,400,000	20,288,781	0	2,319	0	0	5.250	5.288	MN	178,500	1,071,000	03/19/2020	05/01/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
666807-CC-4	NORTHROP GRUMMAN CORP			1	2.A FE	4,322,121	113.6770	3,619,476	3,184,000	4,142,572	0	(135,419)	0	0	7.750	2.620	JD	20,563	246,760	09/02/2021	06/01/2029
667655-B#-0	1ST MTG BD			1	1.D Z	42,000,000	100.0000	42,000,000	42,000,000	42,000,000	0	0	0	0	4.780	4.780	MS	507,477	0	09/30/2022	09/30/2052
668027-AT-2	QWEST COMMUNICATIONS INTERNATIONAL INC				3.B FE	142,500	96.3950	144,593	150,000	146,139	0	387	0	0	7.750	8.225	MN	1,938	11,625	01/08/2004	05/01/2030
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE			1	1.C FE	7,005,000	63.6980	4,462,045	7,005,000	7,005,000	0	0	0	0	2.633	2.633	JJ	85,048	167,535	08/03/2021	07/15/2051
668444-AC-6	NORTHWESTERN UNIVERSITY			1	1.B FE	23,292,516	95.4060	21,127,659	22,145,000	23,053,559	0	(35,664)	0	0	4.643	4.301	JD	85,683	1,028,192	05/16/2017	12/01/2044
668444-AN-2	NORTHWESTERN UNIVERSITY			1	1.B FE	13,657,337	80.1320	10,938,018	13,650,000	13,656,625	0	(158)	0	0	3.868	3.865	JD	43,999	527,982	03/17/2017	12/01/2048
668444-AQ-5	NORTHWESTERN UNIVERSITY			1,2	1.B FE	2,495,709	77.4580	1,634,364	2,110,000	2,475,807	0	(2,891)	0	0	3.662	2.862	JD	6,439	48,888	01/09/2020	12/01/2057
669771-AS-6	NOVA GAS TRANSMISSION LTD		C		2.A FE	6,879,535	100.2840	7,019,880	7,000,000	6,997,519	0	9,647	0	0	7.875	8.006	AO	137,813	551,250	06/17/1993	04/01/2023
66981Q-AA-4	BRUNDAGE-BONE CONCRETE PUMPING HOLDINGS			1,2	4.B FE	12,629,952	91.2530	11,319,935	12,405,000	12,561,798	0	(35,325)	0	0	6.000	5.638	FA	310,125	686,850	03/24/2022	02/01/2026
66988A-AE-4	NOVANT HEALTH INC			1	1.D FE	19,159,384	84.1080	16,064,628	19,100,000	19,158,699	0	(1,295)	0	0	4.371	4.347	MN	139,144	834,861	09/11/2017	11/01/2043
66988A-AH-7	NOVANT HEALTH INC			1,2	1.D FE	19,736,826	68.9920	13,563,827	19,660,000	19,734,609	0	(1,274)	0	0	3.168	3.148	MN	103,805	622,829	04/21/2021	11/01/2051
66988A-AJ-3	NOVANT HEALTH INC			1,2	1.D FE	46,011,222	66.9160	30,523,733	45,615,000	46,003,010	0	(5,067)	0	0	3.318	3.279	MN	252,251	1,513,506	04/21/2021	11/01/2061
66989H-AF-5	NOVARTIS CAPITAL CORP			1	1.D FE	17,681,539	84.1360	15,060,344	17,900,000	17,726,077	0	6,038	0	0	3.700	3.770	MS	183,972	662,300	04/11/2019	09/21/2042
66989H-AH-1	NOVARTIS CAPITAL CORP			1	1.D FE	42,826,020	92.8640	34,359,680	37,000,000	42,280,597	0	(164,170)	0	0	4.400	3.450	MN	248,722	1,628,000	07/11/2019	05/06/2044
66989H-AJ-7	NOVARTIS CAPITAL CORP			1,2	1.D FE	3,615,325	95.8910	3,356,185	3,500,000	3,551,522	0	(18,696)	0	0	3.000	2.420	MN	11,958	105,000	06/21/2019	11/20/2025
66989H-AK-4	NOVARTIS CAPITAL CORP			1,2	1.D FE	2,179,002	88.2690	1,853,649	2,100,000	2,171,985	0	(1,969)	0	0	4.000	3.772	MN	9,567	84,000	04/11/2019	11/20/2045
66989H-AR-9	NOVARTIS CAPITAL CORP			1,2	1.D FE	5,579,280	84.9960	4,470,790	5,260,000	5,514,543	0	(32,423)	0	0	2.200	1.503	FA	44,038	115,720	07/13/2021	08/14/2030
66989H-AS-7	NOVARTIS CAPITAL CORP			1,2	1.D FE	17,386,598	69.5770	11,295,826	16,235,000	17,327,718	0	(28,208)	0	0	2.750	2.410	FA	169,904	446,463	07/21/2021	08/14/2050
670001-AE-6	NOVELIS CORP			1,2	3.C FE	12,123,798	88.4120	10,602,367	11,992,000	12,088,288	0	(19,709)	0	0	4.750	4.543	JJ	238,924	569,620	06/17/2021	01/30/2030
67021C-AN-7	NSTAR ELECTRIC CO			1,2	1.F FE	1,366,986	90.8470	1,244,604	1,370,000	1,367,967	0	283	0	0	3.250	3.276	MN	5,689	44,525	05/14/2019	05/15/2029
67021C-AQ-0	NSTAR ELECTRIC CO			1,2	1.E FE	18,866,976	69.3600	12,776,112	18,420,000	18,853,904	0	(9,591)	0	0	3.100	2.973	JD	47,585	571,020	07/20/2021	06/01/2051
670346-AH-8	NUCOR CORP			1	1.G FE	40,246,850	107.2640	42,905,600	40,000,000	40,178,269	0	(5,608)	0	0	6.400	6.347	JD	213,333	2,560,000	09/18/2009	12/01/2037
670346-AU-9	NUCOR CORP			1,2	2.A FE	11,043,406	62.0900	6,923,035	11,150,000	11,047,363	0	1,812	0	0	2.979	3.023	JD	14,763	332,159	12/08/2020	12/15/2055
670346-AV-7	NUCOR CORP			1,2	2.A FE	1,993,460	84.9660	1,699,320	2,000,000	1,993,941	0	481	0	0	3.125	3.163	AO	15,625	34,722	03/02/2022	04/01/2032
67059T-AE-5	NUSTAR LOGISTICS LP			1,2	3.C FE	109,980	94.0050	97,765	104,000	108,365	0	(955)	0	0	5.625	4.486	AO	1,024	5,850	04/09/2021	04/28/2027
67059T-AF-2	NUSTAR LOGISTICS LP			1,2	3.C FE	496,000	96.5830	479,052	496,000	496,000	0	0	0	0	6.000	5.997	JD	2,480	29,760	05/16/2019	06/01/2026
67059T-AG-0	NUSTAR LOGISTICS LP			1,2	3.C FE	1,345,000	96.6020	1,299,297	1,345,000	1,345,000	0	0	0	0	5.750	5.749	AO	19,334	77,338	09/09/2020	10/01/2025
67059T-AH-8	NUSTAR LOGISTICS LP			1,2	3.C FE	2,869,562	92.7690	2,501,980	2,697,000	2,840,850	0	(16,046)	0	0	6.375	5.463	AO	42,983	171,934	06/17/2021	10/01/2030
67066G-AH-7	NVIDIA CORP			1,2	1.F FE	21,240,074	75.6760	13,863,843	18,320,000	21,118,303	0	(70,619)	0	0	3.500	2.695	AO	160,300	641,200	10/27/2021	04/01/2050
67066G-AJ-3	NVIDIA CORP			1,2	1.F FE	4,282,074	74.4440	2,687,428	3,610,000	4,268,377	0	(9,949)	0	0	3.700	2.891	AO	33,393	133,570	08/06/2021	04/01/2060
67066G-AN-4	NVIDIA CORP			1,2	1.F FE	4,977,950	80.2520	4,012,600	5,000,000	4,981,068	0	2,031	0	0	2.000	2.049	JD	4,444	100,000	06/14/2021	06/15/2031
67077M-AF-5	NUTRIEN LTD		C	1	2.B FE	1,094,470	101.6080	1,016,080	1,000,000	1,069,491	0	(3,268)	0	0	5.875	5.168	JD	4,896	58,750	09/30/2013	12/01/2036
67077M-AG-3	NUTRIEN LTD		C	1	2.B FE	22,650,573	96.6650	20,956,005	21,679,000	22,427,240	0	(27,066)	0	0	5.625	5.306	JD	101,620	1,219,444	04/30/2013	12/01/2040
67077M-AQ-1	NUTRIEN LTD		C	1,2	2.B FE	26,444,583	102.5510	24,740,429	24,125,000	25,926,087	0	(62,616)	0	0	6.125	5.440	JJ	681,364	1,477,656	05/08/2013	01/15/2041
67077M-AR-9	NUTRIEN LTD		C	1,2	2.B FE	21,035,077	88.2420	18,604,943	21,084,000	21,060,416	0	586	0	0	4.900	4.904	JD	86,093	1,033,116	07/28/2020	06/01/2043
67077M-AT-5	NUTRIEN LTD		C	1,2	2.B FE	11,605,633	93.9770	10,633,498	11,315,000	11,506,270	0	(27,858)	0	0	4.200	3.881	AO	118,808	475,230	03/27/2019	04/01/2029
67077M-AX-6	NUTRIEN LTD		C	1,2	2.B FE	9,973,800	76.3710	7,637,100	10,000,000	9,975,963	0	768	0	0	3.950	3.964	MN	52,667	395,000	05/11/2020	05/13/2050
67091T-AD-7	OCP SA		C	2	3.A FE	5,983,200	83.8790	5,032,740	6,000,000	5,984,233	0	1,514	0	0	3.750	3.784	JD	5,000	225,000	11/30/2021	06/23/2031
67091T-AE-5	OCP SA		C	2	3.A FE	7,443,300	75.8580	5,689,350	7,500,000	7,445,263	0	1,301	0	0	5.125	5.174	JD	8,542	384,375	08/23/2021	06/23/2051
67103H-AF-4	O'REILLY AUTOMOTIVE INC			1,2	2.A FE	2,006,978	94.3940	1,911,479	2,025,000	2,015,457	0	1,842	0	0	3.600	3.711	MS	24,300	72,900	02/01/2018	09/01/2027
67103H-AG-2	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	23,935,680	97.1640	23,319,360	24,000,000	23,964,392	0	6,987	0	0	4.350	4.381	JD	87,000	1,044,000	05/10/2018	06/01/2028
67103H-AH-0	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	16,817,165	93.0500	14,422,750	15,500,000	16,518,720	0	(155,036)	0	0	3.900	2.707	JD	50,375	604,500	01/20/2021	06/01/2029
67103H-AJ-6	O'REILLY AUTOMOTIVE INC			1,2	2.A FE	17,002,601	94.1530	14,872,408	15,796,000	16,710,453	0	(121,627)	0	0	4.200	3.232	AO	165,858	663,432	07/22/2020	04/01/2030
67103H-AK-3	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	995,440	77.3490	773,490	1,000,000	996,358	0	409	0	0	1.750	1.798	MS	5,153	17,500	09/09/2020	03/15/2031
67103H-AL-1	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	8,154,151	96.8770	7,924,539	8,180,000	8,155,274	0	1,123	0	0	4.700	4.740	JD	17,087	192,230	06/06/2022	06/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67114N-AA-9	ORYX FUNDING LTD		C		3.C FE	3,000,000	95.2970	2,858,910	3,000,000	3,000,000	0	0	0	0	5.800	5.799	FA	71,533	174,000	01/27/2021	02/03/2031
674003-A*-9	SR NT A			1	1.G FE	10,249,500	97.6800	10,012,200	10,250,000	10,249,891	0	70	0	0	3.910	3.909	MS	131,365	400,775	01/24/2017	09/03/2024
674003-A@-7	OAKTREE CAPITAL MANAGEMENT, L.P.			1	1.G FE	10,266,125	96.2000	9,860,500	10,250,000	10,256,455	0	(1,631)	0	0	4.010	3.990	MS	134,725	411,025	07/11/2016	09/03/2026
674003-C@-5	SR NT			1,2	1.G FE	3,100,000	69.0800	2,141,480	3,100,000	3,100,000	0	0	0	0	3.060	3.060	JJ	41,897	50,065	01/12/2022	01/12/2037
674599-DD-4	OCCIDENTAL PETROLEUM CORP			1	3.A FE	244,610	107.1080	261,344	244,000	244,538	0	(41)	0	0	7.500	7.462	MN	3,050	18,300	11/17/2020	05/01/2031
674599-DE-2	OCCIDENTAL PETROLEUM CORP			1	3.A FE	11,375,809	110.3760	9,139,133	8,280,000	10,664,637	0	(225,823)	0	0	7.875	3.934	MS	191,993	652,050	09/18/2019	09/15/2031
674599-DJ-1	OCCIDENTAL PETROLEUM CORP			1	3.A FE	2,166,590	97.8880	2,718,350	2,777,000	2,163,700	0	1,390	0	0	6.200	8.058	MS	50,696	172,174	04/01/2020	03/15/2040
674599-DU-6	OCCIDENTAL PETROLEUM CORP			1	3.A FE	522,296	105.0760	425,558	405,000	487,186	0	(11,194)	0	0	7.950	4.238	AO	6,797	32,198	09/18/2019	04/15/2029
674599-DZ-5	OCCIDENTAL PETROLEUM CORP			1,2	3.A FE	4,340,235	108.0970	4,581,151	4,238,000	4,310,148	0	(13,844)	0	0	8.500	7.997	JJ	166,106	360,230	09/24/2020	07/15/2027
674599-EC-5	OCCIDENTAL PETROLEUM CORP			1,2	3.A FE	2,653,610	101.2760	2,592,666	2,560,000	2,630,858	0	(11,914)	0	0	6.375	5.734	MS	54,400	163,200	01/14/2021	09/01/2028
674599-ED-3	OCCIDENTAL PETROLEUM CORP			1,2	3.A FE	2,544,798	103.3290	2,247,406	2,175,000	2,489,110	0	(36,724)	0	0	6.625	4.263	MS	48,031	144,094	06/17/2021	09/01/2030
674599-EF-8	OCCIDENTAL PETROLEUM CORP			1,2	3.A FE	465,000	101.1990	470,575	465,000	465,000	0	0	0	0	6.125	6.123	JJ	14,241	28,481	12/08/2020	01/01/2031
675757-AC-2	ODEBRECHT DRILLING NORBE VIII/IX LTD		C	1,2	6. *	10,299,640	54.2600	16,822,607	31,003,699	7,517,082	9,565	943,260	0	0	7.350	0.000	MJSD	0	3,563	12/01/2021	12/01/2026
67576G-AD-9	ODEBRECHT OFFSHORE DRILLING FINANCE LTD		C	1,2	6. *	8,726,524	26.4600	17,997,530	68,017,877	6,543,411	0	157,913	0	0	7.720	0.000	MJSD	0	0	12/22/2017	12/01/2026
67576J-AB-7	ODEBRECHT OIL & GAS FINANCE LTD	@	C	2	6. *	5	0.3300	71,261	21,594,108	13	0	0	0	0	0.000	0.000	N/A	0	0	12/22/2017	12/29/2049
67624L-2A-5	OQ SAOC		C		3.B FE	2,500,000	94.7880	2,369,700	2,500,000	2,500,000	0	0	0	0	5.125	5.124	MN	19,575	128,125	04/28/2021	05/06/2028
676318-AB-0	EURO SR NT SER B			1	1.G FE	7,501,900	72.8800	5,461,263	7,493,500	7,493,500	0	0	0	(8,400)	2.400	2.400	JJ	101,412	0	06/08/2022	06/08/2034
676318-AC-8	EURO SR NT SER C			1	1.G FE	6,430,200	68.1300	4,375,990	6,423,000	6,423,000	0	0	0	(7,200)	2.580	2.580	JJ	93,444	0	06/08/2022	06/08/2037
677050-AG-1	OGLETHORPE POWER CORP			1	2.A FE	19,585,679	96.4130	18,655,916	19,350,000	19,529,107	0	(5,999)	0	0	5.950	5.862	MN	191,888	1,151,325	05/13/2015	11/01/2039
677050-AJ-5	OGLETHORPE POWER CORP			1	2.A FE	8,524,662	74.5150	6,259,260	8,400,000	8,519,341	0	(3,691)	0	0	4.200	4.093	JD	29,400	352,800	12/29/2020	12/01/2042
677050-AK-2	OGLETHORPE POWER CORP			1	2.A FE	5,413,150	76.3200	3,816,000	5,000,000	5,346,392	0	(9,766)	0	0	4.550	4.063	JD	18,958	227,500	04/24/2015	06/01/2044
677050-AL-0	OGLETHORPE POWER CORP			1,2	2.A FE	7,633,243	72.9620	5,701,251	7,814,000	7,655,131	0	3,916	0	0	4.250	4.390	AO	83,024	332,095	01/04/2017	04/01/2046
677050-AQ-9	OGLETHORPE POWER CORP			1,2	2.A FE	14,667,629	71.7570	10,609,990	14,786,000	14,674,013	0	2,609	0	0	3.750	3.794	FA	231,031	554,475	04/13/2021	08/01/2050
677052-AA-0	OGLETHORPE POWER CORP			1	2.A FE	20,350,073	90.4790	17,132,199	18,935,000	20,034,775	0	(38,913)	0	0	5.375	4.876	MN	169,626	1,017,756	03/14/2013	11/01/2040
677347-CE-4	OHIO EDISON CO			1	2.B FE	1,575,312	107.6810	1,722,896	1,600,000	1,583,057	0	952	0	0	6.875	6.997	JJ	50,722	110,000	04/30/2008	07/15/2036
677347-CF-1	OHIO EDISON CO			1	1.G FE	225,209	119.4700	179,205	150,000	208,948	0	(2,472)	0	0	8.250	4.696	AO	2,613	12,375	05/13/2015	10/15/2038
677415-CQ-2	OHIO POWER CO			1,2	1.G FE	19,853,600	81.4200	16,284,000	20,000,000	19,871,698	0	2,927	0	0	4.150	4.191	AO	207,500	830,000	03/20/2018	04/01/2048
677415-CR-0	OHIO POWER CO			1,2	2.A FE	10,973,160	79.1930	8,711,230	11,000,000	10,976,610	0	937	0	0	4.000	4.013	JD	36,667	440,000	05/20/2019	06/01/2049
677415-CT-6	OHIO POWER CO			1,2	1.G FE	9,984,300	77.4800	7,748,000	10,000,000	9,987,220	0	1,476	0	0	1.625	1.642	JJ	74,931	162,500	01/05/2021	01/15/2031
67777J-AK-4	OHIOHEALTH CORP			1	1.B FE	16,886,959	69.7850	11,779,708	16,880,000	16,881,588	0	(1,271)	0	0	3.042	3.037	MN	65,613	513,490	03/02/2022	11/15/2050
67777J-AM-0	OHIOHEALTH CORP			1,2	1.B FE	10,000,000	70.9070	7,090,700	10,000,000	10,000,000	0	0	0	0	2.834	2.834	MN	36,212	298,357	10/19/2021	11/15/2041
67777L-AD-5	OI EUROPEAN GROUP BV		C	1,2	3.C FE	843,000	88.3520	744,807	843,000	843,000	0	0	0	0	4.750	4.749	FA	15,127	29,921	11/08/2021	02/15/2030
678858-AZ-4	OKLAHOMA GAS AND ELECTRIC CO			1	1.G FE	3,000,000	104.3610	3,130,830	3,000,000	3,000,000	0	0	0	0	6.650	6.647	JJ	91,992	199,500	07/15/1997	07/15/2027
678858-BF-7	OKLAHOMA GAS AND ELECTRIC CO			1	1.G FE	9,958,800	98.1600	9,816,000	10,000,000	9,974,828	0	2,172	0	0	5.750	5.778	JJ	265,139	575,000	01/04/2006	01/15/2036
678858-BL-4	OKLAHOMA GAS AND ELECTRIC CO			1	1.G FE	1,589,728	97.3770	1,558,032	1,600,000	1,592,428	0	384	0	0	5.850	5.894	JD	7,800	93,600	06/03/2010	06/01/2040
678858-BN-0	OKLAHOMA GAS AND ELECTRIC CO			1,2	1.G FE	21,192,792	75.1270	15,926,924	21,200,000	21,195,020	0	323	0	0	3.900	3.902	MN	137,800	826,800	05/08/2013	05/01/2043
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE			1	1.E FE	13,690,415	99.5924	12,947,017	13,000,000	13,328,494	0	(10,590)	0	0	6.210	5.364	JD	67,275	797,381	01/03/2011	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC COOPERATIVE			1	1.E FE	1,060,160	99.6620	1,042,896	1,046,433	1,053,142	0	(254)	0	0	5.676	5.458	JD	4,950	60,795	08/25/2021	12/01/2028
680033-AC-1	OLD NATIONAL BANCORP				1.G FE	5,000,000	97.8880	4,894,400	5,000,000	5,000,000	0	0	0	0	4.125	4.123	FA	77,917	206,250	08/12/2014	08/15/2024
680665-AK-2	OLIN CORP			1,2	3.A FE	2,854,789	91.2720	2,746,374	3,009,000	2,903,582	0	12,020	0	0	5.000	5.606	FA	62,688	150,450	06/29/2018	02/01/2030
680665-AL-0	OLIN CORP			1,2	3.A FE	1,407,698	94.8210	1,342,665	1,416,000	1,408,419	0	722	0	0	5.625	5.723	FA	33,188	35,016	08/18/2022	08/01/2029
681936-BB-5	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	4,955,472	98.7430	4,739,664	4,800,000	4,824,026	0	(22,739)	0	0	4.950	4.437	AO	59,400	237,600	06/09/2016	04/01/2024
681936-BF-6	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	4,318,556	93.5630	4,116,772	4,400,000	4,363,423	0	7,642	0	0	4.500	4.718	AO	49,500	198,000	06/09/2016	04/01/2027
681936-BH-2	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	4,471,764	98.1300	4,317,720	4,400,000	4,427,191	0	(8,189)	0	0	5.250	5.012	JJ	106,517	231,000	12/15/2016	01/15/2026
681936-BK-5	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	11,802,560	92.1690	11,060,280	12,000,000	11,890,343	0	19,533	0	0	4.750	4.957	JJ	262,833	570,000	01/24/2018	01/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68204L-AB-0	OMAN SOVEREIGN SUKUK SAOC		C		3.C FE	4,000,000	96.9830	3,879,320	4,000,000	4,000,000	0	0	0	0	4.875	4.874	JD	8,667	195,000	06/08/2021	06/15/2030
68233D-AP-2	ONCOR ELECTRIC DELIVERY COMPANY LLC			1	1.F FE	2,328,278	116.0540	2,477,753	2,135,000	2,254,980	0	(8,331)	0	0	7.250	6.466	JJ	71,374	154,788	03/14/2019	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPANY LLC			1	1.F FE	15,443,813	112.7130	12,804,197	11,360,000	14,482,756	0	(282,151)	0	0	7.000	3.494	MN	132,533	795,200	07/26/2019	05/01/2032
68233J-AT-1	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	2,388,467	91.3010	2,004,057	2,195,000	2,366,407	0	(6,135)	0	0	4.550	3.949	JD	8,323	99,873	03/27/2020	12/01/2041
68233J-BB-9	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	1,088,559	80.6150	725,535	900,000	1,076,085	0	(5,976)	0	0	3.750	2.570	AO	8,438	33,750	11/17/2020	04/01/2045
68233J-BD-5	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	6,378,000	81.3890	4,069,450	5,000,000	6,284,198	0	(38,676)	0	0	3.800	2.397	MS	48,028	190,000	07/09/2020	09/30/2047
68233J-BG-8	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	6,473,022	84.9360	4,305,406	5,069,000	6,390,868	0	(35,952)	0	0	4.100	2.677	MN	26,556	207,829	10/21/2020	11/15/2048
68233J-BK-9	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	10,004,415	103.7110	8,815,435	8,500,000	9,475,352	0	(144,490)	0	0	5.750	3.592	MS	143,910	488,750	02/25/2019	03/15/2029
68233J-BP-8	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	30,422,418	80.9550	19,691,980	24,324,600	30,100,527	0	(155,719)	0	0	3.800	2.543	JD	77,028	924,335	12/14/2020	06/01/2049
68233J-BR-4	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	24,051,519	71.0550	16,030,008	22,560,000	23,969,427	0	(36,918)	0	0	3.100	2.759	MS	205,923	699,360	04/13/2021	09/15/2049
68233J-BV-5	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	851,749	79.5900	562,224	706,400	844,397	0	(3,458)	0	0	3.700	2.676	MN	3,340	26,137	11/03/2020	05/15/2050
68233J-BX-1	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	67,400	101.8860	50,943	50,000	62,637	0	(228)	0	0	5.350	3.894	AO	669	2,675	05/13/2015	10/01/2052
68233J-CD-4	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	14,711,850	65.6420	9,846,300	15,000,000	14,718,932	0	6,297	0	0	2.700	2.795	MN	51,750	403,875	11/10/2021	11/15/2051
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO		C	1,2	3.B FE	5,440,403	90.0690	4,866,428	5,403,000	5,433,152	0	(5,255)	0	0	3.875	3.753	MS	61,647	207,636	08/12/2021	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		C	1,2	4.B FE	569,213	89.9290	508,099	565,000	568,334	0	(570)	0	0	4.375	4.244	MN	3,159	24,719	06/17/2021	01/15/2028
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CO		C	1,2	3.B FE	576,000	99.4980	573,108	576,000	576,000	0	0	0	0	5.750	5.747	AO	6,992	33,120	04/02/2020	04/15/2025
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO		C	1,2	4.B FE	2,132,136	81.2050	1,738,599	2,141,000	2,133,362	0	809	0	0	4.000	4.053	AO	18,080	85,640	06/17/2021	10/15/2030
682680-AN-3	ONEOK INC			1	2.C FE	17,820,530	96.7750	20,129,200	20,800,000	18,723,292	0	102,756	0	0	6.000	7.228	JD	55,467	1,248,000	01/06/2010	06/15/2035
682680-AS-2	ONEOK INC			1,2	2.C FE	3,993,800	94.1930	3,767,720	4,000,000	3,996,910	0	610	0	0	4.000	4.019	JJ	74,667	160,000	07/10/2017	07/13/2027
682680-AU-7	ONEOK INC			1,2	2.C FE	11,238,913	94.4970	10,961,652	11,600,000	11,372,366	0	34,920	0	0	4.550	4.960	JJ	243,374	527,800	11/26/2018	07/15/2028
682680-AV-5	ONEOK INC			1,2	2.C FE	3,039,113	83.7930	2,094,825	2,500,000	3,024,501	0	(12,146)	0	0	5.200	3.882	JJ	59,944	130,000	10/13/2021	07/15/2048
682680-AW-3	ONEOK INC			1,2	2.C FE	4,218,950	92.7300	3,648,926	3,935,000	4,132,484	0	(29,431)	0	0	4.350	3.412	MS	50,401	171,173	12/12/2019	03/15/2029
682680-AY-9	ONEOK INC			1,2	2.C FE	9,979,347	86.4560	8,658,568	10,015,000	9,990,113	0	3,271	0	0	3.400	3.442	MS	113,503	340,510	08/12/2019	09/01/2029
682680-AZ-6	ONEOK INC			1,2	2.C FE	16,814,709	74.8750	14,151,375	18,900,000	16,822,765	0	5,271	0	0	4.450	5.173	MS	280,350	520,650	01/12/2022	09/01/2049
68268N-AC-7	ONEOK PARTNERS LP			1	2.B FE	8,685,181	100.4070	8,333,781	8,300,000	8,573,686	0	(12,140)	0	0	6.650	6.288	AO	137,988	551,950	03/01/2010	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP			1	2.B FE	21,650,470	101.2910	20,663,364	20,400,000	21,315,059	0	(37,617)	0	0	6.850	6.370	AO	295,007	1,397,400	06/07/2011	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP			1,2	2.B FE	1,621,408	94.9130	1,233,869	1,300,000	1,565,179	0	(9,762)	0	0	6.125	4.438	FA	33,177	79,625	08/25/2021	02/01/2041
68268N-AM-5	ONEOK PARTNERS LP			1,2	2.C FE	2,787,876	95.1080	2,663,024	2,800,000	2,790,341	0	312	0	0	6.200	6.230	MS	51,116	173,600	09/09/2013	09/15/2043
68268N-AP-8	ONEOK PARTNERS LP			1,2	2.B FE	6,845,128	98.6450	7,107,372	7,205,000	7,103,163	0	42,202	0	0	4.900	5.590	MS	103,952	353,045	11/02/2015	03/15/2025
68327L-AC-0	ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP		C	1,2	1.E FE	26,829,784	90.0950	23,839,137	26,460,000	26,698,911	0	(36,015)	0	0	4.125	3.949	FA	454,781	1,091,475	03/28/2019	02/01/2029
68389X-AH-8	ORACLE CORP	0		1	2.B FE	6,258,042	99.5690	6,272,847	6,300,000	6,268,389	0	1,078	0	0	6.125	6.174	JJ	185,434	385,875	06/30/2009	07/08/2039
68389X-AH-8	ORACLE CORP			1	2.B FE	22,350,150	99.5690	22,403,025	22,500,000	22,396,883	0	5,993	0	0	6.125	6.170	JJ	662,266	1,378,125	06/30/2009	07/08/2039
68389X-AM-7	ORACLE CORP			1	2.B FE	55,828,033	91.8130	48,087,059	52,375,000	56,212,019	0	(144,947)	0	0	5.375	4.737	JJ	1,298,100	2,815,156	05/29/2019	07/15/2040
68389X-AU-9	ORACLE CORP			1,2	2.B FE	13,805,013	97.5360	13,317,565	13,654,000	13,679,694	0	(17,871)	0	0	3.400	3.250	JJ	223,091	464,236	06/03/2015	07/08/2024
68389X-BC-8	ORACLE CORP			1,2	2.B FE	3,995,869	94.9590	3,940,799	4,150,000	4,108,247	0	16,647	0	0	2.950	3.396	MN	15,643	122,425	06/30/2015	05/15/2025
68389X-BE-4	ORACLE CORP			1,2	2.B FE	5,217,350	83.3360	4,166,800	5,000,000	5,156,443	0	(10,152)	0	0	3.900	3.574	MN	24,917	195,000	06/28/2016	05/15/2035
68389X-BF-1	ORACLE CORP			1,2	2.B FE	2,951,026	75.4850	1,962,610	2,600,000	2,921,931	0	(9,813)	0	0	4.125	3.324	MN	13,704	205,219	12/09/2019	05/15/2045
68389X-BG-9	ORACLE CORP			1,2	2.B FE	61,728,080	76.7900	43,770,300	57,000,000	61,510,358	0	(74,614)	0	0	4.375	3.927	MN	318,646	2,493,750	03/16/2020	05/15/2055
68389X-BH-7	ORACLE CORP			1,2	2.B FE	22,488,884	81.8050	17,906,296	21,889,000	22,336,047	0	(26,532)	0	0	3.850	3.651	JJ	388,591	842,727	05/10/2019	07/15/2036
68389X-BJ-3	ORACLE CORP			1,2	2.B FE	76,943,967	73.4390	54,065,792	73,620,000	76,688,938	0	(85,392)	0	0	4.000	3.723	JJ	1,357,880	2,944,800	03/16/2020	07/15/2046
68389X-BM-6	ORACLE CORP			1,2	2.B FE	23,413,347	91.9510	22,266,854	24,216,000	23,886,961	0	86,486	0	0	2.650	3.057	JJ	295,906	641,724	07/10/2017	07/15/2026
68389X-BN-4	ORACLE CORP			1,2	2.B FE	13,881,668	91.8780	12,969,498	14,116,000	13,978,709	0	25,466	0	0	3.250	3.468	MN	58,621	458,770	01/16/2019	11/15/2027
68389X-BP-9	ORACLE CORP			1,2	2.B FE	8,021,461	78.8880	5,522,160	7,000,000	7,883,685	0	(49,457)	0	0	3.800	2.732	MN	33,989	266,000	02/20/2020	11/15/2037
68389X-BQ-7	ORACLE CORP			1,2	2.B FE	40,219,021	73.4140	29,071,944	39,600,000	40,181,440	0	(13,573)	0	0	4.000	3.902	MN	202,400	1,568,000	12/09/2019	11/15/2047
68389X-BY-0	ORACLE CORP			1,2	2.B FE	59,926,496	66.9030	37,256,943	55,688,000	59,783,473	0	(57,776)	0	0	3.850	3.487	AO	535,997	2,143,988	06/03/2021	04/01/2060

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68389X-CA-1	ORACLE CORP			1,2	2.B FE	998,250	72.0490	720,490	1,000,000	998,316	0	41	0	0	3.950	3.960	MS	10,533	39,500	03/22/2021	03/25/2051
68389X-CB-9	ORACLE CORP			1,2	2.B FE	998,040	69.8270	698,270	1,000,000	998,087	0	30	0	0	4.100	4.110	MS	10,933	41,000	03/22/2021	03/25/2061
685218-AB-5	ORANGE SA		C	1,2	2.A FE	9,962,100	98.5010	9,850,100	10,000,000	9,968,656	0	1,072	0	0	5.500	5.525	FA	221,528	550,000	01/30/2014	02/06/2044
68559B-AA-5	ORAZUL ENERGY PERU SA		C	1,2	3.C FE	1,444,950	90.0290	1,334,230	1,482,000	1,463,229	0	3,796	0	0	5.625	5.962	AO	14,588	83,363	07/13/2017	04/28/2027
68560E-AB-4	ORBIA ADVANCE CORPORATION SAB DE CV		C	1,2	2.C FE	4,940,800	78.5080	3,925,400	5,000,000	4,949,355	0	5,265	0	0	2.875	3.013	MN	19,965	143,750	05/06/2021	05/11/2031
68621C-AA-7	ORIFLAME INVESTMENT HOLDING PLC		C	1,2	4.B FE	6,041,000	61.5100	3,690,600	6,000,000	6,034,161	0	(4,460)	0	0	5.125	5.014	MN	39,292	333,670	07/06/2021	05/04/2026
68622T-AB-7	ORGANON & CO			1,2	4.A FE	3,764,681	86.6220	3,194,619	3,688,000	3,759,763	0	(4,120)	0	0	5.125	4.910	AO	32,027	189,010	11/08/2021	04/30/2031
686514-AF-7	ORLANDO HEALTH INC			1,2	1.F FE	1,245,868	78.9430	874,688	1,108,000	1,238,079	0	(3,209)	0	0	4.089	3.393	AO	11,327	45,306	06/30/2020	10/01/2048
686514-AG-5	ORLANDO HEALTH INC			1,2	1.F FE	5,000,000	81.9820	4,099,100	5,000,000	5,000,000	0	0	0	0	4.461	4.461	AO	55,763	223,050	01/30/2019	10/01/2049
686514-AH-3	ORLANDO HEALTH INC			1,2	1.F FE	17,253,724	68.9800	11,802,478	17,110,000	17,248,189	0	(3,301)	0	0	3.327	3.280	AO	142,312	569,250	04/14/2021	10/01/2050
686514-AM-2	ORLANDO HEALTH INC			1	1.F FE	2,670,000	77.3080	2,064,124	2,670,000	2,670,000	0	0	0	0	2.891	2.891	AO	19,297	77,190	09/30/2020	10/01/2035
68902V-AK-3	OTIS WORLDWIDE CORP			1,2	2.B FE	7,655,281	84.0720	6,014,511	7,154,000	7,531,627	0	(51,273)	0	0	2.565	1.747	FA	69,322	183,500	07/20/2020	02/15/2030
68902V-AM-9	OTIS WORLDWIDE CORP			1,2	2.B FE	2,094,332	70.1080	1,973,540	2,815,000	2,094,723	0	391	0	0	3.362	5.117	FA	35,753	0	12/19/2022	02/15/2050
69033C-AC-3	OVERSEA-CHINESE BANKING CORPORATION LTD		C		1.F FE	5,156,524	98.5590	5,026,509	5,100,000	5,122,348	0	(15,045)	0	0	4.250	3.937	JD	7,225	291,125	07/31/2019	06/19/2024
69033C-AD-1	OVERSEA-CHINESE BANKING CORPORATION LTD		C	2	1.F FE	6,000,000	89.9940	5,399,640	6,000,000	6,000,000	0	0	0	0	1.832	1.832	MS	33,892	109,920	09/02/2020	09/10/2030
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC			1,2	4.B FE	3,844,382	97.3300	3,505,827	3,602,000	3,736,362	0	(41,881)	0	0	6.625	4.603	MN	30,492	258,316	04/21/2021	05/13/2027
69122J-A#-3	OWL ROCK 7.58% 07/2027				2.B FE	59,043,600	98.4100	59,046,000	60,000,000	59,046,314	0	2,714	0	0	7.580	8.005	JJ	113,700	0	12/21/2022	07/21/2027
69122J-A@-5	SR NT SER 2022A TRANCHE B			1,2	2.B FE	25,000,000	97.1200	24,280,000	25,000,000	25,000,000	0	0	0	0	7.580	7.580	JJ	842,222	0	07/21/2022	07/21/2027
693304-AR-8	PECO ENERGY CO			1,2	1.E FE	2,381,683	89.0800	1,892,950	2,125,000	2,337,383	0	(6,623)	0	0	4.800	4.071	AO	21,533	102,000	05/13/2015	10/15/2043
693304-AV-9	PECO ENERGY CO			1,2	1.E FE	11,954,760	78.5660	9,427,920	12,000,000	11,960,641	0	1,067	0	0	3.700	3.720	MS	130,733	444,000	09/11/2017	09/15/2047
693304-AW-7	PECO ENERGY CO			1,2	1.E FE	9,135,375	82.3530	6,176,475	7,500,000	9,034,680	0	(42,992)	0	0	3.900	2.751	MS	97,500	292,500	11/12/2020	03/01/2048
693304-AX-5	PECO ENERGY CO			1,2	1.E FE	9,917,700	68.6410	6,864,100	10,000,000	9,923,659	0	1,892	0	0	3.000	3.042	MS	88,333	300,000	09/03/2019	09/15/2049
693304-AY-3	PECO ENERGY CO			1,2	1.E FE	21,759,595	66.0150	14,219,631	21,540,000	21,751,275	0	(4,834)	0	0	2.800	2.748	JD	26,805	603,120	09/23/2021	06/15/2050
693304-BA-4	PECO ENERGY CO			1,2	1.E FE	2,796,696	68.5300	1,918,840	2,800,000	2,796,835	0	70	0	0	3.050	3.056	MS	25,146	85,400	03/01/2021	03/15/2051
693304-BC-0	PECO ENERGY CO			1,2	1.E FE	9,860,130	66.3660	6,550,324	9,870,000	9,860,470	0	273	0	0	2.850	2.855	MS	82,826	282,076	09/07/2021	09/15/2051
69346V-AA-7	PERFORMANCE FOOD GROUP INC			1,2	4.B FE	1,972,815	94.9960	1,864,771	1,963,000	1,971,745	0	(1,070)	0	0	5.500	5.393	AO	22,793	107,965	02/15/2022	10/15/2027
693475-AT-2	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	6,159,421	93.4120	5,772,862	6,180,000	6,169,826	0	2,131	0	0	3.150	3.191	MN	22,712	194,670	11/14/2017	05/19/2027
69349L-AR-9	PNC BANK NA				1.G FE	16,626,273	94.2810	14,943,539	15,850,000	16,342,895	0	(79,145)	0	0	4.050	3.431	JJ	276,384	641,925	03/27/2019	07/26/2028
69349L-AS-7	PNC BANK NA				1.G FE	16,294,649	84.2800	12,616,716	14,970,000	15,972,122	0	(117,909)	0	0	2.700	1.656	AO	77,470	344,790	10/01/2020	10/22/2029
693506-BE-6	PPG INDUSTRIES INC			1	2.A FE	2,435,080	93.8280	2,189,946	2,334,000	2,412,940	0	(2,755)	0	0	5.500	5.198	MN	16,403	128,370	05/15/2013	11/15/2040
693506-BR-7	PPG INDUSTRIES INC			1,2	2.A FE	8,227,890	86.2300	7,113,975	8,250,000	8,234,676	0	2,076	0	0	2.800	2.831	FA	87,267	231,000	08/06/2019	08/15/2029
69351U-AM-5	PPL ELECTRIC UTILITIES CORP			1	1.E FE	5,224,227	107.4470	5,103,733	4,750,000	5,100,456	0	(13,058)	0	0	6.250	5.552	MN	37,934	296,875	05/24/2010	05/15/2039
69351U-AN-3	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	2,960,148	93.6160	2,191,551	2,341,000	2,893,884	0	(21,825)	0	0	5.200	3.433	JJ	56,132	121,732	11/04/2019	07/15/2041
69351U-AS-2	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	6,073,943	84.0560	4,597,863	5,470,000	6,016,992	0	(17,349)	0	0	4.125	3.451	JD	10,028	225,638	08/01/2019	06/15/2044
69351U-AU-7	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	33,055,600	81.4710	26,510,663	32,540,000	33,027,272	0	(12,489)	0	0	3.950	3.849	JD	107,111	1,285,330	08/01/2019	06/01/2047
69352P-AH-6	PPL CAPITAL FUNDING INC			1,2	2.A FE	3,322,095	78.5240	2,846,495	3,625,000	3,372,649	0	7,002	0	0	4.700	5.260	JD	14,198	170,375	12/27/2013	06/01/2043
69352P-AJ-2	PPL CAPITAL FUNDING INC			1,2	2.A FE	37,686,849	84.1940	27,206,449	32,314,000	37,244,136	0	(151,464)	0	0	5.000	3.917	MS	475,734	1,615,700	09/18/2020	03/15/2044
69353R-EQ-7	PNC BANK NA			2	1.F FE	8,325,750	96.3770	8,192,045	8,500,000	8,452,257	0	18,636	0	0	3.250	3.495	JD	23,021	276,250	06/03/2015	06/01/2025
69353R-FG-8	PNC BANK NA			2	1.F FE	5,887,924	93.6380	5,786,828	6,180,000	6,017,693	0	30,236	0	0	3.100	3.700	AO	35,123	191,580	10/15/2018	10/25/2027
69356M-AA-4	PM GENERAL PURCHASER LLC			1,2	4.C FE	13,043,104	76.0340	9,742,236	12,813,000	12,980,602	0	(27,805)	0	0	9.500	9.136	JD	101,436	1,217,235	02/17/2022	10/01/2028
693627-AY-7	DUKE ENERGY INDIANA LLC			1	2.A FE	2,238,860	102.5290	2,050,580	2,000,000	2,159,149	0	(8,534)	0	0	6.120	5.257	AO	25,840	122,400	08/13/2010	10/15/2035
69370P-AE-1	PERTAMINA (PERSERO) PT		C		2.B FE	13,500,000	81.4520	10,996,020	13,500,000	13,500,000	0	0	0	0	4.700	4.700	JJ	266,138	634,500	07/26/2019	07/30/2049
69370P-AJ-0	PERTAMINA (PERSERO) PT		C	2	2.B FE	8,510,000	71.4280	6,071,380	8,500,000	8,509,878	0	(100)	0	0	4.150	4.144	FA	123,463	352,750	09/22/2021	02/25/2060
69370P-AL-5	PERTAMINA (PERSERO) PT		C	2	2.B FE	4,500,000	80.9390	3,642,255	4,500,000	4,500,000	0	0	0	0	2.300	2.300	FA	40,825	103,500	02/03/2021	02/09/2031
69371M-AD-9	PTTEP TREASURY CENTER CO LTD		C	1	2.A FE	8,500,000	66.7720	5,675,620	8,500,000	8,500,000	0	0	0	0	3.903	3.903	JD	23,039	331,755	11/26/2019	12/06/2059

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
694032-AT-0	PACIFIC BELL TELEPHONE CO				2.B FE	12,830,028	104.6880	13,347,720	12,750,000	12,771,760	0	(6,692)	0	0	7.125	7.056	MS	267,484	908,438	06/12/2006	03/15/2026
694308-HC-4	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	1,382,268	98.8330	1,779,982	1,801,000	1,738,171	0	129,546	0	0	3.250	11.384	JD	2,601	58,533	01/16/2019	06/15/2023
694308-HE-0	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	7,473,005	98.6900	9,547,271	9,674,000	8,993,535	0	703,065	0	0	3.850	12.669	MN	47,591	372,449	01/15/2019	11/15/2023
694308-HL-4	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	9,946,129	71.5360	6,831,688	9,550,000	9,924,586	0	(10,538)	0	0	4.300	4.027	MS	120,914	410,650	11/16/2020	03/15/2045
694308-HM-2	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	11,502,500	94.5310	14,179,650	15,000,000	13,021,134	0	688,248	0	0	3.500	9.670	JD	23,333	525,000	01/16/2019	06/15/2025
694308-HN-0	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	18,264,169	70.6020	12,214,146	17,300,000	18,214,550	0	(24,566)	0	0	4.250	3.896	MS	216,490	735,250	01/06/2021	03/15/2046
694308-HR-1	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	22,227,898	67.8020	15,044,586	22,189,000	22,227,163	0	(828)	0	0	4.000	3.988	JD	73,963	887,560	02/01/2021	12/01/2046
694308-JC-2	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	11,036,300	91.9580	9,195,800	10,000,000	10,805,339	0	(136,763)	0	0	4.650	3.005	FA	193,750	465,000	04/14/2021	08/01/2028
694308-JG-3	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	16,516,960	77.7490	12,984,083	16,700,000	16,553,812	0	16,168	0	0	2.500	2.620	FA	173,958	417,500	09/15/2020	02/01/2031
694308-JJ-7	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	16,147,463	62.9420	10,228,075	16,250,000	16,153,621	0	2,453	0	0	3.500	3.534	FA	236,979	568,750	06/16/2020	08/01/2050
694308-JQ-1	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	1,598,360	78.2790	1,565,580	2,000,000	1,605,921	0	7,561	0	0	4.500	6.386	JJ	45,000	45,000	05/23/2022	07/01/2040
69435#-AC-0	PES REUSS-PLACID LLC - Term Note				1.F PL	116,660,000	99.2143	115,743,440	116,660,000	116,660,000	0	0	0	0	6.910	7.009	MJSD	2,082,478	630,302	09/07/2022	09/07/2028
694476-AA-0	PACIFIC LIFECORP			1	1.G FE	86,362,386	106.4790	87,323,428	82,010,000	84,522,597	0	(162,906)	0	0	6.600	6.199	MS	1,593,728	5,412,660	01/10/2006	09/15/2033
694476-AD-4	PACIFIC LIFECORP			1	1.G FE	6,224,711	90.0840	5,931,131	6,584,000	6,285,806	0	8,168	0	0	5.125	5.500	JJ	141,533	337,430	07/24/2013	01/30/2043
695114-CY-2	PACIFICORP			1,2	1.E FE	49,616,500	65.8160	32,908,000	50,000,000	49,627,523	0	7,928	0	0	2.900	2.938	JD	64,444	1,450,000	07/07/2021	06/15/2052
695156-AV-1	PACKAGING CORP OF AMERICA			1,2	2.B FE	6,864,741	76.7820	4,491,747	5,850,000	6,829,797	0	(23,380)	0	0	4.050	3.116	JD	10,530	236,925	06/28/2021	12/15/2049
695156-AW-9	PACKAGING CORP OF AMERICA			1,2	2.B FE	3,040,310	64.2140	1,926,420	3,000,000	3,039,231	0	(864)	0	0	3.050	2.981	AO	22,875	94,042	09/23/2021	10/01/2051
69867D-AA-6	CLARIOS GLOBAL LP			1,2	4.A FE	1,139,325	97.8510	1,092,996	1,117,000	1,128,869	0	(2,731)	0	0	6.250	5.897	MN	8,920	69,813	04/02/2019	05/15/2026
69867D-AC-2	CLARIOS GLOBAL LP			1,2	5.A FE	655,583	97.8320	640,800	655,000	654,406	0	(2,293)	0	0	8.500	8.019	MN	7,114	36,763	03/12/2020	05/15/2027
701094-AP-9	PARKER-HANNIFIN CORP			1,2	2.A FE	8,165,848	78.9490	6,126,442	7,760,000	8,138,624	0	(8,249)	0	0	4.000	3.706	JD	14,658	310,400	08/01/2019	06/14/2049
701094-AR-5	PARKER-HANNIFIN CORP			1,2	2.A FE	38,602,145	97.1720	38,382,940	39,500,000	38,643,530	0	41,385	0	0	4.250	4.762	MS	913,986	0	10/11/2022	09/15/2027
70213H-AC-2	MASS GENERAL BRIGHAM INC			1	1.D FE	28,523,636	79.4070	22,007,650	27,715,000	28,493,902	0	(14,620)	0	0	4.117	3.952	JJ	570,513	1,141,027	12/03/2020	07/01/2055
70213H-AD-0	MASS GENERAL BRIGHAM INC			1,2	1.D FE	3,548,077	77.9390	2,322,582	2,980,000	3,518,367	0	(14,687)	0	0	3.765	2.760	JJ	56,099	112,197	12/10/2020	07/01/2048
70213H-AE-8	MASS GENERAL BRIGHAM INC			1,2	1.D FE	12,642,085	69.5700	8,174,475	11,750,000	12,595,178	0	(22,083)	0	0	3.192	2.798	JJ	187,530	375,060	12/16/2020	07/01/2049
70213H-AF-5	MASS GENERAL BRIGHAM INC			1,2	1.D FE	20,610,050	67.3410	13,720,729	20,375,000	20,601,250	0	(3,040)	0	0	3.342	3.289	JJ	340,466	680,933	03/08/2021	07/01/2060
70432*-AB-7	PAYCHEX OF NEW YORK LLC			1	1.G	63,200,000	94.1900	59,528,080	63,200,000	63,200,000	0	0	0	0	4.250	4.249	MS	805,800	2,686,000	03/13/2019	03/13/2029
70462G-AA-6	PEACEHEALTH			1,2	1.F FE	23,031,809	82.5020	15,663,005	18,985,000	22,828,930	0	(99,066)	0	0	4.787	3.536	MN	116,126	908,812	08/24/2021	11/15/2048
70462G-AC-2	PEACEHEALTH			1,2	1.F FE	12,653,155	65.1260	8,233,880	12,643,000	12,652,656	0	(205)	0	0	3.218	3.214	MN	51,987	406,852	05/21/2021	11/15/2050
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST			1	2.B FE	2,437,725	96.6510	2,416,275	2,500,000	2,481,920	0	8,146	0	0	3.976	4.336	FA	37,551	99,400	12/05/2016	02/15/2025
707190-AB-0	PENINSULAR AND ORIENTAL STEAM NAVIGATION		C		3.C FE	3,978,280	98.6080	3,944,320	4,000,000	3,994,030	0	1,591	0	0	6.300	6.337	JD	21,000	252,000	06/05/1997	06/01/2027
70789P-AA-2	PENN VIRGINIA ESCROW LLC			1,2	4.B FE	14,403,162	99.9930	14,526,983	14,528,000	14,434,931	0	22,708	0	0	9.250	9.460	FA	507,673	1,362,504	01/13/2022	08/15/2026
708653-AA-8	PENNSYLVANIA AMERICAN WATER CO				1.E	7,977,760	108.7230	8,697,840	8,000,000	7,995,422	0	1,715	0	0	7.800	7.817	MS	208,000	624,000	09/20/1996	09/01/2026
708696-BV-0	PENNSYLVANIA ELECTRIC CO			1	2.B FE	29,935,500	99.0500	29,715,000	30,000,000	29,959,734	0	4,755	0	0	6.150	6.163	AO	461,250	1,845,000	09/28/2009	10/01/2038
709599-AW-4	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	8,623,327	91.7760	8,305,728	9,050,000	8,835,913	0	49,879	0	0	3.400	4.065	MN	39,317	307,700	06/28/2018	11/15/2026
709599-AX-2	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	9,365,578	93.9020	8,606,118	9,165,000	9,257,936	0	(20,983)	0	0	4.200	3.925	AO	96,233	384,930	05/09/2017	04/01/2027
713291-AH-5	PEPCO HOLDINGS LLC			1	2.A FE	2,272,043	109.4810	2,627,544	2,400,000	2,325,665	0	5,255	0	0	7.450	7.915	FA	67,547	178,800	05/28/2003	08/15/2032
71338Q-AC-0	PEPPERDINE UNIVERSITY			1,2	1.D FE	2,000,000	62.7680	1,255,360	2,000,000	2,000,000	0	0	0	0	3.301	3.301	JD	5,502	66,020	01/15/2020	12/01/2059
713448-BZ-0	PEPSICO INC			1	1.E FE	2,298,477	87.7110	1,947,184	2,220,000	2,281,092	0	(2,096)	0	0	4.000	3.797	MS	28,613	88,800	04/30/2013	03/05/2042
713448-CC-0	PEPSICO INC			1	1.E FE	5,823,598	83.4200	4,996,858	5,990,000	5,861,330	0	4,670	0	0	3.600	3.756	FA	82,662	215,640	04/30/2013	08/13/2042
713448-CG-1	PEPSICO INC			1	1.E FE	9,990,400	99.6490	9,964,900	10,000,000	9,999,830	0	1,033	0	0	2.750	2.761	MS	91,667	275,000	02/25/2013	03/01/2023
713448-CY-2	PEPSICO INC			1,2	1.E FE	5,971,920	97.6360	5,858,160	6,000,000	5,991,924	0	2,983	0	0	3.500	3.556	JJ	95,667	210,000	07/14/2015	07/17/2025
713448-CZ-9	PEPSICO INC			1,2	1.E FE	5,427,659	92.0430	4,073,823	4,426,000	5,340,407	0	(27,899)	0	0	4.600	3.276	JJ	92,749	203,596	11/05/2019	07/17/2045
713448-DD-7	PEPSICO INC			1,2	1.E FE	1,898,016	95.1750	1,522,800	1,600,000	1,872,166	0	(7,831)	0	0	4.450	3.374	AO	15,229	71,200	07/18/2019	04/14/2046
713448-DP-0	PEPSICO INC			1,2	1.E FE	10,766,602	80.2720	8,384,410	10,445,000	10,739,748	0	(8,179)	0	0	3.450	3.276	AO	85,083	360,353	07/11/2019	10/06/2046
713448-DV-7	PEPSICO INC			1,2	1.E FE	45,650,497	87.3510	35,944,937	41,150,000	45,289,322	0	(111,305)	0	0	4.000	3.381	MN	269,761	1,646,000	09/18/2020	05/02/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
713448-EM-6	PEPSICO INC			1,2	1.E FE	69,897,336	79.1690	52,473,213	66,280,000	69,670,226	0	(84,613)	0	0	3.375	3.085	JJ	944,490	2,236,950	06/16/2021	07/29/2049
713448-EP-9	PEPSICO INC			1,2	1.E FE	20,105,900	71.9770	14,283,836	19,845,000	20,103,531	0	(7,059)	0	0	2.875	2.802	AO	120,448	570,544	09/16/2021	10/15/2049
713448-ES-3	PEPSICO INC			1,2	1.E FE	7,688,490	88.4860	6,839,968	7,730,000	7,698,924	0	3,836	0	0	2.750	2.812	MS	60,230	212,575	03/17/2020	03/19/2030
713448-EU-8	PEPSICO INC			1,2	1.E FE	37,776,913	82.3580	31,777,011	38,584,000	37,819,732	0	15,844	0	0	3.625	3.740	MS	396,290	1,398,670	03/20/2020	03/19/2050
713448-EV-6	PEPSICO INC			1,2	1.E FE	32,970,365	86.4100	28,947,350	33,500,000	32,989,434	0	6,307	0	0	3.875	3.954	MS	367,802	1,298,125	03/17/2020	03/19/2060
713448-FF-0	PEPSICO INC			1,2	1.E FE	9,585,120	73.8550	7,090,080	9,600,000	9,585,834	0	601	0	0	2.625	2.635	AO	49,000	252,000	10/06/2021	10/21/2041
713448-FG-8	PEPSICO INC			1,2	1.E FE	4,436,990	69.8070	2,987,740	4,280,000	4,433,386	0	(3,559)	0	0	2.750	2.571	AO	22,886	117,700	12/22/2021	10/21/2051
71376L-AE-0	PERFORMANCE FOOD GROUP INC			1,2	4.B FE	839,000	86.6290	726,817	839,000	839,000	0	0	0	0	4.250	4.249	FA	14,857	36,153	07/12/2021	08/01/2029
714264-AK-4	PERNOD RICARD SA		C	1	2.A FE	66,481,685	99.4170	57,328,813	57,665,000	65,208,452	0	(244,469)	0	0	5.500	4.471	JJ	1,462,448	3,171,575	05/31/2017	01/15/2042
715604-AA-2	PERU LNG SRL		C	1	4.B FE	3,808,394	83.5980	2,993,644	3,581,000	3,716,442	0	(27,241)	0	0	5.375	4.420	MS	52,932	192,479	06/04/2019	03/22/2030
71568P-AG-4	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C		2.B FE	10,395,420	96.5510	10,137,855	10,500,000	10,435,636	0	9,516	0	0	5.375	5.495	JJ	244,563	537,500	10/18/2018	01/25/2029
71568P-AH-2	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C		2.B FE	9,929,300	94.5610	9,456,100	10,000,000	9,941,683	0	2,894	0	0	6.250	6.296	JJ	270,833	625,000	10/18/2018	01/25/2049
71568P-AK-5	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C		2.B FE	22,801,150	78.6710	17,700,975	22,500,000	22,784,980	0	(4,391)	0	0	4.875	4.789	JJ	499,688	1,096,875	08/14/2019	07/17/2049
71643V-AB-1	PETROLEOS MEXICANOS		C	1	4.A FE	5,955,810	78.7300	4,835,597	6,142,000	5,993,171	0	13,506	0	0	6.700	7.042	FA	154,318	274,343	12/07/2021	02/16/2032
71644E-AE-2	SUNCOR ENERGY INC		C	1	2.A FE	2,318,853	107.2740	1,888,022	1,760,000	1,967,003	0	(54,632)	0	0	7.875	4.181	JD	6,160	138,600	09/03/2015	06/15/2026
71644E-AF-9	SUNCOR ENERGY INC		C	1	2.A FE	16,137,264	106.1430	18,681,168	17,600,000	17,015,356	0	78,241	0	0	7.000	7.714	MN	157,422	1,232,000	11/09/1999	11/15/2028
71644E-AG-7	SUNCOR ENERGY INC		C	1	2.A FE	19,754,800	97.5230	19,504,600	20,000,000	19,850,294	0	9,372	0	0	5.950	6.037	MN	152,056	1,190,000	05/11/2005	05/15/2035
71644E-AJ-1	SUNCOR ENERGY INC		C	1	2.A FE	1,710,794	104.9590	1,824,607	1,738,400	1,718,279	0	876	0	0	6.800	6.924	MN	15,105	118,211	06/29/2009	05/15/2038
71645W-AQ-4	PETROBRAS GLOBAL FINANCE BV		C	1	3.C FE	2,525,000	95.2650	2,381,625	2,500,000	2,522,993	0	(410)	0	0	6.875	6.783	JJ	76,866	171,875	02/11/2019	01/20/2040
71647N-AK-5	PETROBRAS GLOBAL FINANCE BV		C	1	3.C FE	7,209,510	96.6400	6,764,800	7,000,000	7,193,003	0	(3,685)	0	0	7.250	6.998	MS	146,611	507,500	05/15/2017	03/17/2044
71647N-AN-9	PETROBRAS GLOBAL FINANCE BV		C	1	3.C FE	5,572,191	84.8690	4,962,290	5,847,000	5,573,822	0	821	0	0	6.850	7.186	JD	28,926	400,520	01/25/2019	06/05/2115
71647N-BD-0	PETROBRAS GLOBAL FINANCE BV		C	1	3.C FE	23,978,750	89.8900	21,573,600	24,000,000	23,980,531	0	500	0	0	6.900	6.906	MS	469,200	1,656,000	05/16/2019	03/19/2049
71647N-BH-1	PETROBRAS GLOBAL FINANCE BV		C	1,2	3.C FE	3,287,370	95.0090	2,850,270	3,000,000	3,234,732	0	(24,670)	0	0	5.600	4.399	JJ	83,067	168,000	10/13/2020	01/03/2031
71647N-BJ-7	PETROBRAS GLOBAL FINANCE BV		C	1,2	3.C FE	771,568	76.7760	614,208	800,000	772,194	0	421	0	0	5.500	5.750	JD	2,567	44,000	06/02/2021	06/10/2051
71654Q-DC-3	PETROLEOS MEXICANOS		C	1,2	3.C FE	4,303,125	82.7850	3,518,363	4,250,000	4,298,847	0	(4,278)	0	0	6.840	6.633	JJ	127,585	145,350	02/08/2022	01/23/2030
71654Q-DF-6	PETROLEOS MEXICANOS		C	1,2	3.C FE	3,000,000	63.2970	1,898,910	3,000,000	3,000,000	0	0	0	0	6.950	6.949	JJ	88,613	208,500	01/21/2020	01/28/2060
71654Q-DL-3	PETROLEOS MEXICANOS		C	1	4.A FE	1,561,632	94.0490	1,504,784	1,600,000	1,564,376	0	2,744	0	0	8.750	9.217	JD	11,278	70,000	06/01/2022	06/02/2029
716743-AP-4	PETRONAS CAPITAL LTD		C	2	1.G FE	1,974,720	91.3880	1,827,760	2,000,000	1,980,678	0	2,282	0	0	3.500	3.651	AO	13,611	70,000	04/14/2020	04/21/2030
716743-AR-0	PETRONAS CAPITAL LTD		C	2	1.G FE	14,000,000	89.0610	12,468,540	14,000,000	14,000,000	0	0	0	0	4.550	4.550	AO	123,861	637,000	04/14/2020	04/21/2050
71675B-AA-8	PETRONAS ENERGY CANADA LTD		C	2	1.G FE	5,000,000	87.7370	4,386,850	5,000,000	5,000,000	0	0	0	0	2.112	2.112	MS	28,747	105,600	03/16/2021	03/23/2028
71677K-AA-6	PETSMART LLC			1,2	4.A FE	779,000	90.6180	705,914	779,000	779,000	0	0	0	0	4.750	4.749	FA	13,979	37,003	01/29/2021	02/15/2028
717081-DK-6	PFIZER INC			1	1.E FE	20,223,000	92.8790	16,718,220	18,000,000	20,020,420	0	(61,067)	0	0	4.400	3.640	MN	101,200	792,000	07/11/2019	05/15/2044
717081-ED-1	PFIZER INC			1	1.E FE	20,189,701	88.4480	16,557,466	18,720,000	20,072,193	0	(34,962)	0	0	4.125	3.666	JD	34,320	772,200	08/01/2019	12/15/2046
717081-EK-5	PFIZER INC			1,2	1.E FE	15,970,747	89.5050	14,052,285	15,700,000	15,951,286	0	(5,809)	0	0	4.200	4.095	MS	194,157	659,400	01/30/2019	09/15/2048
717081-EU-3	PFIZER INC			1,2	1.E FE	9,435,600	88.2320	7,058,560	8,000,000	9,257,525	0	(63,708)	0	0	3.900	2.668	MS	91,867	312,000	02/19/2020	03/15/2039
717081-EV-1	PFIZER INC			1,2	1.E FE	98,383,003	86.7480	79,157,550	91,250,000	97,887,815	0	(167,404)	0	0	4.000	3.553	MS	1,074,722	3,704,191	03/03/2020	03/15/2049
717081-EY-5	PFIZER INC			1,2	1.E FE	21,917,055	82.2320	17,943,022	21,820,000	21,893,371	0	(9,371)	0	0	1.700	1.650	MN	34,003	370,940	07/13/2021	05/28/2030
717081-FA-6	PFIZER INC			1,2	1.E FE	80,276,425	68.0750	54,530,117	80,103,000	80,262,846	0	(4,494)	0	0	2.700	2.688	MN	198,255	2,157,651	08/24/2021	05/28/2050
71713U-AW-2	PHARMACIA LLC			1	1.E FE	14,386,509	109.9710	12,321,151	11,204,000	13,104,269	0	(285,566)	0	0	6.600	3.409	JD	61,622	739,464	02/12/2019	12/01/2028
718172-AP-4	PHILIP MORRIS INTERNATIONAL INC				1.F FE	16,425,414	84.3100	12,886,784	15,285,000	16,167,679	0	(29,666)	0	0	4.500	4.064	MS	192,973	687,825	06/04/2020	03/20/2042
718172-AU-3	PHILIP MORRIS INTERNATIONAL INC				1.F FE	11,409,319	76.0690	8,783,687	11,547,000	11,452,947	0	2,405	0	0	3.875	3.933	FA	161,578	389,321	01/15/2020	08/21/2042
718172-AW-9	PHILIP MORRIS INTERNATIONAL INC				1.F FE	26,039,414	79.0680	18,615,770	23,544,000	25,826,060	0	(77,258)	0	0	4.125	3.452	MS	315,637	971,190	06/09/2020	03/04/2043
718172-BD-0	PHILIP MORRIS INTERNATIONAL INC				1.F FE	30,232,173	87.9670	23,073,744	26,230,000	29,872,375	0	(110,457)	0	0	4.875	3.897	MN	163,391	1,278,713	08/01/2019	11/15/2043
718337-AB-4	KONINKLIJKE PHILIPS NV		C		2.A FE	6,261,200	101.4860	5,581,730	5,500,000	5,646,117	0	(55,361)	0	0	7.125	5.907	MN	50,073	391,875	02/06/2006	05/15/2025
718507-BK-1	CONOCOPHILLIPS CO			1	1.F FE	1,188,960	107.7030	1,077,030	1,000,000	1,073,549	0	(9,593)	0	0	7.000	5.588	MS	17,694	70,000	03/08/2004	03/30/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718546-AH-7	PHILLIPS 66			1	2.A FE	39,260,915	102.5230	38,369,233	37,425,000	38,896,792	0	(45,209)	0	0	5.875	5.529	MN	366,453	2,198,719	05/22/2013	05/01/2042
718549-AE-8	PHILLIPS 66 PARTNERS LP			1,2	2.A FE	9,930,300	76.9400	7,694,000	10,000,000	9,940,205	0	2,227	0	0	4.900	4.943	AO	122,500	490,000	10/11/2016	10/01/2046
719245-AD-4	SHUTTERFLY LLC			1,2	5.B FE	5,627,565	57.4650	3,135,865	5,457,000	5,583,952	0	(49,263)	0	0	8.500	6.881	AO	115,961	459,761	11/18/2021	10/01/2026
71951@-AA-6	PHYSICIANS REALTY L.P.			1	2.B FE	5,415,010	99.9700	5,298,410	5,300,000	5,300,351	0	(21,318)	0	0	4.030	3.616	JJ	103,235	213,590	02/02/2017	01/07/2023
71951@-AB-4	PHYSICIANS REALTY LP			1	2.B FE	12,225,420	95.1100	11,222,980	11,800,000	11,959,149	0	(48,762)	0	0	4.430	3.951	JJ	252,658	522,740	01/24/2017	01/07/2026
71951@-AC-2	PHYSICIANS REALTY LP			1	2.B FE	22,891,040	93.0200	21,208,560	22,800,000	22,844,119	0	(7,942)	0	0	4.570	4.525	JJ	503,614	1,041,960	07/11/2016	01/07/2028
71951@-AD-0	PHYSICIANS REALTY LP			1	2.B FE	40,908,240	89.7100	36,601,680	40,800,000	40,866,650	0	(7,072)	0	0	4.740	4.714	JJ	934,728	1,933,920	07/11/2016	01/07/2031
71951@-AE-8	PHYSICIANS REALTY L.P.			1	2.B FE	19,022,630	95.0700	18,063,300	19,000,000	19,007,919	0	(2,737)	0	0	4.090	4.072	FA	302,206	777,100	01/24/2017	08/11/2025
71951@-AF-5	PHYSICIANS REALTY LP			1	2.B FE	11,026,970	93.6400	10,300,400	11,000,000	11,011,651	0	(2,848)	0	0	4.180	4.147	FA	178,811	459,800	01/24/2017	08/11/2026
71951@-AG-3	PHYSICIANS REALTY L.P.			1	2.B FE	3,134,720	92.8000	2,876,800	3,100,000	3,117,261	0	(3,243)	0	0	4.240	4.106	FA	51,116	131,440	01/24/2017	08/11/2027
72014T-AD-1	PIEDMONT HEALTHCARE INC			1,2	1.E FE	3,330,000	67.8850	2,260,571	3,330,000	3,330,000	0	0	0	0	2.719	2.719	JJ	45,271	71,931	09/09/2021	01/01/2042
72014T-AE-9	PIEDMONT HEALTHCARE INC			1,2	1.E FE	10,758,000	61.7600	6,670,080	10,800,000	10,759,076	0	903	0	0	2.864	2.883	JJ	154,656	245,731	10/07/2021	01/01/2052
720186-AG-0	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	12,212,260	86.3430	10,469,089	12,125,000	12,196,929	0	(1,620)	0	0	4.650	4.604	FA	234,922	563,813	07/29/2013	08/01/2043
720186-AK-1	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	41,718,041	72.0300	30,400,982	42,206,000	41,761,726	0	11,237	0	0	3.640	3.705	MN	256,050	1,536,298	08/01/2019	11/01/2046
720186-AL-9	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	16,682,853	91.8560	15,362,916	16,725,000	16,696,418	0	3,906	0	0	3.500	3.530	JD	48,781	585,375	05/21/2019	06/01/2029
720186-AM-7	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	3,673,619	68.0270	2,516,999	3,700,000	3,675,141	0	650	0	0	3.350	3.388	JD	10,329	123,950	05/18/2020	06/01/2050
72147K-AE-8	PILGRIMS PRIDE CORP			1,2	2.C FE	3,165,585	97.9940	3,017,235	3,079,000	3,152,975	0	(12,610)	0	0	5.875	4.478	MS	45,725	180,891	03/11/2022	09/30/2027
72147K-AG-3	PILGRIMS PRIDE CORP			1,2	2.C FE	367,000	78.1660	286,869	367,000	367,000	0	0	0	0	3.500	3.500	MS	4,282	12,898	08/19/2021	03/01/2032
72284L-AA-7	PINE STREET TRUST II			1,2	2.A FE	4,603,500	87.5970	3,941,865	4,500,000	4,597,701	0	(1,399)	0	0	5.568	5.410	FA	94,656	250,560	04/16/2019	02/15/2049
72349#-AB-1	PINNACLE/GORDON FOODS (MULTI-PROPERTY) L			1	2.B	13,352,417	88.2300	11,780,838	13,352,417	13,352,419	0	2	0	0	3.660	3.660	MON	38,010	547,116	03/25/2014	03/02/2032
723787-AQ-0	PIONEER NATURAL RESOURCES CO			1,2	2.A FE	10,279,938	78.4680	9,023,820	11,500,000	10,377,808	0	94,878	0	0	1.900	3.352	FA	82,544	130,625	04/05/2022	08/15/2030
723908-AA-3	SR NT			1,2	1.G PL	32,776,529	72.0300	23,608,934	32,776,529	32,776,529	0	0	0	0	3.360	3.360	AO	275,323	1,103,558	10/01/2019	10/01/2049
725906-AH-4	BARRICK GOLD CORP		C	1	2.A FE	28,754,556	102.8250	29,402,809	28,595,000	28,695,646	0	(3,273)	0	0	6.375	6.327	MS	607,644	1,822,931	07/09/2004	03/01/2033
725906-AN-1	BARRICK GOLD CORP		C	1	2.A FE	5,171,823	104.2980	5,515,278	5,288,000	5,212,360	0	3,736	0	0	6.450	6.618	AO	72,005	341,076	07/27/2006	10/15/2035
72605X-AB-1	BARRICK GOLD CORP		C		2.A FE	1,000,000	104.1170	1,041,170	1,000,000	1,000,000	0	0	0	0	7.730	7.729	JJ	35,644	77,300	10/11/1995	10/16/2025
72605X-AC-9	BARRICK GOLD CORP		C		2.A FE	3,300,000	103.9410	4,157,640	4,000,000	3,823,842	0	54,156	0	0	7.700	9.539	JJ	142,022	308,000	02/09/2001	10/17/2025
72650R-AM-4	PLAINS ALL AMERICAN PIPELINE LP			1	2.C FE	15,666,987	97.3420	15,180,485	15,595,000	15,645,241	0	(1,417)	0	0	6.700	6.660	MN	133,511	1,044,865	10/15/2009	05/15/2036
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE LP			1	2.C FE	34,632,538	98.6290	32,823,731	33,280,000	34,252,165	0	(38,661)	0	0	6.650	6.332	JJ	1,020,494	2,213,120	06/08/2011	01/15/2037
72650R-BD-3	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.C FE	10,154,946	98.5950	10,944,045	11,100,000	10,983,493	0	142,901	0	0	3.850	5.234	AO	90,218	427,350	04/21/2016	10/15/2023
72650T-AA-6	PLAINS END FINANCING LLC			1	3.A FE	11,890,800	96.7500	11,504,349	11,890,800	11,890,929	0	(45)	0	0	6.010	6.054	JAJO	150,868	778,405	12/20/2006	04/15/2028
72650T-AB-4	PLAINS END FINANCING LLC			1	4.A FE	475,228	97.5000	463,348	475,228	475,230	0	(5)	0	0	6.896	6.896	JAJO	6,918	48,751	12/20/2006	07/15/2023
72815L-AA-5	PLAYTIKA HOLDING CORP		C	1,2	4.B FE	8,400,074	78.4740	6,657,734	8,484,000	8,406,981	0	8,966	0	0	4.250	4.414	MS	106,168	360,570	02/09/2022	03/15/2029
73102Q-AA-4	POLAR TANKERS INC			1	1.F FE	20,187,401	101.4500	20,358,366	20,067,389	20,164,952	0	(1,615)	0	0	5.951	5.872	MN	169,180	912,672	05/25/2021	05/10/2037
731572-AB-9	RALPH LAUREN CORP			1,2	1.G FE	5,392,750	86.1410	4,307,050	5,000,000	5,332,131	0	(42,524)	0	0	2.950	1.957	JD	6,556	147,500	07/22/2021	06/15/2030
73557*-AA-2	SR NT (WISC ELEC PWR CO)			1,7	1.F	7,031,198	98.3500	6,915,183	7,031,198	7,031,220	0	(3)	0	0	4.910	4.910	N/A	15,344	345,232	07/21/2005	07/15/2030
736508-G*-7	1ST MTG SER 2031			1	1.F	11,000,000	107.0220	11,772,421	11,000,000	11,000,000	0	0	0	0	6.260	6.259	MN	114,767	688,600	05/24/2006	05/01/2031
736508-G@-5	PORTLAND GENERAL ELECTRIC COMP			1	1.F	21,939,520	106.6500	23,463,000	22,000,000	21,960,203	0	1,850	0	0	6.310	6.330	MN	231,367	1,388,200	06/21/2007	05/01/2036
736508-T*-3	PORTLAND GENERAL ELECTRIC COMPANY			1,2	1.F	5,913,000	72.4100	4,281,603	5,913,000	5,913,000	0	0	0	0	2.200	2.200	JJ	59,984	102,985	09/30/2021	01/15/2034
736508-T@-1	PORTLAND GENERAL ELECTRIC COMPANY			1,2	1.F	5,671,000	59.9500	3,399,765	5,671,000	5,671,000	0	0	0	0	2.970	2.970	MS	42,575	168,429	09/30/2021	09/30/2051
737446-AM-6	POST HOLDINGS INC			1,2	4.B FE	556,655	96.8340	530,650	548,000	552,081	0	(650)	0	0	5.750	5.516	MS	10,503	5,845	08/08/2017	03/01/2027
737446-AN-4	POST HOLDINGS INC			1,2	4.B FE	282,193	94.5150	270,313	286,000	283,387	0	456	0	0	5.625	5.837	JJ	7,418	16,088	03/30/2020	01/15/2028
737446-AP-9	POST HOLDINGS INC			1,2	4.B FE	727,143	90.5980	616,066	680,000	712,063	0	(6,277)	0	0	5.500	4.318	JD	1,662	37,400	11/17/2020	12/15/2029
737446-AR-5	POST HOLDINGS INC			1,2	4.B FE	2,251,959	84.4660	2,281,427	2,701,000	2,275,393	0	23,434	0	0	4.500	6.943	MS	35,788	60,773	05/03/2022	09/15/2031
73755L-AM-9	POTASH CORPORATION OF SASKATCHEWAN INC		C	1,2	2.B FE	4,207,140	93.1680	4,192,560	4,500,000	4,421,705	0	33,254	0	0	3.000	3.815	AO	33,750	135,000	09/10/2015	04/01/2025
737662-A#-3	THE POTOMAC EDISON COMPANY			1	1.G	44,000,000	83.2813	36,643,769	44,000,000	44,000,000	0	0	0	0	3.890	3.890	AO	361,338	1,711,600	10/17/2016	10/15/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
737662-A@-5	THE POTOMAC EDISON COMPANY			1	1.G	29,300,000	81.4000	23,850,200	29,300,000	29,300,000	0	0	0	0	4.470	4.470	FA	494,779	1,309,710	08/17/2015	08/15/2045
737679-A#-7	POTOMAC ELECTRIC POWER COMPANY			1	1.F	25,000,000	78.8800	19,720,000	25,000,000	25,000,000	0	0	0	0	4.270	4.270	JD	47,444	1,067,500	06/21/2018	06/15/2048
737679-B*-0	1ST MTG BD			1	1.F	30,000,000	79.1500	23,745,000	30,000,000	30,000,000	0	0	0	0	4.310	4.310	MN	215,500	1,293,000	11/01/2018	11/01/2048
737679-D*-8	1ST MTG BD			1	1.F	10,450,000	73.5900	7,690,155	10,450,000	10,450,000	0	0	0	0	3.970	3.970	MS	111,783	207,433	03/24/2022	03/24/2052
737679-DB-3	POTOMAC ELECTRIC POWER CO			1	1.F FE	7,481,325	109.5840	8,218,800	7,500,000	7,488,944	0	1,049	0	0	6.500	6.516	MN	62,292	487,500	11/13/2007	11/15/2037
737679-DE-7	POTOMAC ELECTRIC POWER CO			1,2	1.F FE	9,960,900	84.4390	8,443,900	10,000,000	9,969,419	0	1,092	0	0	4.150	4.172	MS	122,194	415,000	03/11/2013	03/15/2043
73986#-AA-9	PRATT PAPER LA, LLC			1	3.B YE	25,792,500	96.1100	24,789,172	25,792,500	25,792,500	0	0	0	0	6.360	6.360	JD	4,557	2,460,578	07/26/2013	06/30/2033
740212-AL-9	PRECISION DRILLING CORP		C	1,2	4.B FE	5,868,940	97.2630	5,662,652	5,822,000	5,838,527	0	(7,518)	0	0	7.125	6.578	JJ	191,277	414,818	03/04/2021	01/15/2026
740212-AM-7	PRECISION DRILLING CORP		C	1,2	4.B FE	6,060,590	93.7050	5,590,440	5,966,000	6,046,902	0	(10,020)	0	0	6.875	6.597	JJ	189,130	444,343	12/06/2021	01/15/2029
740816-AH-6	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1	1.A FE	116,760	98.9230	98,923	100,000	113,300	0	(513)	0	0	4.875	3.836	AO	1,029	4,875	05/13/2015	10/15/2040
740816-AN-3	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1,2	1.A FE	14,888,700	74.5020	11,175,300	15,000,000	14,898,804	0	1,926	0	0	3.300	3.334	JJ	228,250	495,000	10/06/2016	07/15/2056
741503-AZ-9	BOOKING HOLDINGS INC			1,2	1.G FE	551,920	95.8150	479,075	500,000	534,624	0	(1,357)	0	0	3.600	1.358	JD	1,500	9,000	05/12/2021	06/01/2026
74166M-AC-0	PRIME SECURITY SERVICES BORROWER LLC			1	3.C FE	3,803,611	96.3590	3,352,330	3,479,000	3,686,819	0	(58,257)	0	0	5.750	3.799	MS	58,901	200,043	04/08/2021	04/15/2026
74166N-AA-2	ADT SECURITY CORP			1	3.C FE	16,433,178	85.0640	12,939,936	15,212,000	16,061,305	0	(68,638)	0	0	4.875	4.159	JJ	341,953	698,466	02/22/2021	07/15/2032
74170*-AD-1	PRIME PROPERTY FUND LLC			1	1.F	10,203,330	97.2400	9,918,480	10,200,000	10,200,788	0	(471)	0	0	3.880	3.873	JJ	165,999	395,760	01/24/2017	07/30/2024
74170*-AQ-2	SR UNSECD NT O			1	1.F	30,000,000	82.6710	24,801,305	30,000,000	30,000,000	0	0	0	0	3.400	3.400	JJ	498,667	1,020,000	01/05/2017	01/05/2032
74170*-AX-7	SR NT SER V			1	1.F	15,000,000	85.5972	12,839,584	15,000,000	15,000,000	0	0	0	0	3.680	3.680	MN	58,267	552,000	05/23/2019	05/23/2031
74170*-AY-5	SR NT SER W			1	1.F	5,000,000	81.8760	4,093,798	5,000,000	5,000,000	0	0	0	0	3.800	3.800	MN	20,056	190,000	05/23/2019	05/23/2034
74170*-BE-8	Prime Property Fund, LLC			1,2	1.F	7,000,000	76.6100	5,362,700	7,000,000	7,000,000	0	0	0	0	2.560	2.560	AO	38,827	179,200	10/13/2020	10/13/2032
74170*-BF-5	SR NT SER DD			1,2	1.F	3,000,000	71.0300	2,130,900	3,000,000	3,000,000	0	0	0	0	2.710	2.710	AO	17,615	81,300	10/13/2020	10/13/2035
74170*-BG-3	SR NT SER EE			1	1.F	9,830,000	80.2300	7,886,609	9,830,000	9,830,000	0	0	0	0	2.580	2.580	MS	68,335	253,614	03/24/2021	03/24/2031
74170*-BH-1	SR NT SER FF			1	1.F	4,620,000	76.7000	3,543,540	4,620,000	4,620,000	0	0	0	0	2.680	2.680	MS	33,362	123,816	03/24/2021	03/24/2033
74170*-BK-4	SR NT SER HH			1	1.F	2,885,000	69.3700	2,001,325	2,885,000	2,885,000	0	0	0	0	3.390	3.390	MS	26,352	97,802	03/24/2021	03/24/2041
74170*-BN-8	PRIME PROPERTY FUND, LLC			1	1.F	15,000,000	74.3500	11,152,500	15,000,000	15,000,000	0	0	0	0	2.550	2.550	AO	89,250	382,500	10/07/2021	10/07/2033
74170*-BP-3	PRIME PROPERTY FUND, LLC			1	1.F	5,000,000	69.3900	3,469,500	5,000,000	5,000,000	0	0	0	0	2.750	2.750	AO	32,083	137,500	10/07/2021	10/07/2036
74170*-BQ-1	PRIME PROPERTY FUND, LLC			1	1.F	8,450,000	64.4900	5,449,405	8,450,000	8,450,000	0	0	0	0	3.000	3.000	AO	59,150	253,500	10/07/2021	10/07/2041
74170*-BT-5	SR NT SER OO			1	1.F	2,990,000	82.0800	2,454,192	2,990,000	2,990,000	0	0	0	0	3.850	3.850	AO	24,942	57,558	04/13/2022	04/13/2037
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC			1	1.G FE	7,985,760	83.6110	6,688,880	8,000,000	7,989,346	0	437	0	0	4.625	4.635	MS	108,944	370,000	09/05/2012	09/15/2042
74251V-AJ-1	PRINCIPAL FINANCIAL GROUP INC			1	1.G FE	29,924,700	80.3300	24,099,000	30,000,000	29,942,469	0	2,831	0	0	4.350	4.364	MN	166,750	1,305,000	11/13/2012	05/15/2043
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	14,844,409	92.8280	13,816,520	14,884,000	14,870,190	0	4,403	0	0	3.000	3.030	AO	90,544	446,520	04/11/2016	04/18/2026
74256L-BG-3	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	10,429,125	84.3870	8,860,635	10,500,000	10,450,514	0	6,681	0	0	2.500	2.577	MS	76,563	262,500	09/09/2019	09/16/2029
74264*-AC-0	SR UNSECD NT A			1	1.F	17,943,240	93.7100	16,867,800	18,000,000	17,977,983	0	6,250	0	0	3.750	3.790	AO	168,750	675,000	01/24/2017	04/01/2026
74264*-AD-8	SR UNSECD NT B			1	1.F	8,618,720	91.0200	8,009,760	8,800,000	8,705,976	0	15,772	0	0	3.850	4.078	AO	84,700	338,800	12/28/2016	04/01/2028
74264*-AG-1	SR NT SER E			1,2	1.F	2,000,000	80.3100	1,606,200	2,000,000	2,000,000	0	0	0	0	2.720	2.719	JJ	25,084	54,400	10/15/2020	10/15/2030
74264*-AH-9	SR NT SER F			1,2	1.F	15,000,000	77.4000	11,610,000	15,000,000	15,000,000	0	0	0	0	2.820	2.819	JJ	195,050	423,000	10/15/2020	10/15/2032
74264*-AJ-5	SR NT SER G			1,2	1.F	30,000,000	79.9200	23,976,000	30,000,000	30,000,000	0	0	0	0	2.770	2.770	JJ	383,183	831,000	01/13/2021	01/13/2031
74264*-AL-0	SR GREEN NT SER I			1	1.D Z	3,680,000	95.7000	3,521,760	3,680,000	3,680,000	0	0	0	0	4.710	4.690	FA	58,257	0	08/31/2022	08/31/2029
74264*-AM-8	SR NT SER J			1	1.D Z	61,030,000	93.4100	57,008,123	61,030,000	61,030,000	0	0	0	0	4.740	4.718	FA	972,310	0	08/31/2022	08/31/2032
742718-CB-3	PROCTER & GAMBLE CO			1	1.D FE	6,864,000	103.9890	6,863,274	6,600,000	6,761,332	0	(10,089)	0	0	5.500	5.207	FA	151,250	363,000	08/03/2009	02/01/2034
742718-FH-7	PROCTER & GAMBLE CO			1	1.D FE	813,176	91.1130	637,791	700,000	787,498	0	(11,522)	0	0	3.000	1.190	MS	5,600	21,000	10/01/2020	03/25/2030
742718-FK-0	PROCTER & GAMBLE CO			1	1.D FE	7,218,795	83.4430	6,062,134	7,265,000	7,221,311	0	952	0	0	3.600	3.635	MS	69,744	261,540	03/23/2020	03/25/2050
74276#-AG-3	SR UNSECD NT SER A			1	1.G	17,000,000	80.4600	13,678,200	17,000,000	17,000,000	0	0	0	0	2.860	2.860	AO	116,148	243,100	04/05/2022	04/05/2032
74276#-AH-1	SR UNSECD NT SER B			1	1.G	2,390,000	77.9000	1,861,810	2,390,000	2,390,000	0	0	0	0	2.990	2.990	AO	17,071	35,731	04/05/2022	04/05/2034
74276#-AJ-7	SR UNSECD NT SER C			1	1.G	2,240,000	74.5800	1,670,592	2,240,000	2,240,000	0	0	0	0	3.140	3.140	AO	16,802	35,168	04/05/2022	04/05/2037
743263-AE-5	PROGRESS ENERGY INC			1	2.B FE	2,519,030	113.3160	2,584,511	2,280,800	2,402,334	0	(10,634)	0	0	7.750	6.885	MS	58,921	176,762	05/17/2004	03/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
743263-AP-0	PROGRESS ENERGY INC			1	2.B FE	186,670	101.2020	151,803	150,000	179,087	0	(1,142)	0	0	6.000	4.366	JD	750	9,000	05/13/2015	12/01/2039
743315-AQ-6	PROGRESSIVE CORP			1	1.F FE	1,436,702	76.6590	942,906	1,230,000	1,427,492	0	(6,431)	0	0	3.700	2.727	JJ	19,595	45,510	07/21/2021	01/26/2045
743315-AW-3	PROGRESSIVE CORP			1,2	1.F FE	1,170,314	89.8250	952,145	1,060,000	1,152,130	0	(12,241)	0	0	3.200	1.867	MS	8,951	33,920	07/08/2021	03/26/2030
743315-AX-1	PROGRESSIVE CORP			1,2	1.F FE	9,377,503	80.4580	6,836,516	8,497,000	9,325,792	0	(21,272)	0	0	3.950	3.366	MS	88,569	335,632	06/23/2020	03/26/2050
74340*-AF-1	SR NT SER 2019-A			1,2	2.A	15,000,000	91.2900	13,693,500	15,000,000	15,000,000	0	0	0	0	3.710	3.710	JJ	264,338	556,500	04/18/2019	07/10/2029
74340*-AG-9	SR NT SER 2019-B			1,2	2.A	8,300,000	89.5500	7,432,650	8,300,000	8,300,000	0	0	0	0	3.810	3.810	JJ	150,209	316,230	07/10/2019	07/10/2031
74340*-AH-7	SR NT SER 2019-C			1,2	2.A	25,000,000	86.5400	21,635,000	25,000,000	25,000,000	0	0	0	0	3.910	3.910	JJ	464,313	977,500	07/10/2019	07/10/2034
74340*-AQ-7	PROLOGIS TARGETED US LOGISTICS FUN			1,2	1.G PL	1,800,000	75.8400	1,365,120	1,800,000	1,800,000	0	0	0	0	3.540	3.540	JJ	30,975	63,720	01/06/2020	01/06/2040
74340*-AS-3	PROLOGIS TARGETED US LOGISTICS FUND LP,			1,2	2.A	12,000,000	83.5300	10,023,600	12,000,000	12,000,000	0	0	0	0	2.650	2.650	JJ	146,633	318,000	07/09/2020	07/15/2030
74340*-AT-1	PROLOGIS TARGETED US LOGISTICS FUND LP,			1,2	2.A	13,000,000	80.6300	10,481,900	13,000,000	13,000,000	0	0	0	0	2.750	2.750	JJ	164,847	357,500	07/09/2020	07/15/2032
74340*-AU-8	PROLOGIS TARGETED US LOGISTICS FUND LP,			1,2	2.A	25,000,000	76.0700	19,017,500	25,000,000	25,000,000	0	0	0	0	2.900	2.900	JJ	334,306	725,000	07/09/2020	07/15/2035
74340*-BG-8	SR UNSECD NT SER 2022-A			1	1.G PL	15,000,000	89.1000	13,365,000	15,000,000	15,000,000	0	0	0	0	4.130	4.130	FA	258,125	0	08/01/2022	08/15/2032
74340*-BJ-2	SR UNSECD NT SER 2022-C			1	1.G PL	7,470,000	85.6300	6,396,561	7,470,000	7,470,000	0	0	0	0	4.330	4.330	FA	134,771	0	08/01/2022	08/15/2037
74340X-BK-6	PROLOGIS LP			1,2	1.G FE	6,096,110	94.9430	5,421,245	5,710,000	5,927,745	0	(59,353)	0	0	3.250	2.113	AO	46,394	185,575	02/10/2020	10/01/2026
74340X-BM-2	PROLOGIS LP			1,2	1.G FE	9,188,118	83.4760	7,721,530	9,250,000	9,204,358	0	5,687	0	0	2.250	2.324	AO	43,938	208,125	02/03/2020	04/15/2030
74340X-BP-5	PROLOGIS LP			1,2	1.G FE	33,923,268	66.8500	22,033,760	32,960,000	33,872,840	0	(23,167)	0	0	3.000	2.849	AO	208,747	988,800	02/01/2021	04/15/2050
74340X-BQ-3	PROLOGIS LP			1,2	1.G FE	7,233,475	55.8250	4,616,728	8,270,000	7,268,350	0	23,790	0	0	2.125	2.751	AO	37,100	175,738	07/21/2021	10/15/2050
74340X-BR-1	PROLOGIS LP			1,2	1.G FE	791,538	75.9060	630,020	830,000	797,274	0	3,885	0	0	1.250	1.795	AO	2,190	10,375	07/07/2021	10/15/2030
74340X-C@-8	GBP SR NT SER B			1,2	1.G	132,110,000	58.8200	71,001,622	120,710,000	120,710,000	0	0	0	(14,630,000)	2.110	2.110	JD	77,824	2,571,668	12/20/2021	12/20/2041
74340X-CC-3	PROLOGIS LP			1,2	1.G FE	7,300,875	67.4530	5,058,975	7,500,000	7,312,999	0	4,413	0	0	3.050	3.188	MS	76,250	243,750	02/11/2020	03/01/2050
74348D-AA-5	PROMIGAS SA ESP		C	1,2	2.C FE	4,469,410	81.4820	3,666,690	4,500,000	4,477,878	0	2,442	0	0	3.750	3.833	AO	35,156	135,938	10/15/2020	10/16/2029
74353#-AA-2	PROJECT ANDOVER (NORTH ANDOVER MA) (SENI			1,2	1.E	31,699,842	80.7700	25,603,963	31,699,842	31,699,842	0	0	0	0	3.366	3.366	MON	62,243	1,134,379	05/10/2021	10/10/2042
74354*-AA-5	HARLEM CAPITAL PARTNERS VENTURE FU			1,2	1.E	125,000,000	77.2200	96,525,000	125,000,000	125,000,000	0	0	0	0	2.586	2.586	MON	188,563	3,232,500	08/10/2021	06/10/2042
74365P-AA-6	PROSUS NV		C	1,2	2.C FE	2,037,500	83.4220	1,668,440	2,000,000	2,027,567	0	(3,499)	0	0	3.680	3.451	JJ	32,711	73,600	01/21/2020	01/21/2030
74365P-AD-0	PROSUS NV		C	1,2	2.C FE	4,650,000	63.7650	2,965,073	4,650,000	4,650,000	0	0	0	0	4.027	4.027	FA	76,983	187,256	07/27/2020	08/03/2050
74365P-AE-8	PROSUS NV		C	1,2	2.C FE	8,240,065	61.4890	5,072,843	8,250,000	8,241,201	0	297	0	0	3.832	3.838	FA	125,578	316,140	12/15/2020	02/08/2051
74365P-AG-3	PROSUS NV		C	1,2	2.C FE	3,000,000	90.0770	2,702,310	3,000,000	3,000,000	0	0	0	0	3.257	3.256	JJ	43,970	48,855	01/11/2022	01/19/2027
743674-AY-9	PROTECTIVE LIFE CORP			1	1.G FE	28,670,170	118.1990	28,095,902	23,770,000	27,935,909	0	(147,395)	0	0	8.450	6.639	AO	424,030	2,008,565	09/11/2019	10/15/2039
743756-AC-2	PROVIDENCE HEALTH AND SERVICES			1	1.E FE	22,560,964	77.6110	17,225,761	22,195,000	22,554,538	0	(11,068)	0	0	3.744	3.634	AO	207,745	830,981	08/23/2021	10/01/2047
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH			1,2	1.E FE	13,260,200	58.5970	8,124,474	13,865,000	13,269,312	0	4,109	0	0	2.700	2.908	AO	93,589	333,855	03/11/2022	10/01/2051
744320-BA-9	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	11,360,024	78.5020	7,445,915	9,485,000	11,297,580	0	(44,876)	0	0	3.935	2.895	JD	24,882	373,235	08/18/2021	12/07/2049
744320-AC-9	PRUDENTIAL FINANCIAL INC				1.G FE	9,898,700	103.1350	10,313,500	10,000,000	9,944,205	0	4,674	0	0	5.750	5.821	JJ	265,139	575,000	12/28/2004	07/15/2033
744320-AK-1	PRUDENTIAL FINANCIAL INC				1.G FE	2,740,350	97.7720	2,444,300	2,500,000	2,673,042	0	(8,905)	0	0	5.900	5.170	MS	43,431	147,500	10/01/2013	03/17/2036
744320-AQ-8	PRUDENTIAL FINANCIAL INC				1.G FE	9,947,300	103.1940	10,319,400	10,000,000	9,965,987	0	2,510	0	0	5.700	5.736	JD	26,917	570,000	12/11/2006	12/14/2036
744320-BD-6	PRUDENTIAL FINANCIAL INC				1.G FE	23,294,602	107.8200	17,741,781	16,455,000	22,346,995	0	(299,826)	0	0	6.625	3.501	JD	90,845	1,090,144	02/01/2021	12/01/2037
744320-BN-4	PRUDENTIAL FINANCIAL INC			1	1.G FE	13,326,008	108.2170	10,551,158	9,750,000	12,491,055	0	(103,272)	0	0	6.625	4.317	JD	17,943	645,938	04/30/2013	06/21/2040
744320-BQ-7	PRUDENTIAL FINANCIAL INC			1	1.G FE	8,751,988	103.4510	6,957,080	6,725,000	8,289,829	0	(57,095)	0	0	6.200	4.318	MN	53,277	416,950	04/30/2013	11/15/2040
744320-BS-3	PRUDENTIAL FINANCIAL INC			1	1.G FE	2,972,100	92.4020	2,772,060	3,000,000	2,978,274	0	761	0	0	5.625	5.689	MN	22,969	168,750	05/09/2011	05/12/2041
744320-CE-3	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	2,079,900	84.8850	1,697,700	2,000,000	2,074,702	0	(1,465)	0	0	4.350	4.118	FA	30,450	87,000	04/11/2019	02/25/2050
744320-CF-0	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	29,423,279	76.0470	19,506,056	25,650,000	29,299,936	0	(84,309)	0	0	3.700	2.944	MS	284,715	949,050	07/21/2021	03/13/2051
744448-CA-7	PUBLIC SERVICE COMPANY OF COLORADO			1	1.F FE	204,210	110.0810	165,122	150,000	191,643	0	(1,872)	0	0	6.500	4.076	FA	4,063	9,750	05/13/2015	08/01/2038
744448-CE-9	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.F FE	7,969,440	87.6260	7,010,080	8,000,000	7,977,137	0	1,065	0	0	4.750	4.773	FA	143,556	380,000	08/02/2011	08/15/2041
744448-CN-9	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	14,808,733	79.4060	9,951,954	12,533,000	14,672,766	0	(61,832)	0	0	3.800	2.814	JD	21,167	476,254	04/15/2021	06/15/2047
744448-CQ-2	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	997,270	83.0480	830,480	1,000,000	997,498	0	57	0	0	4.100	4.116	JD	1,822	41,000	06/14/2018	06/15/2048
744448-CR-0	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	995,576	82.4050	659,240	800,000	986,313	0	(4,765)	0	0	4.050	2.791	MS	9,540	32,400	01/08/2021	09/15/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744448-CS-8	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	50,348,149	71.6700	34,903,290	48,700,000	50,259,529	0	(40,598)	0	0	3.200	3.017	MS	519,467	1,558,400	12/29/2020	03/01/2050
744448-CT-6	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	6,200,094	80.1800	4,682,512	5,840,000	6,116,912	0	(34,836)	0	0	1.900	1.239	JJ	51,165	110,960	07/30/2020	01/15/2031
744448-CU-3	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	3,198,370	64.5010	2,257,535	3,500,000	3,208,876	0	6,478	0	0	2.700	3.149	JJ	43,575	94,500	05/12/2021	01/15/2051
74445P-AC-6	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT		C		2.C FE	14,034,868	101.4410	13,288,771	13,100,000	13,750,850	0	(79,617)	0	0	6.530	5.481	MN	109,305	790,130	11/20/2019	11/15/2028
74445P-AD-4	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT		C		2.C FE	14,147,500	93.4490	12,148,370	13,000,000	14,089,632	0	(15,722)	0	0	6.757	6.098	MN	112,241	878,410	07/19/2019	11/15/2048
74445P-AE-2	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT		C	2	2.C FE	2,475,375	97.9840	2,449,600	2,500,000	2,487,588	0	4,835	0	0	4.750	4.973	MN	15,174	118,750	05/11/2020	05/15/2025
74445P-AF-9	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT		C	2	2.C FE	1,221,775	95.2510	1,190,638	1,250,000	1,227,735	0	2,375	0	0	5.450	5.749	MN	8,705	68,125	05/11/2020	05/15/2030
74445P-AG-7	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT		C	2	2.C FE	8,988,925	83.7720	7,162,506	8,550,000	8,974,591	0	(8,678)	0	0	5.800	5.411	MN	63,365	495,900	01/28/2021	05/15/2050
744482-BM-1	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE			1,2	1.E FE	981,246	77.3970	660,970	854,000	976,702	0	(3,139)	0	0	3.600	2.817	JJ	15,372	30,744	07/14/2021	07/01/2049
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLAHOMA			1	2.A FE	7,443,975	104.6930	7,851,975	7,500,000	7,460,156	0	1,597	0	0	6.625	6.681	MN	63,490	496,875	11/08/2007	11/15/2037
744533-BP-4	PUBLIC SERVICE COMPANY OF OKLAHOMA			1,2	1.G FE	22,732,169	66.4750	15,066,559	22,665,000	22,730,575	0	(1,186)	0	0	3.150	3.134	FA	269,714	717,914	09/01/2021	08/15/2051
744533-C@-7	PUBLIC SERVICE COMPANY OF OKLAHOMA			1	1.G	72,472,200	75.5900	56,692,500	75,000,000	72,769,812	0	54,900	0	0	4.090	4.293	MS	775,396	3,067,500	12/28/2016	03/31/2045
744533-D*-8	SR UNSECD NT D			1	1.G	40,000,000	75.1800	30,072,000	40,000,000	40,000,000	0	0	0	0	4.110	4.110	FA	685,000	1,644,000	07/19/2016	08/01/2046
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE			1,2	1.E FE	1,994,120	82.0610	1,641,220	2,000,000	1,994,946	0	537	0	0	2.200	2.233	JD	1,956	44,000	06/01/2021	06/15/2031
744567-BB-3	PUBLIC SERVICE ELECTRIC AND GAS CO				1.F FE	123,692	88.6350	159,543	180,000	141,815	0	1,454	0	0	5.000	7.412	JJ	4,500	9,000	03/26/1993	07/01/2037
74456Q-AP-1	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	4,984,250	96.5220	4,826,100	5,000,000	4,990,885	0	944	0	0	5.250	5.270	JJ	131,250	262,500	06/22/2005	07/01/2035
74456Q-AQ-9	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	245,599	100.7840	201,568	200,000	233,758	0	(1,769)	0	0	5.700	4.096	JD	950	11,400	05/13/2015	12/01/2036
74456Q-AU-0	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	9,967,900	96.4040	9,640,400	10,000,000	9,976,840	0	937	0	0	5.375	5.396	MN	89,583	537,500	11/18/2009	11/01/2039
74456Q-AZ-9	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	19,871,400	83.8050	16,761,000	20,000,000	19,903,472	0	3,656	0	0	3.950	3.986	MN	131,667	790,000	05/07/2012	05/01/2042
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	19,361,140	79.8040	12,810,138	16,052,000	19,107,368	0	(97,066)	0	0	3.800	2.674	MS	203,325	609,976	07/15/2020	03/01/2046
74456Q-BT-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	6,240,947	76.5020	3,985,754	5,210,000	6,172,215	0	(28,097)	0	0	3.600	2.575	JD	15,630	187,560	07/15/2020	12/01/2047
74456Q-BV-7	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	9,938,100	82.6650	8,266,500	10,000,000	9,943,553	0	1,304	0	0	4.050	4.086	MN	67,500	405,000	05/02/2018	05/01/2048
74456Q-BZ-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	4,513,240	79.7280	3,189,120	4,000,000	4,475,086	0	(11,657)	0	0	3.850	3.173	MN	25,667	154,000	08/07/2019	05/01/2049
74456Q-CA-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	22,616,225	72.0380	15,200,018	21,100,000	22,530,787	0	(37,972)	0	0	3.200	2.824	FA	281,333	675,200	12/29/2020	08/01/2049
74456Q-CB-0	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	3,380,333	85.6920	2,656,452	3,100,000	3,313,854	0	(29,833)	0	0	2.450	1.382	JJ	35,021	75,950	09/30/2020	01/15/2030
74456Q-CC-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	14,051,884	70.6820	9,188,660	13,000,000	13,999,655	0	(26,385)	0	0	3.150	2.732	JJ	204,750	409,500	12/29/2020	01/01/2050
74456Q-CD-6	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	15,924,506	65.1060	10,286,748	15,800,000	15,917,743	0	(3,171)	0	0	2.700	2.660	MN	71,100	426,600	09/15/2020	05/01/2050
74456Q-CE-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	4,386,353	55.8810	2,810,814	5,030,000	4,414,803	0	14,639	0	0	2.050	2.673	FA	42,965	103,115	03/25/2021	08/01/2050
74456Q-CG-9	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	19,399,780	68.2540	13,379,149	19,602,000	19,407,635	0	4,755	0	0	3.000	3.052	MS	196,020	588,060	05/14/2021	03/01/2051
74456Q-CH-7	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	1,995,120	79.7370	1,594,740	2,000,000	1,995,732	0	450	0	0	1.900	1.927	FA	14,356	37,578	08/17/2021	08/15/2031
744573-AQ-9	PUBLIC SERVICE ENTERPRISE GROUP INC			1,2	2.B FE	1,497,240	77.6880	1,165,320	1,500,000	1,497,857	0	262	0	0	1.600	1.620	FA	9,067	24,000	08/12/2020	08/15/2030
74460D-AC-3	PUBLIC STORAGE			1,2	1.F FE	1,883,122	93.2070	1,871,597	2,008,000	1,934,914	0	13,890	0	0	3.094	3.950	MS	18,293	62,128	01/22/2019	09/15/2027
74460D-AD-1	PUBLIC STORAGE			1,2	1.F FE	2,374,953	91.3930	2,170,584	2,375,000	2,374,994	0	1	0	0	3.385	3.385	MN	13,399	80,394	04/10/2019	05/01/2029
74460D-AJ-8	PUBLIC STORAGE			1,2	1.F FE	2,149,420	80.6400	1,733,760	2,150,000	2,149,480	0	53	0	0	2.250	2.253	MN	6,988	48,375	11/04/2021	11/09/2031
74460W-AE-7	PUBLIC STORAGE			1,2	1.F FE	32,622,125	81.6240	27,812,562	34,074,000	32,733,034	0	107,926	0	0	2.300	2.825	MN	130,617	783,702	03/22/2022	05/01/2031
74531E-AA-0	PUGET SOUND ENERGY INC			1	1.F FE	7,945,540	107.0910	8,567,280	8,000,000	7,983,508	0	3,261	0	0	7.020	7.072	MS	165,360	561,600	01/15/2003	12/01/2027
74531E-AC-6	PUGET SOUND ENERGY INC			1	1.F FE	1,910,260	106.1850	1,890,093	1,780,000	1,832,716	0	(6,712)	0	0	7.000	6.413	AO	26,304	124,600	03/18/2003	03/09/2029
745332-BU-9	PUGET SOUND ENERGY INC			1	1.F FE	5,970,100	95.9320	4,796,600	5,000,000	5,630,178	0	(37,820)	0	0	5.483	4.172	JD	22,846	274,150	02/02/2012	06/01/2035
745332-CC-8	PUGET SOUND ENERGY INC			1	1.F FE	9,400,000	97.9750	9,209,650	9,400,000	9,400,000	0	0	0	0	5.764	5.763	JJ	249,837	541,816	06/24/2010	07/15/2040
745332-CD-6	PUGET SOUND ENERGY INC			1,2	1.F FE	16,999,150	98.0330	16,665,610	17,000,000	17,001,611	0	179	0	0	5.638	5.637	AO	202,342	958,460	03/22/2011	04/15/2041
745332-CH-7	PUGET SOUND ENERGY INC			1,2	1.F FE	7,166,402	81.8780	4,994,558	6,100,000	7,123,270	0	(26,109)	0	0	4.223	3.238	JD	11,449	257,603	04/28/2021	06/15/2048
745332-CJ-3	PUGET SOUND ENERGY INC			1,2	1.F FE	17,746,462	68.5510	11,067,559	16,145,000	17,668,520	0	(39,358)	0	0	3.250	2.742	MS	154,499	524,713	07/13/2021	09/15/2049
745867-AP-6	PULTEGROUP INC			1	2.B FE	3,097,611	99.7700	4,228,253	4,238,000	3,463,597	0	44,924	0	0	6.375	9.140	MN	34,522	270,173	02/03/2005	05/15/2033
74733L-AE-2	OOREDOO INTERNATIONAL FINANCE LTD		C		1.G FE	2,267,375	100.3000	1,945,820	1,940,000	2,130,797	0	(66,496)	0	0	5.000	1.401	AO	19,400	97,000	12/03/2020	10/19/2025
74735K-2A-9	OOREDOO INTERNATIONAL FINANCE LTD		C		1.G FE	1,478,330	99.5090	1,464,772	1,472,000	1,472,146	0	(1,042)	0	0	3.250	3.165	FA	17,276	47,840	04/14/2016	02/21/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74735K-2B-7	OOREDOO INTERNATIONAL FINANCE LTD		C		1.G FE	6,646,249	96.6520	5,830,049	6,032,000	6,500,997	0	(86,760)	0	0	3.875	2.238	JJ	98,041	233,740	04/09/2021	01/31/2028
74735K-2C-5	OOREDOO INTERNATIONAL FINANCE LTD		C		1.G FE	1,624,999	95.8240	1,485,272	1,550,000	1,626,021	0	(2,906)	0	0	4.500	4.104	JJ	29,256	69,750	05/29/2020	01/31/2043
74735K-AA-0	OOREDOO INTERNATIONAL FINANCE LTD		C		1.G FE	2,225,745	86.0140	1,935,315	2,250,000	2,229,499	0	2,190	0	0	2.625	2.749	AO	13,617	59,063	03/31/2021	04/08/2031
74740F-EW-2	QUAKER OATS CO				1.E FE	715,536	100.3810	803,048	800,000	795,284	0	6,647	0	0	6.800	7.691	JJ	25,084	54,400	07/28/1995	09/01/2023
74740F-GL-4	QUAKER OATS CO				1.F FE	3,208,048	105.7130	3,382,816	3,200,000	3,202,721	0	(540)	0	0	7.440	7.409	MS	70,101	238,080	12/03/1996	03/02/2026
747525-AF-0	QUALCOMM INC			1,2	1.F FE	6,752,785	97.2430	6,734,078	6,925,000	6,878,488	0	19,022	0	0	3.450	3.747	MN	27,209	238,913	06/24/2015	05/20/2025
747525-AK-9	QUALCOMM INC			1,2	1.F FE	44,251,843	93.8280	37,590,312	40,063,000	43,903,059	0	(106,536)	0	0	4.800	4.127	MN	219,011	1,923,024	06/09/2020	05/20/2045
747525-AU-7	QUALCOMM INC			1,2	1.F FE	19,802,683	95.1800	18,886,567	19,843,000	19,822,059	0	4,372	0	0	3.250	3.276	MN	73,447	644,898	04/30/2019	05/20/2027
747525-AV-5	QUALCOMM INC			1,2	1.F FE	46,165,831	86.7210	35,057,831	40,426,000	45,842,415	0	(150,836)	0	0	4.300	3.454	MN	197,975	1,738,318	04/05/2021	05/20/2047
747525-BJ-1	QUALCOMM INC			1,2	1.F FE	45,460,658	72.8960	30,617,778	42,002,000	45,273,705	0	(82,112)	0	0	3.250	2.829	MN	155,466	1,939,599	06/22/2021	05/20/2050
747525-BK-8	QUALCOMM INC			1,2	1.F FE	3,324,316	84.4710	2,618,601	3,100,000	3,270,335	0	(22,580)	0	0	2.150	1.340	MN	7,591	66,650	07/30/2020	05/20/2030
747525-BP-7	QUALCOMM INC			1,2	1.F FE	31,772,290	77.1700	24,540,060	31,800,000	31,777,453	0	1,528	0	0	1.650	1.658	MN	59,758	485,100	09/22/2020	05/20/2032
747525-BQ-5	QUALCOMM INC			1,2	1.F FE	4,996,680	96.3540	4,817,700	5,000,000	4,996,931	0	251	0	0	4.250	4.258	MN	24,201	112,743	05/09/2022	05/20/2032
747525-BT-9	QUALCOMM INC			1,2	1.F FE	4,951,803	106.8330	4,941,026	4,625,000	4,951,373	0	(430)	0	0	6.000	5.515	MN	40,083	0	11/18/2022	05/20/2053
74834L-AX-8	QUEST DIAGNOSTICS INC			1,2	2.B FE	3,885,710	96.4430	3,857,720	4,000,000	3,970,222	0	12,651	0	0	3.500	3.849	MS	35,389	140,000	06/03/2015	03/30/2025
74834L-AZ-3	QUEST DIAGNOSTICS INC			1,2	2.B FE	2,598,781	95.6220	2,491,909	2,606,000	2,603,282	0	737	0	0	3.450	3.483	JD	7,492	89,907	05/23/2016	06/01/2026
74834L-BB-5	QUEST DIAGNOSTICS INC			1,2	2.B FE	14,710,180	86.4580	13,076,773	15,125,000	14,737,538	0	31,936	0	0	2.950	3.333	JD	1,239	446,188	04/05/2022	06/30/2030
74836H-AD-9	MOUNTAINWEST PIPELINE LLC			1,2	2.C FE	19,788,600	80.8740	16,174,800	20,000,000	19,837,095	0	6,343	0	0	4.875	4.942	JD	81,250	975,000	12/01/2011	12/01/2041
749685-AU-7	RPM INTERNATIONAL INC			1,2	2.C FE	7,355,674	86.6840	6,414,616	7,400,000	7,362,736	0	1,372	0	0	5.250	5.289	JD	32,375	388,500	05/26/2015	06/01/2045
749685-AY-9	RPM INTERNATIONAL INC			1,2	2.C FE	997,780	78.8400	788,400	1,000,000	997,956	0	176	0	0	2.950	2.976	JJ	13,603	13,931	01/10/2022	01/15/2032
74977R-CM-4	COOPERATIEVE RABOBANK UA		C		1.D FE	35,054,928	96.8050	29,002,778	29,960,000	35,029,927	0	(3,298)	0	0	5.800	4.949	MS	439,247	1,737,680	07/24/2013	09/30/2110
749868-BB-6	UNSECD SR NT SER A			1,2	1.G	26,200,000	85.9500	22,518,900	26,200,000	26,200,000	0	0	0	0	2.250	2.250	JD	36,025	589,500	12/09/2020	12/09/2027
749868-BC-4	UNSECD SR NT SER B			1,2	1.G	23,000,000	78.4200	18,036,600	23,000,000	23,000,000	0	0	0	0	2.620	2.620	JD	36,826	326,190	12/09/2020	12/09/2031
749868-BD-2	UNSECD SR NT SER C			1,2	1.G	25,000,000	76.8500	19,212,500	25,000,000	25,000,000	0	0	0	0	2.670	2.670	JD	40,792	972,548	12/09/2020	12/09/2032
749868-BE-0	RREEF AMERICA REIT II, INC			1,2	1.G	16,525,000	82.7000	13,666,175	16,525,000	16,525,000	0	0	0	0	2.150	2.150	N/A	44,411	355,288	11/16/2021	11/16/2028
749868-BF-7	RREEF AMERICA REIT II, INC			1,2	1.G	6,920,000	77.0300	5,330,476	6,920,000	6,920,000	0	0	0	0	2.470	2.470	N/A	21,366	170,924	11/16/2021	11/16/2031
75102X-AA-4	RAIZEN FUELS FINANCE SA		C	1	2.C FE	18,239,334	97.2620	16,796,175	17,269,000	18,059,231	0	(180,678)	0	0	5.300	4.040	JJ	409,323	902,007	10/01/2021	01/20/2027
75144*-AJ-8	RAMCO-GERSHENSON PROPERTIES LP			1	2.C FE	23,297,764	92.5200	21,524,142	23,264,313	23,275,337	0	(4,070)	0	0	4.090	4.070	MS	240,521	961,443	07/11/2016	09/30/2025
75144*-AL-3	RAMCO-GERSHENSON PROPERTIES LP			1	2.C FE	20,947,780	90.6300	18,941,670	20,900,000	20,920,753	0	(4,826)	0	0	4.280	4.251	MN	106,845	894,520	12/28/2016	11/18/2026
75144*-AM-1	GTD SR NT			1	2.C FE	5,868,125	83.7300	5,233,125	6,250,000	6,037,036	0	31,025	0	0	3.640	4.299	MN	133,340	120,000	12/28/2016	11/30/2028
75383K-AA-2	RAPTOR ACQUISITION CORP		C	1,2	4.A FE	5,563,504	89.3010	4,905,304	5,493,000	5,548,581	0	(12,758)	0	0	4.875	4.583	MN	44,631	267,784	12/21/2021	11/01/2026
75508E-AB-4	RAYONIER AM PRODUCTS INC			1,2	4.A FE	8,727,059	96.1380	8,136,159	8,463,000	8,633,412	0	(47,797)	0	0	7.625	6.878	JJ	297,557	645,304	12/11/2020	01/15/2026
75513E-AC-5	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	32,847,404	70.4440	21,626,308	30,700,000	32,742,642	0	(50,402)	0	0	3.125	2.771	JJ	479,688	959,375	07/13/2021	07/01/2050
75513E-BS-9	RAYTHEON TECHNOLOGIES CORP				2.A FE	2,784,448	107.5220	3,440,704	3,200,000	3,044,305	0	25,432	0	0	7.100	8.336	MN	29,031	227,200	03/27/2003	11/15/2027
75513E-BT-7	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	11,235,800	106.3040	10,630,400	10,000,000	10,858,659	0	(39,564)	0	0	6.800	5.870	JJ	340,000	680,000	01/26/2010	07/01/2036
75513E-BU-4	RAYTHEON TECHNOLOGIES CORP				2.A FE	7,269,236	110.4020	7,665,432	6,943,200	7,172,007	0	(9,099)	0	0	7.000	6.643	AO	102,605	486,024	04/19/2005	04/15/2038
75513E-BZ-3	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	6,934,560	107.5500	8,604,000	8,000,000	7,562,917	0	57,067	0	0	7.000	8.198	MN	93,333	560,000	10/13/1999	11/01/2028
75513E-CB-5	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	23,898,507	91.2920	18,221,883	19,960,000	23,475,525	0	(129,096)	0	0	4.700	3.429	JD	41,694	938,120	08/01/2019	12/15/2041
75513E-CJ-8	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	11,510,500	91.0780	9,107,800	10,000,000	11,272,844	0	(39,859)	0	0	4.800	3.892	JD	21,333	480,000	05/20/2016	12/15/2043
75513E-CL-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	14,767,366	65.2210	9,665,752	14,820,000	14,769,215	0	1,299	0	0	2.820	2.837	MS	139,308	442,303	08/24/2021	09/01/2051
75513E-CN-9	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	10,550,715	81.0690	9,120,263	11,250,000	10,598,078	0	47,375	0	0	2.375	3.097	MS	78,672	157,146	03/15/2022	03/15/2032
75606*-AC-4	SR NT SER C			1	2.B PL	21,940,000	92.7100	20,340,574	21,940,000	21,940,000	0	0	0	0	4.870	4.870	MN	112,784	534,239	05/23/2022	05/23/2032
75606*-AD-2	SR NT SER D			1	2.B PL	12,250,000	92.1400	11,287,150	12,250,000	12,250,000	0	0	0	0	5.020	5.020	MN	64,911	307,475	05/23/2022	05/23/2034
756109-A@-3	GBP SR NT SER A			1	1.G	12,180,000	84.7600	10,231,380	12,071,000	12,071,000	0	0	0	(109,000)	3.160	3.160	JD	1,060	190,710	06/30/2022	06/30/2030
756109-AG-9	REALTY INCOME CORP			1	1.G FE	8,226,000	100.4100	7,229,520	7,200,000	7,950,059	0	(44,362)	0	0	5.875	4.741	MS	124,550	423,000	10/26/2015	03/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
756109-AQ-7	REALTY INCOME CORP			1,2	1.G FE	880,841	97.8880	866,309	885,000	884,178	0	508	0	0	3.875	3.938	JJ	15,813	34,294	09/21/2015	07/15/2024
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	16,907,802	97.1670	16,306,566	16,782,000	16,834,759	0	(13,663)	0	0	4.125	4.029	AO	146,143	692,258	10/04/2018	10/15/2026
756109-AS-3	REALTY INCOME CORP			1,2	1.G FE	15,543,308	92.6000	15,529,020	16,770,000	16,113,928	0	146,239	0	0	3.000	4.058	JJ	231,985	503,100	12/17/2018	01/15/2027
756109-AT-1	REALTY INCOME CORP			1,2	1.G FE	26,485,072	88.0590	22,366,986	25,400,000	26,383,984	0	(23,061)	0	0	4.650	4.385	MS	347,768	1,181,100	11/29/2017	03/15/2047
756109-AU-8	REALTY INCOME CORP			1,2	1.G FE	5,026,245	93.3720	4,902,030	5,250,000	5,117,555	0	23,142	0	0	3.650	4.211	JJ	88,360	191,625	10/17/2018	01/15/2028
756109-AW-4	REALTY INCOME CORP			1,2	1.G FE	8,729,943	89.0720	7,388,522	8,295,000	8,600,859	0	(45,318)	0	0	3.250	2.598	JD	11,982	269,588	01/23/2020	06/15/2029
756109-B#-0	GBP SR NT SER E			1	1.G	7,308,000	77.1600	5,588,390	7,242,600	7,242,600	0	0	0	(65,400)	3.390	3.390	JD	123,444	0	06/30/2022	06/30/2037
756109-B*-4	GBP SR NT SER C			1	1.G	4,872,000	82.0900	3,963,634	4,828,400	4,828,400	0	0	0	(43,600)	3.180	3.180	JD	427	76,733	06/30/2022	06/30/2032
756109-B@-2	GBP SR NT SER D			1	1.D Z	25,578,000	82.0900	20,809,076	25,349,100	25,349,100	0	0	0	(228,900)	3.180	3.180	JD	2,239	403,051	06/30/2022	06/30/2032
756109-BA-1	REALTY INCOME CORP			1,2	1.G FE	1,969,400	71.9400	1,438,800	2,000,000	1,974,014	0	2,283	0	0	1.800	1.941	MS	10,600	36,000	12/09/2020	03/15/2033
756109-BF-0	REALTY INCOME CORP			1,2	1.G FE	29,974,922	99.5330	26,350,366	26,474,000	29,069,796	0	(790,508)	0	0	4.875	1.681	JD	107,551	1,290,608	11/09/2021	06/01/2026
756109-BG-8	REALTY INCOME CORP			1,2	1.G FE	6,791,550	95.5620	5,857,951	6,130,000	6,659,968	0	(115,200)	0	0	3.950	1.880	FA	91,473	242,135	11/09/2021	08/15/2027
756109-C*-3	GBP SR NT SER F			1	1.D Z	41,412,000	77.1600	31,667,544	41,041,400	41,041,400	0	0	0	(370,600)	3.390	3.390	JD	3,865	695,652	06/30/2022	06/30/2037
75820Q-AC-6	RELX CAPITAL INC				2.A FE	3,172,352	102.9400	3,294,080	3,200,000	3,195,598	0	2,073	0	0	7.500	7.565	MN	30,667	240,000	11/09/1999	05/15/2025
75875D-D#-7	SR NT			1	2.C	13,160,000	85.9300	11,308,388	13,160,000	13,160,000	0	0	0	0	3.900	3.900	AO	96,945	286,011	04/07/2022	04/07/2032
75884R-AV-5	REGENCY CENTERS LP			1,2	2.A FE	16,544,698	93.4650	15,998,404	17,117,000	16,807,034	0	68,261	0	0	3.600	4.083	FA	256,755	616,212	12/12/2018	02/01/2027
75884R-AW-3	REGENCY CENTERS LP			1,2	2.A FE	31,950,147	77.0020	25,289,767	32,843,000	32,037,022	0	19,140	0	0	4.400	4.568	FA	602,122	1,445,092	09/18/2020	02/01/2047
75884R-AX-1	REGENCY CENTERS LP			1,2	2.A FE	5,990,220	92.4320	5,545,920	6,000,000	5,995,285	0	1,121	0	0	4.125	4.142	MS	72,875	247,500	02/28/2018	03/15/2028
75884R-AY-9	REGENCY CENTERS LP			1,2	2.A FE	19,932,200	80.3600	16,072,000	20,000,000	19,941,627	0	1,853	0	0	4.650	4.669	MS	273,833	930,000	02/25/2019	03/15/2049
75884R-BA-0	REGENCY CENTERS LP			1,2	2.A FE	19,961,000	86.8370	17,367,400	20,000,000	19,971,834	0	4,292	0	0	3.700	3.722	JD	32,889	740,000	05/11/2020	06/15/2030
75886F-AE-7	REGENERON PHARMACEUTICALS INC			1,2	2.C FE	24,480,675	77.4230	21,484,883	27,750,000	24,721,577	0	224,531	0	0	1.750	3.345	MS	142,990	358,750	06/02/2022	09/15/2030
759470-AQ-0	RELIANCE INDUSTRIES LTD		C	1	2.B FE	15,998,077	96.9060	15,660,010	16,160,000	16,121,676	0	17,939	0	0	4.125	4.245	JJ	283,305	645,975	01/21/2015	01/28/2025
759470-AS-6	RELIANCE INDUSTRIES LTD		C	1	2.B FE	15,037,185	84.9090	12,736,350	15,000,000	15,043,189	0	1,125	0	0	4.875	4.852	FA	286,406	633,750	03/25/2019	02/10/2045
759470-AX-5	RELIANCE INDUSTRIES LTD		C	1	2.B FE	14,000,000	92.5390	12,955,460	14,000,000	14,000,000	0	0	0	0	3.667	3.666	MN	44,208	513,380	11/20/2017	11/30/2027
759470-BD-8	RELIANCE INDUSTRIES LTD		C	1	2.B FE	2,761,136	66.3280	1,857,184	2,800,000	2,761,884	0	748	0	0	3.625	3.702	JJ	47,649	50,750	01/05/2022	01/12/2052
759509-AB-8	RELIANCE STEEL & ALUMINUM CO			1	2.B FE	29,272,994	103.3450	30,367,928	29,385,000	29,314,027	0	4,665	0	0	6.850	6.877	MN	257,200	2,012,873	04/02/2007	11/15/2036
75973P-AA-7	RENEW POWER PVT LTD		C	1,2	3.C FE	1,499,730	84.2140	1,263,210	1,500,000	1,500,064	0	73	0	0	4.500	4.499	JJ	31,313	84,375	03/31/2021	07/14/2028
75974@-AA-0	RENEWABLE POWER GENERATION LLC			1	2.B PL	14,525,723	93.3100	13,614,344	14,590,445	13,679,438	0	16,938	0	0	4.110	5.539	MS	151,583	622,103	01/24/2017	03/31/2035
75975A-AA-8	RENEW POWER PVT LTD		C	1,2	3.C FE	2,000,000	95.9160	1,918,320	2,000,000	2,000,000	0	0	0	0	5.875	5.874	JJ	49,611	117,500	01/21/2020	03/05/2027
75976*-AB-8	GTD SR NT SER B			1	2.C	20,000,000	85.0300	17,006,000	20,000,000	20,000,000	0	0	0	0	3.790	3.790	AO	178,972	379,000	04/06/2022	04/06/2032
75976*-AC-6	GTD SR NT SER C			1	2.C	19,720,000	83.4300	16,452,396	19,720,000	19,720,000	0	0	0	0	3.930	3.930	AO	182,985	387,498	04/06/2022	04/06/2034
75976*-AD-4	GTD SR NT SER D			1	2.C	3,730,000	81.2100	3,029,133	3,730,000	3,730,000	0	0	0	0	4.110	4.110	AO	36,197	76,652	04/06/2022	04/06/2037
760759-AF-7	REPUBLIC SERVICES INC			1	2.B FE	15,427,940	104.5100	16,721,600	16,000,000	15,631,964	0	19,852	0	0	6.086	6.359	MS	286,718	973,760	04/17/2007	03/15/2035
760759-AK-6	REPUBLIC SERVICES INC			1	2.B FE	821,648	105.8480	846,784	800,000	816,860	0	(513)	0	0	6.200	6.001	MS	16,533	49,600	08/05/2010	03/01/2040
760759-AN-0	REPUBLIC SERVICES INC			1,2	2.B FE	53,605,194	101.6340	46,772,983	46,021,000	51,911,050	0	(209,867)	0	0	5.700	4.632	MN	335,186	2,623,197	05/22/2013	05/15/2041
760759-AV-2	REPUBLIC SERVICES INC			1,2	2.B FE	4,985,350	83.7200	4,186,000	5,000,000	4,989,184	0	1,372	0	0	2.300	2.333	MS	38,333	115,000	02/18/2020	03/01/2030
760759-AZ-3	REPUBLIC SERVICES INC			1,2	2.B FE	12,401,760	76.8720	9,532,128	12,400,000	12,401,325	0	(153)	0	0	1.750	1.749	FA	81,978	217,000	11/19/2020	02/15/2032
76169#-AM-5	SR SECD NT SER 2018A TRANCHE C			1,2	1.G PL	9,000,000	95.1400	8,562,600	9,000,000	9,000,000	0	0	0	0	4.600	4.599	JD	20,700	414,000	12/13/2018	12/13/2028
76169#-AN-3	SR SECD NT SER 2018A TRANCHE D			1,2	1.G PL	19,000,000	95.0400	18,057,600	19,000,000	19,000,000	0	0	0	0	4.600	4.599	JJ	415,150	874,000	01/10/2019	01/10/2029
76169#-AP-8	SR SECD NT SER 2018A TRANCHE E			1,2	1.G PL	6,000,000	94.4800	5,668,800	6,000,000	6,000,000	0	0	0	0	4.650	4.650	JD	13,950	279,000	12/13/2018	12/13/2029
76169#-AR-4	SR SECD NT SER 2018A TRANCHE G			1,2	1.G PL	5,000,000	93.9300	4,696,500	5,000,000	5,000,000	0	0	0	0	4.700	4.700	JJ	111,625	235,000	01/10/2019	01/10/2031
761713-AZ-9	REYNOLDS AMERICAN INC			1	2.B FE	2,039,770	89.1510	1,488,822	1,670,000	1,994,048	0	(9,090)	0	0	6.150	4.677	MS	30,241	102,705	05/16/2017	09/15/2043
761713-BB-1	REYNOLDS AMERICAN INC			1,2	2.B FE	28,740,184	85.3710	22,705,271	26,596,000	28,608,411	0	(52,173)	0	0	5.850	5.245	FA	587,772	1,555,866	06/09/2020	08/15/2045
761713-BG-0	REYNOLDS AMERICAN INC			1,2	2.B FE	22,037,590	97.8600	21,529,200	22,000,000	22,012,846	0	(2,570)	0	0	4.450	4.421	JD	51,669	979,000	06/11/2015	06/12/2025
766879-AA-8	CEMEX MATERIALS LLC				3.A FE	3,345,000	98.8040	2,964,120	3,000,000	3,170,337	0	(53,253)	0	0	7.700	5.293	JJ	102,667	192,500	12/13/2019	07/21/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
767201-AT-3	RIO TINTO FINANCE (USA) LTD		C	1,2	1.F FE	3,956,360	66.3520	2,654,080	4,000,000	3,957,473	0	957	0	0	2.750	2.804	MN	18,028	110,000	10/28/2021	11/02/2051
76720A-AG-1	RIO TINTO FINANCE (USA) PLC		C	1,2	1.F FE	6,814,220	86.2940	6,040,580	7,000,000	6,854,516	0	4,750	0	0	4.125	4.282	FA	104,271	288,750	08/16/2012	08/21/2042
771196-AU-6	ROCHE HOLDINGS INC			1	1.C FE	4,669,344	119.6240	5,741,952	4,800,000	4,700,076	0	3,493	0	0	7.000	7.220	MS	112,000	336,000	02/18/2009	03/01/2039
771196-BH-4	ROCHE HOLDINGS INC			1,2	1.C FE	2,729,991	86.8820	2,133,822	2,456,000	2,703,689	0	(7,819)	0	0	4.000	3.337	MN	9,005	98,240	06/26/2019	11/28/2044
771196-BJ-0	ROCHE HOLDINGS INC			1,2	1.C FE	7,289,361	95.4480	7,009,701	7,344,000	7,326,728	0	5,700	0	0	3.000	3.087	MN	31,212	220,320	11/02/2015	11/10/2025
771367-BX-6	ROCHESTER GAS AND ELECTRIC CORP			1	1.F FE	4,944,850	101.2900	5,064,500	5,000,000	4,968,698	0	2,253	0	0	6.375	6.457	MS	106,250	318,750	09/09/2003	09/01/2033
77310V-AA-2	ROCKEFELLER FOUNDATION			1,2	1.A FE	6,800,000	63.3950	4,310,860	6,800,000	6,800,000	0	0	0	0	2.492	2.492	AO	42,364	169,456	10/08/2020	10/01/2050
77340R-AD-9	ROCKIES EXPRESS PIPELINE LLC			1	3.A FE	9,379,937	91.3100	8,604,141	9,423,000	9,396,009	0	2,268	0	0	7.500	7.531	JJ	325,879	706,725	06/24/2008	07/15/2038
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC			1	3.A FE	12,497,861	83.9890	9,059,893	10,787,000	12,285,038	0	(50,017)	0	0	6.875	5.610	AO	156,561	741,606	05/22/2018	04/15/2040
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE	77,344	90.7940	68,096	75,000	76,912	0	(255)	0	0	4.950	4.481	JJ	1,712	3,713	04/06/2021	07/15/2029
77340R-AT-4	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE	292,033	87.4580	253,628	290,000	291,758	0	(186)	0	0	4.800	4.700	MN	1,779	13,920	06/17/2021	05/15/2030
773903-AE-9	ROCKWELL AUTOMATION INC			1	1.G FE	2,820,300	106.2960	2,519,215	2,370,000	2,687,525	0	(13,915)	0	0	6.250	4.968	JD	12,344	148,125	09/09/2010	12/01/2037
77509N-AF-0	ROGERS COMMUNICATIONS INC		C	1	2.A FE	3,353,099	112.8640	3,814,803	3,380,000	3,365,922	0	1,273	0	0	8.750	8.816	MN	49,292	295,750	07/01/2002	05/01/2032
775109-AL-5	ROGERS COMMUNICATIONS INC		C	1	2.A FE	12,456,625	111.0250	13,878,125	12,500,000	12,468,998	0	1,614	0	0	7.500	7.526	FA	354,167	937,500	07/30/2008	08/15/2038
775109-AW-1	ROGERS COMMUNICATIONS INC		A	1,2	2.A FE	2,995,350	99.6030	2,988,090	3,000,000	2,999,896	0	507	0	0	3.000	3.017	MS	26,500	90,000	02/28/2013	03/15/2023
775109-BN-0	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	37,823,703	75.9160	28,240,752	37,200,000	37,784,540	0	(11,818)	0	0	4.350	4.248	MN	269,700	1,352,850	06/19/2019	05/01/2049
775198-AS-9	SR NT			1,2	2.B	3,325,000	87.7400	2,917,355	3,325,000	3,325,000	0	0	0	0	4.400	4.400	AO	24,790	146,300	10/29/2018	10/31/2033
775371-AU-1	ROHM AND HAAS CO			1	2.B FE	35,770,941	111.3750	35,640,000	32,000,000	33,772,779	0	(203,846)	0	0	7.850	6.786	JJ	1,158,311	2,512,000	01/24/2007	07/15/2029
776743-AD-8	ROPER TECHNOLOGIES INC			1,2	2.A FE	871,860	95.5170	832,908	872,000	871,943	0	13	0	0	3.800	3.802	JD	1,473	33,136	12/08/2016	12/15/2026
776743-AG-1	ROPER TECHNOLOGIES INC			1,2	2.A FE	2,793,924	86.7270	2,428,356	2,800,000	2,795,778	0	562	0	0	2.950	2.975	MS	24,321	82,600	08/19/2019	09/15/2029
776743-AL-0	ROPER TECHNOLOGIES INC			1,2	2.A FE	34,114,986	76.9840	26,305,433	34,170,000	34,126,664	0	5,248	0	0	1.750	1.767	FA	225,902	597,975	08/18/2020	02/15/2031
780082-AD-5	ROYAL BANK OF CANADA		C		1.G FE	3,716,160	98.7570	3,456,495	3,500,000	3,604,032	0	(31,487)	0	0	4.650	3.618	JJ	69,621	162,750	04/02/2019	01/27/2026
780097-BG-5	NATWEST GROUP PLC		C	2,5	1.G FE	25,007,720	94.2640	23,566,000	25,000,000	25,004,826	0	(717)	0	0	4.892	4.889	MN	146,081	1,223,000	08/17/2018	05/18/2029
78016E-YH-4	ROYAL BANK OF CANADA		C	1	1.E FE	20,333,263	80.2590	16,332,707	20,350,000	20,335,029	0	1,600	0	0	2.300	2.309	MN	75,408	473,251	11/22/2021	11/03/2031
78016F-ZS-6	ROYAL BANK OF CANADA		C	1	1.E FE	8,452,485	97.5180	8,289,030	8,500,000	8,455,734	0	3,249	0	0	4.240	4.366	FA	153,170	0	08/24/2022	08/03/2027
78081B-AP-8	ROYALTY PHARMA PLC			1,2	2.C FE	26,897,301	61.9880	17,260,559	27,845,000	26,924,191	0	18,949	0	0	3.350	3.534	MS	308,345	1,026,088	08/17/2021	09/02/2051
781172-AB-7	RUBY PIPELINE LLC			1	6. *	29,190,909	85.4800	24,952,389	29,190,909	24,952,389	(4,238,520)	(269)	0	0	8.000	0.000	AO	0	0	02/15/2012	04/01/2022
78319M-AA-1	RUTAS 2 AND 7 FINANCE LTD	@	C		3.A FE	3,358,880	62.5840	3,212,645	5,133,333	3,677,225	0	97,508	0	0	0.000	2.880	N/A	0	0	08/20/2020	09/30/2036
78348B-AA-0	RUWAIS POWER COMPANY PJSC		C	1	2.A FE	102,540,000	102.3400	100,804,900	98,500,000	102,053,477	0	(183,903)	0	0	6.000	5.556	FA	1,986,417	5,910,000	04/03/2020	08/31/2036
78349A-AB-9	RWJ BARNABAS HEALTH INC			1,2	1.D FE	46,166,436	81.0910	34,603,152	42,672,000	45,949,258	0	(100,689)	0	0	3.949	3.443	JJ	842,559	1,685,117	12/04/2020	07/01/2046
78349A-AC-7	RWJ BARNABAS HEALTH INC			1,2	1.D FE	17,971,822	72.9290	13,129,408	18,003,000	17,976,696	0	632	0	0	3.477	3.483	JJ	312,982	625,964	05/14/2021	07/01/2049
783549-AZ-1	RYDER SYSTEM INC			1	2.B FE	13,018,672	102.0650	13,064,320	12,800,000	12,854,030	0	(14,556)	0	0	6.950	6.787	JD	74,133	889,600	04/25/2006	12/01/2025
78392B-AB-3	SK HYNIX INC		C		2.C FE	4,993,050	86.5100	4,325,500	5,000,000	4,995,711	0	1,379	0	0	1.500	1.529	JJ	33,750	75,000	01/13/2021	01/19/2026
78392B-AC-1	SK HYNIX INC		C		2.C FE	5,939,280	73.4350	4,406,100	6,000,000	5,950,018	0	5,586	0	0	2.375	2.490	JJ	64,125	142,500	01/13/2021	01/19/2031
78397P-AB-7	SA GLOBAL SUKUK LTD		C	2	1.F FE	1,800,000	89.3830	1,608,894	1,800,000	1,800,000	0	0	0	0	1.602	1.602	JD	1,121	28,836	06/09/2021	06/17/2026
78397P-AD-3	SA GLOBAL SUKUK LTD		C	2	1.F FE	2,816,250	85.4660	2,563,980	3,000,000	2,829,412	0	13,162	0	0	2.694	3.476	JD	3,143	80,820	03/29/2022	06/17/2031
78409V-AB-0	S&P GLOBAL INC			1	1.G FE	5,444,103	106.2760	5,600,745	5,270,000	5,415,003	0	(5,374)	0	0	6.550	6.263	MN	44,107	345,185	07/29/2016	11/15/2037
78409V-AQ-7	S&P GLOBAL INC			1,2	1.G FE	7,565,080	73.0550	5,471,820	7,490,000	7,563,872	0	(1,979)	0	0	3.250	3.191	JD	20,285	243,425	07/21/2021	12/01/2049
78409V-AR-5	S&P GLOBAL INC			1,2	1.G FE	9,962,003	55.0350	6,505,137	11,820,000	10,002,281	0	26,115	0	0	2.300	2.983	FA	102,703	271,860	06/30/2021	08/15/2060
78409V-AS-3	S&P GLOBAL INC			1,2	1.G FE	10,740,226	76.9090	8,390,772	10,910,000	10,775,566	0	12,114	0	0	1.250	1.421	FA	51,519	85,125	07/13/2021	08/15/2030
78409V-BC-7	S&P GLOBAL INC			1,2	1.G FE	963,090	85.3210	853,210	1,000,000	965,526	0	2,436	0	0	2.900	3.340	MS	9,667	13,131	03/24/2022	03/01/2032
78409V-BD-5	S&P GLOBAL INC			1,2	1.G FE	4,919,900	77.9130	3,895,650	5,000,000	4,921,042	0	1,142	0	0	3.700	3.790	MS	61,667	83,764	03/04/2022	03/01/2052
78412D-B*-9	1ST MTG BD SER 2020 A-2			1,2	1.E	5,600,000	67.3000	3,768,800	5,600,000	5,600,000	0	0	0	0	3.150	3.150	AO	34,300	176,400	04/21/2020	04/21/2050
784305-B*-4	SJW GROUP			1,2	1.G	5,000,000	75.0900	3,754,500	5,000,000	5,000,000	0	0	0	0	3.530	3.530	MN	29,417	176,500	10/08/2019	11/01/2039
78445Y-A*-5	NON-RECOURSE SR SECD NT			1,2	1.G	28,202,000	77.9200	21,974,998	28,202,000	28,202,000	0	0	0	0	2.430	2.430	MON	24,747	731,665	08/18/2021	08/18/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78454L-AL-4	SM ENERGY CO			2	3.C FE	666,960	96.6040	649,179	672,000	668,053	0	1,093	0	0	5.625	5.889	JD	3,150	37,800	04/29/2022	06/01/2025
78454L-AN-0	SM ENERGY CO			1,2	3.C FE	4,853,448	97.4760	4,660,328	4,781,000	4,836,961	0	(13,776)	0	0	6.750	6.309	MS	95,022	322,718	12/06/2021	09/15/2026
78454L-AP-5	SM ENERGY CO			2	3.C FE	324,218	96.3900	299,773	311,000	321,417	0	(2,800)	0	0	6.625	5.412	JJ	9,501	10,302	01/13/2022	01/15/2027
78454L-AW-0	SM ENERGY CO			1,2	3.C FE	6,484,610	95.5760	6,064,297	6,345,000	6,459,798	0	(18,955)	0	0	6.500	6.068	JJ	190,174	437,629	11/09/2021	07/15/2028
78478E-AA-6	ST MARYS CEMENT INC CANADA		C	1,2	2.C FE	12,780,053	100.0190	12,360,348	12,358,000	12,587,706	0	(51,979)	0	0	5.750	5.206	JJ	301,999	710,585	05/29/2019	01/28/2027
78478G-AA-1	STC SUKUK COMPANY LTD		C		1.G FE	12,200,000	95.0330	11,594,026	12,200,000	12,200,000	0	0	0	0	3.890	3.889	MN	63,277	455,130	05/02/2019	05/13/2029
78486L-AA-0	SURA ASSET MANAGEMENT SA		C	1	2.B FE	11,583,284	92.9330	11,035,794	11,875,000	11,722,498	0	20,897	0	0	4.375	4.709	AO	115,451	331,953	05/30/2018	04/11/2027
78486Q-AD-3	SVB FINANCIAL GROUP			1	2.B FE	7,739,823	95.9780	7,731,028	8,055,000	7,977,508	0	35,919	0	0	3.500	3.987	JJ	119,035	281,925	06/05/2015	01/29/2025
78488@-AJ-4	SVF HOLDING REAL ESTATE INVESTMENT TRUST			1	2.A	19,000,000	89.3719	16,980,660	19,000,000	19,000,000	0	0	0	0	4.340	4.339	FA	311,516	834,100	11/01/2018	08/15/2030
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC			1,2	2.A FE	30,000,000	89.9340	26,980,200	30,000,000	30,000,000	0	0	0	0	4.682	4.682	MN	234,100	1,404,600	04/26/2018	05/01/2038
78516F-AC-3	SABAL TRAIL TRANSMISSION LLC			1,2	2.A FE	60,000,000	85.7940	51,476,400	60,000,000	60,000,000	0	0	0	0	4.832	4.832	MN	483,200	2,899,200	04/26/2018	05/01/2048
78520L-AA-8	SABIC CAPITAL II BV		C		1.G FE	9,959,200	99.0000	9,900,000	10,000,000	9,993,315	0	8,005	0	0	4.000	4.084	AO	90,000	370,000	10/02/2018	10/10/2023
78520L-AB-6	SABIC CAPITAL II BV		C		1.G FE	5,206,635	98.4810	5,170,253	5,250,000	5,222,649	0	4,102	0	0	4.500	4.604	AO	53,156	236,250	10/02/2018	10/10/2028
785592-A*-7	SABINE PASS LIQUEFACTION			1	2.B FE	100,000,000	92.1600	92,160,000	100,000,000	100,000,000	0	0	0	0	5.000	4.999	MS	1,472,222	5,000,000	02/24/2017	09/15/2037
785592-AJ-5	SABINE PASS LIQUEFACTION LLC			1,2	2.B FE	641,651	100.0350	655,229	655,000	652,289	0	1,909	0	0	5.750	6.070	MN	4,812	37,663	05/19/2016	05/15/2024
785592-AS-5	SABINE PASS LIQUEFACTION LLC			1,2	2.B FE	11,760,880	98.0990	11,358,883	11,579,000	11,670,696	0	(23,097)	0	0	5.000	4.755	MS	170,469	578,950	02/05/2019	03/15/2027
785592-AU-0	SABINE PASS LIQUEFACTION LLC			1,2	2.B FE	43,441,062	94.0160	41,978,144	44,650,000	43,919,132	0	122,148	0	0	4.200	4.554	MS	552,172	1,875,300	01/16/2019	03/15/2028
785592-AV-8	SABINE PASS LIQUEFACTION LLC			1,2	2.B FE	13,776,770	101.1860	13,485,058	13,327,000	13,514,386	0	(56,485)	0	0	5.875	5.355	JD	393,656	391,481	02/15/2018	06/30/2026
785592-AX-4	SABINE PASS LIQUEFACTION LLC			1,2	2.B FE	9,974,400	92.8770	9,287,700	10,000,000	9,981,169	0	2,529	0	0	4.500	4.530	MN	57,500	450,000	05/05/2020	05/15/2030
785712-AG-5	SABLE INTERNATIONAL FINANCE LTD		C	1,2	3.C FE	951,280	92.7560	889,530	959,000	954,326	0	877	0	0	5.750	5.872	JJ	26,652	42,579	04/02/2019	09/07/2027
786455-B*-5	SR SECD EURO NT B		B	1	2.B	55,000,000	87.7500	47,837,969	54,516,204	54,516,204	0	0	0	(3,452,778)	2.000	2.000	MN	93,889	1,134,894	05/31/2017	05/31/2027
786455-B@-3	SAFESTORE HOLDINGS PLC		B	1	2.B	25,000,000	80.5000	18,860,938	23,429,736	23,429,736	0	0	0	(2,839,674)	2.920	2.920	MN	58,913	721,573	05/31/2017	05/31/2029
786455-D@-1	GBP SR SECD NT SER C			1,2	2.B	34,453,540	75.0900	22,442,746	29,887,796	29,887,796	0	0	0	(3,622,388)	2.390	2.390	FA	293,664	785,813	08/03/2021	08/03/2031
792860-AK-4	TRAVELERS COMPANIES INC			1	1.F FE	25,836,680	112.3710	27,306,153	24,300,000	25,340,317	0	(46,541)	0	0	6.750	6.274	JD	50,119	1,640,250	09/28/2007	06/20/2036
79466L-AJ-3	SALESFORCE INC			1,2	1.F FE	6,820,930	80.0670	5,436,549	6,790,000	6,816,598	0	(2,877)	0	0	1.950	1.898	JJ	61,053	119,941	07/08/2021	07/15/2031
79466L-AK-0	SALESFORCE INC			1,2	1.F FE	6,961,360	71.4560	5,001,920	7,000,000	6,963,605	0	1,546	0	0	2.700	2.736	JJ	87,150	190,575	06/29/2021	07/15/2041
79466L-AL-8	SALESFORCE INC			1,2	1.F FE	65,647,218	66.6020	43,524,407	65,350,000	65,640,482	0	(5,704)	0	0	2.900	2.876	JJ	873,875	1,910,943	10/27/2021	07/15/2051
79466L-AM-6	SALESFORCE INC			1,2	1.F FE	36,905,772	64.7500	23,329,425	36,030,000	36,890,422	0	(11,576)	0	0	3.050	2.945	JJ	506,722	1,108,073	09/02/2021	07/15/2061
795758-AK-3	SALTCHUK RESOURCES, INC.			1	1.F PL	4,583,333	93.2600	4,274,417	4,583,333	4,583,353	0	(8)	0	0	4.270	4.270	JD	3,262	222,461	06/25/2013	06/25/2028
795758-AL-1	SALTCHUK RESOURCES, INC. - ABS			1,2	1.F PL	20,171,667	92.6400	18,687,032	20,171,667	20,171,667	0	0	0	0	4.500	4.498	MS	300,054	1,027,446	09/02/2014	09/02/2029
797440-BK-9	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	1,294,020	104.2980	1,355,874	1,300,000	1,295,884	0	263	0	0	6.000	6.031	JD	6,500	78,000	05/11/2009	06/01/2039
797440-BL-7	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	1,997,320	95.3980	1,907,960	2,000,000	1,998,109	0	76	0	0	5.350	5.358	MN	13,672	107,000	05/10/2010	05/15/2040
797440-BM-5	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	21,769,960	90.0230	19,805,060	22,000,000	21,831,561	0	6,913	0	0	4.500	4.563	FA	374,000	990,000	08/23/2010	08/15/2040
797440-BQ-6	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	14,424,745	81.8850	11,873,325	14,500,000	14,442,609	0	2,022	0	0	4.300	4.330	AO	155,875	623,500	03/19/2012	04/01/2042
797440-BV-5	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	19,910,800	78.3930	15,678,600	20,000,000	19,922,773	0	2,619	0	0	3.750	3.774	JD	62,500	750,000	06/05/2017	06/01/2047
797440-BX-1	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	29,968,500	81.9650	24,589,500	30,000,000	29,972,613	0	2,561	0	0	4.100	4.106	JD	54,667	1,230,000	05/28/2019	06/15/2049
797440-BY-9	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	3,099,870	71.8510	2,155,530	3,000,000	3,096,232	0	(2,251)	0	0	3.320	3.142	AO	21,027	99,600	05/05/2021	04/15/2050
797440-CA-0	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	23,519,269	67.9790	16,029,448	23,580,000	23,521,518	0	1,548	0	0	2.950	2.963	FA	262,786	699,475	09/23/2021	08/15/2051
798237-H#-3	SJW GROUP			1	1.F	5,000,000	101.3900	5,069,500	5,000,000	5,000,000	0	0	0	0	7.370	7.370	JJ	184,250	368,500	11/01/1993	01/01/2024
80007R-AE-5	SANDS CHINA LTD		C	1,2	3.A FE	226,958	93.6880	187,376	200,000	217,991	0	(2,980)	0	0	5.900	4.016	FA	4,687	10,800	11/19/2019	08/08/2028
80007R-AS-4	SANDS CHINA LTD		C	1,2	3.A FE	4,904,710	79.0460	3,952,300	5,000,000	4,915,158	0	8,330	0	0	3.750	3.984	FA	74,479	142,188	09/20/2021	08/08/2031
80281L-AB-1	SANTANDER UK GROUP HOLDINGS PLC		C		2.A FE	11,759,095	75.8360	8,721,140	11,500,000	11,734,348	0	(4,836)	0	0	5.625	5.467	MS	190,469	646,875	03/02/2017	09/15/2045
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PLC		C	2,5	2.A FE	18,000,000	89.1770	16,051,860	18,000,000	18,000,000	0	0	0	0	3.823	3.824	MN	110,867	378,477	10/27/2017	11/03/2028
80282K-AP-1	SANTANDER HOLDINGS USA INC			2	2.A FE	8,149,918	95.3700	7,553,304	7,920,000	8,036,619	0	(23,976)	0	0	4.400	4.023	JJ	162,624	348,480	07/23/2019	07/13/2027
80283L-AJ-2	SANTANDER UK PLC		C		1.E FE	4,590,275	98.7960	4,426,061	4,480,000	4,499,325	0	(15,099)	0	0	4.000	3.627	MS	53,760	179,200	06/01/2016	03/13/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80386W-AA-3	SASOL FINANCING USA LLC			1,2	3.B FE	4,150,000	97.8360	3,913,440	4,000,000	4,035,758	0	(25,508)	0	0	5.875	5.044	MS	61,361	205,625	08/19/2020	03/27/2024
80386W-AB-1	SASOL FINANCING USA LLC			1,2	3.B FE	15,612,500	90.6500	13,597,500	15,000,000	15,413,132	0	(63,412)	0	0	6.500	5.897	MS	254,583	975,000	09/18/2019	09/27/2028
80386W-AC-9	SASOL FINANCING USA LLC			1,2	3.B FE	1,000,000	88.6050	886,050	1,000,000	1,000,000	0	0	0	0	4.375	4.373	MS	12,517	43,750	03/11/2021	09/18/2026
80386W-AD-7	SASOL FINANCING USA LLC			1,2	3.B FE	5,984,000	81.1780	4,870,680	6,000,000	5,986,259	0	1,309	0	0	5.500	5.534	MS	94,417	330,000	03/26/2021	03/18/2031
80414L-2D-6	SAUDI ARABIAN OIL CO		C		1.F FE	21,587,050	91.8070	19,279,470	21,000,000	21,487,763	0	(71,578)	0	0	3.500	3.083	AO	153,125	700,000	04/09/2021	04/16/2029
80414L-2F-1	SAUDI ARABIAN OIL CO		C		1.F FE	22,890,525	85.8420	19,314,450	22,500,000	22,865,398	0	(7,084)	0	0	4.375	4.266	AO	205,078	984,375	08/15/2019	04/16/2049
80414L-2L-8	SAUDI ARABIAN OIL CO		C	2	1.F FE	11,875,780	70.0440	8,755,500	12,500,000	11,892,053	0	12,303	0	0	3.250	3.524	MN	41,753	406,250	02/04/2022	11/24/2050
80414L-2M-6	SAUDI ARABIAN OIL CO		C	2	1.F FE	37,013,526	67.7120	25,188,864	37,200,000	37,016,782	0	2,121	0	0	3.500	3.521	MN	133,817	1,302,000	04/16/2021	11/24/2070
80465*-AA-8	SAVAGE GULF RAIL LLC			1,2	2.C	33,551,313	73.0300	24,502,524	33,551,313	33,551,313	0	0	0	0	4.380	4.378	MJSD	373,602	1,469,548	06/30/2021	03/31/2041
80629Q-AA-3	SCHAHIN II FINANCE COMPANY (SPV) LTD		C	1	6. *	990,280	0.0800	39,611	49,514,000	0	0	0	0	0	5.875	0.000	MS	0	0	05/17/2012	09/25/2023
806605-AG-6	MERCK & CO INC			1	1.E FE	9,928,100	113.0040	11,300,400	10,000,000	9,963,093	0	3,379	0	0	6.500	6.547	JD	54,167	650,000	11/21/2003	12/01/2033
806851-AG-6	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	2,335,053	97.2080	2,308,690	2,375,000	2,361,357	0	4,228	0	0	4.000	4.208	JD	2,639	95,000	12/22/2015	12/21/2025
806851-AH-4	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	29,539,073	93.9130	27,469,553	29,250,000	29,440,027	0	(26,621)	0	0	4.300	4.178	MN	209,625	1,257,750	01/31/2019	05/01/2029
806851-AK-7	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	4,710,020	93.4070	4,368,645	4,677,000	4,698,052	0	(3,617)	0	0	3.900	3.803	MN	22,294	182,403	05/30/2019	05/17/2028
808513-BG-9	CHARLES SCHWAB CORP			1,2	1.F FE	2,207,070	77.7820	1,750,095	2,250,000	2,213,178	0	4,130	0	0	1.650	1.866	MS	11,344	37,125	07/07/2021	03/11/2031
808513-BW-4	CHARLES SCHWAB CORP			1,2	1.F FE	6,868,382	94.7050	6,075,326	6,415,000	6,762,996	0	(83,976)	0	0	3.300	1.875	AO	52,924	211,695	09/24/2021	04/01/2027
808513-BX-2	CHARLES SCHWAB CORP			1,2	1.F FE	5,958,844	87.0690	4,897,631	5,625,000	5,907,524	0	(40,437)	0	0	2.750	1.924	AO	38,672	154,688	09/24/2021	10/01/2029
808626-AE-5	LEIDOS INC			1	2.C FE	9,693,716	101.3770	9,870,876	9,736,800	9,717,120	0	2,995	0	0	7.125	7.155	JJ	346,874	693,747	11/04/2002	07/01/2032
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP			1,2	4.B FE	3,983,486	84.4410	3,367,507	3,988,000	3,983,956	0	470	0	0	6.625	6.643	MS	88,068	142,377	02/04/2022	03/01/2030
80928H-AA-1	SCOTIABANK PERU SAA		C	2	2.B FE	11,400,863	98.7860	11,143,061	11,280,000	11,280,000	0	0	0	0	8.589	8.595	JD	51,134	507,600	03/27/2019	12/13/2027
810186-AP-1	SCOTTS MIRACLE-GRO CO			1,2	3.C FE	1,606,000	94.8580	1,731,159	1,825,000	1,683,657	0	28,761	0	0	5.250	7.553	JD	4,258	95,813	03/23/2020	12/15/2026
810186-AS-5	SCOTTS MIRACLE-GRO CO			1,2	4.B FE	648,204	81.0060	510,338	630,000	643,621	0	(2,766)	0	0	4.500	3.963	AO	5,985	28,350	06/17/2021	10/15/2029
810186-AW-6	SCOTTS MIRACLE-GRO CO			1,2	4.B FE	2,239,000	76.4590	1,711,917	2,239,000	2,239,000	0	0	0	0	4.375	4.374	FA	40,815	94,691	08/10/2021	02/01/2032
812007-AE-2	DEVON OEI OPERATING LLC				2.B FE	3,742,602	108.1750	3,937,570	3,640,000	3,675,030	0	(5,984)	0	0	7.500	7.252	MS	80,383	273,000	10/10/2002	09/15/2027
81211K-AK-6	SEALED AIR CORP			1	3.B FE	20,537,448	99.5130	20,779,310	20,881,000	20,676,665	0	15,263	0	0	6.875	7.008	JJ	661,957	1,388,991	01/26/2005	07/15/2033
81257V-AB-7	SEATTLE CHILDREN'S HOSPITAL			1,2	1.C FE	16,783,472	62.9510	10,635,571	16,895,000	16,787,756	0	2,409	0	0	2.719	2.751	AO	114,844	459,375	03/12/2021	10/01/2050
81413P-AG-0	SECURITY CAPITAL GROUP INC			1	2.B FE	4,580,061	108.1450	5,729,090	5,297,600	4,996,194	0	42,430	0	0	7.700	9.045	JD	18,130	407,915	12/06/2001	06/15/2028
816300-AH-0	SELECTIVE INSURANCE GROUP INC			1,2	2.B FE	14,704,500	85.2610	12,789,150	15,000,000	14,727,278	0	6,978	0	0	5.375	5.507	MS	268,750	806,250	02/27/2019	03/01/2049
81675*-AC-8	SEMINOLE ELECTRIC COOPERATIVE INC			1	1.G FE	45,000,000	102.8400	46,278,000	45,000,000	45,000,000	0	0	0	0	6.030	6.030	JD	1,379,363	1,356,750	12/28/2005	12/28/2033
816851-AP-4	SEMPRA ENERGY			1	2.B FE	15,108,960	101.5150	13,526,874	13,325,000	14,680,805	0	(53,735)	0	0	6.000	5.067	AO	168,783	799,500	05/22/2013	10/15/2039
816851-BJ-7	SEMPRA ENERGY			1,2	2.B FE	19,730,800	78.6220	15,724,400	20,000,000	19,759,693	0	6,130	0	0	4.000	4.077	FA	333,333	800,000	01/09/2018	02/01/2048
816851-BP-3	SEMPRA ENERGY			1,2	2.B FE	1,494,390	91.2390	1,368,585	1,500,000	1,494,948	0	558	0	0	3.700	3.761	AO	13,875	28,829	03/21/2022	04/01/2029
81708#-AA-9	SENECA GENERATION LLC			1	3.C PL	70,127,100	92.1400	64,774,420	70,300,000	70,220,830	0	18,348	0	0	4.330	4.350	MJSD	769,453	3,043,990	01/24/2017	04/27/2026
81728X-AA-6	SENTARA HEALTHCARE			1,2	1.C FE	13,200,000	64.8660	8,562,312	13,200,000	13,200,000	0	0	0	0	2.927	2.927	MN	64,394	341,874	10/07/2021	11/01/2051
817565-CE-2	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	2,831,838	94.1380	2,637,747	2,802,000	2,820,502	0	(6,661)	0	0	5.125	4.849	JD	11,967	143,603	04/08/2021	06/01/2029
817565-CF-9	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	786,000	82.1970	646,068	786,000	786,000	0	0	0	0	3.375	3.375	FA	10,022	26,528	08/03/2020	08/15/2030
817565-CG-7	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	1,349,236	84.8800	1,138,241	1,341,000	1,348,173	0	(701)	0	0	4.000	3.924	MN	6,854	53,640	06/17/2021	05/15/2031
817826-AF-7	7-ELEVEN INC			1,2	2.B FE	2,373,864	65.8330	1,579,992	2,400,000	2,375,833	0	1,066	0	0	2.500	2.570	FA	23,500	60,000	01/27/2021	02/10/2041
817826-AG-5	7-ELEVEN INC			1,2	2.B FE	18,467,607	61.4960	12,102,413	19,680,000	18,512,418	0	25,559	0	0	2.800	3.116	FA	215,824	551,040	04/14/2021	02/10/2051
819892-AL-4	SHARP HEALTHCARE			1,2	1.D FE	5,345,000	61.5810	3,291,504	5,345,000	5,345,000	0	0	0	0	2.680	2.680	FA	59,686	143,246	09/17/2020	08/01/2050
82088K-AK-4	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR			1,2	3.C FE	3,739,459	87.3840	3,247,189	3,716,000	3,735,550	0	(3,143)	0	0	4.750	4.632	FA	66,682	176,510	12/01/2021	02/15/2028
822582-AN-2	SHELL INTERNATIONAL FINANCE BV		C	1	1.E FE	23,175,390	102.1890	18,394,020	18,000,000	21,852,638	0	(60,010)	0	0	5.500	3.784	MS	264,000	577,500	04/30/2013	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FINANCE BV		C	1	1.E FE	25,133,841	80.6350	20,279,703	25,150,000	25,137,674	0	687	0	0	3.625	3.628	FA	329,220	911,688	03/14/2019	08/21/2042
822582-AY-8	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	25,811,216	90.3860	21,226,791	23,484,600	25,449,634	0	(61,926)	0	0	4.550	3.946	FA	412,579	1,068,549	07/19/2016	08/12/2043
822582-BF-8	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	32,710,240	87.5990	26,139,542	29,840,000	32,382,675	0	(73,623)	0	0	4.375	3.797	MN	181,319	1,305,500	06/09/2020	05/11/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	44,186,230	82.3730	35,420,390	43,000,000	44,049,490	0	(27,466)	0	0	4.000	3.839	MN	243,667	1,720,000	04/11/2019	05/10/2046
822582-BY-7	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	1,926,678	79.2350	1,346,995	1,700,000	1,913,943	0	(6,096)	0	0	3.750	3.004	MS	19,302	63,750	11/10/2020	09/12/2046
822582-CE-0	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	22,839,706	70.6770	16,382,929	23,180,000	22,850,508	0	7,186	0	0	3.125	3.201	MN	108,656	724,375	03/23/2021	11/07/2049
822582-CG-5	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	10,849,806	87.8920	8,701,308	9,900,000	10,631,201	0	(97,649)	0	0	2.750	1.631	AO	64,281	272,250	09/24/2020	04/06/2030
822582-CH-3	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	69,176,670	72.5630	49,103,382	67,670,000	69,113,511	0	(34,712)	0	0	3.250	3.129	AO	519,273	2,199,275	05/11/2021	04/06/2050
824348-AQ-9	SHERWIN-WILLIAMS CO			1,2	2.B FE	8,865,887	78.8410	7,048,385	8,940,000	8,873,733	0	2,548	0	0	4.000	4.055	JD	15,893	357,600	08/01/2019	12/15/2042
824348-AR-7	SHERWIN-WILLIAMS CO			1,2	2.B FE	3,997,640	96.1970	3,847,880	4,000,000	3,999,546	0	408	0	0	3.450	3.454	FA	57,500	138,000	07/28/2015	08/01/2025
824348-AS-5	SHERWIN-WILLIAMS CO			1,2	2.B FE	15,904,000	84.4080	13,505,280	16,000,000	15,918,255	0	2,515	0	0	4.550	4.586	FA	303,333	728,000	07/28/2015	08/01/2045
824348-AW-6	SHERWIN-WILLIAMS CO			1,2	2.B FE	3,057,480	93.8290	2,814,870	3,000,000	3,027,041	0	(5,953)	0	0	3.450	3.218	JD	8,625	103,500	06/21/2017	06/01/2027
824348-BH-8	SHERWIN-WILLIAMS CO			1,2	2.B FE	94,680	77.3810	77,381	100,000	95,271	0	124	0	0	4.400	4.748	FA	1,833	4,400	08/09/2017	02/01/2045
824348-BK-1	SHERWIN-WILLIAMS CO			1,2	2.B FE	3,390,378	74.8610	2,545,274	3,400,000	3,391,060	0	280	0	0	3.800	3.816	FA	48,809	98,067	08/12/2019	08/15/2049
824348-BM-7	SHERWIN-WILLIAMS CO			1,2	2.B FE	30,492,541	68.7730	20,638,777	30,010,000	30,470,015	0	(11,428)	0	0	3.300	3.210	MN	126,542	990,330	07/22/2021	05/15/2050
824348-BN-5	SHERWIN-WILLIAMS CO			1,2	2.B FE	4,979,400	79.0250	3,951,250	5,000,000	4,981,397	0	1,766	0	0	2.200	2.245	MS	32,389	93,194	11/08/2021	03/15/2032
824348-BP-0	SHERWIN-WILLIAMS CO			1,2	2.B FE	2,980,860	62.6240	1,878,720	3,000,000	2,981,269	0	380	0	0	2.900	2.932	MS	25,617	73,708	11/08/2021	03/15/2052
82460C-AJ-3	SHINHAN BANK		C		2.A FE	1,809,364	93.8070	1,708,225	1,821,000	1,816,787	0	1,213	0	0	3.875	3.952	MS	19,013	70,564	03/17/2016	03/24/2026
82460C-AM-6	SHINHAN BANK		C		1.E FE	5,220,758	98.9520	5,194,980	5,250,000	5,244,740	0	4,612	0	0	3.875	3.995	MN	31,646	135,625	10/29/2018	11/05/2023
82460C-AR-5	SHINHAN BANK		C		2.A FE	2,985,360	88.8810	2,666,430	3,000,000	2,986,232	0	872	0	0	4.375	4.435	AO	28,438	65,625	04/06/2022	04/13/2032
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1,2	2.B FE	4,902,690	94.0060	4,700,300	5,000,000	4,956,041	0	11,164	0	0	3.200	3.453	MS	43,556	160,000	11/02/2017	09/23/2026
826200-AD-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	5,911,415	103.5510	5,332,877	5,150,000	5,540,923	0	(98,590)	0	0	6.125	3.862	FA	117,413	315,438	02/22/2019	08/17/2026
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	2,485,208	89.2070	1,962,554	2,200,000	2,460,819	0	(7,369)	0	0	4.400	3.623	MN	9,142	96,800	07/18/2019	05/27/2045
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	10,644,331	91.1620	10,643,164	11,675,000	11,133,869	0	130,963	0	0	2.350	3.673	AO	57,921	274,363	01/23/2019	10/15/2026
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	34,989,120	86.9700	27,830,400	32,000,000	34,759,208	0	(69,536)	0	0	4.200	3.660	MS	392,000	1,344,000	07/11/2019	03/16/2047
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	27,537,348	74.1450	20,464,020	27,600,000	27,541,810	0	2,561	0	0	2.875	2.890	MS	242,458	793,500	03/02/2021	03/11/2041
82653L-AA-9	SIERRACOL ENERGY ANDINA LLC		C	1,2	4.A FE	248,250	77.1010	192,753	250,000	248,596	0	241	0	0	6.000	6.123	JD	667	15,000	06/14/2021	06/15/2028
82650N-AA-0	SIGMA FINANCE NETHERLANDS BV		C	1,2	2.C FE	1,488,750	95.1210	1,426,815	1,500,000	1,493,020	0	1,151	0	0	4.875	4.977	MS	19,094	73,125	01/31/2019	03/27/2028
828807-CL-9	SIMON PROPERTY GROUP LP			1,2	1.G FE	6,130,489	85.0360	5,008,620	5,890,000	6,088,458	0	(6,564)	0	0	4.750	4.482	MS	82,378	279,775	07/07/2015	03/15/2042
828807-CT-2	SIMON PROPERTY GROUP LP			1,2	1.G FE	14,332,725	78.6870	10,941,427	13,905,000	14,306,945	0	(13,389)	0	0	4.250	4.034	AO	147,741	590,963	12/12/2019	10/01/2044
828807-CV-7	SIMON PROPERTY GROUP LP			1,2	1.G FE	10,174,429	95.9050	9,801,491	10,220,000	10,206,487	0	4,757	0	0	3.500	3.552	MS	119,233	357,700	09/18/2015	09/01/2025
828807-CY-1	SIMON PROPERTY GROUP LP			1,2	1.G FE	10,464,510	93.5810	9,826,005	10,500,000	10,484,804	0	3,584	0	0	3.250	3.290	MN	29,385	341,250	01/12/2017	11/30/2026
828807-DC-8	SIMON PROPERTY GROUP LP			1,2	1.G FE	3,527,843	93.3300	3,266,550	3,500,000	3,513,690	0	(2,666)	0	0	3.375	3.275	JD	5,250	118,125	07/18/2017	06/15/2027
828807-DE-4	SIMON PROPERTY GROUP LP			1,2	1.G FE	5,159,128	92.6790	4,819,308	5,200,000	5,178,131	0	4,015	0	0	3.375	3.469	JD	14,625	175,500	11/30/2017	12/01/2027
828807-DH-7	SIMON PROPERTY GROUP LP			1,2	1.G FE	64,924,120	65.9070	43,630,434	66,200,000	65,010,799	0	28,659	0	0	3.250	3.352	MS	645,450	2,151,500	01/14/2020	09/13/2049
82894*-BC-0	SR NT SER D			1	2.C	19,000,000	93.7842	17,818,997	19,000,000	19,000,000	0	0	0	0	5.110	5.110	MN	161,817	970,900	05/01/2019	05/01/2039
829259-BA-7	SINCLAIR TELEVISION GROUP INC			1,2	3.C FE	727,000	74.6610	542,785	727,000	727,000	0	0	0	0	4.125	4.124	JD	2,499	29,989	11/20/2020	12/01/2030
82939G-AN-8	SINOPEC GROUP OVERSEAS DEVELOPMENT (2018		C	1,2	1.E FE	2,497,050	93.5860	2,339,650	2,500,000	2,498,567	0	587	0	0	2.150	2.175	MN	7,167	53,750	05/06/2020	05/13/2025
82939G-AP-3	SINOPEC GROUP OVERSEAS DEVELOPMENT (2018		C	1,2	1.E FE	11,193,300	87.4690	9,840,263	11,250,000	11,206,894	0	5,347	0	0	2.700	2.758	MN	40,500	303,750	05/06/2020	05/13/2030
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	2,923,019	92.5340	2,565,042	2,772,000	2,830,760	0	(41,566)	0	0	5.000	4.095	FA	57,750	135,350	03/02/2022	08/01/2027
82967N-BC-1	SIRIUS XM RADIO INC			1,2	3.C FE	1,857,278	91.3600	1,614,331	1,767,000	1,825,893	0	(17,227)	0	0	5.500	4.326	JJ	48,593	69,630	03/07/2022	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC			1,2	3.C FE	675,635	82.6140	538,643	652,000	671,430	0	(2,206)	0	0	4.125	3.662	JJ	13,448	26,895	01/21/2021	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC			1,2	3.C FE	2,046,984	86.8130	1,754,491	2,021,000	2,044,496	0	(1,834)	0	0	4.000	3.859	JJ	37,276	86,229	09/07/2021	07/15/2028
82967N-BM-9	SIRIUS XM RADIO INC			1,2	3.C FE	3,442,000	79.0140	2,719,662	3,442,000	3,442,000	0	0	0	0	3.875	3.875	MS	44,459	138,935	08/02/2021	09/01/2031
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP			1,2	4.C FE	1,845,686	90.1010	1,650,650	1,832,000	1,843,659	0	(2,027)	0	0	5.500	5.331	AO	21,272	100,760	03/24/2022	04/15/2027
832432-AC-2	SMITHSONIAN INSTITUTION			1	1.A FE	7,000,000	68.9390	4,825,730	7,000,000	7,000,000	0	0	0	0	2.695	2.695	MS	62,883	188,650	06/11/2020	09/01/2044
832696-AP-3	J M SMUCKER CO			1	2.B FE	14,859,578	82.2490	12,337,350	15,000,000	14,880,804	0	3,321	0	0	4.375	4.431	MS	193,229	656,250	10/14/2015	03/15/2045
832696-AU-2	J M SMUCKER CO			1,2	2.B FE	1,941,089	77.6540	1,514,253	1,950,000	1,942,063	0	769	0	0	2.125	2.174	MS	12,201	40,402	09/21/2021	03/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
833034-AM-3	SNAP-ON INC			1,2	1.F FE	1,054,347	71.2640	748,272	1,050,000	1,054,212	0	(87)	0	0	3.100	3.078	MN	5,425	32,550	05/19/2021	05/01/2050
833636-AG-8	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		C	1,2	2.A FE	9,478,225	97.7070	9,282,165	9,500,000	9,496,376	0	2,333	0	0	4.375	4.390	JJ	176,641	415,625	07/17/2017	01/28/2025
833636-AH-6	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		C	1,2	2.A FE	3,279,250	95.5840	3,106,480	3,250,000	3,269,753	0	(2,754)	0	0	4.250	4.136	MN	20,719	138,125	05/10/2019	05/07/2029
833636-AJ-2	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		C	1,2	2.A FE	9,682,500	84.7440	7,626,960	9,000,000	9,650,457	0	(13,696)	0	0	4.250	3.814	JJ	168,938	382,500	08/21/2020	01/22/2050
833636-AL-7	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		C	1,2	2.A FE	6,446,310	73.6460	4,786,990	6,500,000	6,447,653	0	1,084	0	0	3.500	3.545	MS	70,146	221,181	09/13/2021	09/10/2051
83363R-AA-5	SOCIEDAD CONCESIONARIA AUTOPISTA CENTRAL		C	1	2.A FE	13,500,000	91.1650	12,307,275	13,500,000	13,500,000	0	0	0	0	6.223	6.221	JD	37,338	840,105	12/19/2003	12/15/2026
83367T-BT-5	SOCIETE GENERALE SA		C		2.C FE	24,794,812	82.2600	18,673,020	22,700,000	24,604,098	0	(43,081)	0	0	5.625	5.004	MN	131,234	1,276,875	06/07/2018	11/24/2045
83368R-AL-6	SOCIETE GENERALE SA		C		2.B FE	34,963,950	99.1560	34,704,600	35,000,000	34,994,964	0	7,657	0	0	4.250	4.269	MS	442,118	1,487,500	09/10/2018	09/14/2023
83416W-AA-1	SOLAR STAR FUNDING LLC			1	2.B FE	31,275,417	97.3800	30,642,152	31,466,576	31,277,717	0	1,524	0	0	5.375	5.480	JD	4,698	1,162,788	09/08/2022	06/30/2035
834423-AB-1	SOLVAY FINANCE AMERICA LLC			1,2	2.B FE	25,909,944	96.5650	25,075,034	25,967,000	25,951,757	0	8,208	0	0	4.450	4.471	JD	89,875	1,155,532	02/26/2016	12/03/2025
835495-AJ-1	SONOCO PRODUCTS CO			1,2	2.B FE	5,082,450	96.9740	4,848,700	5,000,000	5,065,046	0	(1,967)	0	0	5.750	5.631	MN	47,917	287,500	10/20/2011	11/01/2040
837004-CB-4	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	1,344,993	104.8740	1,363,362	1,300,000	1,332,953	0	(1,214)	0	0	6.050	5.795	JJ	36,266	78,650	04/06/2010	01/15/2038
837004-CD-0	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	7,441,050	94.8680	7,115,100	7,500,000	7,456,800	0	2,172	0	0	5.500	5.553	JD	18,333	412,500	12/02/2009	12/15/2039
837004-CE-8	DOMINION ENERGY SOUTH CAROLINA INC			1,2	1.F FE	1,196,628	98.2760	1,179,312	1,200,000	1,197,584	0	164	0	0	5.450	5.467	FA	27,250	65,400	02/03/2011	02/01/2041
837004-CF-5	DOMINION ENERGY SOUTH CAROLINA INC			1,2	1.F FE	4,499,160	81.3040	3,252,160	4,000,000	4,376,231	0	(13,802)	0	0	4.350	3.649	FA	72,500	174,000	07/27/2012	02/01/2042
837004-CG-3	DOMINION ENERGY SOUTH CAROLINA INC			1,2	1.F FE	25,668,987	89.1270	20,704,202	23,230,000	25,430,786	0	(74,110)	0	0	4.600	3.900	JD	47,492	1,068,580	08/01/2019	06/15/2043
837004-CJ-7	DOMINION ENERGY SOUTH CAROLINA INC			1,2	1.F FE	23,644,584	92.8800	22,105,440	23,800,000	23,653,019	0	1,670	0	0	5.100	5.136	JD	101,150	1,213,800	05/20/2015	06/01/2065
838518-G#-9	SR NT SER 2022C			1	2.C	4,290,000	97.6000	4,187,040	4,290,000	4,290,000	0	0	0	0	5.600	5.599	JJ	111,445	0	09/15/2022	07/14/2032
838518-G*-3	SR NT SER 2022A			1	2.C	24,000,000	98.5900	23,661,600	24,000,000	24,000,000	0	0	0	0	5.350	5.349	JJ	595,633	0	09/15/2022	07/14/2027
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENERATION LLC			1	1.A	8,341,975	92.5310	7,718,913	8,341,975	8,342,931	0	402	0	0	3.846	3.843	FA	121,203	309,259	08/06/2013	08/15/2033
842329-AA-2	SOUTHERN BAPTIST HOSPITAL OF FLORIDA INC			1,2	1.C FE	29,924,706	88.2500	26,263,200	29,760,000	29,904,626	0	(3,589)	0	0	4.857	4.820	JJ	666,510	1,445,443	07/02/2019	07/15/2045
842400-FQ-1	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	7,949,120	85.3610	6,828,880	8,000,000	7,962,956	0	1,552	0	0	4.500	4.538	MS	120,000	360,000	08/25/2010	09/01/2040
842400-FV-0	SOUTHERN CALIFORNIA EDISON CO			1,2	2.A FE	11,858,160	79.8530	9,582,360	12,000,000	11,892,031	0	3,797	0	0	4.050	4.118	MS	143,100	486,000	03/08/2012	03/15/2042
842400-FW-8	SOUTHERN CALIFORNIA EDISON CO			1,2	2.A FE	1,988,060	77.2540	1,545,080	2,000,000	1,990,686	0	323	0	0	3.900	3.934	MS	22,967	78,000	03/04/2013	03/15/2043
842400-GE-7	SOUTHERN CALIFORNIA EDISON CO			1,2	2.A FE	6,090,595	71.9830	4,116,708	5,719,000	6,066,185	0	(10,917)	0	0	3.600	3.208	FA	85,785	205,884	09/16/2020	02/01/2045
842400-GG-2	SOUTHERN CALIFORNIA EDISON CO			1,2	2.A FE	33,552,553	78.5170	25,068,908	31,928,000	33,462,947	0	(40,373)	0	0	4.000	3.691	AO	319,280	1,277,120	06/09/2021	04/01/2047
842400-GK-3	SOUTHERN CALIFORNIA EDISON CO			1,2	2.A FE	31,497,855	79.8890	24,581,845	30,770,000	31,460,080	0	(16,739)	0	0	4.125	3.978	MS	423,088	1,269,263	06/09/2021	03/01/2048
842400-GR-8	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	3,666,944	88.3660	2,668,653	3,020,000	3,636,995	0	(14,268)	0	0	4.875	3.643	MS	49,075	147,225	11/05/2020	03/01/2049
842400-GT-4	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	28,529,722	73.5040	20,050,421	27,278,000	28,459,098	0	(26,844)	0	0	3.650	3.400	FA	414,853	995,647	09/15/2020	02/01/2050
842400-GU-1	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	5,128,664	82.5040	4,125,200	5,000,000	5,096,925	0	(12,415)	0	0	2.250	1.959	JD	9,375	112,500	11/19/2020	06/01/2030
842400-GY-3	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	63,874,433	64.1090	42,002,935	65,518,000	63,938,490	0	34,755	0	0	2.950	3.077	FA	805,325	1,932,781	10/27/2021	02/01/2051
842434-CG-5	SOUTHERN CALIFORNIA GAS CO			1	1.E FE	429,373	100.4470	433,931	432,000	430,426	0	109	0	0	5.750	5.791	MN	3,174	24,840	11/15/2005	11/15/2035
842434-CK-6	SOUTHERN CALIFORNIA GAS CO			1,2	1.E FE	10,348,400	78.4850	7,848,500	10,000,000	10,265,860	0	(9,406)	0	0	3.750	3.558	MS	110,417	375,000	10/03/2012	09/15/2042
842434-CR-1	SOUTHERN CALIFORNIA GAS CO			1,2	1.D FE	10,260,100	80.3690	8,036,900	10,000,000	10,240,671	0	(5,563)	0	0	4.125	3.972	JD	34,375	412,500	03/22/2019	06/01/2048
842434-CS-9	SOUTHERN CALIFORNIA GAS CO			1,2	1.D FE	1,323,071	82.5970	825,970	1,000,000	1,303,122	0	(8,183)	0	0	4.300	2.657	JJ	19,828	43,000	07/07/2020	01/15/2049
842434-CT-7	SOUTHERN CALIFORNIA GAS CO			1,2	1.D FE	11,344,950	77.8400	8,562,400	11,000,000	11,334,361	0	(7,734)	0	0	3.950	3.759	FA	164,144	434,500	06/24/2021	02/15/2050
842587-CW-5	SOUTHERN CO			1,2	2.B FE	10,333,300	87.3640	8,736,400	10,000,000	10,250,363	0	(13,656)	0	0	4.250	4.001	JJ	212,500	425,000	06/10/2016	07/01/2036
842587-CX-3	SOUTHERN CO			1,2	2.B FE	25,472,637	83.6370	20,087,098	24,017,000	25,394,938	0	(39,142)	0	0	4.400	4.000	JJ	528,374	1,056,748	05/07/2021	07/01/2046
84265V-AA-3	SOUTHERN COPPER CORP			1	2.A FE	12,545,288	115.8760	11,511,122	9,934,000	12,097,490	0	(118,963)	0	0	7.500	5.125	JJ	318,716	745,050	01/23/2020	07/27/2035
84265V-AE-5	SOUTHERN COPPER CORP			1	2.A FE	12,428,397	111.7520	13,038,106	11,667,000	12,341,124	0	(22,392)	0	0	6.750	6.186	AO	164,067	787,523	03/13/2019	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP			1	2.A FE	10,983,121	95.8410	10,107,392	10,546,000	10,946,871	0	(8,380)	0	0	5.250	4.945	MN	81,512	396,165	05/02/2019	11/08/2042
84265V-AJ-4	SOUTHERN COPPER CORP			1	2.A FE	5,093,581	102.4900	4,975,890	4,855,000	5,076,117	0	(4,061)	0	0	5.875	5.517	AO	53,877	285,231	01/22/2019	04/23/2045
8426EP-AB-4	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	9,982,300	75.2690	7,526,900	10,000,000	9,985,197	0	444	0	0	3.950	3.959	AO	98,750	395,000	09/08/2016	10/01/2046
8426EP-AC-2	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	2,304,940	79.8530	1,756,766	2,200,000	2,293,955	0	(2,177)	0	0	4.400	4.118	MN	8,336	96,800	07/18/2017	05/30/2047
8426EP-AD-0	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	6,777,560	76.4220	5,196,696	6,800,000	6,782,266	0	2,034	0	0	1.750	1.785	JJ	54,872	119,000	08/17/2020	01/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	4,826,852	64.5300	3,142,611	4,870,000	4,828,092	0	929	0	0	3.150	3.196	MS	38,777	161,928	09/07/2021	09/30/2051
843452-AY-9	SOUTHERN NATURAL GAS COMPANY LLC			1	2.A FE	8,573,724	104.9150	8,267,302	7,880,000	8,265,586	0	(34,281)	0	0	7.350	6.562	FA	218,801	579,180	04/27/2010	02/15/2031
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY LLC			1,2	2.A FE	21,483,812	81.7000	16,503,400	20,200,000	21,409,127	0	(29,358)	0	0	4.800	4.383	MS	285,493	969,600	12/29/2020	03/15/2047
843646-AJ-9	SOUTHERN POWER CO			1	2.B FE	11,965,800	89.7840	10,774,080	12,000,000	11,972,172	0	1,092	0	0	5.250	5.268	JJ	290,500	630,000	07/10/2013	07/15/2043
843646-AM-2	SOUTHERN POWER CO			1,2	2.B FE	4,941,506	98.1600	4,809,840	4,900,000	4,913,551	0	(4,636)	0	0	4.150	4.041	JD	16,946	203,350	02/11/2016	12/01/2025
843646-AU-4	SOUTHERN POWER CO			1,2	2.B FE	11,157,778	85.2150	9,160,613	10,750,000	11,133,386	0	(7,459)	0	0	4.950	4.694	JD	23,650	532,125	11/19/2020	12/15/2046
84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPELINE, INC.			1,2	2.B FE	9,350,000	85.7600	8,018,560	9,350,000	9,350,000	0	0	0	0	3.790	3.790	JJ	164,386	354,365	07/14/2020	07/14/2030
8447HB-AA-0	WELLS FARGO BANK NA				2.A FE	4,178,000	104.3910	4,175,640	4,000,000	4,032,843	0	(11,750)	0	0	7.690	7.306	MN	39,304	307,600	04/30/1996	05/15/2025
844895-AX-0	SOUTHWEST GAS CORP			1,2	2.A FE	7,975,840	69.2360	5,538,880	8,000,000	7,979,278	0	572	0	0	3.800	3.817	AO	76,000	304,000	09/26/2016	09/29/2046
845011-AB-1	SOUTHWEST GAS CORP			1,2	2.A FE	3,997,960	72.1270	2,885,080	4,000,000	3,997,807	0	184	0	0	4.150	4.153	JD	13,833	166,000	05/28/2019	06/01/2049
845437-BL-5	SOUTHWESTERN ELECTRIC POWER CO			1	2.A FE	12,058,362	101.9020	12,081,501	11,856,000	12,014,327	0	(4,909)	0	0	6.200	6.072	MS	216,438	735,072	05/13/2015	03/15/2040
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO			1,2	2.A FE	3,281,500	76.3350	2,441,193	3,198,000	3,269,530	0	(2,075)	0	0	3.900	3.748	AO	31,181	124,722	07/08/2016	04/01/2045
845437-BQ-4	SOUTHWESTERN ELECTRIC POWER CO			1,2	2.A FE	4,674,900	74.1550	3,707,750	5,000,000	4,702,175	0	6,638	0	0	3.850	4.238	FA	80,208	192,500	07/19/2018	02/01/2048
845437-BT-8	SOUTHWESTERN ELECTRIC POWER CO			1,2	2.A FE	3,985,560	66.1220	2,644,880	4,000,000	3,985,905	0	300	0	0	3.250	3.269	MN	21,667	129,278	11/01/2021	11/01/2051
845467-AN-9	SOUTHWESTERN ENERGY CO			1,2	3.B FE	971,288	103.2500	1,025,273	993,000	976,353	0	2,265	0	0	7.750	8.162	AO	19,239	76,958	04/08/2021	10/01/2027
845467-AP-4	SOUTHWESTERN ENERGY CO			1,2	3.A FE	2,160,136	103.5670	2,175,943	2,101,000	2,133,669	0	(16,531)	0	0	8.375	7.443	MS	51,810	175,959	06/17/2021	09/15/2028
845467-AR-0	SOUTHWESTERN ENERGY CO			1,2	3.A FE	888,553	92.6230	804,894	869,000	886,511	0	(2,042)	0	0	5.375	4.987	FA	19,462	23,354	02/10/2022	02/01/2029
845467-AS-8	SOUTHWESTERN ENERGY CO			1,2	3.A FE	4,106,938	90.9430	3,703,199	4,072,000	4,103,978	0	(2,959)	0	0	5.375	5.242	MS	64,445	227,990	02/17/2022	03/15/2030
845467-AT-6	SOUTHWESTERN ENERGY CO			1,2	3.A FE	412,000	85.3830	351,778	412,000	412,000	0	0	0	0	4.750	4.749	FA	8,154	11,905	12/08/2021	02/01/2032
845743-BN-2	SOUTHWESTERN PUBLIC SERVICE CO			1,2	1.G FE	32,527,809	87.4680	26,358,482	30,135,000	31,919,162	0	(68,068)	0	0	4.500	4.025	FA	512,295	1,356,075	08/09/2012	08/15/2041
845743-BQ-5	SOUTHWESTERN PUBLIC SERVICE CO			1,2	1.G FE	20,392,886	72.4000	14,668,240	20,260,000	20,384,157	0	(3,452)	0	0	3.400	3.361	FA	260,228	688,840	10/17/2019	08/15/2046
845743-BR-3	SOUTHWESTERN PUBLIC SERVICE CO			1,2	1.G FE	9,837,321	75.6480	6,691,066	8,845,000	9,773,231	0	(25,628)	0	0	3.700	3.080	FA	123,633	327,265	06/03/2020	08/15/2047
845743-BS-1	SOUTHWESTERN PUBLIC SERVICE CO			1,2	1.G FE	14,109,176	83.8910	10,285,037	12,260,000	13,975,961	0	(40,734)	0	0	4.400	3.558	MN	68,928	539,440	08/01/2019	11/15/2048
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE CO			1,2	1.G FE	19,904,000	69.5240	13,904,800	20,000,000	19,909,511	0	2,205	0	0	3.150	3.175	MN	105,000	630,000	02/23/2021	05/01/2050
84610W-AB-1	LIFE STORAGE LP			1,2	2.B FE	12,928,110	93.8810	12,204,530	13,000,000	12,972,839	0	7,767	0	0	3.500	3.564	JJ	227,500	455,000	06/13/2016	07/01/2026
84749A-AA-5	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC			1,2	4.C FE	9,289,071	80.3220	7,221,751	8,991,000	9,192,494	0	(64,913)	0	0	6.375	5.186	MS	144,886	573,176	11/15/2021	09/30/2026
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	18,305,000	99.3620	17,686,436	17,800,000	17,858,779	0	(58,486)	0	0	4.750	4.393	MS	248,953	845,500	02/19/2014	03/15/2024
84756N-AE-9	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	3,262,293	96.7770	2,492,008	2,575,000	3,206,310	0	(19,619)	0	0	5.950	4.147	MS	40,857	153,213	01/08/2020	09/25/2043
84756N-AH-2	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	4,292,198	93.3360	4,011,581	4,298,000	4,295,638	0	575	0	0	3.375	3.391	AO	30,623	145,058	10/05/2016	10/15/2026
84762L-AW-5	SPECTRUM BRANDS INC			1,2	4.B FE	960,125	88.7630	829,934	935,000	952,452	0	(3,706)	0	0	5.500	4.997	JJ	23,713	51,425	11/17/2020	07/15/2030
84762L-AX-3	SPECTRUM BRANDS INC			1,2	4.B FE	719,000	78.1820	562,129	719,000	719,000	0	0	0	0	3.875	3.875	MS	8,204	27,861	02/19/2021	03/15/2031
84765E-AA-6	BHSH SYSTEM			1,2	1.D FE	8,012,732	72.4300	5,207,717	7,190,000	7,986,700	0	(20,176)	0	0	3.487	2.879	JJ	115,608	250,715	12/17/2021	07/15/2049
84861T-AC-2	SPIRIT REALTY LP			1,2	2.B FE	4,994,361	95.4690	4,773,450	5,000,000	4,997,749	0	548	0	0	4.450	4.463	MS	65,514	222,500	06/02/2017	09/15/2026
84861T-AD-0	SPIRIT REALTY LP			1,2	2.B FE	4,996,200	86.9440	4,347,200	5,000,000	4,997,889	0	509	0	0	4.000	4.007	JJ	92,222	200,000	06/20/2019	07/15/2029
84861T-AE-8	SPIRIT REALTY LP			1,2	2.B FE	2,008,800	88.8850	1,777,700	2,000,000	2,005,624	0	(1,333)	0	0	3.200	3.123	JJ	29,511	64,000	07/20/2020	01/15/2027
84861T-AJ-7	SPIRIT REALTY LP			1,2	2.B FE	2,983,300	74.1480	2,224,440	3,000,000	2,985,731	0	1,358	0	0	2.700	2.759	FA	30,600	81,000	02/22/2021	02/15/2032
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041			1	3.C PL	43,374,634	81.0800	35,168,153	43,374,634	43,374,634	0	0	0	0	4.960	4.960	JD	1,098,034	2,168,549	09/20/2018	12/31/2041
84929K-AA-5	SR NT			1	2.B Z	75,000,000	100.0000	75,000,000	75,000,000	75,000,000	0	0	0	0	6.550	6.551	JD	259,271	0	12/13/2022	12/31/2047
852060-AD-4	SPRINT CAPITAL CORP			1	3.A FE	7,149,822	103.9940	6,711,773	6,454,000	6,919,790	0	(66,072)	0	0	6.875	5.410	MN	56,697	443,713	03/08/2021	11/15/2028
85207U-AF-2	SPRINT LLC			1	3.A FE	530,998	101.4930	503,405	496,000	503,661	0	(10,389)	0	0	7.875	5.594	MS	11,501	39,060	03/30/2020	09/15/2023
85207U-AH-8	SPRINT LLC			1	3.A FE	1,286,338	102.0320	1,208,059	1,184,000	1,227,330	0	(28,471)	0	0	7.125	4.484	JD	3,749	84,360	03/25/2021	06/15/2024
85207U-AJ-4	SPRINT LLC			1,2	3.A FE	4,513,049	103.5430	4,346,735	4,198,000	4,297,008	0	(46,623)	0	0	7.625	6.275	FA	120,926	293,944	01/11/2018	02/15/2025
85207U-AK-1	SPRINT LLC			1,2	3.A FE	906,550	105.2310	817,645	777,000	847,466	0	(21,917)	0	0	7.625	4.177	MS	19,749	47,999	12/10/2020	03/01/2026
852388-AA-1	SR SECD NT			1,2	2.C PL	70,000,000	69.1200	48,384,000	70,000,000	70,000,000	0	0	0	0	3.750	3.750	FMAN	335,417	2,625,000	08/05/2021	05/15/2056
85253#-AJ-0	STAG INDUSTRIAL OPERATING PARTNERS			1,2	2.C	15,840,000	77.7100	12,309,264	15,840,000	15,840,000	0	0	0	0	2.800	2.800	MS	114,576	443,520	09/28/2021	09/29/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
853254-AK-6	STANDARD CHARTERED PLC		C		2.B FE	36,799,139	84.3080	29,845,032	35,400,000	36,703,100	0	(38,284)	0	0	5.300	4.998	JJ	896,407	1,876,200	08/10/2020	01/09/2043
853254-AL-4	STANDARD CHARTERED PLC		C		2.B FE	4,069,920	99.0080	3,960,320	4,000,000	4,009,400	0	(8,044)	0	0	5.200	4.970	JJ	89,556	208,000	11/19/2013	01/26/2024
853254-AN-0	STANDARD CHARTERED PLC		C		2.B FE	6,004,861	90.8050	5,066,919	5,580,000	5,965,314	0	(9,729)	0	0	5.700	5.160	MS	83,933	318,060	07/18/2018	03/26/2044
853254-BP-4	STANDARD CHARTERED PLC		C	2,5	1.G FE	10,000,000	88.9220	8,892,200	10,000,000	10,000,000	0	0	0	0	4.305	4.306	MN	47,833	430,500	05/16/2019	05/21/2030
854403-AD-4	LELAND STANFORD JUNIOR UNIVERSITY			1	1.A FE	15,000,000	86.8410	13,026,150	15,000,000	15,000,000	0	0	0	0	4.013	4.013	MN	100,325	601,950	04/03/2012	05/01/2042
85440K-AA-2	LELAND STANFORD JUNIOR UNIVERSITY			1,2	1.A FE	24,625,096	83.0560	20,348,720	24,500,000	24,616,764	0	(2,665)	0	0	3.647	3.616	MN	148,919	893,515	02/05/2020	05/01/2048
854502-AA-9	STANLEY BLACK & DECKER INC			1	1.G FE	9,361,570	94.2930	8,957,835	9,500,000	9,395,448	0	3,827	0	0	5.200	5.296	MS	164,667	494,000	09/10/2010	09/01/2040
854502-AH-4	STANLEY BLACK & DECKER INC			1,2	1.G FE	21,985,720	95.4670	21,002,740	22,000,000	21,991,105	0	1,308	0	0	4.250	4.258	MN	119,472	935,000	11/08/2018	11/15/2028
854502-AJ-0	STANLEY BLACK & DECKER INC			1,2	1.G FE	2,443,962	87.3060	1,817,711	2,082,000	2,418,170	0	(7,714)	0	0	4.850	3.848	MN	12,903	100,977	06/24/2019	11/15/2048
854502-AN-1	STANLEY BLACK & DECKER INC			1,2	1.G FE	31,146,225	60.9300	19,692,576	32,320,000	31,188,877	0	25,999	0	0	2.750	2.933	MN	113,569	888,800	07/07/2021	11/15/2050
854502-AQ-4	STANLEY BLACK & DECKER INC			1,2	1.G FE	6,173,249	84.4180	5,221,253	6,185,000	6,173,941	0	692	0	0	3.000	3.022	MN	23,709	134,524	02/22/2022	05/15/2032
855030-AN-2	STAPLES INC			1,2	4.C FE	3,628,712	86.0830	3,518,212	4,087,000	3,792,144	0	63,205	0	0	7.500	9.874	AO	64,711	306,525	06/17/2021	04/15/2026
855244-AK-5	STARBUCKS CORP			1,2	2.A FE	5,166,985	92.7160	4,801,762	5,179,000	5,174,586	0	1,210	0	0	2.450	2.476	JD	5,639	126,886	05/11/2016	06/15/2026
855244-AX-7	STARBUCKS CORP			1,2	2.A FE	19,758,638	70.6560	13,153,321	18,616,000	19,703,473	0	(26,323)	0	0	3.350	3.028	MS	188,823	623,636	04/06/2021	03/12/2050
855244-AZ-2	STARBUCKS CORP			1,2	2.A FE	5,352,150	84.0490	4,202,450	5,000,000	5,276,193	0	(33,555)	0	0	2.550	1.772	MN	16,292	127,500	09/15/2020	11/15/2030
855244-BA-6	STARBUCKS CORP			1,2	2.A FE	11,228,533	72.5470	7,501,360	10,340,000	11,192,499	0	(19,531)	0	0	3.500	3.053	MN	46,243	361,900	07/13/2021	11/15/2050
85628U-AJ-5	STATE BANK OF INDIA (LONDON BRANCH)		C		2.C FE	7,990,400	98.7700	7,901,600	8,000,000	7,998,172	0	2,312	0	0	4.375	4.396	JJ	152,639	336,875	01/16/2019	01/24/2024
856899-AB-5	STATE GRID OVERSEAS INVESTMENT (2013) LT		C	1	1.E FE	9,820,400	99.3050	9,930,500	10,000,000	9,985,778	0	36,369	0	0	3.125	8.590	MN	33,854	312,500	02/15/2018	05/22/2023
856899-AC-3	STATE GRID OVERSEAS INVESTMENT (2013) LT		C	1	1.E FE	6,473,412	89.8100	5,927,460	6,600,000	6,498,711	0	3,312	0	0	4.375	4.491	MN	31,281	288,750	05/15/2013	05/22/2043
857473-AE-2	STATE STREET CORP				1.F FE	8,937,444	107.3070	7,296,876	6,800,000	7,445,407	0	(169,665)	0	0	7.350	4.359	JD	22,213	499,800	03/23/2012	06/15/2026
857477-AM-5	STATE STREET CORP				1.F FE	2,083,853	98.8380	1,991,586	2,015,000	2,023,310	0	(9,129)	0	0	3.700	3.223	MN	8,491	74,555	08/27/2015	11/20/2023
857477-AN-3	STATE STREET CORP				1.F FE	5,979,927	97.5240	5,558,868	5,700,000	5,808,870	0	(53,815)	0	0	3.300	2.296	JD	7,838	188,100	09/25/2019	12/16/2024
857477-AW-3	STATE STREET CORP				1.F FE	5,090,084	94.0870	4,704,350	5,000,000	5,033,495	0	(9,392)	0	0	2.650	2.442	MN	15,458	132,500	07/18/2016	05/19/2026
857477-BD-4	STATE STREET CORP			2	1.E FE	9,763,500	94.3900	9,439,000	10,000,000	9,772,847	0	9,347	0	0	4.141	4.529	JD	32,208	207,050	09/07/2022	12/03/2029
857477-BG-7	STATE STREET CORP				1.F FE	1,087,903	84.9420	849,420	1,000,000	1,067,812	0	(3,005)	0	0	2.400	1.389	JJ	10,467	0	10/08/2020	01/24/2030
857477-BT-9	STATE STREET CORP			2	1.F FE	5,000,000	81.7360	4,086,800	5,000,000	5,000,000	0	0	0	0	2.623	2.623	FA	52,460	65,575	02/02/2022	02/07/2033
857477-BV-4	STATE STREET CORP			2	1.F FE	1,000,000	92.3020	923,020	1,000,000	1,000,000	0	0	0	0	4.164	4.165	FA	17,003	0	08/01/2022	08/04/2033
85805R-AB-4	STEEL CAPITAL SA		C		6. Z	0	18.0000	0	0	0	0	0	0	0	5.900	0.000	AO	25,016	0	11/28/2012	10/17/2022
858119-BP-4	STEEL DYNAMICS INC			1,2	2.C FE	2,213,105	65.0360	1,424,288	2,190,000	2,212,440	0	(503)	0	0	3.250	3.193	AO	15,026	71,175	07/13/2021	10/15/2050
85917P-AA-5	STERIS IRISH FINCO UNLIMITED CO		C	1,2	2.B FE	3,995,880	81.2450	3,249,800	4,000,000	3,996,504	0	376	0	0	2.700	2.712	MS	31,800	108,000	03/24/2021	03/15/2031
86074Q-AQ-5	STILLWATER MINING CO			1,2	3.B FE	11,702,296	80.2640	9,471,152	11,800,000	11,714,359	0	10,763	0	0	4.500	4.624	MN	66,375	531,000	11/09/2021	11/16/2029
86156*-AA-9	GTD SR SECD NT			1	2.C PL	156,060,938	96.5900	150,739,260	156,060,938	156,060,938	0	0	0	0	4.900	4.899	MJSD	637,249	7,646,986	02/19/2015	03/01/2025
86171#-AA-6	SR NT			1	1.F PL	39,000,000	70.9700	27,678,300	39,000,000	39,000,000	0	0	0	0	3.200	3.200	FA	433,333	1,248,000	02/26/2021	02/26/2036
86172*-AA-9	SR NT			1,2	2.B PL	48,100,000	99.5500	47,883,550	48,100,000	48,100,000	0	0	0	0	5.830	5.828	MN	327,160	902,523	08/18/2022	05/19/2025
86210M-AC-0	STORA ENSO OYJ		C	1	2.C FE	14,942,500	105.5940	22,702,710	21,500,000	16,312,363	0	173,080	0	0	7.250	10.693	AO	329,069	1,558,750	07/20/2006	04/15/2036
862121-A@-9	STORE CAPITAL			1	2.B FE	14,232,210	97.4000	13,850,280	14,220,000	14,223,169	0	(1,577)	0	0	5.240	5.226	MN	82,792	745,128	07/11/2016	11/21/2024
863667-AE-1	STRYKER CORP			1,2	2.A FE	6,624,059	81.7930	4,596,767	5,620,000	6,532,837	0	(33,615)	0	0	4.100	3.001	AO	57,605	230,420	08/18/2020	04/01/2043
863667-AG-6	STRYKER CORP			1,2	2.A FE	6,802,013	84.9100	4,933,271	5,810,000	6,710,643	0	(29,335)	0	0	4.375	3.337	MN	32,480	254,188	12/09/2019	05/15/2044
863667-AJ-0	STRYKER CORP			1,2	2.A FE	11,534,783	88.7640	8,576,378	9,662,000	11,374,806	0	(48,867)	0	0	4.625	3.487	MS	131,578	446,868	08/07/2019	03/15/2046
863667-AN-1	STRYKER CORP			1,2	2.A FE	1,676,001	95.9420	1,618,542	1,687,000	1,683,083	0	1,135	0	0	3.500	3.577	MS	17,385	59,045	03/03/2016	03/15/2026
863667-AY-7	STRYKER CORP			1,2	2.A FE	13,012,364	81.3750	10,224,769	12,565,000	12,906,711	0	(37,585)	0	0	1.950	1.549	JD	10,890	225,518	07/13/2021	06/15/2030
863667-AZ-4	STRYKER CORP			1,2	2.A FE	10,998,282	67.4100	7,237,138	10,736,000	10,984,839	0	(6,085)	0	0	2.900	2.776	JD	13,838	311,344	07/13/2021	06/15/2050
86389Q-AF-9	STUDIO CITY FINANCE LTD		C	1,2	4.A FE	1,080,000	77.8160	778,160	1,000,000	1,044,094	0	(20,826)	0	0	6.500	4.160	JJ	29,972	65,000	03/26/2021	01/15/2028
86389Q-AG-7	STUDIO CITY FINANCE LTD		C	1,2	4.A FE	6,175,000	73.9860	4,513,146	6,100,000	6,161,731	0	(8,484)	0	0	5.000	4.804	JJ	140,639	305,000	05/11/2021	01/15/2029
86425Q-AA-6	SURA ASSET MANAGEMENT SA		C	1	2.B FE	773,659	99.5410	773,434	777,000	776,535	0	364	0	0	4.875	4.923	AO	7,786	37,879	04/10/2014	04/17/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86562M-AC-4	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	24,180,960	96.4020	23,347,600	24,219,000	24,201,665	0	5,011	0	0	3.784	3.808	MS	285,117	916,447	08/08/2018	03/09/2026
86562M-AF-7	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	6,671,398	91.5890	6,685,997	7,300,000	6,994,013	0	79,220	0	0	2.632	3.913	JJ	89,130	192,136	08/28/2018	07/14/2026
867229-AC-0	SUNCOR ENERGY INC		C	1	2.A FE	22,776,866	107.3450	21,817,871	20,325,000	21,667,085	0	(100,087)	0	0	7.150	6.187	FA	605,516	1,430,000	03/03/2022	02/01/2032
867229-AD-8	SUNCOR ENERGY INC		C	1	2.A FE	4,560,885	99.5080	4,477,860	4,500,000	4,541,442	0	(2,003)	0	0	5.950	5.842	JD	22,313	267,750	03/11/2011	12/01/2034
867229-AE-6	SUNCOR ENERGY INC		C	1	2.A FE	18,866,560	102.8290	18,642,898	18,130,000	18,673,194	0	(18,623)	0	0	6.500	6.195	JD	52,376	1,178,450	05/22/2013	06/15/2038
86722T-AB-8	SUNCOR ENERGY INC		C	1	2.A FE	8,250,011	105.2240	6,271,350	5,960,000	7,681,562	0	(70,248)	0	0	6.850	4.366	JD	34,022	408,260	04/30/2013	06/01/2039
86765B-AH-2	ENERGY TRANSFER LP			1	2.C FE	1,904,401	97.2000	1,827,360	1,880,000	1,899,793	0	(437)	0	0	6.850	6.745	FA	48,650	128,780	04/07/2010	02/15/2040
86765B-AK-5	ENERGY TRANSFER LP			1	2.C FE	12,007,495	92.0840	10,037,156	10,900,000	11,854,236	0	(27,190)	0	0	6.100	5.362	FA	251,184	664,900	03/17/2021	02/15/2042
86765B-AM-1	ENERGY TRANSFER LP			1,2	2.C FE	14,576,781	80.8290	11,380,723	14,080,000	14,562,804	0	(16,207)	0	0	4.950	4.666	JJ	321,376	696,960	08/25/2021	01/15/2043
86765B-AP-4	ENERGY TRANSFER LP			1,2	2.C FE	17,314,350	84.6580	12,698,700	15,000,000	17,234,158	0	(66,041)	0	0	5.300	4.216	AO	198,750	795,000	10/13/2021	04/01/2044
86765B-AQ-2	ENERGY TRANSFER LP			1,2	2.C FE	6,873,701	85.2290	5,497,271	6,450,000	6,857,422	0	(9,935)	0	0	5.350	4.877	MN	44,093	345,075	04/06/2021	05/15/2045
86765B-AV-1	ENERGY TRANSFER LP			1,2	2.C FE	32,683,420	85.1140	24,786,899	29,122,000	32,582,644	0	(78,471)	0	0	5.400	4.574	AO	393,147	1,572,588	10/13/2021	10/01/2047
86765L-AN-7	SUNOCO LP			1,2	3.B FE	2,403,756	94.8050	2,223,177	2,345,000	2,383,604	0	(11,324)	0	0	5.875	5.282	MS	40,565	133,598	08/13/2021	03/15/2028
86765L-AT-4	SUNOCO LP			1,2	3.B FE	2,720,432	87.4670	2,366,857	2,706,000	2,718,474	0	(1,626)	0	0	4.500	4.415	MN	15,560	121,770	11/08/2021	05/15/2029
86765L-AZ-0	SUNOCO LP			1,2	3.B FE	1,758,000	86.8410	1,526,665	1,758,000	1,758,000	0	0	0	0	4.500	4.499	AO	13,405	81,308	10/05/2021	04/30/2030
867914-AH-6	TRUIST FINANCIAL CORP				1.G FE	528,042	102.4990	590,394	576,000	562,203	0	3,891	0	0	6.000	6.864	FA	13,056	34,560	04/14/2010	02/15/2026
869049-AE-6	SECURITY CAPITAL GROUP INC			1	2.B FE	2,201,918	103.0150	2,719,596	2,640,000	2,468,123	0	27,174	0	0	7.500	9.176	JD	16,500	198,000	12/10/2001	12/01/2027
86944B-AJ-2	SUTTER HEALTH			1,2	1.F FE	4,616,360	69.5970	2,996,151	4,305,000	4,602,836	0	(6,985)	0	0	3.361	2.987	FA	54,661	144,691	01/14/2021	08/15/2050
86964W-AB-8	SUZANO AUSTRIA GMBH		C	1,2	2.C FE	28,604,724	100.0070	26,701,869	26,700,000	28,501,104	0	(28,613)	0	0	7.000	6.439	MS	545,125	1,869,000	05/21/2019	03/16/2047
86964W-AF-9	SUZANO AUSTRIA GMBH		C	1,2	2.C FE	20,391,906	99.7480	18,211,990	18,258,000	19,865,913	0	(239,726)	0	0	6.000	4.252	JJ	505,138	1,065,480	04/16/2021	01/15/2029
86964W-AJ-1	SUZANO AUSTRIA GMBH		C	1,2	2.C FE	8,474,400	83.7130	7,115,605	8,500,000	8,478,975	0	2,322	0	0	3.750	3.783	JJ	146,979	318,750	09/17/2020	01/15/2031
86964W-AK-8	SUZANO AUSTRIA GMBH		C	1,2	2.C FE	2,367,048	78.0960	1,874,304	2,400,000	2,371,131	0	2,736	0	0	3.125	3.280	JJ	34,583	77,917	06/28/2021	01/15/2032
86964W-AL-6	SUZANO AUSTRIA GMBH		C	1,2	2.C FE	2,961,930	84.0480	2,521,440	3,000,000	2,968,506	0	5,063	0	0	2.500	2.700	MS	22,083	75,417	09/08/2021	09/15/2028
870674-AA-6	SWEIHAN PV POWER COMPANY PJSC		C	1	2.A FE	2,979,630	80.2280	2,390,498	2,979,630	2,979,630	0	0	0	0	3.625	3.625	JJ	45,305	56,706	01/13/2022	01/31/2049
87089H-AB-9	SWISS RE TREASURY US CORP			1	1.D FE	3,887,040	84.2550	3,370,200	4,000,000	3,910,451	0	2,961	0	0	4.250	4.420	JD	11,806	170,000	01/29/2013	12/06/2042
87126*-AB-2	SYDRAN SERVICES, LLC				6. *	3	0.0000	0	533,333	0	0	601,919	0	0	0.000	0.000	JAJO	0	0	07/01/2002	12/24/2024
871503-AU-2	GEN DIGITAL INC			1,2	3.C FE	6,272,340	97.5050	5,910,753	6,062,000	6,046,560	0	(10,735)	0	0	5.000	5.117	AO	63,988	303,100	03/17/2020	04/15/2025
87151Q-AC-0	SYMETRA FINANCIAL CORP			1	2.A FE	2,990,190	97.8920	2,936,760	3,000,000	2,998,492	0	1,353	0	0	4.250	4.284	JJ	58,792	127,500	07/31/2014	07/15/2024
87165B-AL-7	SYNCHRONY FINANCIAL			1,2	2.C FE	15,811,435	92.2100	15,886,861	17,229,000	16,531,230	0	173,468	0	0	3.700	4.945	FA	260,301	637,473	06/28/2018	08/04/2026
871829-BK-2	SYSCO CORP			1,2	2.B FE	1,992,940	83.1130	1,662,260	2,000,000	1,994,804	0	660	0	0	2.400	2.440	FA	18,133	48,000	02/11/2020	02/15/2030
871829-BL-0	SYSCO CORP			1,2	2.B FE	12,413,000	103.6960	10,369,600	10,000,000	12,141,291	0	(271,709)	0	0	5.950	2.585	AO	148,750	595,000	01/05/2022	04/01/2030
871829-BQ-9	SYSCO CORP			1,2	2.B FE	2,987,340	80.2540	2,407,620	3,000,000	2,988,526	0	1,131	0	0	2.450	2.498	JD	3,471	73,500	12/01/2021	12/14/2031
871911-AS-2	SYSTEM ENERGY RESOURCES INC			1,2	1.G FE	998,130	99.5830	995,830	1,000,000	999,954	0	184	0	0	4.100	4.114	AO	10,250	41,000	09/20/2012	04/01/2023
872287-AL-1	COMCAST CABLE COMMUNICATIONS LLC				1.G FE	19,416,007	109.2560	19,431,180	17,785,000	18,444,428	0	(106,991)	0	0	7.125	6.257	FA	478,713	1,267,181	07/06/2017	02/15/2028
87246Y-AC-0	NUVEEN FINANCE LLC			1	1.F FE	26,634,843	97.3680	25,397,469	26,084,000	26,210,265	0	(62,790)	0	0	4.125	3.849	MN	179,328	1,075,965	09/03/2015	11/01/2024
87264A-AV-7	T-MOBILE USA INC			1,2	2.C FE	2,006,090	97.4310	1,920,365	1,971,000	1,983,614	0	(13,195)	0	0	4.750	4.028	FA	39,009	81,843	04/09/2021	02/01/2028
87264A-AZ-8	T-MOBILE USA INC			1,2	2.C FE	31,696,199	82.5700	23,681,076	28,680,000	31,545,915	0	(62,089)	0	0	4.500	3.889	AO	272,460	1,290,600	09/17/2020	04/15/2050
87264A-BF-1	T-MOBILE USA INC			1,2	2.C FE	28,668,703	90.7730	26,188,011	28,850,000	28,712,711	0	16,018	0	0	3.875	3.951	AO	236,009	1,117,938	04/03/2020	04/15/2030
87264A-BL-8	T-MOBILE USA INC			1,2	2.C FE	7,186,797	70.5940	5,647,520	8,000,000	7,208,229	0	17,908	0	0	3.000	3.717	FA	90,667	195,000	05/23/2022	02/15/2041
87264A-BN-4	T-MOBILE USA INC			1,2	2.C FE	26,958,556	66.6540	17,917,262	26,881,000	26,954,968	0	(1,751)	0	0	3.300	3.283	FA	335,116	893,764	02/01/2021	02/15/2051
87264A-BV-6	T-MOBILE USA INC			1,2	2.C FE	7,396,388	88.1080	6,390,473	7,253,000	7,367,416	0	(21,561)	0	0	3.375	3.020	AO	51,678	244,789	11/10/2021	04/15/2029
87264A-BY-0	T-MOBILE USA INC			1,2	2.C FE	40,316,446	65.7880	26,305,332	39,985,000	40,310,000	0	(3,619)	0	0	3.600	3.559	MN	183,931	1,439,460	08/10/2021	11/15/2060
87264A-CB-9	T-MOBILE USA INC			1,2	2.C FE	26,031,700	81.4930	20,373,250	25,000,000	25,821,702	0	(94,484)	0	0	2.550	2.095	FA	240,833	637,500	09/24/2020	02/15/2031
87264A-CQ-6	T-MOBILE USA INC			1,2	2.C FE	17,480,642	80.9300	14,191,076	17,535,000	17,484,424	0	3,337	0	0	2.700	2.733	MS	139,403	366,920	12/01/2021	03/15/2032
87264A-CT-0	T-MOBILE USA INC			1,2	2.C FE	15,219,460	67.9110	10,346,241	15,235,000	15,221,384	0	1,249	0	0	3.400	3.405	AO	109,353	607,199	08/10/2021	10/15/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
872882-AG-0	TSMC GLOBAL LTD		C	1,2	1.D FE	2,972,490	76.7370	2,302,110	3,000,000	2,978,371	0	2,626	0	0	1.375	1.474	MS	10,656	41,250	09/24/2020	09/28/2030
872882-AN-5	TSMC GLOBAL LTD		C	1,2	1.D FE	9,912,400	98.4710	9,847,100	10,000,000	9,916,004	0	3,604	0	0	4.625	4.735	JJ	204,271	0	07/19/2022	07/22/2032
872898-AH-4	TSMC ARIZONA CORP			1,2	1.D FE	4,987,100	96.3310	4,816,550	5,000,000	4,987,839	0	739	0	0	4.250	4.282	AO	40,729	106,250	04/19/2022	04/22/2032
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	28,895,070	99.2700	28,122,198	28,329,000	28,697,186	0	(57,847)	0	0	5.000	4.729	MN	137,710	1,416,450	05/21/2019	11/26/2028
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	25,274,223	68.4010	17,544,857	25,650,000	25,288,854	0	8,251	0	0	3.175	3.252	JJ	389,096	814,388	04/07/2021	07/09/2050
874060-BD-7	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	10,000,000	67.2560	6,725,600	10,000,000	10,000,000	0	0	0	0	3.375	3.375	JJ	161,250	337,500	06/29/2020	07/09/2060
87470L-AG-6	TALLGRASS ENERGY PARTNERS LP			1,2	3.C FE	1,930,773	93.5000	1,816,705	1,943,000	1,931,529	0	703	0	0	6.000	6.154	MS	38,860	104,280	05/16/2022	03/01/2027
87470L-AH-4	TALLGRASS ENERGY PARTNERS LP			1,2	3.C FE	350,385	100.8790	331,892	329,000	344,422	0	(4,497)	0	0	7.500	3.574	AO	6,169	24,675	03/02/2021	10/01/2025
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP			1,2	3.C FE	8,775,450	86.9770	7,626,143	8,768,000	8,775,512	0	(418)	0	0	6.000	5.985	JD	264,501	263,040	11/08/2021	12/31/2030
875127-BA-9	TAMPA ELECTRIC CO			1,2	1.G FE	12,597,592	81.5030	10,122,673	12,420,000	12,555,768	0	(4,475)	0	0	4.100	4.015	JD	22,632	509,220	07/31/2012	06/15/2042
875127-BE-1	TAMPA ELECTRIC CO			1,2	1.G FE	20,044,265	80.4580	14,329,570	17,810,000	19,880,644	0	(49,879)	0	0	4.300	3.591	JD	34,037	765,830	08/01/2019	06/15/2048
875127-BF-8	TAMPA ELECTRIC CO			1,2	1.G FE	10,247,283	82.7590	8,259,348	9,980,000	10,230,513	0	(4,934)	0	0	4.450	4.289	JD	19,738	444,110	04/09/2019	06/15/2049
875127-BJ-0	TAMPA ELECTRIC CO			1,2	1.G FE	11,971,750	70.3050	8,849,993	12,588,000	11,974,479	0	1,717	0	0	3.450	3.710	MS	127,873	362,940	12/20/2022	03/15/2051
87612B-BN-1	TARGA RESOURCES PARTNERS LP			1,2	2.C FE	1,953,829	100.9850	2,169,158	2,148,000	1,997,406	0	17,411	0	0	6.875	8.313	JJ	68,095	147,675	03/30/2020	01/15/2029
87612B-BQ-4	TARGA RESOURCES PARTNERS LP			1,2	2.C FE	2,652,330	94.2370	2,457,701	2,608,000	2,641,948	0	(3,773)	0	0	5.500	5.278	MS	47,813	143,440	12/13/2019	03/01/2030
87612E-AK-2	TARGET CORP			1	1.F FE	2,744,150	110.2500	2,491,650	2,260,000	2,560,521	0	(23,546)	0	0	6.350	4.649	MN	23,918	143,510	08/19/2013	11/01/2032
87612E-AR-7	TARGET CORP			1	1.F FE	25,924,394	110.9670	21,859,389	19,699,000	25,612,653	0	(258,035)	0	0	6.500	3.772	AO	270,314	1,280,435	03/07/2022	10/15/2037
87612E-BA-3	TARGET CORP			1,2	1.F FE	53,912,998	87.5510	47,233,765	53,950,000	53,923,640	0	2,380	0	0	4.000	4.001	JJ	1,079,000	2,158,000	07/18/2019	07/01/2042
87612E-BF-2	TARGET CORP			1	1.F FE	16,336,400	79.3430	11,901,450	15,000,000	16,229,530	0	(34,899)	0	0	3.625	3.126	AO	114,792	543,750	11/25/2019	04/15/2046
87612E-BG-0	TARGET CORP			1,2	1.F FE	16,896,800	82.3010	13,168,160	16,000,000	16,828,426	0	(20,582)	0	0	3.900	3.580	MN	79,733	624,000	07/11/2019	11/15/2047
87612E-BJ-4	TARGET CORP			1,2	1.F FE	8,402,990	84.9720	6,493,560	7,642,000	8,212,070	0	(79,060)	0	0	2.350	1.215	FA	67,844	179,587	07/22/2020	02/15/2030
87612E-BK-1	TARGET CORP			1,2	1.F FE	8,403,398	85.7700	6,651,464	7,755,000	8,250,554	0	(62,851)	0	0	2.650	1.721	MS	60,511	205,508	07/24/2020	09/15/2030
87612G-AB-7	TARGA RESOURCES CORP			1,2	2.C FE	9,933,300	79.4930	7,949,300	10,000,000	9,934,288	0	988	0	0	4.950	4.993	AO	104,500	259,875	03/23/2022	04/15/2052
87656X-B#-7	USD SR NT SER B		C	1,2	2.C	20,000,000	85.0200	17,004,000	20,000,000	20,000,000	0	0	0	0	3.410	3.410	MN	420,567	341,000	11/19/2019	11/19/2031
877249-AD-4	TAYLOR MORRISON COMMUNITIES INC			1,2	3.C FE	452,100	99.3840	437,290	440,000	446,731	0	(5,369)	0	0	5.625	3.906	MS	8,250	12,375	03/28/2022	03/01/2024
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC			1,2	3.C FE	1,547,710	96.2340	1,487,778	1,546,000	1,547,655	0	(723)	0	0	5.875	5.819	JD	4,037	90,828	12/01/2020	06/15/2027
87724R-AB-8	TAYLOR MORRISON COMMUNITIES INC			1,2	3.C FE	309,201	93.9620	260,275	277,000	301,450	0	(4,573)	0	0	5.750	3.721	JJ	7,344	15,928	04/08/2021	01/15/2028
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC			1,2	3.C FE	2,466,856	87.0120	1,983,874	2,280,000	2,441,361	0	(19,287)	0	0	5.125	3.968	FA	48,688	116,850	11/08/2021	08/01/2030
878742-AS-4	TECK RESOURCES LTD		C	1,2	2.C FE	8,095,469	95.9070	10,056,808	10,486,000	8,293,705	0	37,250	0	0	6.000	8.062	FA	237,683	629,160	01/09/2019	08/15/2040
878742-AW-5	TECK RESOURCES LTD		C	1,2	2.C FE	2,942,043	97.9010	4,434,915	4,530,000	3,059,608	0	22,975	0	0	6.250	10.032	JJ	130,552	283,125	01/09/2019	07/15/2041
878744-AB-7	TECK RESOURCES LTD		C	1,2	2.C FE	14,972,750	87.0980	23,603,558	27,100,000	16,006,796	0	189,621	0	0	5.200	10.058	MS	469,733	1,409,200	12/26/2013	03/01/2042
87927V-AM-0	TELECOM ITALIA CAPITAL SA		C	1	4.A FE	3,085,798	76.5740	2,603,516	3,400,000	3,198,969	0	10,970	0	0	6.000	6.737	MS	51,567	204,000	09/30/2005	09/30/2034
87927V-AV-0	TELECOM ITALIA CAPITAL SA		C	1	4.A FE	2,350,325	83.5350	1,719,986	2,059,000	2,279,662	0	(7,831)	0	0	7.721	6.601	JD	11,923	158,975	03/30/2020	06/04/2038
87927Y-AA-0	TELECOM ITALIA SPA		C	1	4.A FE	1,011,758	94.8400	1,042,292	1,099,000	1,073,613	0	12,444	0	0	5.303	7.052	MN	5,019	38,394	11/16/2018	05/30/2024
879385-AD-4	TELEFONICA EUROPE BV		C	1	2.C FE	39,572,299	111.6070	36,495,489	32,700,000	36,222,422	0	(354,049)	0	0	8.250	6.424	MS	794,338	2,697,750	09/11/2019	09/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	6,746,824	103.3060	6,368,815	6,165,000	6,581,866	0	(19,058)	0	0	7.045	6.287	JD	13,271	434,324	05/22/2013	06/20/2036
87938W-AT-0	TELEFONICA EMISIONES SAU		C	1	2.C FE	1,995,630	94.7810	1,990,401	2,100,000	2,042,247	0	12,245	0	0	4.103	4.837	MS	27,046	86,163	11/27/2018	03/08/2027
87938W-AU-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	46,700,264	80.7300	36,588,451	45,322,000	46,637,662	0	(30,146)	0	0	5.213	4.998	MS	741,605	2,362,636	05/14/2021	03/08/2047
87938X-AB-7	TELEFONICA MOVILES CHILE SA		C	1,2	2.C FE	5,500,000	82.3020	4,526,610	5,500,000	5,500,000	0	0	0	0	3.537	3.537	MN	23,236	194,535	11/10/2021	11/18/2031
87971M-BH-5	TELUS CORP		C	1,2	2.B FE	1,964,325	86.2610	1,293,915	1,500,000	1,937,542	0	(11,440)	0	0	4.600	2.957	MN	8,625	69,000	08/10/2020	11/16/2048
87971M-BK-8	TELUS CORP		C	1,2	2.B FE	15,847,680	81.9390	13,110,240	16,000,000	15,859,015	0	3,631	0	0	4.300	4.356	JD	30,578	688,000	05/22/2019	06/15/2049
87973P-AV-6	TEMASEK FINANCIAL (I) LTD		C	1,2	1.A FE	9,344,960	62.5620	5,943,390	9,500,000	9,353,013	0	3,651	0	0	2.250	2.325	AO	50,469	213,750	09/29/2020	04/06/2051
87973P-AW-4	TEMASEK FINANCIAL (I) LTD		C	1,2	1.A FE	3,023,335	59.4940	1,844,314	3,100,000	3,025,065	0	791	0	0	2.500	2.588	AO	18,299	77,500	10/20/2020	10/06/2070
88031J-AB-2	TENASKA GEORGIA PARTNERS LP			1	2.B FE	8,917,952	107.2500	8,807,175	8,211,818	8,471,891	0	(24,588)	0	0	9.500	8.482	FA	325,051	780,123	11/06/2002	02/01/2030
88031Q-AA-8	TENASKA VIRGINIA PARTNERS LP				2.B FE	3,349,995	99.6750	3,339,107	3,349,995	3,350,056	0	(35)	0	0	6.119	6.163	MJSD	569	204,986	05/04/2004	03/30/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88032W-AD-8	TENCENT HOLDINGS LTD		C	1	1.E FE	996,050	97.9050	979,050	1,000,000	999,106	0	463	0	0	3.800	3.844	FA	14,778	38,000	02/04/2015	02/11/2025
88032W-AG-1	TENCENT HOLDINGS LTD		C	1,2	1.E FE	23,961,120	91.8010	22,032,240	24,000,000	23,980,072	0	5,177	0	0	3.595	3.613	JJ	388,260	862,800	01/23/2018	01/19/2028
88032W-AH-9	TENCENT HOLDINGS LTD		C	1,2	1.E FE	4,502,034	79.0260	3,109,673	3,935,000	4,445,419	0	(27,955)	0	0	3.925	2.831	JJ	69,502	154,449	12/09/2020	01/19/2038
88032W-AN-6	TENCENT HOLDINGS LTD		C	1,2	1.E FE	8,738,260	92.2540	7,380,320	8,000,000	8,565,984	0	(85,541)	0	0	3.975	2.694	AO	70,667	318,000	04/09/2021	04/11/2029
88032W-AQ-9	TENCENT HOLDINGS LTD		C	1,2	1.E FE	4,998,350	79.3320	3,966,600	5,000,000	4,998,996	0	570	0	0	4.525	4.526	AO	50,278	226,250	04/03/2019	04/11/2049
88032W-AU-0	TENCENT HOLDINGS LTD		C	1,2	1.E FE	3,998,920	81.4380	3,257,520	4,000,000	3,999,350	0	148	0	0	2.390	2.392	JD	7,436	95,600	05/27/2020	06/03/2030
88032W-AV-8	TENCENT HOLDINGS LTD		C	1,2	1.E FE	4,048,605	63.4270	2,537,080	4,000,000	4,046,596	0	(988)	0	0	3.240	3.175	JD	10,080	129,600	12/29/2020	06/03/2050
88032W-AW-6	TENCENT HOLDINGS LTD		C	1,2	1.E FE	6,995,380	59.9710	4,197,970	7,000,000	6,995,703	0	232	0	0	3.290	3.293	JD	17,912	230,300	05/27/2020	06/03/2060
88032W-BA-3	TENCENT HOLDINGS LTD		C	1,2	1.E FE	1,249,888	83.1400	1,039,250	1,250,000	1,249,917	0	22	0	0	2.880	2.881	AO	6,900	36,000	04/16/2021	04/22/2031
88032W-BC-9	TENCENT HOLDINGS LTD		C	1,2	1.E FE	3,411,356	71.2920	2,423,928	3,400,000	3,411,045	0	(164)	0	0	3.840	3.821	AO	25,024	130,560	04/20/2021	04/22/2051
88033G-AV-2	TENET HEALTHCARE CORP			1	4.C FE	7,778,781	90.3500	6,562,121	7,263,000	7,721,113	0	(40,314)	0	0	6.875	5.917	MN	63,803	499,331	06/17/2021	11/15/2031
88033G-CX-6	TENET HEALTHCARE CORP			1,2	4.A FE	7,065,700	96.0510	6,625,598	6,898,000	6,963,446	0	(61,179)	0	0	6.250	5.197	FA	179,635	425,250	11/17/2020	02/01/2027
88033G-DA-5	TENET HEALTHCARE CORP			1,2	3.C FE	6,120,298	93.3130	5,538,127	5,935,000	6,034,675	0	(50,153)	0	0	5.125	4.139	MN	50,695	304,169	06/17/2021	11/01/2027
88033G-DJ-6	TENET HEALTHCARE CORP			1,2	4.C FE	1,138,855	89.7370	1,012,233	1,128,000	1,137,839	0	(1,016)	0	0	6.125	5.943	AO	17,273	69,090	03/24/2022	10/01/2028
88033G-DP-2	TENET HEALTHCARE CORP			1	3.C FE	1,972,000	95.2410	1,878,153	1,972,000	1,972,000	0	0	0	0	6.125	6.123	JD	5,368	60,393	06/01/2022	06/15/2030
88034P-AA-7	TENCENT MUSIC ENTERTAINMENT GROUP		C	1,2	1.F FE	1,498,920	88.7540	1,331,310	1,500,000	1,499,416	0	216	0	0	1.375	1.390	MS	6,760	20,625	08/26/2020	09/03/2025
88034P-AB-5	TENCENT MUSIC ENTERTAINMENT GROUP		C	1,2	1.F FE	4,979,750	75.7260	3,786,300	5,000,000	4,984,123	0	1,908	0	0	2.000	2.045	MS	32,778	100,000	08/26/2020	09/03/2030
880451-AS-8	TENNESSEE GAS PIPELINE COMPANY LLC			1	2.B FE	8,895,142	105.8770	9,528,930	9,000,000	8,967,921	0	7,216	0	0	7.000	7.098	MS	185,500	630,000	08/04/2008	03/15/2027
880451-AV-1	TENNESSEE GAS PIPELINE COMPANY LLC			1	2.B FE	5,604,795	106.7480	6,484,941	6,075,000	5,871,540	0	27,099	0	0	7.000	7.729	AO	89,775	425,250	10/27/1998	10/15/2028
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC			1,2	2.B FE	16,094,560	83.8280	13,412,480	16,000,000	16,084,172	0	(10,388)	0	0	2.900	2.816	MS	154,667	464,000	01/04/2022	03/01/2030
880779-BA-0	TEREX CORP			1,2	4.B FE	8,277,024	89.8560	7,344,829	8,174,000	8,263,109	0	(10,746)	0	0	5.000	4.808	MN	52,223	408,700	12/01/2021	05/15/2029
88105#-AA-3	SR SECD NT			1,2	2.C PL	25,648,770	83.5700	21,434,677	25,648,770	25,648,770	0	0	0	0	3.380	3.379	MJSD	221,579	868,436	09/22/2020	12/31/2043
88150*-AB-9	GTD SR NT B			1	2.B FE	34,359,920	94.3800	31,806,060	33,700,000	34,030,073	0	(61,006)	0	0	4.650	4.418	AO	339,528	1,567,050	01/24/2017	10/13/2027
88150*-AE-3	TERRENO PRIVATE PLACEMENT			1,2	2.B FE	15,000,000	83.9900	12,598,500	15,000,000	15,000,000	0	0	0	0	3.140	3.140	JD	37,942	471,000	12/02/2019	12/02/2029
88150*-AF-0	GTD SR NT SER A			1,2	2.B	22,920,000	83.4000	19,115,280	22,920,000	22,920,000	0	0	0	0	2.410	2.410	JJ	254,705	552,372	07/15/2021	07/15/2028
88150*-AG-8	GTD SR NT SER B			1,2	2.B	8,300,000	79.1100	6,566,130	8,300,000	8,300,000	0	0	0	0	2.840	2.840	JJ	108,693	235,720	07/15/2021	07/15/2031
88150*-AH-6	GTD SR NT SER C			1,2	2.B FE	16,370,000	76.9500	12,596,715	16,370,000	16,370,000	0	0	0	0	2.380	2.380	FA	145,020	389,606	10/28/2021	08/17/2030
882384-A#-7	SR NT			1	1.D Z	21,940,000	100.1500	21,972,910	21,940,000	21,940,000	0	0	0	0	6.200	6.200	JD	94,464	0	12/06/2022	12/06/2032
882384-A*-1	SR NT			1,2	1.G PL	15,000,000	69.3500	10,402,500	15,000,000	15,000,000	0	0	0	0	3.100	3.100	AO	116,250	465,000	10/01/2020	10/01/2040
882384-A@-9	TEXAS EASTERN TRANSMISSION, LP			1	1.G PL	59,450,000	79.1600	47,060,620	59,450,000	59,450,000	0	0	0	0	2.500	2.500	MS	491,288	1,486,250	09/02/2021	09/02/2031
882384-AE-0	TEXAS EASTERN TRANSMISSION LP			1,2	1.G FE	3,964,680	81.0530	3,242,120	4,000,000	3,968,255	0	990	0	0	4.150	4.201	JJ	76,544	166,000	01/04/2018	01/15/2048
882389-CC-1	TEXAS EASTERN TRANSMISSION LP			1	1.G FE	4,906,054	110.1270	5,396,223	4,900,000	4,907,312	0	22	0	0	7.000	6.975	JJ	158,161	343,000	05/13/2015	07/15/2032
882440-AN-0	TEXAS GAS TRANSMISSION LLC			1	2.C FE	3,961,200	103.5780	4,143,120	4,000,000	3,988,863	0	2,662	0	0	7.250	7.323	JJ	133,722	290,000	07/09/1997	07/15/2027
882484-AA-6	TEXAS HEALTH RESOURCES			1	1.C FE	37,242,404	84.8770	31,977,410	37,675,000	37,279,984	0	5,970	0	0	4.330	4.391	MN	208,447	1,631,328	06/02/2015	11/15/2055
882484-AB-4	TEXAS HEALTH RESOURCES			1	1.C FE	2,125,924	71.3990	1,406,560	1,970,000	2,119,061	0	(3,473)	0	0	3.372	2.965	MN	8,488	66,428	01/13/2021	11/15/2051
882484-AC-2	TEXAS HEALTH RESOURCES			1,2	1.C FE	9,783,973	56.8400	5,956,832	10,480,000	9,819,044	0	15,861	0	0	2.328	2.649	MN	31,175	243,974	09/30/2020	11/15/2050
882508-BD-5	TEXAS INSTRUMENTS INC			1,2	1.E FE	34,398,480	88.9580	28,466,560	32,000,000	34,216,345	0	(53,651)	0	0	4.150	3.719	MN	169,689	1,328,000	07/11/2019	05/15/2048
882508-BF-0	TEXAS INSTRUMENTS INC			1,2	1.E FE	6,273,293	88.2380	5,206,042	5,900,000	6,221,894	0	(15,180)	0	0	3.875	3.423	MS	67,317	228,625	06/17/2019	03/15/2039
882508-BG-8	TEXAS INSTRUMENTS INC			1,2	1.E FE	6,634,969	86.4640	5,749,856	6,650,000	6,639,385	0	1,458	0	0	2.250	2.276	MS	48,628	149,625	01/23/2020	09/04/2029
882508-BJ-2	TEXAS INSTRUMENTS INC			1,2	1.E FE	8,222,200	82.3100	6,584,800	8,000,000	8,168,190	0	(22,569)	0	0	1.750	1.435	MN	22,167	140,000	07/29/2020	05/04/2030
882508-BM-5	TEXAS INSTRUMENTS INC			1,2	1.E FE	22,140,496	69.3800	15,468,271	22,295,000	22,145,019	0	3,522	0	0	2.700	2.734	MS	177,245	601,965	09/07/2021	09/15/2051
882587-B*-8	1ST MTG SER 2021A			1,2	1.F	16,000,000	72.1000	11,536,000	16,000,000	16,000,000	0	0	0	0	2.440	2.440	FA	147,484	389,316	08/16/2021	08/15/2035
882884-C*-8	1ST MTG BD SER 2019D			1,2	1.F	20,000,000	83.1692	16,633,840	20,000,000	20,000,000	0	0	0	0	4.060	4.060	MS	207,511	812,000	03/29/2019	03/29/2044
88307*-AA-3	TEXOMA WIND LLC			1	2.C PL	25,223,632	95.2500	24,025,510	25,223,632	25,223,632	0	0	0	0	4.120	4.110	JD	569,817	1,039,214	02/08/2017	06/30/2034
883203-BU-4	TEXTRON INC			1,2	2.B FE	2,994,030	98.7370	2,962,110	3,000,000	2,999,283	0	694	0	0	4.300	4.319	MS	43,000	129,000	01/23/2014	03/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
883203-BV-2	TEXTRON INC			1,2	2.B FE	1,998,060	97.3880	1,947,760	2,000,000	1,999,612	0	214	0	0	3.875	3.884	MS	25,833	77,500	10/23/2014	03/01/2025
883203-CB-5	TEXTRON INC			1,2	2.B FE	1,990,460	84.9100	1,698,200	2,000,000	1,992,881	0	843	0	0	3.000	3.054	JD	5,000	60,000	03/10/2020	06/01/2030
883203-CC-3	TEXTRON INC			1,2	2.B FE	2,996,310	80.0980	2,402,940	3,000,000	2,997,114	0	314	0	0	2.450	2.463	MS	21,642	73,500	08/03/2020	03/15/2031
88322Y-AB-7	THAIOIL TREASURY CENTER CO LTD		C	1	2.C FE	1,419,270	76.6250	1,149,375	1,500,000	1,432,361	0	1,967	0	0	4.875	5.241	JJ	32,094	73,125	09/11/2014	01/23/2043
88322Y-AC-5	THAIOIL TREASURY CENTER CO LTD		C	1	2.C FE	6,436,430	92.8960	6,038,240	6,500,000	6,459,805	0	6,322	0	0	4.625	4.747	MN	34,238	282,125	11/15/2018	11/20/2028
88322Y-AD-3	THAIOIL TREASURY CENTER CO LTD		C		2.C FE	5,535,824	79.7490	4,465,944	5,600,000	5,540,778	0	1,418	0	0	5.375	5.452	MN	34,281	301,000	11/15/2018	11/20/2048
88323A-AA-0	THAIOIL TREASURY CENTER CO LTD		D	1	2.C FE	1,803,660	99.9020	1,713,319	1,715,000	1,716,499	0	(24,932)	0	0	3.625	2.144	JJ	27,285	62,169	12/29/2020	01/23/2023
88332E-AA-1	BIDVEST GROUP (UK) PLC		C	2	3.B FE	5,000,000	89.8520	4,492,600	5,000,000	5,000,000	0	0	0	0	3.625	3.624	MS	49,340	181,250	09/16/2021	09/23/2026
88339W-AA-4	WILLIAMS COMPANIES INC			1,2	2.B FE	13,577,288	68.4580	9,310,288	13,600,000	13,577,972	0	546	0	0	3.500	3.509	AO	100,489	485,256	10/05/2021	10/15/2051
883556-BY-7	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	14,471,762	87.1940	11,588,083	13,290,000	14,400,003	0	(29,128)	0	0	4.100	3.575	FA	205,847	544,890	04/01/2021	08/15/2047
883556-BZ-4	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	2,201,873	88.1530	2,146,526	2,435,000	2,210,925	0	9,052	0	0	2.600	4.180	AO	15,828	31,655	09/07/2022	10/01/2029
883556-CL-4	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	4,943,870	80.8920	4,044,600	5,000,000	4,950,798	0	5,082	0	0	2.000	2.123	AO	21,111	114,444	08/10/2021	10/15/2031
883556-CM-2	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	6,696,166	73.6950	4,937,565	6,700,000	6,696,574	0	234	0	0	2.800	2.803	AO	39,604	214,698	08/12/2021	10/15/2041
884903-AY-1	THOMSON REUTERS CORP		C	1	2.B FE	7,744,328	94.8430	8,388,863	8,845,000	8,114,485	0	37,114	0	0	5.500	6.467	FA	183,779	486,475	10/09/2007	08/15/2035
884903-BH-7	THOMSON REUTERS CORP		C	1	2.B FE	14,761,045	96.8370	13,629,808	14,075,000	14,607,699	0	(18,717)	0	0	5.850	5.499	AO	173,826	823,388	05/22/2013	04/15/2040
884903-BT-1	THOMSON REUTERS CORP		C	1,2	2.B FE	3,977,000	96.8330	3,873,320	4,000,000	3,995,511	0	2,920	0	0	3.850	3.918	AO	32,511	154,000	06/09/2015	09/29/2024
88579Y-AW-1	3M CO			1,2	1.E FE	14,392,122	68.6890	9,087,555	13,230,000	14,319,156	0	(33,761)	0	0	3.125	2.646	MS	117,141	413,438	02/19/2021	09/19/2046
88579Y-BD-2	3M CO			1,2	1.E FE	19,449,312	79.0210	13,666,682	17,295,000	19,296,396	0	(49,518)	0	0	4.000	3.319	MS	205,618	691,800	10/23/2019	09/14/2048
88579Y-BK-6	3M CO			1,2	1.E FE	35,226,978	69.8610	23,949,748	34,282,000	35,195,496	0	(22,840)	0	0	3.250	3.096	FA	386,863	1,114,165	07/07/2021	08/26/2049
88579Y-BP-5	3M CO			1,2	1.E FE	19,006,212	76.8650	12,586,644	16,375,000	18,891,808	0	(61,871)	0	0	3.700	2.872	AO	127,907	605,875	02/26/2021	04/15/2050
88675@-AA-5	PROJECT JUNGLE			1,2	1.F PL	13,161,000	93.3000	12,279,213	13,161,000	13,161,000	0	0	0	0	3.640	3.640	AO	103,796	239,530	04/13/2022	04/13/2027
88675@-AB-3	SR NT SER B			1,2	1.F PL	26,322,000	91.4100	24,060,940	26,322,000	26,322,000	0	0	0	0	3.820	3.820	AO	217,858	502,750	04/13/2022	04/13/2029
88675@-AC-1	SR NT SER C			1,2	1.F PL	17,000,000	88.0900	14,975,300	17,000,000	17,000,000	0	0	0	0	3.930	3.930	AO	144,755	334,050	04/13/2022	04/13/2032
88706Q-AA-2	HELLAS TELECOMMUNICATIONS LUXEMBOURG II		C	2	6. *	0	0.0140	2,211	15,792,000	0	0	0	0	0	6.034	0.000	JAJO	0	0	09/10/2009	01/15/2018
887315-AM-1	HISTORIC TW INC				3.A FE	3,903,667	100.1710	3,210,481	3,205,000	3,211,726	0	(78,302)	0	0	9.150	6.486	FA	122,191	293,258	04/05/2013	02/01/2023
887315-BM-0	HISTORIC TW INC				3.A FE	6,374,262	101.1730	5,937,843	5,869,000	6,071,472	0	(32,687)	0	0	6.950	6.143	JJ	188,085	407,896	03/30/2010	01/15/2028
887315-BN-8	HISTORIC TW INC			1	3.A FE	2,375,903	99.7200	2,137,000	2,143,000	2,245,878	0	(12,956)	0	0	6.625	5.713	MN	18,141	141,974	08/19/2010	05/15/2029
887317-AE-5	WARNER MEDIA LLC			1	3.A FE	12,589,072	96.6380	10,944,254	11,325,000	12,332,461	0	(32,626)	0	0	6.200	5.399	MS	206,744	665,880	10/29/2018	03/15/2040
887317-AH-8	WARNER MEDIA LLC			1	3.A FE	1,971,216	95.2340	1,523,744	1,600,000	1,887,778	0	(6,176)	0	0	6.100	4.595	JJ	45,004	48,800	04/18/2013	07/15/2040
887317-AL-9	WARNER MEDIA LLC			1	3.A FE	32,477,572	94.9670	27,787,344	29,260,000	31,839,056	0	(83,132)	0	0	6.250	5.471	MS	467,347	1,828,750	07/01/2013	03/29/2041
887317-AP-0	WARNER MEDIA LLC			1	3.A FE	256,974	83.6730	204,999	245,000	254,604	0	(286)	0	0	4.900	4.593	JD	534	12,005	05/22/2013	06/15/2042
88731E-AF-7	TIME WARNER CABLE ENTERPRISES LLC				2.C FE	5,848,383	100.6660	4,907,468	4,875,000	4,892,316	0	(83,433)	0	0	8.375	6.523	MS	120,216	408,281	01/19/2005	03/15/2023
88731E-AJ-9	TIME WARNER CABLE ENTERPRISES LLC				2.C FE	5,813,040	111.6090	5,950,992	5,332,000	5,662,370	0	(19,108)	0	0	8.375	7.513	JJ	205,911	446,555	10/10/2007	07/15/2033
88732J-AY-4	TIME WARNER CABLE LLC			1,2	2.C FE	12,456,662	87.0460	12,534,624	14,400,000	12,772,005	0	45,946	0	0	5.875	6.993	MN	108,100	846,000	08/05/2011	11/15/2040
88732J-BB-3	TIME WARNER CABLE LLC			1,2	2.C FE	17,806,915	83.5190	17,948,233	21,490,000	18,373,097	0	81,360	0	0	5.500	6.893	MS	393,983	1,181,950	05/08/2013	09/01/2041
887389-AJ-3	TIMKEN CO			1,2	2.B FE	1,979,330	97.4920	1,949,840	2,000,000	1,995,813	0	2,445	0	0	3.875	4.005	MS	25,833	77,500	05/06/2015	09/01/2024
887389-AL-8	TIMKEN CO			1,2	2.C FE	4,918,650	89.1210	4,456,050	5,000,000	4,923,713	0	5,063	0	0	4.125	4.327	AO	51,563	104,844	03/22/2022	04/01/2032
88738T-AA-8	TIMKEN CO				2.B FE	15,882,400	102.7210	16,435,360	16,000,000	15,952,888	0	8,158	0	0	6.875	6.940	FA	415,556	1,100,000	07/08/2003	05/08/2028
891027-AF-1	GLOBE LIFE INC				2.A FE	31,607,174	100.7290	26,800,965	26,607,000	26,768,421	0	(414,939)	0	0	7.875	6.185	MN	267,733	2,095,301	07/13/2004	05/15/2023
89114Q-CB-2	TORONTO-DOMINION BANK		C		1.E FE	7,026,530	97.8800	6,851,600	7,000,000	7,006,737	0	(5,471)	0	0	3.250	3.167	MS	69,514	227,500	03/18/2019	03/11/2024
89114T-ZV-7	TORONTO-DOMINION BANK		C	1	1.E FE	9,823,300	86.1770	8,617,700	10,000,000	9,834,727	0	11,427	0	0	3.200	3.411	MS	98,667	160,000	04/01/2022	03/10/2032
89115A-2E-1	TORONTO-DOMINION BANK		C	1	1.E FE	1,000,000	95.0620	950,620	1,000,000	1,000,000	0	0	0	0	4.456	4.456	JD	2,847	22,280	06/01/2022	06/08/2032
89115A-2H-4	TORONTO-DOMINION BANK		C	1	1.E FE	27,500,000	98.8590	27,186,225	27,500,000	27,500,000	0	0	0	0	4.693	4.693	MS	380,003	0	09/08/2022	09/15/2027
891160-MJ-9	TORONTO-DOMINION BANK		C	2	1.F FE	10,241,243	92.0820	9,438,405	10,250,000	10,241,261	0	(69)	0	0	3.625	3.627	MS	109,405	371,563	09/12/2016	09/15/2031
891490-AS-3	CONOCOPHILLIPS CO				1.F FE	8,697,600	120.5850	9,646,800	8,000,000	8,599,252	0	(7,731)	0	0	7.900	7.238	JJ	316,000	632,000	03/28/2002	01/01/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89153V-AU-3	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1,2	1.E FE	21,000,000	75.1940	15,790,740	21,000,000	21,000,000	0	0	0	0	3.461	3.461	JJ	341,197	726,810	07/08/2019	07/12/2049
89153V-AV-1	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1,2	1.E FE	68,748,015	71.1040	49,091,624	69,042,000	68,755,866	0	6,651	0	0	3.127	3.147	MN	191,906	2,158,943	09/23/2021	05/29/2050
89153V-AW-9	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1,2	1.E FE	15,238,831	70.2580	10,882,964	15,490,000	15,245,176	0	3,338	0	0	3.386	3.460	JD	2,914	524,491	03/24/2021	06/29/2060
89153V-AX-7	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1,2	1.E FE	1,211,985	74.6450	1,119,675	1,500,000	1,215,515	0	3,530	0	0	2.986	4.509	JD	249	22,395	08/24/2022	06/29/2041
89157F-AC-4	TOTAL PLAY TELECOMUNICACIONES SA DE CV		C	1,2	4.B FE	4,670,880	78.7090	3,699,323	4,700,000	4,674,162	0	3,282	0	0	6.375	6.486	MS	84,061	299,625	01/27/2022	09/20/2028
891906-AB-5	GLOBAL PAYMENTS INC			1,2	2.C FE	1,998,500	99.1990	1,983,980	2,000,000	1,999,983	0	193	0	0	3.750	3.752	JD	6,250	75,000	05/17/2013	06/01/2023
892331-AG-4	TOYOTA MOTOR CORP		C		1.E FE	3,000,000	88.6740	2,660,220	3,000,000	3,000,000	0	0	0	0	2.760	2.760	JJ	41,170	82,800	06/25/2019	07/02/2029
89236T-DW-2	TOYOTA MOTOR CREDIT CORP			1	1.E FE	2,538,450	97.3670	2,434,175	2,500,000	2,507,938	0	(5,852)	0	0	2.900	2.648	AO	14,903	72,500	06/23/2017	04/17/2024
89236T-FT-7	TOYOTA MOTOR CREDIT CORP			1	1.E FE	19,925,400	93.9990	18,799,800	20,000,000	19,954,760	0	7,454	0	0	3.650	3.692	JJ	350,806	730,000	01/03/2019	01/08/2029
89236T-GU-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	13,477,468	84.2030	10,693,781	12,700,000	13,315,426	0	(81,363)	0	0	2.150	1.431	FA	104,669	273,050	01/25/2021	02/13/2030
89236T-GY-5	TOYOTA MOTOR CREDIT CORP			1	1.E FE	2,997,990	90.9660	2,728,980	3,000,000	2,998,478	0	182	0	0	3.375	3.383	AO	25,313	101,250	03/27/2020	04/01/2030
89236T-HX-6	TOYOTA MOTOR CREDIT CORP			1	1.E FE	6,112,284	78.6980	4,926,495	6,260,000	6,134,128	0	14,436	0	0	1.650	1.921	JJ	49,063	103,290	07/13/2021	01/10/2031
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	9,984,600	79.0770	7,907,700	10,000,000	9,986,552	0	1,531	0	0	1.900	1.917	MS	57,528	189,472	09/20/2021	09/12/2031
89236T-KD-6	TOYOTA MOTOR CREDIT CORP			1	1.E FE	4,999,400	98.3440	4,917,200	5,000,000	4,999,431	0	31	0	0	4.450	4.452	JD	1,236	110,632	06/27/2022	06/29/2029
89323#-AF-6	ATLANTIC PATH 15 LLC			1	1.F	3,710,868	107.3800	3,981,603	3,707,956	3,709,228	0	(161)	0	0	8.000	7.985	JD	13,184	444,955	06/15/2004	12/15/2028
893526-8Z-9	TRANSCANADA PIPELINES LTD		C	1	2.A FE	12,251,979	114.4430	9,269,883	8,100,000	11,189,983	0	(131,016)	0	0	7.625	4.306	JJ	284,794	617,625	04/30/2013	01/15/2039
893526-DF-7	TRANSCANADA PIPELINES LTD		C	1	2.A FE	4,012,680	98.6290	3,945,160	4,000,000	4,007,684	0	(437)	0	0	5.600	5.577	MS	56,622	224,000	03/23/2004	03/31/2034
893526-DJ-9	TRANSCANADA PIPELINES LTD		C	1	2.A FE	23,644,931	100.5560	18,426,887	18,325,000	22,402,408	0	(153,965)	0	0	6.100	4.275	JD	93,152	1,117,825	05/22/2013	06/01/2040
89352H-AD-1	TRANSCANADA PIPELINES LTD		C	1	2.A FE	177,791	102.0890	153,134	150,000	171,429	0	(972)	0	0	6.200	4.836	AO	1,963	9,300	05/13/2015	10/15/2037
89352H-AE-9	TRANSCANADA PIPELINES LTD		C	1	2.A FE	3,853,813	110.8230	2,970,056	2,680,000	3,650,075	0	(43,675)	0	0	7.250	4.090	FA	73,402	194,300	01/09/2018	08/15/2038
89352H-AK-5	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	5,541,818	98.8220	5,409,516	5,474,000	5,479,385	0	(9,596)	0	0	3.750	3.568	AO	42,766	205,275	10/22/2015	10/16/2023
89352H-AL-3	TRANSCANADA PIPELINES LTD		A	1,2	2.A FE	1,702,470	88.6520	1,329,780	1,500,000	1,687,404	0	(5,833)	0	0	5.000	4.088	AO	15,625	75,000	04/28/2020	10/16/2043
89352H-AM-1	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	10,554,411	91.3300	8,699,183	9,525,000	10,263,181	0	(52,387)	0	0	4.625	3.752	MS	146,844	410,469	03/03/2022	03/01/2034
89352H-AT-6	TRANSCANADA PIPELINES LTD		A	1,2	2.A FE	7,375,965	99.4950	7,369,595	7,407,000	7,395,923	0	3,303	0	0	4.875	4.929	JJ	166,503	361,091	01/22/2016	01/15/2026
89352H-AW-9	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	4,617,653	94.9890	4,378,993	4,610,000	4,614,618	0	(748)	0	0	4.250	4.229	MN	25,035	195,925	05/24/2018	05/15/2028
89352H-AY-5	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	12,728,509	87.5410	9,822,100	11,220,000	12,632,064	0	(32,250)	0	0	4.875	4.064	MN	69,891	546,975	11/10/2020	05/15/2048
89352H-AZ-2	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	34,434,513	91.2000	28,956,000	31,750,000	34,262,897	0	(51,094)	0	0	5.100	4.570	MS	476,779	1,619,250	07/10/2019	03/15/2049
89352L-AC-4	TRANSCANADA PIPELINES LTD		C	1	2.A FE	21,169,160	103.0670	20,613,400	20,000,000	20,237,840	0	(75,370)	0	0	7.060	6.585	AO	302,011	1,412,000	01/25/1999	10/14/2025
893570-BM-2	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1	2.B FE	7,430,590	106.1760	7,959,802	7,496,800	7,480,822	0	4,552	0	0	7.250	7.314	JD	45,293	543,518	07/16/1997	12/01/2026
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	9,291,474	94.9180	7,950,332	8,376,000	9,113,156	0	(25,534)	0	0	5.400	4.670	FA	170,870	452,304	08/20/2019	08/15/2041
893574-AF-0	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	27,350,970	84.5320	24,007,088	28,400,000	27,492,842	0	27,075	0	0	4.450	4.695	FA	526,583	1,263,800	12/28/2020	08/01/2042
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	9,927,600	83.4730	8,347,300	10,000,000	9,934,455	0	1,523	0	0	4.600	4.644	MS	135,444	460,000	03/08/2018	03/15/2048
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	10,588,973	76.5660	7,257,691	9,479,000	10,542,385	0	(24,100)	0	0	3.950	3.315	MN	47,843	374,421	07/29/2021	05/15/2050
893647-BE-6	TRANSDIGM INC			1,2	4.A FE	5,588,908	98.8320	5,390,297	5,454,000	5,497,585	0	(46,423)	0	0	6.250	5.415	MS	100,369	272,438	05/16/2022	03/15/2026
893647-BL-0	TRANSDIGM INC			1,2	4.C FE	6,550,277	93.9050	5,964,846	6,352,000	6,501,801	0	(30,938)	0	0	5.500	4.267	MN	44,640	349,360	12/02/2021	11/15/2027
893647-BQ-9	TRANSDIGM INC			1,2	4.C FE	5,200,851	87.1870	4,536,340	5,203,000	5,201,241	0	282	0	0	4.875	4.881	MN	42,274	253,646	11/23/2021	05/01/2029
89366L-AA-2	TRANSELEC SA		C	1	2.B FE	1,781,094	99.6070	1,785,954	1,793,000	1,792,212	0	1,424	0	0	4.625	4.699	JJ	35,704	82,926	07/23/2013	07/26/2023
89366L-AD-6	TRANSELEC SA		C	1,2	2.B FE	4,432,414	97.3490	4,359,288	4,478,000	4,467,704	0	5,033	0	0	4.250	4.369	JJ	88,285	190,315	07/09/2014	01/14/2025
89366L-AE-4	TRANSELEC SA		C	1,2	2.B FE	6,094,948	90.4510	5,080,633	5,617,000	5,995,071	0	(60,051)	0	0	3.875	2.609	JJ	102,179	217,659	04/09/2021	01/12/2029
89387Y-AC-5	TRANSPORTADORA DE GAS INTERNACIONAL SA E		C	1,2	2.C FE	12,571,125	92.3320	11,079,840	12,000,000	12,380,598	0	(59,051)	0	0	5.550	4.880	MN	111,000	666,000	07/30/2019	11/01/2028
89388A-AA-0	TRANSPORTADORA DE GAS DEL PERU SA		C	1	2.A FE	17,480,200	93.8480	16,696,498	17,791,000	17,682,846	0	30,129	0	0	4.250	4.447	AO	128,120	639,243	09/18/2015	04/30/2028
893939-AE-8	TRAVELERS COMPANIES INC				1.F FE	2,279,940	108.4730	2,169,460	2,000,000	2,070,025	0	(18,520)	0	0	7.750	6.548	AO	32,722	155,000	08/01/2003	04/15/2026
89407#-AE-8	TRANSWESTERN PIPELINE COMPANY, LLC			1	2.C	22,000,000	95.7200	21,058,400	22,000,000	22,000,000	0	0	0	0	6.160	6.159	MN	139,284	1,355,200	05/24/2007	05/24/2037
89407#-AG-3	TRANSWESTERN PIPELINE COMPANY, LLC			1	2.C	25,000,000	98.2000	24,550,000	25,000,000	25,000,000	0	0	0	0	5.660	5.659	JD	86,472	1,415,000	12/09/2009	12/09/2024
89417E-AD-1	TRAVELERS COMPANIES INC			1	1.F FE	2,908,304	108.5490	3,039,372	2,800,000	2,877,745	0	(3,019)	0	0	6.250	5.961	JD	7,778	175,000	07/30/2009	06/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89417E-AK-5	TRAVELERS COMPANIES INC			1,2	1.F FE	34,725,600	84.8480	29,696,800	35,000,000	34,766,507	0	6,606	0	0	4.300	4.346	FA	526,750	1,505,000	08/18/2015	08/25/2045
89417E-AM-1	TRAVELERS COMPANIES INC			1,2	1.F FE	12,445,750	81.0760	10,134,500	12,500,000	12,452,535	0	1,610	0	0	4.000	4.025	MN	43,056	500,000	05/15/2017	05/30/2047
89417E-AN-9	TRAVELERS COMPANIES INC			1,2	1.F FE	8,445,940	81.3470	6,914,495	8,500,000	8,450,960	0	1,199	0	0	4.050	4.087	MS	109,013	344,250	02/28/2018	03/07/2048
89417E-AQ-2	TRAVELERS COMPANIES INC			1,2	1.F FE	1,202,411	62.4560	768,209	1,230,000	1,203,394	0	667	0	0	2.550	2.662	AO	5,576	31,365	07/21/2021	04/27/2050
89417E-AR-0	TRAVELERS COMPANIES INC			1,2	1.F FE	17,049,897	69.2480	11,841,408	17,100,000	17,052,351	0	1,411	0	0	3.050	3.065	JD	33,321	521,550	06/03/2021	06/08/2051
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP			1	1.F FE	2,504,808	109.8570	2,636,568	2,400,000	2,458,422	0	(3,964)	0	0	6.375	6.051	MS	45,050	153,000	11/24/2003	03/15/2033
89566E-A#-5	TRI-STATE GENERATION AND TRANSMISS			1	1.G FE	8,000,000	88.2400	7,059,200	8,000,000	8,000,000	0	0	0	0	3.900	3.899	AO	78,000	312,000	10/31/2014	10/01/2033
89566E-AD-0	TRI-STATE GENERATION AND TRANSMISSION AS			1	1.G FE	27,087,602	90.6110	24,827,414	27,400,000	27,162,424	0	10,291	0	0	6.000	6.081	JD	73,067	1,644,000	07/13/2010	06/15/2040
89566E-AK-4	TRI-STATE GENERATION AND TRANSMISSION AS			1,2	1.G FE	4,959,823	74.3120	3,715,600	5,000,000	4,965,185	0	857	0	0	4.250	4.297	JD	17,708	212,500	07/27/2016	06/01/2046
89566E-B@-6	TRI-STATE GENERATION AND TRANSMISSION AS			1	1.G FE	77,000,000	85.0100	65,457,700	77,000,000	77,000,000	0	0	0	0	4.450	4.449	AO	856,625	3,426,500	10/31/2014	10/01/2045
89677Y-A#-7	SR NT SER 2022A			1,2	2.B FE	17,500,000	88.4100	15,471,750	17,500,000	17,500,000	0	0	0	0	5.000	5.000	FA	298,958	437,500	02/28/2022	02/28/2027
896818-AS-0	TRIUMPH GROUP INC			1,2	4.B FE	6,679,204	101.8340	6,647,724	6,528,000	6,598,064	0	(27,207)	0	0	8.875	8.044	JD	48,280	583,183	09/27/2022	06/01/2024
89788K-AA-4	TRUIST BANK			2	1.F FE	12,495,550	80.7430	9,689,160	12,000,000	12,381,667	0	(51,475)	0	0	2.250	1.760	MS	82,500	270,000	12/15/2020	03/11/2030
89788M-AB-8	TRUIST FINANCIAL CORP			2	1.G FE	541,507	80.3710	434,003	540,000	541,272	0	(157)	0	0	1.950	1.915	JD	761	10,530	06/30/2021	06/05/2030
89788M-AJ-1	TRUIST FINANCIAL CORP			1,2	1.G FE	378,720	102.3670	383,876	375,000	378,603	0	(117)	0	0	5.900	5.526	AO	3,872	0	11/22/2022	10/28/2026
898324-AA-6	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA		C	1,2	2.B FE	1,588,375	98.5790	1,478,685	1,500,000	1,537,419	0	(21,074)	0	0	5.250	3.719	JD	3,500	78,750	10/21/2021	12/15/2024
898324-AC-2	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA		C	1,2	2.B FE	1,586,261	96.8860	1,525,955	1,575,000	1,579,242	0	(1,213)	0	0	5.250	5.149	JJ	34,683	82,688	06/08/2016	01/30/2026
898339-AA-4	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA		C	1,2	2.B FE	10,699,832	86.5250	9,171,650	10,600,000	10,679,459	0	(9,039)	0	0	4.869	4.738	JJ	237,986	516,114	09/15/2020	01/15/2030
898339-AB-2	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA		C	1,2	2.B FE	11,652,349	81.2630	9,182,719	11,300,000	11,645,084	0	(3,361)	0	0	6.390	6.151	JJ	332,955	722,070	05/13/2021	01/15/2050
89837L-AB-1	TRUSTEES OF PRINCETON UNIVERSITY			1	1.A FE	3,973,980	107.9920	3,239,760	3,000,000	3,708,983	0	(31,394)	0	0	5.700	3.738	MS	57,000	171,000	02/07/2013	03/01/2039
89837R-AC-6	TRUSTEES OF DARTMOUTH COLLEGE			1	1.B FE	13,577,080	82.2410	10,896,933	13,250,000	13,504,911	0	(7,819)	0	0	3.760	3.626	JD	41,517	498,200	07/27/2012	06/01/2043
89837R-AD-4	TRUSTEES OF DARTMOUTH COLLEGE			1	1.B FE	9,999,500	78.0920	7,809,200	10,000,000	10,000,761	0	329	0	0	3.474	3.474	JD	28,950	347,400	04/05/2016	06/01/2046
89838L-AH-7	TRUSTEES OF BOSTON COLLEGE			1	1.D FE	3,350,000	60.8580	2,038,743	3,350,000	3,350,000	0	0	0	0	3.042	3.042	JJ	50,954	103,889	06/15/2021	07/01/2057
898813-AP-5	TUCSON ELECTRIC POWER CO			1,2	1.G FE	2,492,072	95.8150	2,395,375	2,500,000	2,498,135	0	825	0	0	3.050	3.085	MS	22,451	76,250	07/01/2015	03/15/2025
898813-AQ-3	TUCSON ELECTRIC POWER CO			1,2	1.G FE	23,975,120	85.8560	16,711,870	19,465,000	23,651,355	0	(100,000)	0	0	4.850	3.555	JD	78,671	944,053	11/15/2019	12/01/2048
898813-AR-1	TUCSON ELECTRIC POWER CO			1,2	1.G FE	5,109,720	76.0170	3,135,701	4,125,000	5,054,666	0	(22,833)	0	0	4.000	2.803	JD	7,333	165,000	07/13/2020	06/15/2050
898813-AT-7	TUCSON ELECTRIC POWER CO			1,2	1.G FE	8,923,320	66.4400	5,979,600	9,000,000	8,925,975	0	1,692	0	0	3.250	3.295	MN	48,750	292,500	05/06/2021	05/01/2051
899043-AA-1	TUFTS UNIVERSITY			1	1.D FE	33,500,704	81.2460	26,648,688	32,800,000	33,498,488	0	(364)	0	0	5.017	4.911	AO	347,399	1,645,576	04/17/2012	04/15/2112
899043-AB-9	TUFTS UNIVERSITY			1	1.D FE	25,969,077	73.1000	19,006,000	26,000,000	25,970,765	0	464	0	0	4.005	4.011	FA	393,380	1,041,300	12/17/2018	08/15/2057
899043-AC-7	TUFTS UNIVERSITY			1,2	1.D FE	10,850,000	66.9730	7,266,571	10,850,000	10,850,000	0	0	0	0	3.099	3.099	FA	127,025	336,242	04/22/2021	08/15/2051
89990B-AB-6	TUPY OVERSEAS SA		C	1,2	3.B FE	3,755,563	83.3170	3,124,388	3,750,000	3,754,950	0	(470)	0	0	4.500	4.480	FA	63,281	168,750	08/30/2021	02/16/2031
900111-AA-3	TURKCELL ILETISIM HIZMETLERI AS		C	1	4.B FE	5,220,977	93.9490	4,979,297	5,300,000	5,273,538	0	8,666	0	0	5.750	5.947	AO	64,336	304,750	10/07/2015	10/15/2025
90011Q-AC-4	TURK TELEKOMUNIKASYON AS		C		4.B FE	2,981,880	94.2340	2,827,020	3,000,000	2,993,224	0	3,594	0	0	6.875	6.969	FA	70,469	206,250	02/21/2019	02/28/2025
90014T-AG-6	TURKIYE CUMHURIYETI ZIRAAT BANKASI AS		C		4.C FE	497,225	90.5290	452,645	500,000	498,207	0	506	0	0	5.375	5.500	MS	8,884	26,875	01/26/2021	03/02/2026
90041L-AF-2	TURNING POINT BRANDS INC			1,2	3.C FE	4,444,515	86.4860	3,821,816	4,419,000	4,439,942	0	(475)	0	0	5.625	5.616	FA	93,904	226,097	04/28/2022	02/15/2026
90131H-AS-4	TFCF AMERICA INC				2.A FE	35,408,009	100.6450	31,828,981	31,625,000	31,815,954	0	(579,398)	0	0	8.875	6.898	AO	506,769	2,806,719	04/06/2015	04/26/2023
90131H-AX-3	TFCF AMERICA INC				2.A FE	1,279,822	105.2090	1,367,717	1,300,000	1,293,291	0	2,161	0	0	7.700	7.907	AO	16,961	100,100	04/06/2015	10/30/2025
90131H-BM-6	TFCF AMERICA INC				2.A FE	7,219,825	105.0350	7,352,450	7,000,000	7,178,713	0	(6,032)	0	0	6.750	6.481	JJ	225,750	472,500	04/06/2015	01/09/2038
90131H-BN-4	TFCF AMERICA INC			1	2.A FE	1,150,469	110.9290	1,109,290	1,000,000	1,124,282	0	(4,151)	0	0	7.850	6.588	MS	26,167	78,500	04/06/2015	03/01/2039
90131H-BR-5	TFCF AMERICA INC				2.A FE	1,979,180	112.8410	1,986,002	1,760,000	1,957,989	0	(3,314)	0	0	7.750	6.776	JD	11,367	136,400	04/06/2015	12/01/2045
902133-AT-4	TYCO ELECTRONICS GROUP SA		C	1,2	1.G FE	9,975,700	96.2790	9,627,900	10,000,000	9,992,301	0	3,027	0	0	3.700	3.726	FA	139,778	370,000	01/25/2016	02/15/2026
902494-BD-4	TYSON FOODS INC			1,2	2.B FE	7,987,980	85.6000	5,649,600	6,600,000	7,900,014	0	(34,778)	0	0	4.550	3.347	JD	24,191	300,300	05/28/2020	06/02/2047
902494-BH-5	TYSON FOODS INC			1,2	2.B FE	7,122,050	92.7720	6,030,180	6,500,000	7,081,767	0	(12,099)	0	0	5.100	4.503	MS	85,638	331,500	06/17/2019	09/28/2048
902494-BK-8	TYSON FOODS INC			1,2	2.B FE	36,595,765	95.4750	33,702,675	35,300,000	36,162,896	0	(130,783)	0	0	4.350	3.876	MS	511,850	1,535,550	07/24/2019	03/01/2029
90265E-AR-1	UDR INC			1,2	2.A FE	7,847,220	83.4650	6,572,869	7,875,000	7,854,024	0	2,099	0	0	3.000	3.035	FA	89,250	236,250	09/12/2019	08/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90265E-AT-7	UDR INC			1,2	2.A FE	9,586,737	74.2680	7,129,728	9,600,000	9,589,091	0	1,111	0	0	2.100	2.113	FA	84,000	201,600	02/11/2021	08/01/2032
902674-XN-5	UBS AG (LONDON BRANCH)		C		1.D FE	12,944,880	84.8330	11,028,290	13,000,000	12,949,465	0	1,265	0	0	4.500	4.526	JD	8,125	585,000	06/20/2018	06/26/2048
90351D-AB-3	UBS GROUP AG		C		1.G FE	8,794,624	97.3300	8,662,370	8,900,000	8,854,929	0	15,264	0	0	4.125	4.324	MS	98,920	367,125	10/15/2018	09/24/2025
90351D-AF-4	UBS GROUP AG		C		1.G FE	8,811,483	96.0990	8,486,503	8,831,000	8,823,947	0	1,965	0	0	4.125	4.151	AO	76,903	364,279	03/29/2016	04/15/2026
90352J-AC-7	UBS GROUP AG		C	2	1.G FE	49,746,581	93.6160	45,466,483	48,567,000	49,097,897	0	(122,573)	0	0	4.253	3.949	MS	562,290	2,065,555	12/27/2018	03/23/2028
90363@-AB-6	USTA NATIONAL TENNIS CENTER INC			1	1.G FE	16,513,430	91.3800	15,007,294	16,422,953	16,488,764	0	(2,902)	0	0	4.080	4.025	JJ	321,999	687,191	07/11/2016	09/08/2039
90380*-AA-9	SR SECD NT			1,2	2.C PL	15,469,847	83.0200	12,843,067	15,469,847	15,469,847	0	0	0	0	3.860	3.859	MS	150,943	597,136	02/11/2021	03/30/2040
90473L-AA-0	UNIFRAX ESCROW ISSUER CORP			1,2	4.B FE	6,182,850	80.5290	4,902,606	6,088,000	6,168,371	0	(11,787)	0	0	5.250	4.982	MS	80,793	319,620	12/09/2021	09/30/2028
90473L-AC-6	UNIFRAX ESCROW ISSUER CORP			1,2	5.A FE	3,199,715	63.5340	1,993,697	3,138,000	3,192,158	0	(6,045)	0	0	7.500	7.171	MS	59,491	235,350	09/15/2021	09/30/2029
904764-AS-6	UNILEVER CAPITAL CORP			1	1.E FE	2,835,437	96.1970	2,741,615	2,850,000	2,843,840	0	2,257	0	0	3.100	3.188	JJ	37,058	88,350	02/12/2019	07/30/2025
904764-BK-2	UNILEVER CAPITAL CORP			1,2	1.E FE	1,499,025	78.0080	1,170,120	1,500,000	1,499,238	0	93	0	0	1.375	1.382	MS	6,130	20,625	09/08/2020	09/14/2030
904764-BR-7	UNILEVER CAPITAL CORP			1,2	1.E FE	7,689,353	65.0450	5,067,006	7,790,000	7,692,569	0	2,065	0	0	2.625	2.688	FA	78,955	175,613	08/09/2021	08/12/2051
905572-AD-5	UNION CARBIDE CORP				2.B FE	4,068,900	100.3850	3,312,705	3,300,000	3,324,609	0	(97,230)	0	0	7.875	4.787	AO	64,969	259,875	10/07/2013	04/01/2023
905581-AR-5	UNION CARBIDE CORP				2.B FE	3,163,244	104.5780	2,640,595	2,525,000	2,680,619	0	(59,144)	0	0	7.500	4.767	JD	15,781	189,375	01/11/2013	06/01/2025
906548-CJ-9	UNION ELECTRIC CO			1,2	1.F FE	4,973,700	81.8750	4,093,750	5,000,000	4,979,840	0	731	0	0	3.900	3.930	MS	57,417	195,000	09/06/2012	09/15/2042
906548-CK-6	UNION ELECTRIC CO			1,2	1.F FE	4,415,731	98.0950	4,237,704	4,320,000	4,333,430	0	(12,427)	0	0	3.500	3.196	AO	31,920	151,200	09/01/2015	04/15/2024
906548-CL-4	UNION ELECTRIC CO			1,2	1.F FE	42,019,200	76.8410	30,736,400	40,000,000	41,714,028	0	(52,420)	0	0	3.650	3.371	AO	308,222	1,460,000	08/02/2016	04/15/2045
906548-CQ-3	UNION ELECTRIC CO			1,2	1.F FE	35,618,903	70.6580	24,333,202	34,438,000	35,565,131	0	(28,348)	0	0	3.250	3.065	AO	279,809	1,119,235	07/14/2021	10/01/2049
906548-CR-1	UNION ELECTRIC CO			1,2	1.F FE	4,106,940	87.7140	3,140,161	3,580,000	3,976,732	0	(54,214)	0	0	2.950	1.279	MS	31,096	105,610	07/28/2020	03/15/2030
906548-CS-9	UNION ELECTRIC CO			1,2	1.F FE	40,994,774	63.5750	27,705,985	43,580,000	41,088,739	0	53,758	0	0	2.625	2.918	MS	336,837	1,143,975	03/29/2021	03/15/2051
907818-DY-1	UNION PACIFIC CORP			1,2	1.G FE	1,993,380	97.1020	1,942,040	2,000,000	1,998,522	0	690	0	0	3.250	3.288	JJ	29,972	65,000	08/07/2014	01/15/2025
907818-EC-8	UNION PACIFIC CORP			1,2	1.G FE	14,127,165	79.1010	12,260,655	15,500,000	14,241,460	0	18,373	0	0	3.875	4.347	FA	250,260	600,625	10/21/2015	02/01/2055
907818-ED-6	UNION PACIFIC CORP			1,2	1.G FE	4,960,850	96.2680	4,813,400	5,000,000	4,988,721	0	4,051	0	0	3.250	3.341	FA	61,389	162,500	06/18/2015	08/15/2025
907818-EH-7	UNION PACIFIC CORP			1,2	1.G FE	5,128,200	94.6230	4,731,150	5,000,000	5,042,302	0	(13,813)	0	0	2.750	2.448	MS	45,833	137,500	04/28/2016	03/01/2026
907818-EM-6	UNION PACIFIC CORP			1,2	1.G FE	27,186,946	80.0860	21,675,276	27,065,000	27,177,387	0	(1,996)	0	0	3.799	3.775	AO	257,050	1,028,199	12/22/2016	10/01/2051
907818-EN-4	UNION PACIFIC CORP			1,2	1.G FE	1,262,499	82.2610	863,741	1,050,000	1,250,083	0	(5,783)	0	0	4.000	2.887	AO	8,867	42,000	10/22/2020	04/15/2047
907818-FE-3	UNION PACIFIC CORP			1,2	1.G FE	3,117,420	78.5880	2,357,640	3,000,000	3,112,816	0	(1,376)	0	0	3.950	3.759	FA	44,767	118,500	08/06/2019	08/15/2059
907818-FG-8	UNION PACIFIC CORP			1,2	1.G FE	86,378,038	77.6320	59,530,547	76,683,000	85,983,302	0	(133,599)	0	0	3.839	3.263	MS	825,916	2,943,860	05/04/2020	03/20/2060
907818-FH-6	UNION PACIFIC CORP			1,2	1.G FE	3,292,080	85.5700	2,567,100	3,000,000	3,218,942	0	(30,408)	0	0	2.400	1.283	FA	29,200	72,000	07/23/2020	02/05/2030
907818-FK-9	UNION PACIFIC CORP			1,2	1.G FE	29,507,491	73.1340	21,121,099	28,880,000	29,478,635	0	(14,429)	0	0	3.250	3.131	FA	380,654	938,600	07/29/2021	02/05/2050
907818-FL-7	UNION PACIFIC CORP			1,2	1.G FE	27,338,430	72.8350	18,937,100	26,000,000	27,309,413	0	(10,992)	0	0	3.750	3.526	FA	395,417	975,000	06/29/2020	02/05/2070
907818-FN-3	UNION PACIFIC CORP			1,2	1.G FE	48,292,508	63.9980	31,618,212	49,405,000	48,312,907	0	13,665	0	0	2.973	3.068	MS	428,403	1,468,811	06/30/2021	09/16/2062
907818-FS-2	UNION PACIFIC CORP			1,2	1.G FE	31,543,231	73.8250	22,446,491	30,405,000	31,529,989	0	(7,941)	0	0	3.799	3.635	AO	272,729	1,155,086	04/06/2021	04/06/2071
907818-FV-5	UNION PACIFIC CORP			1,2	1.G FE	15,301,716	73.1650	11,252,777	15,380,000	15,304,988	0	1,778	0	0	3.550	3.573	MN	62,182	545,990	05/17/2021	05/20/2061
907818-FW-3	UNION PACIFIC CORP			1,2	1.G FE	9,728,054	67.8100	6,597,913	9,730,000	9,728,188	0	121	0	0	2.950	2.951	MS	88,502	287,035	09/07/2021	03/10/2052
907834-AJ-4	ANADARKO PETROLEUM CORP			1	3.A FE	1,559,015	99.5720	1,493,580	1,500,000	1,517,469	0	(2,486)	0	0	7.950	7.687	AO	25,175	119,250	06/08/2009	04/15/2029
90932M-AA-3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS			1	2.C FE	4,394,417	80.1940	3,524,059	4,394,417	4,394,417	0	0	0	0	2.900	2.899	MN	21,240	127,438	09/03/2019	11/01/2029
91127K-AC-6	UNITED OVERSEAS BANK LTD		C	2	1.F FE	8,869,473	97.3920	8,667,888	8,900,000	8,835,360	0	858	0	0	3.750	3.880	AO	70,458	315,000	04/08/2019	04/15/2029
91127K-AH-5	UNITED OVERSEAS BANK LTD		C	2	1.F FE	4,200,000	91.9410	3,861,522	4,200,000	4,200,000	0	0	0	0	3.863	3.862	AO	37,857	81,123	03/31/2022	10/07/2032
911312-AJ-5	UNITED PARCEL SERVICE INC			1	1.F FE	32,218,223	110.7630	29,075,288	26,250,000	30,778,543	0	(207,708)	0	0	6.200	4.586	JJ	750,458	1,627,500	01/19/2016	01/15/2038
911312-AZ-9	UNITED PARCEL SERVICE INC			1,2	1.F FE	29,736,900	77.0090	23,102,700	30,000,000	29,773,919	0	6,097	0	0	3.400	3.446	MN	130,333	1,020,000	10/19/2016	11/15/2046
911312-BQ-8	UNITED PARCEL SERVICE INC			1,2	1.F FE	25,672,835	88.8300	20,022,282	22,540,000	25,447,985	0	(68,774)	0	0	4.250	3.486	MS	282,063	957,950	08/01/2019	03/15/2049
911312-BS-4	UNITED PARCEL SERVICE INC			1,2	1.F FE	12,450,865	77.2260	8,641,589	11,190,000	12,404,747	0	(31,289)	0	0	3.400	2.808	MS	126,820	380,460	07/21/2021	09/01/2049
911312-BW-5	UNITED PARCEL SERVICE INC			1,2	1.F FE	21,259,493	104.2490	21,788,041	20,900,000	21,248,042	0	(5,320)	0	0	5.300	5.182	AO	276,925	37,100	03/20/2020	04/01/2050
911363-AM-1	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	857,925	84.1600	704,419	837,000	856,608	0	(1,175)	0	0	3.875	3.641	FA	12,253	32,434	11/09/2021	02/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.A FE	1,180,589	98.7380	1,198,679	1,214,000	1,190,193	0	49,876	0	0	5.500	6.006	FA	25,224	75,665	03/30/2020	05/15/2027
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	2,970,219	93.9180	2,573,353	2,740,000	2,890,997	0	(43,678)	0	0	5.250	3.421	JJ	66,331	110,040	08/01/2022	01/15/2030
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	937,273	85.5940	769,490	899,000	928,128	0	(4,984)	0	0	4.000	3.320	JJ	16,582	35,960	11/30/2021	07/15/2030
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	1,170,415	81.6850	954,081	1,168,000	1,170,154	0	(184)	0	0	3.750	3.725	JJ	20,197	40,393	08/17/2021	01/15/2032
911596-AL-8	US BANCORP				1.F FE	1,215,600	106.9840	1,069,840	1,000,000	1,052,240	0	(13,356)	0	0	7.500	5.792	JD	6,250	75,000	04/11/2003	06/01/2026
912920-AK-1	QWEST CORP				3.B FE	1,275,994	99.3260	1,340,504	1,349,600	1,332,055	0	5,690	0	0	7.250	7.792	MS	28,810	97,846	03/22/2006	09/15/2025
913017-AT-6	RAYTHEON TECHNOLOGIES CORP				2.A FE	2,849,219	107.9480	2,348,948	2,176,000	2,515,421	0	(53,980)	0	0	6.700	3.592	FA	60,747	145,792	02/22/2016	08/01/2028
913017-BA-6	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	7,227,607	113.2070	5,942,235	5,249,000	6,316,345	0	(136,405)	0	0	7.500	4.008	MS	115,915	393,675	10/07/2015	09/15/2029
913017-BK-4	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	15,519,026	105.7190	14,938,095	14,130,000	15,065,025	0	(45,660)	0	0	6.050	5.351	JD	71,239	854,865	11/18/2009	06/01/2036
913017-BP-3	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,920,817	106.6810	2,816,378	2,640,000	2,841,727	0	(7,890)	0	0	6.125	5.392	JJ	74,562	161,700	08/12/2009	07/15/2038
913017-BS-7	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,169,630	102.2640	1,022,640	1,000,000	1,132,414	0	(4,930)	0	0	5.700	4.583	AO	12,033	57,000	12/23/2013	04/15/2040
913017-BT-5	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	78,031,899	89.9940	63,580,761	70,650,000	76,448,419	0	(196,239)	0	0	4.500	3.891	JD	264,938	3,179,250	06/17/2019	06/01/2042
913017-CJ-6	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	12,109,904	77.8680	8,947,033	11,490,000	12,065,183	0	(16,367)	0	0	3.750	3.431	MN	71,813	430,875	10/29/2020	11/01/2046
913017-CP-2	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	4,458,770	82.0030	5,106,327	6,227,000	6,923,071	0	(19,655)	0	0	4.050	3.350	MN	39,931	252,194	11/24/2020	05/04/2047
913017-CX-5	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	32,027,047	90.5040	25,802,690	28,510,000	31,785,885	0	(86,155)	0	0	4.625	3.869	MN	164,823	1,318,588	03/03/2020	11/16/2048
913017-CY-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	887,824	95.8330	833,747	870,000	881,504	0	(24)	0	0	4.125	3.861	MN	4,486	0	03/03/2022	11/16/2028
91324P-AR-3	UNITEDHEALTH GROUP INC			1	1.F FE	7,433,035	105.7140	7,291,095	6,897,000	7,244,393	0	(22,041)	0	0	5.800	5.208	MS	117,785	400,026	05/13/2015	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC			1	1.F FE	15,969,297	111.7910	17,774,769	15,900,000	15,953,827	0	(274)	0	0	6.500	6.464	JD	45,933	1,033,500	02/22/2008	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC			1	1.F FE	3,540,539	113.3140	3,762,025	3,320,000	3,482,803	0	(6,589)	0	0	6.625	6.115	MN	28,105	219,950	02/08/2011	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC			1	1.F FE	12,639,262	117.2910	12,105,604	10,321,000	12,296,510	0	(90,423)	0	0	6.875	5.009	FA	268,059	709,569	12/28/2018	02/15/2038
91324P-BQ-4	UNITEDHEALTH GROUP INC			1,2	1.F FE	2,689,260	106.0970	2,121,940	2,000,000	2,563,011	0	(22,140)	0	0	5.950	3.752	FA	44,956	119,000	09/16/2016	02/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC			1,2	1.F FE	17,400,000	89.8560	14,376,960	16,000,000	17,067,542	0	(38,090)	0	0	4.375	3.870	MS	206,111	700,000	08/03/2012	03/15/2042
91324P-CC-4	UNITEDHEALTH GROUP INC			1	1.F FE	6,776,518	99.6500	6,776,200	6,800,000	6,799,469	0	2,597	0	0	2.875	2.914	MS	57,564	195,500	02/26/2013	03/15/2023
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1.F FE	4,986,450	97.8760	4,893,800	5,000,000	4,996,073	0	1,448	0	0	3.750	3.783	JJ	86,458	187,500	07/20/2015	07/15/2025
91324P-CR-1	UNITEDHEALTH GROUP INC			1	1.F FE	23,579,742	94.5120	18,713,376	19,800,000	23,029,863	0	(93,182)	0	0	4.750	3.667	JJ	433,675	940,500	07/15/2016	07/15/2045
91324P-CZ-3	UNITEDHEALTH GROUP INC			1,2	1.F FE	12,911,280	86.2260	10,519,572	12,200,000	12,854,268	0	(16,486)	0	0	4.250	3.901	AO	109,461	518,500	07/18/2019	04/15/2047
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	8,456,621	92.5850	7,895,649	8,528,000	8,491,158	0	7,049	0	0	2.950	3.048	AO	53,110	251,576	10/18/2017	10/15/2027
91324P-DF-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	32,368,767	79.9150	27,063,215	33,865,000	32,487,820	0	30,993	0	0	3.750	4.007	AO	268,098	1,269,938	07/10/2019	10/15/2047
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1.F FE	2,008,380	95.8750	1,917,500	2,000,000	2,004,986	0	(809)	0	0	3.850	3.799	JD	3,422	77,000	06/28/2018	06/15/2028
91324P-DL-3	UNITEDHEALTH GROUP INC			1,2	1.F FE	33,920,094	87.2020	25,680,989	29,450,000	33,607,551	0	(104,724)	0	0	4.250	3.403	JD	55,628	1,251,625	05/01/2020	06/15/2048
91324P-DP-4	UNITEDHEALTH GROUP INC			1	1.F FE	13,079,850	95.5290	12,538,181	13,125,000	13,096,015	0	4,246	0	0	3.875	3.917	JD	22,604	508,594	12/13/2018	12/15/2028
91324P-DT-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	11,751,300	82.0070	9,685,027	11,810,000	11,758,505	0	2,113	0	0	3.500	3.535	FA	156,154	413,350	07/30/2019	08/15/2039
91324P-DV-1	UNITEDHEALTH GROUP INC			1,2	1.F FE	50,988,250	78.5860	37,843,874	48,156,000	50,873,396	0	(42,123)	0	0	3.875	3.581	FA	704,950	1,866,045	03/20/2020	08/15/2059
91324P-DZ-2	UNITEDHEALTH GROUP INC			1,2	1.F FE	41,293,485	68.1550	27,204,068	39,915,000	41,220,759	0	(34,914)	0	0	2.900	2.721	MN	147,907	1,157,535	07/21/2021	05/15/2050
91324P-EA-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	49,594,449	67.8110	32,396,705	47,775,000	49,534,690	0	(28,648)	0	0	3.125	2.954	MN	190,768	1,492,969	03/24/2021	05/15/2060
91324P-ED-0	UNITEDHEALTH GROUP INC			1,2	1.F FE	4,892,584	83.3040	4,023,750	4,830,200	4,884,631	0	(6,078)	0	0	2.300	2.148	MN	14,195	111,095	10/20/2021	05/15/2031
91324P-EF-5	UNITEDHEALTH GROUP INC			1,2	1.F FE	58,630,669	72.0740	40,793,884	56,600,000	58,567,534	0	(44,331)	0	0	3.250	3.061	MN	235,047	1,839,500	08/24/2021	05/15/2051
91337C-AA-4	UNIVAR SOLUTIONS USA INC			1,2	3.B FE	4,562,987	94.9540	4,239,696	4,465,000	4,533,856	0	(18,015)	0	0	5.125	4.590	JD	19,069	228,831	03/09/2022	12/01/2027
91338C-AA-3	UNITYPOINT HEALTH			1,2	1.E FE	30,448,458	72.3090	20,318,829	28,100,000	30,328,843	0	(52,885)	0	0	3.665	3.216	FA	389,060	1,029,865	03/17/2021	02/15/2050
91412N-BC-3	UNIVERSITY OF CHICAGO			1	1.C FE	8,735,506	84.3190	6,275,863	7,443,000	8,688,041	0	(29,864)	0	0	4.003	3.077	AO	74,486	297,943	06/28/2021	10/01/2053
91412N-BD-1	UNIVERSITY OF CHICAGO			1	1.C FE	3,125,000	75.5050	2,359,531	3,125,000	3,125,000	0	0	0	0	2.761	2.761	AO	21,570	86,281	03/10/2020	04/01/2045
91412N-BE-9	UNIVERSITY OF CHICAGO			1	1.C FE	2,725,000	66.9340	1,823,952	2,725,000	2,725,000	0	0	0	0	2.547	2.547	AO	17,351	69,406	08/26/2020	04/01/2050
91412N-BG-4	UNIVERSITY OF CHICAGO			2	1.C FE	22,234,160	70.5400	15,525,854	22,010,000	22,227,588	0	(6,060)	0	0	3.000	2.942	AO	165,075	660,300	12/06/2021	10/01/2052
91481C-AA-8	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN			1	1.B FE	51,102,600	84.4960	41,390,366	48,985,000	51,092,301	0	(1,156)	0	0	4.674	4.477	MS	763,186	2,078,294	05/09/2013	09/01/2112
91481C-AB-6	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN			2	1.D FE	2,616,260	80.1170	2,002,925	2,500,000	2,595,668	0	(19,552)	0	0	4.008	3.092	FA	37,853	100,200	12/17/2021	08/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91481C-AC-4	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN			1,2	1.B FE	20,740,025	66.2170	13,554,620	20,470,000	20,738,956	0	(268)	0	0	3.610	3.561	FA	279,165	738,967	08/05/2019	02/15/2119
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFORNIA			1	1.C FE	45,685,310	97.0670	37,678,497	38,817,000	45,640,205	0	(6,034)	0	0	5.250	4.451	AO	509,473	2,037,893	12/11/2015	10/01/2111
914886-AB-2	UNIVERSITY OF SOUTHERN CALIFORNIA			1	1.C FE	15,000,000	78.2870	11,743,050	15,000,000	15,000,000	0	0	0	0	3.028	3.028	AO	113,550	454,200	08/15/2016	10/01/2039
914886-AD-8	UNIVERSITY OF SOUTHERN CALIFORNIA			1,2	1.C FE	20,000,000	59.1070	11,821,400	20,000,000	20,000,000	0	0	0	0	3.226	3.226	AO	161,300	645,200	01/30/2020	10/01/2120
914886-AE-6	UNIVERSITY OF SOUTHERN CALIFORNIA			1,2	1.C FE	6,865,985	66.6850	4,334,525	6,500,000	6,842,157	0	(8,604)	0	0	2.805	2.536	AO	45,581	182,325	03/04/2020	10/01/2050
914906-AV-4	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	7,284,035	83.5780	6,193,130	7,410,000	7,297,714	0	13,710	0	0	4.500	4.805	MN	55,575	333,450	03/10/2022	05/01/2029
914906-AX-0	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	1,771,964	95.6900	1,725,291	1,803,000	1,773,774	0	1,810	0	0	7.375	7.663	JD	369	68,702	07/14/2022	06/30/2030
91678@-AC-2	SR SECD NT			1	2.A PL	44,944,689	83.3900	37,479,376	44,944,689	44,944,654	0	(35)	0	0	3.680	3.678	JUL	826,982	4,594	06/30/2022	07/01/2043
91689L-AA-8	URALKALI FINANCE DAC		C		6. Z	0	18.8560	0	0	0	0	0	0	0	4.000	95.177	AO	60,000	0	10/15/2019	10/22/2024
918204-AR-9	VF CORP			1	2.A FE	23,660,368	97.2060	23,874,766	24,561,000	24,020,427	0	33,790	0	0	6.000	6.281	AO	311,106	1,473,660	06/02/2009	10/15/2033
91825M-AB-9	UZBEKNEFTEGAZ AO		C	1,2	3.C FE	2,900,000	80.1160	2,323,364	2,900,000	2,900,000	0	0	0	0	4.750	4.749	MN	17,219	137,750	11/09/2021	11/16/2028
91832C-AA-4	NEXA RESOURCES SA		C	1,2	3.A FE	8,582,330	94.0880	7,856,348	8,350,000	8,476,028	0	(26,110)	0	0	5.375	4.960	MN	71,062	448,813	09/28/2021	05/04/2027
918367-AA-1	VTR COMUNICACIONES SPA		C	1,2	4.B FE	232,000	62.3580	144,671	232,000	232,000	0	0	0	0	5.125	5.123	JJ	5,483	11,890	06/24/2020	01/15/2028
918374-AA-7	VTR FINANCE NV		C	1,2	4.C FE	10,285,854	39.0310	3,930,422	10,070,000	10,234,420	0	(32,336)	0	0	6.375	5.919	JJ	296,016	468,467	02/09/2022	07/15/2028
91845A-AA-3	VZ SECURED FINANCING BV		C	1,2	4.A FE	2,359,885	81.5330	1,942,931	2,383,000	2,361,734	0	1,849	0	0	5.000	5.124	JJ	54,941	57,920	01/06/2022	01/15/2032
91911T-AE-3	VALE OVERSEAS LTD		C		2.C FE	2,170,902	118.6890	2,231,353	1,880,000	2,084,821	0	(11,866)	0	0	8.250	6.827	JJ	70,657	155,100	11/19/2013	01/17/2034
91911T-AH-6	VALE OVERSEAS LTD		C	1	2.C FE	749,967	105.8310	812,782	768,000	755,015	0	629	0	0	6.875	7.068	MN	5,867	52,800	05/07/2010	11/21/2036
91911T-AQ-6	VALE OVERSEAS LTD		C	1,2	2.C FE	14,361,602	87.5840	11,999,008	13,700,000	14,221,663	0	(62,752)	0	0	3.750	3.158	JJ	246,885	513,750	11/24/2021	07/08/2030
91913Y-AB-6	VALERO ENERGY CORP			1	2.B	19,626,640	116.6990	19,838,830	17,000,000	18,264,105	0	(120,108)	0	0	8.750	7.432	JD	66,111	1,487,500	09/06/2001	06/15/2030
91913Y-AE-0	VALERO ENERGY CORP			1	2.B FE	33,563,056	112.5210	36,149,622	32,127,000	33,004,429	0	(65,825)	0	0	7.500	7.090	AO	508,678	2,409,525	04/07/2011	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	25,089,953	106.9080	23,255,270	21,752,600	24,183,153	0	(71,721)	0	0	6.625	5.457	JD	64,049	1,194,859	10/29/2018	06/15/2037
91913Y-AP-5	VALERO ENERGY CORP			1	2.B FE	1,994,960	134.7320	2,694,640	2,000,000	1,996,867	0	249	0	0	10.500	10.519	MS	61,833	210,000	03/12/2009	03/15/2039
91913Y-AU-4	VALERO ENERGY CORP			1,2	2.B FE	3,462,573	94.2150	3,438,848	3,650,000	3,570,194	0	19,614	0	0	3.400	4.042	MS	36,541	124,100	12/19/2016	09/15/2026
91913Y-AV-2	VALERO ENERGY CORP			1,2	2.B FE	5,090,600	96.5800	4,829,000	5,000,000	5,053,698	0	(9,107)	0	0	4.350	4.118	JD	18,125	217,500	08/16/2018	06/01/2028
919451-AA-2	VALLEY CHILDREN'S HOSPITAL			1,2	1.E FE	16,706,283	79.5900	13,072,658	16,425,000	16,685,913	0	(5,948)	0	0	4.399	4.291	MS	212,747	722,536	10/22/2020	03/15/2048
92203#-AV-0	SR NT SER H			1,2	1.G	6,720,000	70.9500	4,767,840	6,720,000	6,720,000	0	0	0	0	2.290	2.290	FA	55,143	153,888	08/19/2020	08/22/2035
92203#-AW-8	SR NT SER I			1,2	1.G	11,000,000	66.6400	7,330,400	11,000,000	11,000,000	0	0	0	0	2.670	2.670	FA	105,243	293,700	08/19/2020	08/22/2040
92203#-AX-6	SR NT SER J			1,2	1.G	52,000,000	62.6400	32,572,800	52,000,000	52,000,000	0	0	0	0	3.050	3.050	FA	568,317	1,586,000	08/19/2020	08/22/2050
92203#-AZ-1	SR NT SER L			1,2	1.G	50,000,000	61.8700	30,935,000	50,000,000	50,000,000	0	0	0	0	3.250	3.250	FA	582,292	1,625,000	08/19/2020	08/22/2060
92240M-BJ-6	VECTOR GROUP LTD			1,2	5.A FE	1,858,663	99.6170	1,856,861	1,864,000	1,860,515	0	(733)	0	0	10.500	10.099	MN	32,620	195,720	07/31/2020	11/01/2026
92240M-BL-1	VECTOR GROUP LTD			1,2	3.C FE	7,212,041	86.7850	6,216,410	7,163,000	7,204,455	0	(4,295)	0	0	5.750	5.651	FA	171,614	411,873	06/17/2021	02/01/2029
92241T-AM-4	VEDANTA RESOURCES LTD		C	1,2	5.A FE	2,608,750	63.0810	1,892,430	3,000,000	2,790,667	0	113,748	0	0	6.125	10.980	FA	72,479	183,750	05/07/2021	08/09/2024
92243X-AA-9	VEDANTA RESOURCES FINANCE II PLC		C	1,2	5.A FE	5,000,000	64.5590	3,227,950	5,000,000	5,000,000	0	0	0	0	9.250	9.243	AO	87,361	439,375	04/11/2019	04/23/2026
92243X-AE-1	VEDANTA RESOURCES FINANCE II PLC		C	2	4.C FE	4,600,000	67.8840	3,122,664	4,600,000	4,600,000	0	0	0	0	8.950	8.940	MS	125,797	411,700	02/25/2021	03/11/2025
92277G-AD-9	VENTAS REALTY LP			1,2	2.A FE	2,556,872	97.8070	2,518,530	2,575,000	2,571,814	0	2,290	0	0	3.750	3.846	MN	16,094	96,563	10/06/2015	05/01/2024
92277G-AE-7	VENTAS REALTY LP			1,2	2.A FE	6,259,551	96.0880	6,140,023	6,390,000	6,351,603	0	17,385	0	0	3.500	3.803	FA	93,188	223,650	03/24/2017	02/01/2025
92277G-AF-4	VENTAS REALTY LP			1,2	2.A FE	22,645,015	77.8110	18,674,640	24,000,000	22,842,068	0	30,333	0	0	4.375	4.729	FA	437,500	1,050,000	05/29/2015	02/01/2045
92277G-AG-2	VENTAS REALTY LP			1,2	2.A FE	9,128,056	96.9020	8,914,984	9,200,000	9,176,630	0	7,638	0	0	4.125	4.215	JJ	174,992	379,500	07/09/2015	01/15/2026
92277G-AL-1	VENTAS REALTY LP			1,2	2.A FE	9,158,767	94.2280	8,700,071	9,233,000	9,198,168	0	7,396	0	0	3.850	3.947	AO	88,868	355,471	03/22/2017	04/01/2027
92277G-AQ-0	VENTAS REALTY LP			1,2	2.A FE	9,977,000	83.1960	8,319,600	10,000,000	9,982,305	0	1,041	0	0	4.875	4.887	AO	102,917	487,500	02/19/2019	04/15/2049
92277G-AU-1	VENTAS REALTY LP			1,2	2.A FE	5,395,520	84.2810	4,382,612	5,200,000	5,342,980	0	(19,041)	0	0	3.000	2.557	JJ	71,933	156,000	02/28/2020	01/15/2030
92326Y-AF-6	NM HOLDINGS COMPANY LLC			2	6. *	0	0.1250	31	25,000	0	0	0	0	0	11.000	0.000	JD	0	0	08/22/2002	06/01/2007
92334N-AC-7	VEOLIA ENVIRONNEMENT SA		C	1	2.B FE	14,841,750	110.2470	16,537,050	15,000,000	14,891,006	0	5,660	0	0	6.750	6.827	JD	84,375	1,012,500	05/22/2008	06/01/2038
92343V-AW-4	VERIZON COMMUNICATIONS INC			1	2.A FE	29,719,228	99.3600	29,062,800	29,250,000	29,644,301	0	(12,725)	0	0	6.000	5.874	AO	438,750	1,755,000	09/21/2016	04/01/2041
92343V-BE-3	VERIZON COMMUNICATIONS INC			1	2.A FE	32,885,926	91.1800	24,618,600	27,000,000	32,368,872	0	(219,052)	0	0	4.750	3.271	MN	213,750	1,282,500	07/06/2020	11/01/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-BG-8	VERIZON COMMUNICATIONS INC			1,2	2.A FE	7,707,494	79.2310	6,279,057	7,925,000	7,736,941	0	5,625	0	0	3.850	4.018	MN	50,852	305,113	05/16/2017	11/01/2042
92343V-BZ-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	6,113,534	91.9980	5,519,880	6,000,000	6,084,631	0	(5,696)	0	0	5.050	4.883	MS	89,217	303,000	03/21/2017	03/15/2034
92343V-CV-4	VERIZON COMMUNICATIONS INC			1	2.A FE	18,344,200	89.3740	16,087,320	18,000,000	18,292,157	0	(20,165)	0	0	4.272	4.091	JJ	354,576	768,960	02/10/2021	01/15/2036
92343V-CX-0	VERIZON COMMUNICATIONS INC			1	2.A FE	10,421,350	85.5510	8,555,100	10,000,000	10,392,699	0	(8,082)	0	0	4.522	4.269	MS	133,148	452,200	04/10/2019	09/15/2048
92343V-DC-5	VERIZON COMMUNICATIONS INC			1	2.A FE	19,030,921	80.4350	13,762,429	17,110,000	18,895,172	0	(52,045)	0	0	4.125	3.451	FA	266,631	705,788	06/09/2020	08/15/2046
92343V-DR-2	VERIZON COMMUNICATIONS INC			1	2.A FE	2,880,720	91.9830	2,667,507	2,900,000	2,884,801	0	880	0	0	4.812	4.859	MS	41,089	139,548	07/11/2017	03/15/2039
92343V-EP-5	VERIZON COMMUNICATIONS INC			2	2.A FE	30,173	100.7990	30,240	30,000	30,080	0	(37)	0	0	5.706	5.659	FMAN	223	715	06/12/2020	05/15/2025
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	1,982,560	96.2580	1,925,160	2,000,000	1,989,228	0	1,659	0	0	4.329	4.436	MS	24,050	86,580	11/27/2018	09/21/2028
92343V-ES-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	1,302,534	93.9040	1,225,447	1,305,000	1,303,384	0	230	0	0	3.875	3.898	FA	20,087	50,569	02/05/2019	02/08/2029
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	19,325,706	93.5850	18,068,456	19,307,000	19,253,115	0	8,311	0	0	4.016	4.062	JD	60,306	775,369	02/28/2019	12/03/2029
92343V-FD-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	27,482,930	78.4040	17,484,092	22,300,000	27,198,097	0	(121,389)	0	0	4.000	2.823	MS	245,300	892,000	12/29/2020	03/22/2050
92343V-FU-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	12,746,124	63.0700	8,262,170	13,100,000	12,760,328	0	7,615	0	0	2.875	3.012	MN	42,893	376,625	02/17/2021	11/20/2050
92343V-FV-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	12,084,500	59.9080	7,488,500	12,500,000	12,094,841	0	5,465	0	0	3.000	3.146	MN	42,708	375,000	02/17/2021	11/20/2060
92343V-FW-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	72,231,000	61.3700	44,328,165	72,231,000	72,231,000	0	0	0	0	2.987	2.987	AO	365,583	2,157,540	10/06/2020	10/30/2056
92343V-GB-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	26,866,075	71.5850	19,327,950	27,000,000	26,872,147	0	3,130	0	0	3.550	3.577	MS	263,588	958,500	03/11/2021	03/22/2051
92343V-GC-2	VERIZON COMMUNICATIONS INC			1,2	2.A FE	22,767,470	70.0940	16,121,620	23,000,000	22,774,076	0	3,532	0	0	3.700	3.748	MS	234,025	851,000	03/11/2021	03/22/2061
92344G-AS-5	VERIZON COMMUNICATIONS INC			1	2.A FE	11,689,440	111.3960	10,694,016	9,600,000	10,817,967	0	(30,170)	0	0	7.750	5.958	JD	33,067	434,000	07/15/2020	06/15/2032
92344G-AX-4	VERIZON COMMUNICATIONS INC			1	2.A FE	1,971,320	101.2710	2,025,420	2,000,000	1,982,055	0	982	0	0	5.850	5.951	MS	34,450	117,000	09/15/2005	09/15/2035
92345Y-AD-8	VERISK ANALYTICS INC			1,2	2.B FE	4,152,580	97.2910	4,061,899	4,175,000	4,169,164	0	2,784	0	0	4.000	4.060	JD	7,422	167,000	05/11/2015	06/15/2025
925524-AH-3	PARAMOUNT GLOBAL			1	2.B FE	12,083,951	106.3280	11,905,334	11,196,800	11,668,591	0	(44,145)	0	0	7.875	7.144	JJ	369,844	881,748	07/01/2004	07/30/2030
925524-AV-2	PARAMOUNT GLOBAL			1	2.B FE	6,289,025	89.9850	5,428,795	6,033,000	6,234,832	0	(14,473)	0	0	5.500	5.081	MN	42,399	331,815	12/10/2018	05/15/2033
92553P-AP-7	PARAMOUNT GLOBAL			1	2.B FE	31,152,523	69.0980	20,041,184	29,004,000	31,039,979	0	(68,522)	0	0	4.375	3.859	MS	373,628	1,268,925	10/13/2021	03/15/2043
92556H-AC-1	PARAMOUNT GLOBAL			1,2	2.B FE	34,400,193	73.0140	23,028,616	31,540,000	34,290,762	0	(60,188)	0	0	4.950	4.369	MN	182,144	1,561,230	03/24/2021	05/19/2050
92556H-AD-9	PARAMOUNT GLOBAL			1,2	2.B FE	8,601,400	81.7570	6,131,775	7,500,000	8,407,673	0	(86,384)	0	0	4.200	2.696	MN	36,750	315,000	09/24/2020	05/19/2032
92556V-AD-8	VIATRIS INC			1,2	2.C FE	14,195,093	78.3940	11,178,984	14,260,000	14,206,337	0	6,675	0	0	2.700	2.756	JD	9,626	385,020	07/13/2021	06/22/2030
92556V-AF-3	VIATRIS INC			1,2	2.C FE	89,401,939	61.9450	53,827,727	86,896,000	89,337,331	0	(48,395)	0	0	4.000	3.831	JD	86,896	3,475,840	08/17/2021	06/22/2050
92564R-AF-2	VICI PROPERTIES LP			1,2	2.C FE	2,429,629	99.3210	2,394,629	2,411,000	2,414,504	0	(1,625)	0	0	5.625	5.485	MN	22,603	101,507	03/07/2017	05/01/2024
92564R-AJ-4	VICI PROPERTIES LP			1,2	2.C FE	3,199,568	97.4100	3,066,467	3,148,000	3,185,356	0	(8,895)	0	0	5.750	5.392	FA	75,421	172,085	06/17/2021	02/01/2027
92564R-AL-9	VICI PROPERTIES LP			1,2	2.C FE	427,374	87.9010	369,184	420,000	425,787	0	(847)	0	0	3.875	3.612	FA	6,148	20,778	01/15/2021	02/15/2029
92660F-AG-9	VIDEOTRON LTD		C	1,2	3.A FE	3,573,855	99.2470	3,426,999	3,453,000	3,472,286	0	(13,891)	0	0	5.375	4.898	JD	8,249	185,599	11/10/2014	06/15/2024
927320-AA-9	VINCI SA		C	1,2	1.G FE	14,304,122	91.7970	13,030,584	14,195,000	14,266,878	0	(10,526)	0	0	3.750	3.655	AO	119,770	532,313	04/11/2019	04/10/2029
92735L-AA-0	CHESAPEAKE ENERGY CORP			1,2	3.B FE	11,324,767	97.3770	10,420,313	10,701,000	11,195,516	0	(97,536)	0	0	6.750	5.542	AO	152,489	722,318	10/06/2021	04/15/2029
92763M-AA-3	VIPER ENERGY PARTNERS LP			1,2	3.C FE	4,928,193	95.1190	4,600,906	4,837,000	4,887,059	0	(21,504)	0	0	5.375	5.006	MN	43,331	259,989	04/06/2021	11/01/2027
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC		C	1,2	3.C FE	4,047,006	89.8670	3,540,760	3,940,000	4,010,642	0	(22,396)	0	0	5.500	4.827	MN	27,689	216,700	10/14/2021	05/15/2029
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	199,029	106.0610	159,092	150,000	187,148	0	(1,775)	0	0	6.350	4.112	MN	820	9,525	05/13/2015	11/30/2037
927804-FG-4	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	158,093	131.2040	131,204	100,000	145,662	0	(1,892)	0	0	8.875	4.746	MN	1,134	8,875	05/13/2015	11/15/2038
927804-FL-3	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	7,470,000	81.3080	6,098,100	7,500,000	7,476,809	0	1,068	0	0	4.000	4.023	JJ	138,333	300,000	01/03/2013	01/15/2043
927804-FR-0	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	1,172,910	85.7330	857,330	1,000,000	1,157,143	0	(5,197)	0	0	4.450	3.385	FA	16,811	44,500	11/04/2019	02/15/2044
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	5,310,400	81.3510	4,067,550	5,000,000	5,283,384	0	(8,021)	0	0	4.200	3.816	MN	26,833	210,000	06/17/2019	05/15/2045
927804-FW-9	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	31,289,247	79.1850	21,150,314	26,710,000	31,050,262	0	(126,068)	0	0	4.000	3.024	MN	136,518	1,068,400	07/13/2021	11/15/2046
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	15,418,399	76.8580	11,105,981	14,450,000	15,362,029	0	(27,699)	0	0	3.800	3.390	MS	161,679	549,100	07/07/2020	09/15/2047
927804-FZ-2	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	5,941,500	94.4210	5,665,260	6,000,000	5,966,430	0	5,659	0	0	3.800	3.919	AO	57,000	228,000	04/25/2018	04/01/2028
927804-GA-6	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	13,081,800	87.3140	8,731,400	10,000,000	12,891,752	0	(75,305)	0	0	4.600	2.971	JD	38,333	460,000	05/29/2020	12/01/2048
927804-GC-2	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	33,366,395	71.7410	22,598,415	31,500,000	33,270,137	0	(51,545)	0	0	3.300	2.966	JD	86,625	1,039,500	12/29/2020	12/01/2049
927804-GD-0	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	37,266,524	59.6130	24,447,887	41,011,000	37,403,860	0	81,961	0	0	2.450	2.908	JD	44,656	1,004,770	08/18/2021	12/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
927804-GF-5	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	14,967,450	66.2670	9,940,050	15,000,000	14,968,821	0	1,290	0	0	2.950	2.961	MN	56,542	433,896	11/15/2021	11/15/2051
92826C-AD-4	VISA INC			1,2	1.D FE	26,977,564	96.4460	25,683,570	26,630,000	26,744,315	0	(40,866)	0	0	3.150	2.981	JD	39,612	838,845	07/17/2017	12/14/2025
92826C-AE-2	VISA INC			1,2	1.D FE	11,129,400	94.2810	9,428,100	10,000,000	10,819,017	0	(51,731)	0	0	4.150	3.341	JD	19,597	415,000	06/23/2016	12/14/2035
92826C-AF-9	VISA INC			1,2	1.D FE	25,766,655	91.4100	20,567,250	22,500,000	25,472,938	0	(86,607)	0	0	4.300	3.447	JD	45,688	967,500	07/11/2019	12/14/2045
92826C-AJ-1	VISA INC			1,2	1.D FE	44,056,285	82.5680	35,208,647	42,642,000	43,981,038	0	(43,798)	0	0	3.650	3.437	MS	458,283	1,556,433	12/29/2020	09/15/2047
92826C-AM-4	VISA INC			1,2	1.D FE	1,284,732	84.7360	1,016,832	1,200,000	1,265,129	0	(8,807)	0	0	2.050	1.242	AO	5,193	24,600	10/01/2020	04/15/2030
92826C-AN-2	VISA INC			1,2	1.D FE	866,993	76.9120	699,899	910,000	873,130	0	4,213	0	0	1.100	1.635	FA	3,782	10,010	07/13/2021	02/15/2031
92826C-AQ-5	VISA INC			1,2	1.D FE	48,088,214	59.1880	31,501,037	53,222,000	48,307,489	0	101,265	0	0	2.000	2.461	FA	402,122	903,340	07/22/2021	08/15/2050
92838#-AA-1	VISTA RIDGE LLC			1,2	1.F PL	33,369,942	70.2800	23,452,395	33,369,942	33,369,942	0	0	0	0	2.570	2.569	MJSD	218,185	857,639	12/01/2020	10/14/2049
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	614,536	96.4600	581,654	603,000	603,911	0	(4,121)	0	0	5.500	4.817	MS	11,055	25,713	03/14/2022	09/01/2026
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	1,963,374	95.5030	1,879,499	1,968,000	1,964,085	0	711	0	0	5.625	5.678	FA	41,820	55,350	03/10/2022	02/15/2027
928563-AL-9	VMWARE INC			1,2	2.C FE	7,961,490	75.8170	6,065,360	8,000,000	7,966,438	0	3,497	0	0	2.200	2.254	FA	66,489	182,356	07/21/2021	08/15/2031
92857T-AH-0	VODAFONE GROUP PLC		C	1	2.B FE	3,438,305	112.5190	3,257,425	2,895,000	3,226,300	0	(36,509)	0	0	7.875	5.885	FA	86,126	227,981	02/25/2016	02/15/2030
92857W-AQ-3	VODAFONE GROUP PLC		C	1	2.B FE	232,000	101.1920	202,384	200,000	224,410	0	(1,164)	0	0	6.150	4.940	FA	4,237	12,300	05/13/2015	02/27/2037
92857W-BD-1	VODAFONE GROUP PLC		C	1	2.B FE	35,986,605	79.7890	29,122,985	36,500,000	36,091,763	0	13,290	0	0	4.375	4.460	FA	585,521	1,596,875	05/22/2013	02/19/2043
92857W-BK-5	VODAFONE GROUP PLC		C	1	2.B FE	14,877,000	98.2010	14,730,150	15,000,000	14,925,417	0	12,757	0	0	4.375	4.480	MN	56,510	656,250	01/22/2019	05/30/2028
92857W-BL-3	VODAFONE GROUP PLC		C	1	2.B FE	984,060	91.8910	918,910	1,000,000	986,472	0	631	0	0	5.000	5.128	MN	4,306	50,000	09/25/2018	05/30/2038
92857W-BM-1	VODAFONE GROUP PLC		C	1	2.B FE	46,089,167	88.7970	40,127,364	45,190,000	46,030,836	0	(15,843)	0	0	5.250	5.116	MN	204,296	2,372,475	09/16/2019	05/30/2048
92857W-BS-8	VODAFONE GROUP PLC		C	1	2.B FE	39,116,400	84.1340	31,970,920	38,000,000	39,077,084	0	(24,925)	0	0	4.875	4.669	JD	61,750	1,852,500	11/19/2020	06/19/2049
92857W-BT-6	VODAFONE GROUP PLC		C	1	2.B FE	24,631,750	85.5890	21,397,250	25,000,000	24,648,612	0	4,809	0	0	5.125	5.212	JD	42,708	1,281,250	06/12/2019	06/19/2059
92857W-BU-3	VODAFONE GROUP PLC		C	1	2.B FE	14,943,600	77.2490	11,587,350	15,000,000	14,946,882	0	1,161	0	0	4.250	4.272	MS	184,167	637,500	09/10/2019	09/17/2050
92863U-AB-2	VOLCAN COMPANIA MINERA SAA		C	1,2	4.A FE	5,651,000	86.3080	4,919,556	5,700,000	5,662,216	0	10,475	0	0	4.375	4.603	FA	96,979	249,375	01/20/2022	02/11/2026
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	3,658,795	97.4330	3,410,155	3,500,000	3,501,674	0	187	0	0	4.750	4.741	MN	22,167	83,125	03/27/2020	11/13/2028
92924F-AB-2	WGL HOLDINGS INC			1,2	3.A FE	9,922,600	81.6340	8,163,400	10,000,000	9,935,178	0	1,752	0	0	4.600	4.647	MN	76,667	460,000	10/22/2014	11/01/2044
92928W-AH-8	WMC FINANCE (USA) LTD		C	1	1.G FE	20,557,891	106.4300	21,286,000	20,000,000	20,314,485	0	(19,828)	0	0	6.250	6.044	MN	159,722	1,250,000	08/19/2003	05/15/2033
92931D-AE-2	NATIONAL GRID ELECTRICITY DISTRIBUTION P		C	1	2.B FE	27,798,960	106.0490	27,347,916	25,788,000	26,575,912	0	(106,460)	0	0	7.375	6.725	JD	84,527	1,901,865	09/23/2009	12/15/2028
92933B-AQ-7	WMG ACQUISITION CORP			1,2	3.C FE	673,920	86.1780	558,433	648,000	668,402	0	(2,890)	0	0	3.875	3.309	JJ	11,579	25,110	01/21/2021	07/15/2030
92933B-AR-5	WMG ACQUISITION CORP			1,2	3.C FE	912,000	80.0110	729,700	912,000	912,000	0	0	0	0	3.000	3.000	FA	10,336	27,360	08/06/2020	02/15/2031
92936U-AH-2	WP CAREY INC			1,2	2.B FE	5,124,360	74.1620	4,449,720	6,000,000	5,174,282	0	49,922	0	0	2.250	3.892	AO	33,750	135,000	03/23/2022	04/01/2033
92936U-AJ-8	WP CAREY INC			1,2	2.B FE	2,476,200	77.8060	1,945,150	2,500,000	2,478,645	0	2,050	0	0	2.450	2.556	FA	25,521	48,660	10/05/2021	02/01/2032
92940P-AD-6	WRKCO INC			1,2	2.B FE	11,159,529	96.2440	10,745,643	11,165,000	11,160,974	0	543	0	0	4.900	4.907	MS	161,086	547,085	11/27/2018	03/15/2029
92940P-AF-1	WRKCO INC			1,2	2.B FE	11,606,299	89.9580	9,755,945	10,845,000	11,445,661	0	(56,474)	0	0	4.200	3.475	JD	37,958	455,490	02/21/2020	06/01/2032
92976G-AG-6	WELLS FARGO BANK NA				2.A FE	6,274,624	100.5920	6,437,888	6,400,000	6,315,905	0	4,235	0	0	5.850	5.989	FA	156,000	374,400	04/05/2007	02/01/2037
92976G-AJ-0	WELLS FARGO BANK NA				2.A FE	26,043,956	108.4890	23,976,069	22,100,000	24,978,553	0	(120,863)	0	0	6.600	5.328	JJ	672,577	1,458,600	05/13/2015	01/15/2038
929771-AE-3	WELLS FARGO & CO				2.B FE	7,227,860	103.6900	7,258,300	7,000,000	7,049,463	0	(15,330)	0	0	6.605	6.319	AO	115,588	462,350	02/03/2006	10/01/2025
92985#-AA-0	WTG DOWNSTREAM HOLDINGS LLC			1,2	2.C	13,966,100	88.2300	12,322,290	13,966,100	13,966,100	0	0	0	0	2.360	2.360	MS	97,049	495,316	09/15/2021	09/15/2026
92985#-AB-8	WTG DOWNSTREAM HOLDINGS LLC			1,2	2.C	13,966,100	84.5000	11,801,355	13,966,100	13,966,100	0	0	0	0	2.720	2.720	MS	111,853	570,872	09/15/2021	09/15/2028
92985#-AC-6	WTG DOWNSTREAM HOLDINGS LLC			1,2	2.C	35,000,000	78.9900	27,646,500	35,000,000	35,000,000	0	0	0	0	2.990	2.990	MS	308,136	1,505,775	09/15/2021	09/15/2031
93100P-AB-4	WAKE FOREST UNIVERSITY BAPTIST MEDICAL C			1,2	1.F FE	15,993,470	83.3933	13,968,381	16,750,000	16,062,178	0	18,516	0	0	4.175	4.467	JD	58,276	699,313	12/17/2018	06/01/2046
931142-AU-7	WALMART INC				1.C FE	6,135,700	101.0950	5,054,750	5,000,000	5,090,329	0	(110,794)	0	0	6.750	4.382	AO	71,250	337,500	03/10/2011	10/15/2023
931142-BF-9	WALMART INC				1.C FE	17,356,066	117.2540	15,524,430	13,240,000	15,478,783	0	(263,422)	0	0	7.550	4.696	FA	377,634	999,620	12/29/2015	02/15/2030
931142-CB-7	WALMART INC				1.C FE	6,702,831	105.1960	7,192,251	6,837,000	6,748,484	0	4,606	0	0	5.250	5.386	MS	119,648	358,943	05/13/2015	09/01/2035
931142-CH-4	WALMART INC				1.C FE	1,217,730	105.9720	1,059,720	1,000,000	1,082,175	0	(17,468)	0	0	5.875	3.767	AO	14,035	58,750	01/13/2014	04/05/2027
931142-CK-7	WALMART INC				1.C FE	16,570,583	117.1570	16,055,195	13,704,000	15,933,233	0	(106,642)	0	0	6.500	4.894	FA	336,509	890,760	12/17/2018	08/15/2037
931142-CS-0	WALMART INC				1.C FE	2,394,800	107.1240	2,142,480	2,000,000	2,319,812	0	(12,284)	0	0	5.625	4.302	AO	28,125	112,500	01/22/2016	04/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
931142-CV-3	WALMART INC				1.C FE	4,483,375	97.5450	4,877,250	5,000,000	4,601,432	0	13,548	0	0	4.875	5.595	JJ	117,135	243,750	04/11/2011	07/08/2040
931142-CY-7	WALMART INC				1.C FE	27,345,486	100.5530	27,048,757	26,900,000	27,231,327	0	(13,062)	0	0	5.000	4.888	AO	246,583	1,345,000	03/27/2012	10/25/2040
931142-DB-6	WALMART INC				1.C FE	15,046,746	108.5920	15,420,064	14,200,000	14,861,462	0	(21,097)	0	0	5.625	5.226	AO	168,625	798,750	07/21/2011	04/15/2041
931142-DH-3	WALMART INC			2	1.C FE	4,678,000	99.3780	4,968,900	5,000,000	4,989,516	0	37,509	0	0	2.550	3.322	AO	28,333	127,500	06/28/2013	04/11/2023
931142-DQ-3	WALMART INC			1,2	1.C FE	4,987,400	91.9670	4,598,350	5,000,000	4,989,943	0	351	0	0	4.300	4.315	AO	41,208	215,000	04/30/2014	04/22/2044
931142-EB-5	WALMART INC			1,2	1.C FE	7,991,240	91.7950	7,343,600	8,000,000	7,992,506	0	297	0	0	3.950	3.958	JD	2,633	316,000	06/27/2018	06/28/2038
931142-EC-3	WALMART INC			1,2	1.C FE	29,150,019	89.4040	19,847,688	22,200,000	28,694,864	0	(187,537)	0	0	4.050	2.467	JD	4,995	899,100	08/25/2020	06/29/2048
931142-EE-9	WALMART INC			1,2	1.C FE	3,780,975	96.7130	3,626,738	3,750,000	3,768,219	0	(3,084)	0	0	3.700	3.598	JD	1,927	138,750	07/26/2018	06/26/2028
931142-EP-4	WALMART INC			1,2	1.C FE	58,261,756	72.9400	38,446,674	52,710,000	57,951,798	0	(144,687)	0	0	2.950	2.429	MS	418,971	1,554,945	07/22/2021	09/24/2049
931142-EQ-2	WALMART INC			1,2	1.C FE	4,524,719	87.6310	3,592,871	4,100,000	4,417,415	0	(46,962)	0	0	2.375	1.132	MS	26,237	97,375	09/10/2020	09/24/2029
931142-EV-1	WALMART INC			1,2	1.C FE	24,110,772	68.4930	16,383,526	23,920,000	24,106,537	0	(4,357)	0	0	2.650	2.610	MS	174,317	633,880	12/22/2021	09/22/2051
931427-AH-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	4,897,056	97.5310	4,876,550	5,000,000	4,976,787	0	12,187	0	0	3.800	4.059	MN	22,694	190,000	06/11/2015	11/18/2024
93401*-AA-8	WARBURG PINCUS LLC			1,2	1.D PL	24,290,000	76.8800	18,674,152	24,290,000	24,290,000	0	0	0	0	2.720	2.720	MS	168,842	660,688	09/29/2021	09/29/2031
93401*-AB-6	WARBURG PINCUS LLC			1,2	1.D PL	17,950,000	73.7600	13,239,920	17,950,000	17,950,000	0	0	0	0	2.870	2.870	MS	131,653	515,165	09/29/2021	09/29/2033
93401*-AC-4	WARBURG PINCUS LLC			1,2	1.D PL	57,000,000	73.7600	42,043,200	57,000,000	57,000,000	0	0	0	0	2.870	2.870	MS	418,063	1,290,543	12/15/2021	09/29/2033
93401*-AD-2	WARBURG PINCUS LLC			1,2	1.D PL	64,000,000	69.4700	44,460,800	64,000,000	64,000,000	0	0	0	0	3.020	3.020	MS	493,938	1,524,764	12/15/2021	09/29/2036
93933V-BA-5	JPMORGAN CHASE BANK NA				6. *	0	0.0000	0	990,000	0	0	0	0	0	5.950	0.000	MN	0	0	05/15/2006	05/20/2013
93933V-BB-3	JPMORGAN CHASE BANK NA				6. *	0	0.0000	0	15,000,000	0	0	0	0	0	3.230	0.000	FMAN	0	0	01/03/2007	05/20/2013
93933V-BC-1	JPMORGAN CHASE BANK NA				6. *	0	0.0000	0	22,825,000	0	0	0	0	0	6.750	0.000	MN	0	0	08/29/2007	05/20/2036
93933W-AA-4	WASHINGTON MUTUAL BANK				6. *	0	0.0000	0	25,086,000	0	0	0	0	0	6.875	0.000	JD	0	0	01/06/2006	06/15/2020
93933W-AB-2	WASHINGTON MUTUAL BANK				6. *	600	0.0000	0	6,000,000	0	0	0	0	0	5.650	0.000	FA	0	0	05/26/2005	08/15/2014
93933W-AC-0	JPMORGAN CHASE & CO				6. *	0	0.0120	576	4,800,000	0	0	0	0	0	0.000	0.000	JJ	0	0	10/20/2005	01/15/2015
93933W-AD-8	JPMORGAN CHASE & CO				6. *	0	0.0000	0	16,500,000	0	0	0	0	0	1.954	0.000	JAJO	0	0	10/31/2006	01/15/2015
939653-A*-2	SR NT			1,2	2.B	30,050,000	79.1800	23,793,590	30,050,000	30,050,000	0	0	0	0	3.440	3.440	JJ	476,660	1,030,849	12/17/2020	12/29/2030
939671-AA-1	ELME COMMUNITIES			1	2.B FE	1,023,856	102.1510	1,062,370	1,040,000	1,034,210	0	981	0	0	7.250	7.381	FA	26,390	75,400	01/06/2003	02/25/2028
94068V-AA-1	AVISTA CORP				1.G FE	3,649,140	100.2930	4,412,892	4,400,000	4,376,189	0	66,625	0	0	7.530	9.179	MN	55,220	331,320	05/06/1993	05/05/2023
94106B-AE-1	WASTE CONNECTIONS INC		C	1,2	2.A FE	1,998,500	85.6000	1,712,000	2,000,000	1,998,544	0	44	0	0	3.200	3.209	JD	5,333	46,578	03/02/2022	06/01/2032
94106L-BM-0	WASTE MANAGEMENT INC			1,2	2.A FE	7,393,236	62.5660	4,952,099	7,915,000	7,410,909	0	11,846	0	0	2.500	2.832	MN	25,284	197,875	07/13/2021	11/15/2050
94106L-BS-7	WASTE MANAGEMENT INC			1,2	2.A FE	998,500	95.0770	950,770	1,000,000	998,554	0	54	0	0	4.150	4.169	AO	8,761	17,638	04/28/2022	04/15/2032
941848-F#-5	GTD SR NT SER O			1,2	2.B	26,300,000	78.5400	20,656,020	26,300,000	26,300,000	0	0	0	0	2.250	2.250	MS	195,606	591,750	03/02/2021	03/03/2031
941848-F@-7	GTD SR NT SER N			1,2	2.B	11,240,000	88.7200	9,972,128	11,240,000	11,240,000	0	0	0	0	1.680	1.680	MS	62,419	188,832	03/02/2021	03/02/2026
948565-AD-8	WEEKLEY HOMES LLC			1,2	3.C FE	9,774,556	84.1000	8,108,922	9,642,000	9,732,880	0	(18,896)	0	0	4.875	4.630	MS	138,403	470,048	02/10/2022	09/15/2028
948596-AE-1	WEIBO CORP		C	1,2	2.B FE	16,886,800	76.7610	13,049,370	17,000,000	16,910,264	0	10,884	0	0	3.375	3.455	JJ	275,719	573,750	01/12/2021	07/08/2030
94973V-AH-0	ELEVANCE HEALTH INC			1	2.B FE	2,465,824	104.3200	3,037,798	2,912,000	2,611,577	0	15,779	0	0	5.950	7.255	JD	7,701	173,264	06/17/2008	12/15/2034
94973V-AL-1	ELEVANCE HEALTH INC			1	2.B FE	31,230,162	102.2640	32,111,919	31,401,000	31,273,125	0	4,531	0	0	5.850	5.880	JJ	847,042	1,836,959	07/13/2011	01/15/2036
94973V-AN-7	ELEVANCE HEALTH INC			1	2.B FE	14,596,187	107.4070	14,682,537	13,670,000	14,318,927	0	(33,357)	0	0	6.375	5.836	JD	38,732	871,463	05/23/2012	06/15/2037
94973V-AT-4	ELEVANCE HEALTH INC			1	2.B FE	304,857	95.2640	285,792	300,000	303,811	0	(106)	0	0	5.800	5.685	FA	6,573	17,400	01/28/2011	08/15/2040
94973V-AY-3	ELEVANCE HEALTH INC			1	2.B FE	29,731,065	90.9630	26,743,122	29,400,000	29,663,910	0	(8,097)	0	0	4.625	4.553	MN	173,746	1,359,750	04/30/2013	05/15/2042
94973V-BA-4	ELEVANCE HEALTH INC			1	2.B FE	2,256,864	99.9470	2,398,728	2,400,000	2,399,314	0	17,829	0	0	3.300	4.026	JJ	36,520	79,200	08/26/2013	01/15/2023
94973V-BB-2	ELEVANCE HEALTH INC			1	2.B FE	6,115,384	90.5480	5,251,784	5,800,000	6,053,556	0	(7,604)	0	0	4.650	4.322	JJ	124,362	269,700	04/18/2013	01/15/2043
94973V-BF-3	ELEVANCE HEALTH INC			1	2.B FE	376,136	95.2650	333,428	350,000	372,142	0	(603)	0	0	5.100	4.626	JJ	8,231	17,850	05/13/2015	01/15/2044
94973V-BK-2	ELEVANCE HEALTH INC			1,2	2.B FE	2,023	89.2150	1,784	2,000	2,020	0	0	0	0	4.650	4.575	FA	35	93	05/13/2015	08/15/2044
94973V-BL-0	ELEVANCE HEALTH INC			1,2	2.B FE	11,115,364	84.6940	9,401,034	11,100,000	11,115,359	0	9	0	0	4.850	4.841	FA	203,377	538,350	05/14/2015	08/15/2054
949746-RF-0	WELLS FARGO & CO				2.B FE	8,394,550	96.9430	7,270,725	7,500,000	8,268,653	0	(20,214)	0	0	5.606	4.825	JJ	193,874	420,450	12/09/2015	01/15/2044
949746-TB-7	WELLS FARGO & CO			1	2.B FE	23,805,452	108.9060	24,913,337	22,876,000	23,338,207	0	(46,945)	0	0	7.950	7.567	MN	232,382	1,818,642	08/06/2001	11/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94974B-GE-4	WELLS FARGO & CO				2.B FE	19,655,805	84.3980	13,292,685	15,750,000	19,420,596	0	(115,136)	0	0	4.650	3.164	MN	115,959	732,375	02/01/2021	11/04/2044
94974B-GK-0	WELLS FARGO & CO				2.A FE	9,494,860	77.1120	6,219,083	8,065,000	9,403,440	0	(42,111)	0	0	3.900	2.886	MN	52,423	314,535	10/15/2020	05/01/2045
94974B-GQ-7	WELLS FARGO & CO				2.B FE	33,490,557	86.4590	27,321,044	31,600,000	33,406,516	0	(53,860)	0	0	4.900	4.470	MN	189,249	1,548,400	01/21/2021	11/17/2045
94974B-GT-1	WELLS FARGO & CO				2.B FE	28,162,180	79.9020	18,529,274	23,190,000	27,880,170	0	(132,469)	0	0	4.400	3.170	JD	48,184	1,020,360	11/19/2020	06/14/2046
94974B-GU-8	WELLS FARGO & CO				2.B FE	10,776,800	83.7810	7,058,549	8,425,000	10,646,559	0	(60,976)	0	0	4.750	3.170	JD	26,679	400,188	11/10/2020	12/07/2046
94980V-AG-3	WELLS FARGO BANK NA				2.A FE	1,597,344	100.6790	1,610,864	1,600,000	1,598,431	0	153	0	0	5.950	5.960	FA	33,056	95,200	09/24/2009	08/26/2036
95000U-2L-6	WELLS FARGO & CO			1,2	2.A FE	24,402,685	93.7230	19,681,830	21,000,000	24,009,158	0	(376,549)	0	0	4.478	2.320	AO	227,259	940,380	12/16/2021	04/04/2031
95000U-2M-4	WELLS FARGO & CO			1,2,5	2.A FE	58,469,901	88.9520	37,824,169	42,522,000	57,767,391	0	(354,187)	0	0	5.013	3.062	AO	515,143	2,131,628	06/22/2021	04/04/2051
95000U-2Q-5	WELLS FARGO & CO			1,2,5	2.A FE	22,296,812	71.4890	15,109,200	21,135,000	22,171,704	0	(48,699)	0	0	3.068	2.711	AO	109,871	648,422	11/06/2020	04/30/2041
95000U-2U-6	WELLS FARGO & CO			1,2	2.A FE	10,206,724	84.0920	9,754,672	11,600,000	10,256,267	0	49,543	0	0	3.350	4.799	MS	128,454	194,300	06/16/2022	03/02/2033
95040Q-AA-2	WELLTOWER OP LLC			1,2	2.A FE	3,848,511	92.6060	2,682,833	2,897,040	3,356,679	0	(7,889)	0	(397,095)	4.800	1.813	NOV	16,001	0	11/18/2021	11/20/2028
95040Q-AC-8	WELLTOWER OP LLC			1,2	2.A FE	12,771,507	96.9060	12,472,771	12,871,000	12,835,228	0	10,134	0	0	4.250	4.343	AO	136,754	547,018	02/23/2016	04/01/2026
95040Q-AD-6	WELLTOWER OP LLC			1,2	2.A FE	12,829,354	93.8540	12,036,776	12,825,000	12,827,601	0	(418)	0	0	4.250	4.246	AO	115,069	545,063	04/04/2018	04/15/2028
95040Q-AF-1	WELLTOWER OP LLC			1,2	2.A FE	14,936,850	82.3250	12,348,750	15,000,000	14,947,223	0	2,088	0	0	4.950	4.974	MS	247,500	742,500	08/09/2018	09/01/2048
95040Q-AH-7	WELLTOWER OP LLC			1,2	2.A FE	3,764,123	91.6460	3,161,787	3,450,000	3,663,916	0	(32,374)	0	0	4.125	2.981	MS	41,903	142,313	10/17/2019	03/15/2029
95040Q-AJ-3	WELLTOWER OP LLC			1,2	2.A FE	6,987,120	84.4340	5,910,380	7,000,000	6,990,753	0	1,158	0	0	3.100	3.121	JJ	100,061	217,000	08/08/2019	01/15/2030
95040Q-AL-8	WELLTOWER OP LLC			1,2	2.A FE	19,102,272	79.9490	15,350,208	19,200,000	19,123,902	0	8,762	0	0	2.750	2.805	JJ	243,467	528,000	06/16/2020	01/15/2031
95081Q-AP-9	WESCO DISTRIBUTION INC			1,2	3.B FE	8,000,751	101.3850	7,755,953	7,650,000	7,908,923	0	(85,543)	0	0	7.250	5.624	JD	24,650	554,625	03/14/2022	06/15/2028
95101V-AA-7	WESLEYAN UNIVERSITY			1	1.D FE	18,897,560	79.3600	14,573,670	18,364,000	18,896,085	0	(164)	0	0	4.781	4.644	JJ	438,991	877,983	06/18/2019	07/01/2116
955278-B#-2	WEST PENN POWER COMPANY			1	1.G	75,000,000	84.4032	63,302,399	75,000,000	75,000,000	0	0	0	0	4.090	4.090	MS	903,208	3,067,500	09/15/2017	09/15/2047
955278-B*-6	1ST MTG BD			1	1.G	38,000,000	81.1200	30,825,600	38,000,000	38,000,000	0	0	0	0	4.450	4.450	MS	497,906	1,691,000	09/17/2015	09/15/2045
955278-B@-4	WEST PENN POWER COMPANY			1	1.G	17,000,000	82.4674	14,019,458	17,000,000	17,000,000	0	0	0	0	3.840	3.840	JD	355,413	326,400	12/15/2016	12/15/2046
956708-AA-9	WEST VIRGINIA UNITED HEALTH SYSTEM INC			1,2	1.F FE	4,126,960	87.1110	3,310,218	3,800,000	4,108,991	0	(7,108)	0	0	4.924	4.370	JD	15,593	187,112	12/03/2020	06/01/2048
956708-AB-7	WEST VIRGINIA UNITED HEALTH SYSTEM INC			1,2	1.F FE	9,861,395	63.7960	6,194,592	9,710,000	9,854,634	0	(3,474)	0	0	3.129	3.047	JD	25,319	303,826	01/21/2021	06/01/2050
95709T-AK-6	EVERGY KANSAS CENTRAL INC			1,2	1.F FE	10,999,780	83.4770	9,182,470	11,000,000	11,001,842	0	242	0	0	4.625	4.624	MS	169,583	508,750	08/12/2013	09/01/2043
95709T-AQ-3	EVERGY KANSAS CENTRAL INC			1,2	1.F FE	10,355,112	69.5870	7,306,635	10,500,000	10,361,709	0	3,325	0	0	3.250	3.325	MS	113,750	341,250	03/30/2021	09/01/2049
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC			1	1.F FE	25,023,463	101.2590	27,081,720	26,745,000	25,671,494	0	67,863	0	0	5.750	6.258	JJ	709,114	1,537,838	05/05/2006	07/15/2033
957674-AD-6	WESTERN ATLAS HOLDINGS LLC				1.G FE	6,381,872	102.7500	6,247,200	6,080,000	6,120,069	0	(23,444)	0	0	8.550	8.060	JD	23,104	259,920	01/10/2000	06/15/2024
958254-AD-6	WESTERN MIDSTREAM OPERATING LP			1,2	3.A FE	2,564,261	83.5220	2,083,874	2,495,000	2,556,159	0	(1,579)	0	0	5.450	5.255	AO	33,994	135,978	02/05/2020	04/01/2044
958254-AH-7	WESTERN MIDSTREAM OPERATING LP			1,2	3.A FE	538,616	91.6380	1,032,760	1,127,000	666,967	0	53,027	0	0	4.500	16.578	MS	16,905	50,715	04/01/2020	03/01/2028
958667-AA-5	WESTERN MIDSTREAM OPERATING LP			1,2	3.A FE	1,173,416	82.6860	975,695	1,180,000	1,175,762	0	98	0	0	5.500	5.525	FA	27,042	72,275	01/09/2020	02/01/2050
959116-BX-1	Mode Transportation			5	4.B Z	24,316,250	100.0000	24,812,500	24,812,500	24,380,464	0	67,740	0	0	8.965	9.474	FMAN	358,370	1,475,188	02/04/2022	02/05/2029
95984*-AA-8	SR SECD NT			1,2	2.B Z	18,417,508	78.8600	14,524,047	18,417,508	18,417,508	0	0	0	0	3.460	3.459	JJ	267,289	637,246	10/19/2020	03/31/2040
960402-AS-4	PARAMOUNT GLOBAL				2.B FE	2,178,788	101.2940	1,772,645	1,750,000	1,781,562	0	(45,667)	0	0	7.875	5.064	MS	45,938	137,813	06/05/2012	09/01/2023
960413-AS-1	WESTLAKE CORP			1,2	2.B FE	9,140,083	83.8380	7,763,399	9,260,000	9,152,812	0	2,561	0	0	5.000	5.083	FA	174,911	463,000	05/16/2017	08/15/2046
960413-AT-9	WESTLAKE CORP			1,2	2.B FE	5,302,058	93.9920	4,981,576	5,300,000	5,301,091	0	(241)	0	0	3.600	3.595	FA	72,080	190,800	04/26/2017	08/15/2026
960413-AZ-5	WESTLAKE CORP			1,2	2.B FE	15,694,955	62.1240	10,011,283	16,115,000	15,706,639	0	8,794	0	0	3.125	3.262	FA	190,247	497,998	09/23/2021	08/15/2051
960413-BA-9	WESTLAKE CORP			1,2	2.B FE	19,504,224	59.0240	11,919,897	20,195,000	19,515,552	0	8,459	0	0	3.375	3.535	FA	257,486	674,008	08/24/2021	08/15/2061
961214-EF-6	WESTPAC BANKING CORP		C	2	2.A FE	8,511,420	85.6550	7,280,675	8,500,000	8,507,997	0	(1,045)	0	0	4.110	4.093	JJ	152,355	349,350	07/17/2019	07/24/2034
961214-EG-4	WESTPAC BANKING CORP		C		2.A FE	3,300,000	82.7530	2,730,849	3,300,000	3,300,000	0	0	0	0	4.421	4.420	JJ	63,626	145,893	07/16/2019	07/24/2039
961214-EM-1	WESTPAC BANKING CORP		C	2	2.A FE	5,219,424	91.6790	4,698,549	5,125,000	5,169,900	0	(20,761)	0	0	2.894	2.460	FA	60,563	148,318	07/29/2020	02/04/2030
961214-EP-4	WESTPAC BANKING CORP		C	2	2.A FE	3,004,710	74.2930	2,228,790	3,000,000	3,003,808	0	(430)	0	0	2.668	2.650	MN	10,227	80,040	11/10/2020	11/15/2035
961548-AY-0	WESTROCK MWV LLC			1	2.B FE	212,047	112.5390	174,435	155,000	192,768	0	(3,793)	0	0	7.950	4.355	FA	4,655	12,323	05/16/2017	02/15/2031
962166-AW-4	WEYERHAEUSER CO				2.B FE	1,289,563	106.7890	1,254,771	1,175,000	1,213,806	0	(6,835)	0	0	6.950	6.137	AO	20,416	81,663	07/11/2005	10/01/2027
962166-BR-4	WEYERHAEUSER CO			1	2.B FE	12,408,700	110.7720	11,077,200	10,000,000	11,500,073	0	(123,424)	0	0	7.375	5.294	MS	217,153	737,500	12/30/2013	03/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
962166-BT-0	WEYERHAEUSER CO			1	2.B FE	18,058,965	106.5530	14,598,827	13,701,000	17,330,816	0	(269,939)	0	0	6.875	3.836	JD	41,864	941,944	02/01/2021	12/15/2033
965231-AA-1	WHITEHEAD INSTITUTE FOR BIOMEDICAL RESEA			1,2	1.B FE	20,842,954	68.1190	14,059,762	20,640,000	20,831,646	0	(4,222)	0	0	3.277	3.225	JD	56,364	676,373	04/28/2021	12/01/2050
96926G-AA-1	RICE UNIVERSITY			1	1.A FE	503,535	91.1690	455,845	500,000	503,457	0	(5)	0	0	4.626	4.588	MN	2,956	23,130	07/28/2014	05/15/2063
96926G-AD-5	RICE UNIVERSITY			1	1.A FE	35,000,000	80.3640	28,127,400	35,000,000	35,000,000	0	0	0	0	3.774	3.774	MN	168,782	1,320,900	04/15/2015	05/15/2055
96926J-AC-1	WILLIAM CARTER CO			1,2	3.B FE	708,677	96.1430	695,114	723,000	713,510	0	1,922	0	0	5.625	5.980	MS	11,975	40,669	03/30/2020	03/15/2027
969457-BD-1	WILLIAMS COMPANIES INC			1	2.B FE	11,760	109.5380	13,145	12,000	11,870	0	13	0	0	7.750	7.928	JD	41	930	07/25/2006	06/15/2031
969457-BM-1	WILLIAMS COMPANIES INC			1	2.B FE	3,114,214	118.7480	3,593,789	3,026,400	3,079,052	0	(3,537)	0	0	8.750	8.471	MS	77,972	264,810	04/14/2005	03/15/2032
969457-BV-1	WILLIAMS COMPANIES INC			1,2	2.B FE	14,655,528	95.2920	12,588,073	13,210,000	14,543,147	0	(34,008)	0	0	5.750	4.961	JD	14,770	714,409	12/10/2020	06/24/2044
969457-BX-7	WILLIAMS COMPANIES INC			1,2	2.B FE	9,885,630	87.6030	7,884,270	9,000,000	9,699,755	0	(82,763)	0	0	3.500	2.379	MN	40,250	315,000	09/24/2020	11/15/2030
96949L-AB-1	WILLIAMS COMPANIES INC			1,2	2.B FE	3,943,200	97.1680	3,886,720	4,000,000	3,983,242	0	6,178	0	0	4.000	4.165	MS	47,111	160,000	05/15/2015	09/15/2025
96949L-AC-9	WILLIAMS COMPANIES INC			1,2	2.B FE	9,460,438	87.4680	8,873,629	10,145,000	9,545,628	0	13,132	0	0	5.100	5.561	MS	152,344	517,395	05/13/2015	09/15/2045
96949L-AE-5	WILLIAMS COMPANIES INC			1,2	2.B FE	10,895,925	85.1990	8,945,895	10,500,000	10,877,091	0	(9,244)	0	0	4.850	4.592	MS	169,750	509,250	08/20/2020	03/01/2048
96950F-AF-1	WILLIAMS COMPANIES INC			1	2.B FE	12,082,040	102.4200	11,266,200	11,000,000	11,927,373	0	(31,305)	0	0	6.300	5.536	AO	146,300	693,000	03/24/2017	04/15/2040
96950F-AK-0	WILLIAMS COMPANIES INC			1,2	2.B FE	10,758,815	95.2270	9,456,041	9,930,000	10,660,952	0	(18,981)	0	0	5.800	5.209	MN	73,592	575,940	04/13/2017	11/15/2043
96950F-AN-4	WILLIAMS COMPANIES INC			1,2	2.B FE	362,286	91.2350	273,705	300,000	358,698	0	(1,791)	0	0	5.400	4.000	MS	5,265	16,200	12/10/2020	03/04/2044
97068L-AA-6	WILLIS-KNIGHTON MEDICAL CENTER			1	1.F FE	11,059,363	88.6350	8,012,604	9,040,000	10,973,137	0	(53,511)	0	0	4.813	3.464	MS	145,032	435,095	05/12/2021	09/01/2048
97068L-AB-4	WILLIS-KNIGHTON MEDICAL CENTER			1,2	1.F FE	28,957,064	63.1590	18,628,747	29,495,000	28,976,850	0	11,265	0	0	3.065	3.159	MS	301,341	904,022	06/23/2021	03/01/2051
97314#-AA-1	WIND STAR RENEWABLES, LLC			1	2.C	10,916,409	96.5700	10,541,976	10,916,409	10,918,195	0	(129)	0	0	5.340	5.337	JD	301,116	582,936	07/11/2014	07/11/2036
97342V-AA-2	WINDMW GMBH		C	1	2.C FE	98,979,404	97.0000	94,139,094	97,050,612	98,277,697	0	(247,204)	0	0	5.020	4.538	JD	2,656,806	2,336,550	04/03/2020	06/30/2027
97382W-AA-1	WINDSTREAM ESCROW LLC			1,2	4.C FE	6,749,615	81.8100	5,355,283	6,546,000	6,708,371	0	(30,860)	0	0	7.750	7.066	FA	191,652	536,490	12/02/2021	08/15/2028
976656-CK-2	WISCONSIN ELECTRIC POWER CO			1,2	1.F FE	11,251,426	82.0690	8,009,934	9,760,000	11,141,441	0	(33,732)	0	0	4.300	3.456	AO	88,599	419,680	08/01/2019	10/15/2048
976826-BN-6	WISCONSIN POWER AND LIGHT CO			1,2	1.G FE	2,396,952	73.7080	1,768,992	2,400,000	2,397,129	0	78	0	0	3.650	3.657	AO	21,900	87,600	03/30/2020	04/01/2050
976843-BH-4	WISCONSIN PUBLIC SERVICE CORP			1	1.F FE	21,510,905	76.1270	16,367,305	21,500,000	21,508,511	0	(253)	0	0	3.671	3.668	JD	65,772	789,265	11/27/2012	12/01/2042
976843-BM-3	WISCONSIN PUBLIC SERVICE CORP			1,2	1.F FE	20,847,399	70.2440	14,329,776	20,400,000	20,832,140	0	(10,497)	0	0	3.300	3.179	MS	224,400	673,200	06/10/2021	09/01/2049
98105F-AC-8	WOORI BANK		C		2.B FE	5,137,000	98.3610	4,918,050	5,000,000	5,028,584	0	(17,269)	0	0	4.750	4.302	AO	40,243	190,000	02/09/2017	04/30/2024
98138H-AJ-0	WORKDAY INC			1,2	2.B FE	8,294,266	88.2510	7,324,833	8,300,000	8,294,654	0	388	0	0	3.800	3.809	AO	78,850	157,700	03/31/2022	04/01/2032
983024-AF-7	WYETH LLC			1	1.E FE	1,992,540	101.5950	2,031,900	2,000,000	1,999,531	0	670	0	0	6.450	6.470	FA	53,750	129,000	12/11/2003	02/01/2024
983024-AG-5	WYETH LLC			1	1.E FE	38,648,582	113.3460	35,590,644	31,400,000	36,900,695	0	(387,286)	0	0	6.500	4.447	FA	850,417	2,034,500	03/07/2019	02/01/2034
983024-AL-4	WYETH LLC			1	1.E FE	2,865,607	106.9260	2,512,761	2,350,000	2,776,361	0	(23,954)	0	0	6.000	4.189	FA	53,267	141,000	01/11/2019	02/15/2036
983024-AN-0	WYETH LLC			1	1.E FE	9,683,611	108.0740	9,834,734	9,100,000	9,554,606	0	(23,995)	0	0	5.950	5.408	AO	135,363	541,450	09/12/2016	04/01/2037
98311A-AB-1	WYNDHAM HOTELS & RESORTS INC			1,2	3.C FE	1,082,454	89.6250	964,365	1,076,000	1,080,847	0	(899)	0	0	4.375	4.268	FA	17,784	47,075	06/17/2021	08/15/2028
983919-AK-7	XILINX INC			1,2	1.G FE	9,707,669	84.0770	7,882,219	9,375,000	9,630,630	0	(33,395)	0	0	2.375	1.961	JD	18,555	222,656	08/27/2020	06/01/2030
98417E-AC-4	GLENCORE FINANCE CANADA LTD		C	1	2.A FE	4,625,852	106.1050	4,880,830	4,600,000	4,623,710	0	619	0	0	6.900	6.844	MN	40,557	317,400	07/24/2013	11/15/2037
98417E-AN-0	GLENCORE FINANCE CANADA LTD		C	1	2.A FE	566,222	94.0400	521,922	555,000	564,160	0	(257)	0	0	6.000	5.854	MN	4,255	33,300	05/21/2012	11/15/2041
98417E-AR-1	GLENCORE FINANCE CANADA LTD		C	1	2.A FE	6,788,909	89.1750	5,904,277	6,621,000	6,761,215	0	(3,618)	0	0	5.550	5.374	AO	67,369	367,466	05/22/2013	10/25/2042
98420E-AD-7	XL GROUP LTD		C	1	1.G FE	30,352,031	94.9640	28,299,272	29,800,000	30,299,650	0	(12,639)	0	0	5.500	5.365	MS	414,303	1,639,000	08/17/2017	03/31/2045
98421M-AA-4	XEROX HOLDINGS CORP			1,2	3.B FE	2,625,000	92.0450	2,301,125	2,500,000	2,572,015	0	(26,429)	0	0	5.000	3.799	FA	47,222	125,000	12/10/2020	08/15/2025
98421M-AB-2	XEROX HOLDINGS CORP			1,2	3.B FE	3,339,497	80.7080	2,651,258	3,285,000	3,327,930	0	(6,538)	0	0	5.500	5.223	FA	68,255	180,675	06/17/2021	08/15/2028
98422H-AC-0	XIAOMI BEST TIME INTERNATIONAL LTD		C	1,2	2.B FE	1,784,538	72.0400	1,296,720	1,800,000	1,786,545	0	1,385	0	0	2.875	2.975	JJ	24,006	51,750	07/07/2021	07/14/2031
98422H-AE-6	XIAOMI BEST TIME INTERNATIONAL LTD		C	1,2	2.B FE	247,485	57.5780	143,945	250,000	247,554	0	49	0	0	4.100	4.159	JJ	4,755	10,250	07/07/2021	07/14/2051
984848-AJ-0	YAPI VE KREDI BANKASI AS		C		4.C FE	4,000,000	98.4520	3,938,080	4,000,000	4,000,000	0	0	0	0	5.850	5.844	JD	6,500	234,000	06/14/2017	06/21/2024
984848-AN-1	YAPI VE KREDI BANKASI AS		C	2	5.B FE	600,000	94.4990	566,994	600,000	600,000	0	0	0	0	7.875	7.874	JJ	20,869	47,250	01/14/2021	01/22/2031
988498-AL-5	YUM! BRANDS INC			1,2	3.C FE	1,590,432	91.9210	1,438,564	1,565,000	1,586,340	0	(2,704)	0	0	4.750	4.509	JJ	34,278	67,711	06/17/2021	01/15/2030
988498-AP-6	YUM! BRANDS INC			1,2	3.C FE	2,250,000	88.6630	1,994,918	2,250,000	2,250,000	0	0	0	0	4.625	4.625	AO	26,016	104,063	03/16/2021	01/31/2032
988498-AR-2	YUM! BRANDS INC			1,2	3.C FE	1,237,000	92.6480	1,146,056	1,237,000	1,237,000	0	0	0	0	5.375	5.375	AO	16,622	33,244	03/24/2022	04/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98953G-AD-7	ZIGGO BOND COMPANY BV		C	1,2	4.C FE	1,147,210	81.1260	927,270	1,143,000	1,146,609	0	(399)	0	0	5.125	5.071	JJ	27,011	58,579	06/17/2021	02/28/2030
98956P-AF-9	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	1,924,820	96.5350	1,930,700	2,000,000	1,980,133	0	8,300	0	0	3.550	4.017	AO	17,750	71,000	06/25/2015	04/01/2025
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	6,808,229	80.8310	5,504,591	6,810,000	6,808,403	0	158	0	0	2.600	2.603	MN	18,198	177,060	11/15/2021	11/24/2031
98978V-AB-9	ZOETIS INC			1,2	2.A FE	7,012,024	99.8510	6,989,570	7,000,000	6,999,980	0	(1,470)	0	0	3.250	3.253	FA	94,792	227,500	10/31/2013	02/01/2023
98978V-AH-6	ZOETIS INC			1,2	2.A FE	10,329,800	90.5000	9,050,000	10,000,000	10,286,319	0	(8,525)	0	0	4.700	4.479	FA	195,833	470,000	05/08/2017	02/01/2043
98978V-AK-9	ZOETIS INC			1,2	2.A FE	11,532,103	99.4970	11,187,443	11,244,000	11,335,681	0	(32,445)	0	0	4.500	4.169	MN	67,464	505,980	03/03/2016	11/13/2025
98978V-AM-5	ZOETIS INC			1,2	2.A FE	8,021,943	80.7080	5,371,924	6,656,000	7,936,143	0	(36,532)	0	0	3.950	2.842	MS	79,604	262,912	12/29/2020	09/12/2047
98978V-AP-8	ZOETIS INC			1,2	2.A FE	1,980,590	86.9670	1,487,136	1,710,000	1,960,816	0	(6,054)	0	0	4.450	3.562	FA	27,690	76,095	08/07/2019	08/20/2048
98978V-AS-2	ZOETIS INC			1,2	2.A FE	3,327,991	81.1930	2,719,966	3,350,000	3,333,362	0	2,069	0	0	2.000	2.073	MN	8,561	67,000	05/07/2020	05/15/2030
98978V-AT-0	ZOETIS INC			1,2	2.A FE	17,144,182	67.7680	11,649,319	17,190,000	17,149,247	0	811	0	0	3.000	3.012	MN	65,895	515,700	07/13/2021	05/15/2050
98981B-AA-0	ZOOMINFO TECHNOLOGIES LLC			1,2	4.A FE	8,053,461	84.2680	6,776,833	8,042,000	8,049,406	0	(878)	0	0	3.875	3.857	FA	129,845	311,628	11/23/2021	02/01/2029
B5000*-AB-3	EURO SR NT SER B		B	1,2	2.B PL	9,784,800	79.2700	7,637,268	9,634,500	9,634,500	0	0	0	(610,200)	2.320	2.320	AO	45,946	334,550	04/17/2020	04/19/2032
B5000*-AD-9	EURO SR NT SER C			1,2	2.B PL	30,375,800	72.0300	20,048,110	27,833,000	27,833,000	0	0	0	(1,762,800)	1.810	1.810	AO	88,161	488,069	10/28/2021	10/28/2033
B6000@-AA-1	EURO SR NT SER A		B	1	2.C	36,952,551	82.9900	30,321,363	36,536,165	36,536,165	0	0	0	(416,386)	2.830	2.830	AO	221,155	471,323	04/14/2022	04/14/2032
B7000#-AA-7	EURO SR NT			1,2	2.A	4,773,132	62.3900	2,691,576	4,314,115	4,314,115	0	0	0	(273,234)	1.840	1.840	JJ	39,690	80,544	07/01/2021	07/01/2041
B7000#-AB-5	EURO SR NT SER B			1	2.A	1,616,030	60.3800	1,001,870	1,659,275	1,659,275	0	0	0	43,245	1.560	1.560	JJ	12,942	0	07/01/2022	07/01/2042
B7000*-AD-5	EURO SR NT SER D			1,2	3.A	13,058,480	53.8800	6,312,916	11,716,623	11,716,623	0	0	0	(742,071)	1.440	1.440	JD	3,749	256,063	06/23/2021	06/23/2036
B9550@-AE-1	EURO SR NT SER C		B	1,2	2.B	24,590,250	77.9300	18,770,415	24,086,250	24,086,250	0	0	0	(1,525,500)	1.950	1.950	MS	123,944	452,000	09/26/2019	09/26/2031
BGH6SL-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L			2	2.B Z	121,018,755	80.9490	121,018,755	149,500,000	121,052,501	0	33,746	0	0	3.520	5.223	JD	2,645,818	0	12/02/2022	12/31/2039
BR6673-76-7	HOLCIM STERLING FINANCE NETHERLANDS BV		B	1,2	2.A FE	4,001,678	68.4780	2,479,794	3,621,300	3,642,033	0	(489)	0	(357,837)	2.250	2.191	APR	60,719	0	12/10/2021	04/04/2034
BR9645-80-4	BANK HAPOALIM BM		D	2	2.B FE	2,850,000	86.1760	2,456,016	2,850,000	2,850,000	0	0	0	0	3.255	3.257	JJ	41,682	69,385	10/14/2021	01/21/2032
C0557#-AA-8	BTMU LEASING (CANADA) CORP		A	1	2.B	9,465,657	99.7225	9,038,099	9,063,249	9,173,109	0	(26,235)	0	0	5.343	4.729	N/A	42,451	483,589	10/18/2010	12/30/2026
C6802@-AA-0	CDN SR SECD NT			1	2.B PL	24,712,772	80.0000	18,730,841	23,413,552	23,413,552	0	0	0	(1,299,220)	4.560	4.560	MJSD	2,966	923,646	02/24/2022	06/30/2051
C8665*-AC-0	TFI INTERNATIONAL INC			1,2	2.C PL	16,932,000	81.9800	13,880,854	16,932,000	16,932,000	0	0	0	0	3.250	3.250	JAJO	131,458	550,290	01/05/2021	01/05/2031
D2736#-AN-9	FRITZ DR?XLMAIER GMBH & CO.KG		D	1	2.C PL	10,937,377	96.8500	10,653,500	11,000,000	10,985,457	0	10,972	0	0	5.000	5.108	AO	135,972	630,988	02/22/2018	04/02/2024
D2736#-AU-3	USD SR NT SER S			1,2	2.C PL	1,200,000	92.1700	1,106,040	1,200,000	1,200,000	0	0	0	0	4.870	4.870	JJ	25,324	62,640	07/25/2019	07/25/2029
D2736#-AW-9	USD SR NT SER U		C	1,2	2.C PL	14,000,000	94.2200	13,190,800	14,000,000	14,000,000	0	0	0	0	4.680	4.679	AO	138,320	655,200	10/15/2019	10/15/2027
D3003*-AE-7	EURO SR NT SER E			1	2.B Z	109,669,032	100.0000	117,412,440	117,412,440	117,412,440	0	0	0	7,743,408	5.390	5.390	MN	914,121	0	11/09/2022	11/09/2032
D3003*-AF-4	EURO SR NT SER F			1	2.B Z	111,488,850	100.0000	119,360,750	119,360,750	119,360,750	0	0	0	7,871,900	5.540	5.540	MN	955,151	0	11/09/2022	11/09/2034
D5472#-AL-4	UNTERNEHMENSGRUPPE THEO MUELLER SE			1,2	2.C	12,977,313	76.3500	8,741,310	11,448,998	11,448,998	0	0	0	(725,121)	1.120	1.120	JJ	54,497	127,708	01/28/2021	01/28/2031
D5472#-AN-0	MOLKEREI ALOIS M?LLER GMBH & CO. KG		B	1	2.C	29,762,285	80.8100	22,770,400	28,177,701	28,177,701	0	0	0	(1,584,584)	1.040	1.040	N/A	104,195	136,354	02/23/2022	02/23/2029
D5472#-AP-5	MOLKEREI ALOIS M?LLER GMBH & CO. KG		B	1	2.C	9,920,762	74.6300	7,009,673	9,392,567	9,392,567	0	0	0	(528,195)	1.260	1.260	N/A	42,079	55,066	02/23/2022	02/23/2032
D5472#-AQ-3	MOLKEREI ALOIS M?LLER GMBH & CO. KG		B	1	2.C	9,618,865	70.9700	6,463,056	9,106,744	9,106,744	0	0	0	(512,121)	1.400	1.400	N/A	45,331	59,323	02/23/2022	02/23/2034
D7002@-AA-5	SR NT SER A-2029			1,2	2.C	11,069,000	85.3900	9,141,000	10,705,000	10,705,000	0	0	0	(364,000)	1.970	1.970	MS	53,308	96,629	03/31/2022	03/31/2029
D7002@-AB-3	SR NT SER A-2034			1,2	2.C	33,207,000	77.6700	24,943,721	32,115,000	32,115,000	0	0	0	(1,092,000)	2.380	2.380	MS	193,207	350,217	03/31/2022	03/31/2034
D7002@-AC-1	SR NT SER A-2037			1,2	2.C	3,309,631	74.5200	2,385,232	3,200,795	3,200,795	0	0	0	(108,836)	2.580	2.580	MS	20,875	37,838	03/31/2022	03/31/2037
E90678-BB-3	TELEFONICA EMISIONES SAU		B		2.C FE	4,093,437	99.0360	2,869,113	2,897,040	3,559,754	0	(9,349)	0	(421,119)	5.445	1.820	OCT	36,735	0	11/18/2021	10/08/2029
F1883C-DP-9	BPCE SA		B		2.B FE	3,904,883	93.8570	2,719,075	2,897,040	3,409,212	0	(7,601)	0	(403,310)	5.250	2.206	APR	108,341	0	11/18/2021	04/16/2029
F2940H-HG-3	ELECTRICITE DE FRANCE SA		B		2.A FE	6,693,524	87.5280	3,697,927	4,224,850	6,414,284	0	(19,743)	0	(143,473)	5.125	2.508	SEP	59,915	201,887	06/26/2020	09/22/2050
F3R92T-AX-2	ELECTRICITE DE FRANCE SA		B		2.A FE	10,910,304	92.7330	5,820,776	6,276,920	10,599,707	0	(4,443)	0	(542,593)	6.000	3.489	JJ	165,793	200,812	06/25/2020	01/23/2114
F42768-CV-5	ENGIE SA		B		2.A FE	9,399,908	92.0150	4,664,995	5,069,820	9,004,274	0	(51,369)	0	(882,033)	5.000	2.038	AO	64,069	195,336	06/25/2020	10/01/2060
G03698-BF-2	GBP GTD SR UNWRAPPED CL A REGISTERED BD			1,2	1.G FE	7,507,071	67.0500	4,398,065	6,559,381	6,559,381	0	0	0	(794,994)	2.140	2.140	AO	23,785	139,295	04/30/2021	04/30/2036
G03698-BH-8	GBP SR UNWRAPPED GTD BD SERIAL NO 70-1 C			1	1.G FE	48,229,020	100.0000	51,337,963	51,337,963	51,337,963	0	0	0	3,108,943	6.070	6.070	MN	450,120	0	11/09/2022	11/09/2037
G03762-GT-6	ANGLO AMERICAN CAPITAL PLC		B	2	2.B FE	3,496,997	86.6630	2,510,662	2,897,040	3,093,522	0	(3,063)	0	(365,964)	3.375	2.147	MAR	79,292	0	11/18/2021	03/11/2029
G0390P-AB-1	ANNINGTON FUNDING PLC		B	1,2	2.B FE	4,067,659	83.0550	2,807,159	3,379,880	3,601,416	0	(12,039)	0	(426,048)	3.184	2.066	JJ	50,591	0	11/18/2021	07/12/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G1151#-AB-0	GBP SR NT SER B			1,2	2.B	13,862,000	78.3578	9,458,568	12,071,000	12,071,000	0	0	0	(1,463,000)	2.750	2.750	FA	123,560	353,348	02/17/2021	02/17/2031
G1320*-AB-0	BREEDON HOLDINGS LIMITED		B	1,2	2.C	5,622,845	72.0000	3,559,014	4,943,075	4,943,075	0	0	0	(599,099)	2.340	2.340	MS	31,487	115,262	09/23/2021	09/23/2031
G1320*-AC-8	BREEDON HOLDINGS LIMITED		B	1,2	2.C	23,342,700	68.1300	13,980,753	20,520,700	20,520,700	0	0	0	(2,487,100)	2.370	2.370	MS	132,393	484,629	09/23/2021	09/23/2033
G1696#-BL-9	BUNZL FINANCE PLC		D	1	2.A	20,000,000	93.1800	18,636,000	20,000,000	20,000,000	0	0	0	0	3.930	3.930	MN	91,700	786,000	11/19/2015	11/19/2027
G1696#-BM-7	BUNZL FINANCE PLC		D	1	2.A	10,265,338	92.0600	9,425,103	10,238,000	10,252,395	0	(2,187)	0	0	3.980	3.952	MN	47,538	407,472	07/11/2016	11/19/2028
G1737@-AD-1	BUUK INFRASTRUCTURE ISSUER PLC		B	1	2.B FE	64,255,100	66.7416	37,059,322	55,526,600	55,526,600	0	0	0	(6,729,800)	3.040	3.040	MS	501,714	1,717,375	03/14/2018	03/14/2048
G1737@-AG-4	GBP SR NT SER C		B	1,2	2.B FE	51,676,000	65.7921	31,767,054	48,284,000	48,284,000	0	0	0	(5,852,000)	2.570	2.570	FA	454,996	1,306,639	02/19/2020	02/19/2040
G1744#-AK-4	CADOGAN ESTATES LIMITED		D	1	2.B	58,000,000	117.3400	68,057,200	58,000,000	58,000,000	0	0	0	0	7.400	7.399	FA	1,716,800	4,292,000	08/07/2008	08/07/2051
G1745*-AT-8	SR SECD NT C		B	1	2.B FE	36,900,000	76.7794	27,804,111	36,213,000	36,213,000	0	0	0	(4,389,000)	3.140	3.140	MN	161,087	1,130,636	11/10/2016	11/10/2036
G1847#-AA-2	EURO SR NT SER A			1,2	1.D PL	14,959,496	76.3600	10,038,087	13,145,740	13,145,740	0	0	0	(832,584)	1.480	1.480	MS	49,180	190,550	06/08/2021	06/08/2031
G1847#-AC-8	EURO SR NT SER C			1,2	1.D PL	31,673,200	68.4800	19,060,038	27,833,000	27,833,000	0	0	0	(1,762,800)	1.670	1.670	MS	117,494	455,237	06/08/2021	06/08/2036
G1847#-AD-6	EURO SR NT SER D			1,2	1.D PL	80,218,470	64.7200	45,622,697	70,492,425	70,492,425	0	0	0	(4,464,630)	2.190	2.190	MS	390,234	1,511,985	06/08/2021	06/08/2041
G1969#-AD-8	BALFOUR BEATTY PLC		D	1	3.B	10,000,000	99.6052	9,960,524	10,000,000	10,000,000	0	0	0	0	5.140	5.133	MS	165,622	514,000	03/05/2013	03/05/2023
G2018*-AA-7	GBP NT			1,2	2.B PL	99,442,500	64.3800	58,284,824	90,532,500	90,532,500	0	0	0	(10,972,500)	3.230	3.230	JD	16,067	3,131,379	12/06/2021	12/31/2047
G2037*-AD-8	CHANEL LIMITED		C	1	1.D	92,157,500	92.6700	84,978,390	91,700,000	92,045,198	0	(20,961)	0	0	4.590	4.548	AO	888,573	4,209,030	12/28/2016	10/15/2034
G2037*-AF-3	CHANEL LIMITED		B	1	1.D	31,791,081	83.6300	26,314,651	31,465,563	31,511,407	0	(7,929)	0	(1,996,515)	2.044	2.015	MS	164,362	627,175	12/28/2016	03/30/2028
G2037*-AG-1	CHANEL LIMITED		B	1	1.D YE	32,850,000	85.1663	27,351,163	32,115,000	32,115,000	0	0	0	(2,034,000)	2.282	2.282	MS	185,252	717,769	02/29/2016	03/30/2031
G2037*-AH-9	CHANEL LIMITED		B	1	1.D	25,185,000	79.5332	19,582,260	24,621,500	24,621,500	0	0	0	(1,559,400)	2.753	2.753	MS	171,340	663,868	02/29/2016	03/30/2036
G2044@-BB-0	COMPASS GROUP PLC		D	1	1.G	1,497,900	96.0930	1,441,395	1,500,000	1,499,551	0	289	0	0	3.540	3.558	AO	13,275	53,100	01/24/2017	12/04/2024
G2044@-BC-8	COMPASS GROUP		D	1	1.G	10,000,000	92.5700	9,257,000	10,000,000	10,000,000	0	0	0	0	3.640	3.640	AO	91,000	364,000	12/04/2014	12/04/2026
G219B5-AA-3	CIRCLE ANGLIA SOCIAL HOUSING PLC		B	1	1.G FE	1,284,032	94.0380	1,021,619	1,086,390	1,252,106	0	(435)	0	(29,355)	5.200	4.113	MS	18,883	0	06/16/2022	03/02/2044
G22708@-AA-8	EURO GTD SR UNSECD NT		B	1	3.B	54,191,100	89.7863	44,694,064	49,778,250	49,778,250	0	0	0	(3,152,700)	2.230	2.230	MN	95,588	1,096,160	05/30/2018	05/30/2028
G2440J-AG-0	GTL TRADE FINANCE INC		D	1,2	2.C FE	192,500	113.0880	226,176	200,000	193,327	0	132	0	0	7.250	7.568	AO	3,021	14,500	03/04/2015	04/16/2044
G26168@-AA-1	GBP SR NT			1	2.B PL	60,835,000	89.8800	54,247,074	60,355,000	60,355,000	0	0	0	(480,000)	4.260	4.260	JJ	1,099,869	0	07/27/2022	07/27/2027
G26858@-AL-3	GBP SR NT SER B			1,2	2.C	30,217,400	64.0000	17,768,512	27,763,300	27,763,300	0	0	0	(3,364,900)	2.770	2.770	MN	84,977	784,550	11/05/2020	11/22/2035
G2687*-AB-5	EURO SR NT SER B			1	2.B PL	2,036,696	75.3800	1,484,775	1,969,720	1,969,720	0	0	0	(66,976)	1.620	1.620	MS	8,066	14,621	03/31/2022	03/31/2032
G2730#-AH-5	GBP SR NT SER F			1	1.F	5,133,939	78.0200	3,688,335	4,727,422	4,727,422	0	0	0	(572,962)	3.090	3.090	JJ	61,271	154,669	01/31/2019	01/31/2034
G2756X-VJ-8	DIAGEO FINANCE PLC		B		1.G FE	3,601,479	90.7530	2,629,151	2,897,040	3,173,800	0	(4,284)	0	(375,461)	2.875	1.271	MAR	63,894	0	11/18/2021	03/27/2029
G29568@-AQ-4	ABP ACQUISITIONS UK LTD		B	1	2.B	36,800,691	85.0000	25,425,147	29,911,938	29,751,606	0	17,900	0	(3,603,964)	3.610	3.675	MS	293,951	1,076,012	12/28/2016	09/23/2030
G29568@-AR-2	ABP ACQUISITIONS UK LTD		B	1	2.B	98,291,491	81.7500	64,280,429	78,630,494	78,272,775	0	21,692	0	(9,484,302)	3.920	3.956	MS	839,075	2,786,690	12/28/2016	09/23/2035
G2958*-AA-9	GTD SR UNSECD NT A		B	1	2.B	15,408,109	92.6300	12,106,730	13,069,988	13,116,531	0	(7,679)	0	(1,590,541)	4.410	4.288	AO	110,474	567,091	12/28/2016	10/22/2027
G2958*-AB-7	GTD SR UNSECD NT B		B	1	2.B	25,812,500	91.5000	20,202,587	22,079,330	22,079,330	0	0	0	(1,398,392)	2.950	2.949	AO	124,840	611,822	10/22/2014	10/22/2027
G2962#-AA-9	GBP GTD SR UNSECD NT SER A			1,2	2.B	9,494,932	73.8800	6,171,294	8,353,132	8,353,132	0	0	0	(1,012,396)	2.090	2.090	JJ	77,591	185,001	01/21/2021	01/21/2031
G2962#-AE-1	GBP GTD SR UNSECD NT SER E			1,2	2.B	16,811,655	63.2500	9,354,670	14,789,993	14,789,993	0	0	0	(1,792,541)	2.190	2.190	JJ	143,956	342,442	01/21/2021	01/21/2036
G2962#-AF-8	EURO GTD SR UNSECD NT SER F			1,2	2.B	8,218,808	62.6300	4,532,270	7,236,580	7,236,580	0	0	0	(458,328)	1.410	1.410	JJ	45,349	102,641	01/21/2021	01/21/2036
G3646#-AA-1	FORTH PORTS FINANCE PLC		D	1	2.C	27,143,890	98.6500	26,734,150	27,100,000	27,106,620	0	(6,898)	0	0	4.890	4.862	JD	95,708	1,325,190	01/24/2017	12/05/2023
G3663#-AA-9	FORTH PORTS FINANCE PLC		B	1	2.C	11,187,000	86.2150	9,366,314	10,863,900	10,863,900	0	0	0	(1,316,700)	2.620	2.620	JD	12,650	442,797	12/15/2016	12/15/2026
G3663#-AB-7	FORTH PORTS FINANCE PLC		B	1	2.C	16,159,000	85.7094	13,449,769	15,692,300	15,692,477	0	(12)	0	(1,901,923)	2.620	2.620	JJ	199,859	433,396	01/06/2017	01/06/2027
G3663#-AG-6	GBP SR SECD NT SER E		B	1,2	2.C	55,035,200	70.5000	37,444,242	53,112,400	53,112,400	0	0	0	(6,437,200)	3.190	3.190	MS	489,460	1,724,559	09/17/2019	09/17/2037
G3768B-AJ-3	GAZ FINANCE PLC		D		6. *	391,763	68.7140	515,355	750,000	400,802	0	9,039	358,238	0	2.950	14.853	JJ	9,465	22,125	01/20/2021	01/27/2029
G4000*-AA-3	USD GTD SR NT SER A			1,2	2.C	3,630,000	85.0600	3,087,678	3,630,000	3,630,000	0	0	0	0	2.490	2.490	MS	26,614	90,387	03/15/2021	03/15/2028
G4000*-AB-1	USD GTD SR NT SER B			1,2	2.C	14,570,000	80.4700	11,724,479	14,570,000	14,570,000	0	0	0	0	2.820	2.820	MS	120,980	410,874	03/15/2021	03/15/2031
G4202Z-AB-9	GUINNESS PARTNERSHIP LTD		B	1	1.G FE	4,359,816	50.8900	1,842,880	3,621,300	3,961,500	0	(794)	0	(389,225)	2.000	1.625	AO	14,127	0	12/10/2021	04/22/2055
G4339*-AA-5	HAVILA SIRIUS				2.B PL	55,288,014	88.7721	49,080,320	55,288,014	55,288,014	0	0	0	0	3.128	3.128	N/A	168,137	1,935,976	10/25/2021	11/26/2031
G4622#-AL-3	HOWARD DE WALDEN ESTATES LIMITED		B	1	1.G	11,687,400	80.7440	8,771,944	10,863,900	10,863,900	0	0	0	(1,316,700)	2.540	2.540	AO	62,854	275,303	09/14/2016	09/14/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G4622#-AM-1	HOWARD DE WALDEN ESTATES LIMITED		B	1	1.G	22,076,200	72.9522	14,970,307	20,520,700	20,520,700	0	0	0	(2,487,100)	2.740	2.740	AO	128,072	560,963	09/14/2016	09/14/2036
G4622#-AQ-2	GBP GTD SR NT SER C			1,2	1.G	19,195,500	68.1500	12,339,580	18,106,500	18,106,500	0	0	0	(2,194,500)	3.200	3.200	JJ	276,828	611,040	01/09/2019	01/09/2044
G4622#-AR-0	GBP GTD SR NT SER D		B	1,2	1.G	19,195,500	66.2400	11,993,746	18,106,500	18,106,500	0	0	0	(2,194,500)	3.290	3.290	JJ	284,614	628,226	01/09/2019	01/09/2049
G46747-AB-0	HUTCHISON WHAMPOA INTERNATIONAL (14) LTD		D		1.F FE	1,780,784	97.1190	1,699,583	1,750,000	1,757,379	0	(3,777)	0	0	3.625	3.385	AO	10,749	63,438	04/06/2016	10/31/2024
G4804#-AA-7	GBP SR NT SER A			1	1.F PL	12,443,989	88.0000	11,184,197	12,709,314	12,709,314	0	0	0	265,326	4.870	4.869	MS	220,069	0	08/23/2022	08/23/2029
G4804#-AB-5	GBP SR NT SER B			1	1.F PL	137,100,400	83.7500	117,269,765	140,023,600	140,023,600	0	0	0	2,923,200	4.900	4.899	MS	2,439,522	0	08/23/2022	08/23/2032
G4804#-AC-3	GBP SR NT SER C			1	1.F PL	3,057,827	88.0000	2,796,049	3,177,329	3,177,329	0	0	0	119,502	4.870	4.874	MS	27,938	0	10/26/2022	08/23/2029
G4804#-AD-1	GBP SR NT SER D			1	1.F PL	30,204,200	83.7500	26,284,603	31,384,600	31,384,600	0	0	0	1,180,400	4.900	4.903	MS	277,667	0	10/26/2022	08/23/2032
G4940@-AB-2	IRISH RESIDENTIAL PROPERTIES REIT PLC		B	1,2	2.C PL	1,524,420	76.5900	1,106,860	1,445,175	1,445,175	0	0	0	(91,530)	1.980	1.980	MS	8,823	28,161	03/10/2020	03/10/2032
G5222#-AE-0	KELLER GROUP PLC		C	1	2.C	11,500,000	96.8200	11,134,300	11,500,000	11,500,000	0	0	0	0	4.170	4.170	JD	19,981	479,550	12/16/2014	12/16/2024
G5600#-AE-2	GBP SR NT SER B			1	2.C	31,360,800	84.4800	24,474,194	28,970,400	28,970,400	0	0	0	(3,511,200)	3.520	3.520	MS	283,266	1,035,471	03/21/2019	03/21/2030
G5600#-AG-7	GBP SR NT SER B		B	1	2.C	10,453,600	79.8100	7,707,092	9,656,800	9,656,800	0	0	0	(1,170,400)	3.650	3.650	N/A	97,909	357,904	03/21/2019	03/21/2034
G5600#-AH-5	GBP SR NT SER A			1,2	2.C	9,638,819	81.4600	6,799,545	8,347,097	8,347,097	0	0	0	(1,011,665)	2.060	2.060	MS	47,764	174,600	04/28/2021	04/28/2028
G5600#-AJ-1	GBP SR NT SER B			1,2	2.C	9,687,224	81.4600	6,799,545	8,347,097	8,347,097	0	0	0	(1,011,665)	2.060	2.060	MS	47,764	174,600	06/16/2021	06/16/2028
G5600#-AK-8	GBP SR NT SER C			1,2	2.C	4,711,382	71.2300	2,906,183	4,079,998	4,079,998	0	0	0	(494,494)	2.340	2.340	MS	26,520	96,943	04/28/2021	04/28/2033
G5600#-AL-6	GBP SR NT SER D			1,2	2.C	4,735,042	71.2900	2,908,631	4,079,998	4,079,998	0	0	0	(494,494)	2.340	2.340	MS	26,520	96,943	06/16/2021	06/16/2033
G5600#-AM-4	GBP SR NT SER E			1,2	2.C	14,088,844	66.2000	8,076,905	12,200,763	12,200,763	0	0	0	(1,478,727)	2.450	2.450	MS	83,033	303,525	04/28/2021	04/28/2036
G5600#-AN-2	GBP SR NT SER F			1,2	2.C	14,159,597	66.2000	8,076,905	12,200,763	12,200,763	0	0	0	(1,478,727)	2.450	2.450	MS	83,033	303,525	06/16/2021	06/16/2036
G5791#-AA-9	MANCHESTER UNITED FOOTBALL CLUB LIMITED		D	1	1.G PL	29,748,902	92.1200	27,492,063	29,843,750	29,796,197	0	9,366	0	0	3.790	3.828	FA	471,283	1,131,078	12/28/2016	06/25/2027
G5814#-AA-2	USD SR SECD NT SER A		C	1	2.C PL	4,624,203	93.1600	4,307,907	4,624,203	4,624,203	0	0	0	0	5.580	5.576	MJSD	66,644	261,679	09/26/2018	06/30/2031
G5814#-AB-0	MARI JONE LTD		C	1	2.C PL	4,624,203	93.1600	4,307,907	4,624,203	4,624,203	0	0	0	0	5.580	5.576	MJSD	66,644	261,679	09/26/2018	06/30/2031
G5963#-AH-6	MEGGITT PLC		D	1	2.B PL	20,000,000	91.8482	18,369,648	20,000,000	20,000,000	0	0	0	0	3.600	3.599	JJ	350,000	720,000	07/06/2016	07/06/2026
G5S64M-AB-2	MAF GLOBAL SECURITIES LTD		D		2.B FE	8,230,100	98.6580	7,892,640	8,000,000	8,038,755	0	(26,908)	0	0	4.750	4.376	MN	57,000	380,000	11/06/2014	05/07/2024
G6076#-AA-3	MIDLAND MOTORWAYS GROUP LIMITED		B	1	2.B PL	45,204,685	72.6621	30,123,357	41,456,763	41,457,367	0	(41)	0	(5,024,616)	3.120	3.120	JD	655,912	1,384,879	11/28/2017	12/31/2042
G6076#-AB-1	MIDLAND MOTORWAYS GROUP LIMITED		B	1	2.B PL	39,474,000	67.6383	24,493,842	36,213,000	36,213,000	0	0	0	(4,389,000)	3.340	3.340	JD	608,117	1,288,271	11/28/2017	12/31/2045
G6217F-AE-5	MMC FINANCE DAC		D	1	6. *	1,254,545	72.3020	1,084,530	1,500,000	987,941	(276,980)	10,376	245,455	0	2.800	6.704	AO	28,467	21,000	10/20/2021	10/27/2026
G6361*-AA-1	SER 2003-A1 CL B (TRANSPWR LTD		C	1	1.D	29,953,657	105.5000	31,601,108	29,953,657	29,953,737	0	(12)	0	0	6.150	6.150	JAN	1,837,033	1,792,263	09/28/2009	01/02/2030
G6515#-AJ-3	USD SR NT SER B			1,2	2.C	10,914,615	91.2600	9,960,677	10,914,615	10,914,615	0	(195,593)	0	0	4.610	4.609	JJ	250,184	557,737	07/02/2019	07/02/2026
G6515#-AK-0	USD SR NT SER C			1,2	2.C	11,489,068	86.4000	9,926,555	11,489,068	11,489,068	0	0	0	0	4.780	4.779	JJ	273,063	355,695	07/02/2019	07/02/2029
G6670E-AA-6	NORTHUMBRIAN WATER FINANCE PLC		B	1	2.B FE	1,326,890	93.6390	734,706	784,615	1,216,163	0	(1,799)	0	(65,891)	5.125	1.717	JAN	37,788	0	09/23/2020	01/23/2042
G6750*-AG-7	GBP SR SECD SUSTAINABILITY-LINKED NT SER			1	2.B Z	87,017,373	100.0000	85,787,873	85,787,873	85,787,873	0	0	0	(1,229,501)	6.170	6.170	JD	338,171	0	12/08/2022	12/08/2032
G676AF-AB-1	ORBIT CAPITAL PLC		B	1	1.G FE	1,328,487	70.4880	638,145	905,325	1,173,009	0	(822)	0	(137,212)	3.375	1.904	JD	1,511	15,696	12/16/2020	06/14/2048
G6970*-AL-0	SR SECD NT 12		B	1	2.B PL	51,044,000	80.7252	38,977,344	48,284,000	48,284,000	0	0	0	(5,852,000)	2.670	2.670	JJ	540,741	1,372,700	07/17/2017	07/17/2029
G6970*-AX-4	GBP GTD SECD SR NT SER 22			1,2	2.B PL	1,339,800	83.7700	1,112,306	1,327,810	1,327,810	0	0	0	(11,990)	2.830	2.830	JJ	18,893	0	06/30/2022	06/30/2032
G6970*-AY-2	GBP GTD SECD SR NT SER 23			1,2	2.B PL	1,498,140	80.1900	1,190,607	1,484,733	1,484,733	0	0	0	(13,407)	2.840	2.840	JJ	21,200	0	06/30/2022	06/30/2034
G7302V-KE-3	QNB FINANCE LTD		D		1.E FE	15,810,500	91.8830	13,966,216	15,200,000	15,637,851	0	(100,929)	0	0	2.750	2.017	FA	161,394	418,000	04/12/2021	02/12/2027
G7334#-AA-9	SR UNSECD NT SER 2021 TRANCHE A			1,2	2.A PL	11,500,000	88.3700	10,162,550	11,500,000	11,500,000	0	0	0	0	4.000	3.999	JJ	208,278	291,333	11/30/2021	11/30/2026
G7334#-AB-7	SR UNSECD NT SER 2021 TRANCHE B			1,2	2.A PL	16,080,000	83.6400	13,449,312	16,080,000	16,080,000	0	0	0	0	4.250	4.249	JJ	309,428	432,820	11/30/2021	11/30/2028
G7334@-AP-8	USD SR SECD NT SER V			1	2.C FE	950,000	78.5700	746,415	950,000	950,000	0	0	0	0	4.700	4.700	FA	17,364	44,650	02/11/2019	06/13/2033
G7334@-AR-4	USD SR SECD NT SER X FLTG RATE			1	2.C FE	23,000,000	92.9620	21,381,255	23,000,000	23,000,000	0	0	0	0	5.130	5.204	FA	468,722	459,418	02/11/2019	06/13/2028
G7334@-AW-3	USD SR SECD NT SER CC			1	2.C FE	33,000,000	81.2700	26,819,100	33,000,000	33,000,000	0	0	0	0	4.610	4.609	FA	591,617	1,530,705	04/11/2019	02/11/2031
G7334@-AX-1	USD SR SECD NT SER DD			1	2.C FE	950,000	78.5700	746,415	950,000	950,000	0	0	0	0	4.700	4.701	FA	17,364	46,075	04/11/2019	06/13/2033
G7334@-BB-8	USD SR SECD NT SER HH FLTG RATE		C	1	2.C FE	20,000,000	96.0086	19,201,711	20,000,000	20,000,000	0	0	0	0	5.240	5.315	FA	416,323	421,800	11/12/2019	06/13/2026
G78014-AE-0	SANCTUARY CAPITAL PLC		B	1	1.F FE	6,066,933	58.0350	2,802,162	4,828,400	5,504,109	0	(1,923)	0	(540,790)	2.375	1.729	AO	24,888	0	12/10/2021	04/14/2050
G7827#-AB-1	GBP SR UNSECD NT B		B	1	2.B	9,886,500	82.7500	7,491,564	9,053,250	9,053,250	0	0	0	(1,097,250)	3.150	3.150	JD	8,714	287,942	06/20/2018	06/20/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G7898#-AB-5	SCOTLAND GAS NETWORKS PLC		B	1	2.B	18,326,000	76.0600	12,853,684	16,899,400	16,899,400	0	0	0	(2,048,200)	2.870	2.870	MS	126,642	478,624	09/27/2018	09/27/2033
G7898#-AE-9	GBP SR NT SER G			1	2.B Z	56,610,000	100.0000	60,355,000	60,355,000	60,355,000	0	0	0	3,745,000	6.220	6.220	AO	813,384	0	10/13/2022	04/13/2035
G7898#-AF-6	GBP SR NT SER H			1	2.B Z	48,152,466	100.0000	51,337,963	51,337,963	51,337,963	0	0	0	3,185,497	6.340	6.340	AO	705,212	0	10/13/2022	10/13/2037
G7997@-AC-5	SANCTUARY HOUSING ASSOCIATION		D	1	1.F FE	35,000,000	103.5000	36,225,000	35,000,000	35,000,000	0	0	0	0	5.830	5.829	AO	447,776	2,040,500	04/12/2007	04/12/2037
G8056X-AA-4	SEVERN TRENT UTILITIES FINANCE PLC		B	1	2.A FE	4,319,572	105.2290	3,048,526	2,897,040	3,727,795	0	(12,442)	0	(440,998)	6.250	1.532	JUN	102,604	0	11/18/2021	06/07/2029
G8251S-AA-8	SOVEREIGN HOUSING CAPITAL PLC		B	1	1.F FE	2,436,716	93.6980	1,399,082	1,493,183	2,290,204	0	(3,060)	0	(63,749)	4.768	1.671	JD	6,063	36,143	06/25/2020	06/01/2043
G8287#-AB-2	SOUTHERN GAS NETWORKS PLC		B	1	2.A	18,326,000	76.0500	12,851,994	16,899,400	16,899,400	0	0	0	(2,048,200)	2.870	2.870	MS	126,642	478,624	09/27/2018	09/27/2033
G8287*-AB-6	SR SECD NT SER 2 CL A		B	1	2.A	6,529,500	69.9724	3,800,864	5,431,950	5,431,950	0	0	0	(658,350)	2.960	2.960	MS	54,187	165,561	09/01/2016	09/01/2036
G8290E-AG-9	SOUTHERN WATER SERVICES FINANCE LTD		B	1	1.E FE	3,569,946	103.3680	2,495,510	2,414,200	3,080,942	0	(10,235)	0	(364,476)	6.192	1.521	MAR	113,037	0	11/18/2021	03/31/2029
G8401*-AK-7	SSP FINANCING UK LIMITED		C	1,2	3.B PL	12,500,000	90.1800	11,272,500	12,500,000	12,500,000	0	0	0	0	4.060	4.059	N/A	234,014	818,680	07/15/2019	07/15/2026
G8401*-AN-1	SSP FINANCING UK LIMITED		B	1,2	3.B PL	6,560,217	81.1100	5,059,622	6,237,975	6,237,975	0	0	0	(395,081)	2.110	2.110	N/A	60,692	128,420	07/15/2019	07/15/2031
G8781@-AL-3	GBP GTD SECD SR NT CL A SER 13			1	2.B Z	148,900,000	100.0000	150,887,500	150,887,500	150,887,500	0	0	0	1,987,500	4.940	4.940	MN	931,730	0	11/16/2022	11/16/2037
G8781@-AM-1	GBP GTD SECD SR NT CL A SER 14			1	2.B Z	25,336,824	100.0000	25,675,017	25,675,017	25,675,017	0	0	0	338,193	5.120	5.120	MN	164,320	0	11/16/2022	11/16/2042
G8787M-AM-8	THAMES WATER UTILITIES FINANCE PLC		B		2.B FE	3,832,105	126.3630	2,135,459	1,689,940	3,660,133	0	(3,071)	0	(87,388)	7.738	2.626	APR	95,657	0	06/26/2020	04/09/2058
G9284#-BD-8	SR UNSECD NT P		D	1	2.B	54,702,500	98.9400	54,417,000	55,000,000	54,952,568	0	94,203	0	0	4.400	4.581	JD	1,236,889	1,210,000	04/03/2020	06/27/2023
G929RZ-AU-0	UNITED UTILITIES WATER FINANCE PLC		B		1.G FE	4,053,421	60.8400	2,203,199	3,621,300	3,687,993	0	(260)	0	(362,353)	1.875	1.762	JUN	39,231	0	12/10/2021	06/03/2042
G9306Z-AA-5	URALKALI FINANCE DAC		D	1	6. *	599,820	19.3240	579,720	3,000,000	579,720	(81,999)	61,899	2,400,180	0	4.000	18.078	AO	83,000	0	10/15/2019	10/22/2024
G9338#-AG-8	VESUVIUS HOLDINGS LIMITED		C	1,2	2.B PL	15,000,000	96.5600	14,484,000	15,000,000	15,000,000	0	0	0	0	4.330	4.329	JD	326,554	324,750	06/30/2020	06/30/2025
G9338#-AH-6	VESUVIUS HOLDINGS LIMITED		C	1,2	2.B PL	7,380,000	95.0300	7,013,214	7,380,000	7,380,000	0	0	0	0	4.490	4.489	JD	920	331,362	06/30/2020	06/30/2027
G9338#-AK-9	GBP SR NT SER A			1,2	2.B PL	37,256,800	72.6300	24,548,068	33,798,800	33,798,800	0	0	0	(4,096,400)	2.220	2.220	JD	31,264	762,144	12/16/2021	12/16/2031
G9369*-AA-7	GBP SR SECD NT			1,2	2.B FE	8,037,837	65.7500	4,804,833	7,307,730	7,307,730	0	0	0	(885,694)	2.900	2.900	MS	53,570	176,109	11/30/2021	03/31/2043
G9766#-AE-4	SR UNSECD NT B		B	1	2.B	26,744,400	82.0600	20,504,308	24,986,970	24,986,970	0	0	0	(3,028,410)	3.190	3.190	FA	298,907	846,873	08/16/2017	08/16/2027
G9851*-AB-0	GTD SR SECD NT SER 8 CL A		B	1	1.G	8,536,450	78.7649	6,180,013	7,846,150	7,846,150	0	0	0	(950,950)	2.030	2.030	JD	7,964	248,950	09/22/2016	09/22/2028
G9851*-AD-6	GTD SR SECD NT SER 10 CL A		B	1	1.G	11,163,050	68.2049	6,998,061	10,260,350	10,260,350	0	0	0	(1,243,550)	2.210	2.210	JD	11,338	358,718	09/22/2016	09/22/2033
G9851*-AF-1	YORKSHIRE WATER SERVICES BRADFORD		B	1	1.G	52,532,000	63.3800	30,602,399	48,284,000	48,284,000	0	0	0	(5,852,000)	2.300	2.300	JD	55,527	1,735,764	11/07/2016	09/22/2036
K3752@-AD-2	COPENHAGEN AIRPORTS DENMARK APS		D	1	2.C FE	0	100.0000	0	0	0	0	0	0	0	5.060	5.060	JD	336,490	0	02/18/2014	12/30/2022
K3752@-AE-0	COPENHAGEN AIRPORTS DENMARK APS		D	1	2.C FE	16,917,400	98.9400	16,720,860	16,900,000	16,902,821	0	(2,727)	0	0	5.260	5.240	JD	446,939	444,470	01/24/2017	12/29/2023
K7017#-AA-8	MERIDIAN SPIRITS APS		D	1	2.A FE	10,681,704	94.7000	9,987,875	10,546,858	10,647,289	0	(25,602)	0	0	4.110	3.838	MJSD	112,682	462,936	04/03/2020	08/01/2030
K7784*-AA-3	SR SECD NT			1	1.B PL	55,565,000	76.5206	40,957,640	53,525,000	53,525,000	0	0	0	(3,390,000)	2.730	2.729	JJ	612,906	1,461,636	12/15/2016	01/31/2040
L29753-DN-4	ENEL FINANCE INTERNATIONAL NV		B		2.A FE	1,285,326	97.4180	705,560	724,260	1,127,356	0	(1,900)	0	(115,155)	5.750	1.989	SEP	12,436	0	11/27/2020	09/14/2040
L4191B-CG-6	GAZ CAPITAL SA		D		6. *	3,520,900	70.4180	3,520,900	5,000,000	3,520,900	0	0	1,479,100	0	5.150	17.964	FA	100,139	180,250	02/06/2019	02/11/2026
L5829P-AC-3	KERNEL HOLDING SA		D	2	6. FE	966,310	40.1140	1,002,850	2,500,000	988,185	0	21,875	1,533,690	0	6.750	32.305	AO	30,000	168,750	10/20/2020	10/27/2027
L6075Z-AJ-5	LOGICOR FINANCING SARL		B	1,2	2.B FE	5,077,838	76.0600	3,305,233	4,345,560	4,515,661	0	(8,290)	0	(534,203)	2.750	2.125	JAN	114,919	0	11/18/2021	01/15/2030
L7598*-AA-8	EURO SR NT SER A			1	1.E PL	8,310,010	85.2500	7,209,550	8,456,950	8,456,950	0	0	0	146,940	2.780	2.780	MN	36,572	110,117	05/05/2022	05/05/2029
L7598*-AB-6	EURO SR NT SER B			1	1.E PL	31,557,000	75.0000	24,086,250	32,115,000	32,115,000	0	0	0	558,000	3.410	3.410	MN	170,352	512,932	05/05/2022	05/05/2037
L7598*-AC-4	USD SR NT SER C			1	1.E PL	5,000,000	84.6100	4,230,500	5,000,000	5,000,000	0	0	0	0	4.970	4.970	MN	38,656	124,250	05/05/2022	05/05/2037
L7598*-AD-2	USD SR NT SER D			1	1.E PL	55,000,000	83.2300	45,776,500	55,000,000	55,000,000	0	0	0	0	5.300	5.300	MN	453,444	1,457,500	05/05/2022	05/05/2042
L8038*-AA-4	SR SECD NT		D	1	3.C	7,316,100	96.9800	7,095,154	7,316,100	7,316,222	0	(23)	0	0	5.500	5.499	MJSD	17,884	402,386	10/31/2012	09/15/2027
L8367#-AG-8	EURO SR NT			2	2.C	8,140,132	73.9900	5,477,907	7,403,578	7,403,578	0	0	0	(468,905)	1.240	1.240	JJ	40,037	92,537	07/23/2021	07/23/2031
M2851H-AA-2	DP WORLD LTD		D		2.C FE	5,393,720	106.2270	5,768,126	5,430,000	5,426,591	0	(1,474)	0	0	6.850	6.815	JJ	184,944	371,955	05/29/2020	07/02/2037
M5R07D-AG-5	ICL GROUP LTD		D	1,2	2.C FE	11,200,000	98.6670	11,050,704	11,200,000	11,200,000	0	0	0	0	6.375	6.374	MN	61,483	357,000	05/23/2018	05/31/2038
M60170-AW-3	ISRAEL ELECTRIC CORP LTD		C	1	2.A FE	10,510,928	87.3300	9,169,650	10,500,000	10,510,313	0	(615)	0	0	3.750	3.737	FA	141,094	196,875	02/16/2022	02/22/2032
N2557F-AD-6	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		B		2.B FE	3,948,377	116.7120	2,817,661	2,414,200	3,386,712	0	(13,185)	0	(400,648)	7.625	1.822	JD	8,181	92,934	11/18/2021	06/15/2030
N2557F-EM-2	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		B		2.B FE	3,978,425	119.2480	2,878,885	2,414,200	3,386,062	0	(57,718)	0	(400,571)	8.875	1.660	NOV	20,546	212,326	11/18/2021	11/27/2028
N2962#-AE-3	GTD SR UNSECD NT SER E		B	1	1.G	52,540,000	106.8681	45,760,908	42,820,000	42,820,000	0	0	0	(2,712,000)	5.041	5.039	MS	557,627	2,090,200	03/28/2007	03/28/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N4281@-CD-5	KONINKLIJKE VOPAK N.V.		C	1,2	2.B	2,300,000	80.7700	1,857,710	2,300,000	2,300,000	0	0	0	0	3.400	3.400	JD	2,607	78,200	12/21/2020	12/19/2032
N5S29S-AX-7	MDGH GMTN (RSC) LTD		D	2	1.C FE	6,231,250	87.2510	4,362,550	5,000,000	6,163,527	0	(28,926)	0	0	3.950	2.724	MN	21,944	197,500	08/11/2020	05/21/2050
N5S29S-AY-5	MDGH GMTN (RSC) LTD		D	2	1.C FE	960,000	88.8110	888,110	1,000,000	963,238	0	3,238	0	0	2.875	3.443	MN	3,194	28,750	04/05/2022	05/21/2030
N5S29S-BX-6	MDGH GMTN (RSC) LTD		D	2	1.C FE	3,148,500	78.2190	2,346,570	3,000,000	3,144,659	0	(3,126)	0	0	3.400	3.139	JD	6,800	102,000	09/27/2021	06/07/2051
N6587*-AB-9	EURO GTD SR NT SER B			1,2	2.B	2,796,500	77.8800	2,084,264	2,676,250	2,676,250	0	0	0	(169,500)	1.740	1.740	MN	4,010	45,806	05/28/2019	05/31/2031
N6587*-AC-7	EURO GTD SR NT SER C			1,2	2.B	10,067,400	72.2500	6,960,926	9,634,500	9,634,500	0	0	0	(610,200)	1.950	1.950	MN	16,178	184,803	05/28/2019	05/31/2034
N7334#-AV-5	WERELDHAVE N.V.		B	1	3.B	50,000,000	79.2500	35,808,342	45,184,028	45,184,028	0	0	0	(2,861,725)	2.090	2.090	JD	44,594	1,433,270	12/14/2017	12/14/2027
N7338@-AD-3	RED ELECTRICA DE ESPANA FIN BV		D	1	1.G	53,000,000	99.5400	52,756,200	53,000,000	53,000,000	0	0	0	0	5.410	5.409	AO	573,460	2,867,300	10/19/2005	10/19/2035
N7676S-AD-3	SABIC CAPITAL I BV		D	2	1.E FE	5,060,550	73.8990	3,694,950	5,000,000	5,057,729	0	(1,374)	0	0	3.000	2.937	MS	44,583	0	12/29/2020	09/14/2050
N7676S-AE-1	SABIC CAPITAL I BV		D	2	1.G FE	9,965,000	84.2830	8,428,300	10,000,000	9,972,144	0	3,322	0	0	2.150	2.189	MS	63,903	215,000	12/03/2020	09/14/2030
N7891*-AE-2	AVR-AFVALVERWERKING BV		B	1	2.A PL	37,275,000	93.1800	29,924,757	32,115,000	32,115,000	0	0	0	(2,034,000)	2.840	2.840	JD	2,534	1,384,756	12/10/2014	12/10/2026
N9219H-AH-8	VEON HOLDINGS BV		D	1,2	4.B Z	2,265,435	69.5670	3,130,515	4,500,000	2,335,174	0	69,739	2,234,565	0	3.375	18.844	MN	15,188	151,875	11/18/2020	11/25/2027
N9361#-AC-9	VESTEDA FINANCE B.V.		B	1,2	1.G	50,151,465	72.3800	31,729,203	43,836,975	43,836,975	0	0	0	(2,776,410)	1.030	1.030	N/A	12,542	482,697	12/21/2020	12/21/2030
P0956J-CG-8	BANCO DE CREDITO DEL PERU		D	1	2.B FE	853,234	99.7150	811,680	814,000	815,570	0	(6,244)	0	0	4.250	3.455	AO	8,649	34,595	05/20/2016	04/01/2023
P3753#-AA-0	ERGON PERU S.A.C.		C	1,2	2.B PL	18,697,910	91.7227	17,150,223	18,697,910	18,697,910	0	0	0	0	4.870	4.870	JD	480,327	910,588	07/29/2020	06/30/2034
P4000#-AA-9	CONCESIONARIA LINEA DE TRANSMISION CONCM		C	1	2.B PL	26,270,276	91.6900	24,087,216	26,270,276	26,270,276	0	0	0	0	5.620	5.619	JD	806,027	738,904	09/06/2018	05/28/2047
P4831#-AA-4	GENRENT DELAWARE PERU SAC		D	1	2.C FE	22,648,954	97.0401	21,978,559	22,648,954	22,648,954	0	0	0	0	5.880	5.879	FA	551,200	1,331,759	02/02/2018	02/02/2037
P4917*-AA-5	GREAT SHALE LNG TRANSPORT SA		C	1,2	2.A PL	16,000,000	93.2200	14,915,200	16,000,000	16,000,000	0	0	0	0	5.264	5.340	MJSD	219,598	404,965	12/19/2019	09/30/2037
P4917*-AB-3	GREAT SHALE LNG TRANSPORT SA		C	1,2	2.A PL	2,981,788	99.5000	2,966,879	2,981,788	2,981,788	0	0	0	0	3.240	3.239	MJSD	24,771	96,610	12/19/2019	09/30/2037
P55409-AA-7	INDUSTRIAS PENOLES SAB DE CV		D	1,2	2.B FE	1,519,500	92.4280	1,386,420	1,500,000	1,513,929	0	(1,166)	0	0	4.150	3.986	MS	18,848	31,125	10/11/2019	09/12/2029
P55409-AB-5	INDUSTRIAS PENOLES SAB DE CV		D	1,2	2.B FE	5,170,000	93.6870	4,684,350	5,000,000	5,162,034	0	(2,647)	0	0	5.650	5.417	MS	85,535	282,500	10/11/2019	09/12/2049
P7000*-AA-6	MILESTONE LNG TRANSPORT SA		C	1,2	2.A PL	14,064,741	99.5000	13,994,418	14,064,741	14,064,741	0	0	0	0	5.264	5.339	MJSD	194,394	359,106	12/19/2019	03/31/2037
P7000*-AB-4	MILESTONE LNG TRANSPORT SA		C	1,2	2.A PL	3,795,284	99.5000	3,776,308	3,795,284	3,795,284	0	0	0	0	2.596	2.595	MJSD	49,536	122,208	12/19/2019	03/31/2037
P8718A-AH-9	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		D	1,2	2.A FE	177,060	97.7070	195,414	200,000	193,704	0	2,795	0	0	4.375	6.012	JJ	3,719	8,750	11/19/2015	01/28/2025
P8718A-AM-8	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		D	1,2	2.A FE	3,605,000	84.7440	2,966,040	3,500,000	3,599,511	0	(2,010)	0	0	4.250	4.074	JJ	65,698	148,750	02/20/2020	01/22/2050
Q0005*-AB-3	USD GTD SR NT SER B		C	1,2	1.G	17,000,000	85.2400	14,490,800	17,000,000	17,000,000	0	0	0	0	3.430	3.430	AO	108,521	583,100	10/24/2019	10/24/2031
Q0005*-AC-1	USD GTD SR NT SER C		C	1,2	1.G	29,000,000	81.5900	23,661,100	29,000,000	29,000,000	0	0	0	0	3.530	3.530	AO	190,522	1,023,700	10/24/2019	10/24/2034
Q0458*-AD-1	AQUASURE FINANCE PTY LTD		C	1	1.G FE	21,634,240	91.5700	19,779,120	21,600,000	21,615,543	0	(3,145)	0	0	3.280	3.262	JJ	332,592	708,480	07/11/2016	07/12/2027
Q0466*-AA-7	USD GTD SR SECD NT SER A			1	2.B Z	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	6.180	6.180	MN	84,975	0	11/28/2022	11/28/2032
Q1842#-AG-3	BROOKFIELD WA RAIL PTY LTD		D	1	2.B	22,516,920	97.4300	21,921,750	22,500,000	22,504,006	0	(2,442)	0	0	4.640	4.626	JJ	478,500	1,044,000	01/24/2017	07/16/2024
Q2308#-AA-1	CHARTER HALL INVESTMENT MANAGEMENT LTD		C	1	2.A FE	16,000,000	91.5166	14,642,653	16,000,000	16,000,000	0	0	0	0	3.940	3.940	MN	66,542	630,400	05/23/2017	05/23/2027
Q2308#-AC-7	CHARTER HALL INVESTMENT MANAGEMENT LTD		C	1	2.A FE	9,000,000	89.0563	8,015,063	9,000,000	9,000,000	0	0	0	0	4.040	4.040	MN	38,380	363,600	05/23/2017	05/23/2029
Q2308*-AA-5	CHARTER HALL RETAIL MANAGEMENT LTD		D	1	2.A FE	13,633,096	89.5000	12,476,300	13,940,000	13,791,365	0	29,117	0	0	3.550	3.806	JJ	218,568	494,870	12/28/2016	07/22/2027
Q2887#-AA-0	GOODMAN PROPERTY TRUST		D	1	2.A FE	103,190	93.5600	93,560	100,000	100,967	0	(374)	0	0	3.460	3.048	JD	154	5,190	07/11/2016	06/15/2025
Q2887#-AB-8	GOODMAN PROPERTY TRUST		D	1	2.A FE	103,400	89.8100	89,810	100,000	101,532	0	(315)	0	0	3.560	3.188	JD	158	3,560	07/11/2016	06/15/2027
Q2887#-AC-6	GOODMAN PROPERTY TRUST		D	1	2.A FE	6,803,990	85.2000	5,793,600	6,800,000	6,802,367	0	(275)	0	0	3.710	3.704	JD	11,212	252,280	07/11/2016	06/15/2030
Q3080#-AF-2	USD GTD SR SER F-2019		C	1,2	1.F	34,000,000	77.1900	26,244,600	34,000,000	34,000,000	0	0	0	0	2.980	2.980	AO	208,269	1,013,200	10/17/2019	10/17/2033
Q3080#-AG-0	USD GTD SR SER G-2019		C	1,2	1.F	30,000,000	75.5600	22,668,000	30,000,000	30,000,000	0	0	0	0	3.030	3.030	AO	186,850	909,000	10/17/2019	10/17/2034
Q3189*-AF-6	DEXUS FUNDS MANAGEMENT LTD		D	1	1.G	46,912,525	96.2400	44,029,800	45,750,000	46,287,956	0	(116,168)	0	0	4.790	4.473	FA	803,523	2,191,425	01/24/2017	02/19/2027
Q3629#-AJ-2	ETSA UTILITIES FINANCE PTY LTD 3.0		C	1	1.G	12,000,000	90.9300	10,911,600	12,000,000	12,000,000	0	0	0	0	3.090	3.090	JD	20,600	370,800	06/11/2015	06/11/2027
Q3629#-AP-8	USD GTD SR NT SER 2019-A			1,2	1.G	25,340,000	89.5500	22,691,970	25,340,000	25,340,000	0	0	0	0	3.560	3.560	FA	375,877	902,104	08/01/2019	08/01/2029
Q3629#-AQ-6	USD GTD SR NT SER 2019-B			1,2	1.G	19,235,000	88.4100	17,005,664	19,235,000	19,235,000	0	0	0	0	3.630	3.630	FA	290,929	698,231	08/01/2019	08/01/2030
Q3647#-AA-9	USD GTD SR NT SER A			1,2	2.C PL	6,224,000	83.0000	5,165,920	6,224,000	6,224,000	0	0	0	0	2.830	2.830	MN	25,932	176,139	11/08/2021	11/08/2028
Q3647#-AB-7	USD GTD SR NT SER B			1,2	2.C PL	25,380,000	77.1000	19,567,980	25,380,000	25,380,000	0	0	0	0	3.170	3.170	MN	118,447	804,546	11/08/2021	11/08/2031
Q3793#-AB-9	USD GTD SR SECD NT SER 2020-B			1,2	2.B FE	20,840,000	74.7100	15,569,564	20,840,000	20,840,000	0	0	0	0	2.420	2.420	MS	137,289	504,328	03/23/2021	03/23/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q3917#-AA-2	FLINDERS PORT HOLDINGS PTY LTD		D	1	2.B PL	2,131,060	97.0800	2,038,680	2,100,000	2,112,039	0	(6,687)	0	0	4.170	3.820	MS	25,055	87,570	04/03/2020	09/18/2024
Q3917#-AB-0	FLINDERS PORT HOLDINGS PTY LTD		D	1	2.B PL	7,724,640	95.2600	7,239,760	7,600,000	7,675,497	0	(18,538)	0	0	4.270	3.979	MS	92,849	324,520	04/03/2020	09/18/2026
Q3958@-AC-0	GAIF BOND ISSUER PTY LIMITED		D	1	1.G	32,700,000	99.0500	32,389,350	32,700,000	32,700,000	0	0	0	0	5.410	5.409	JD	83,539	1,769,070	12/14/2011	12/14/2023
Q3971@-AH-2	GPT RE LIMITED		D	1	1.F	20,000,000	81.3404	16,268,072	20,000,000	20,000,000	0	0	0	0	3.780	3.780	JD	23,100	756,000	12/20/2017	12/20/2032
Q3973#-AD-7	USD GTD SR NT SERIES D			1	1.G	5,500,000	84.9200	4,670,600	5,500,000	5,500,000	0	0	0	0	4.500	4.500	FA	99,000	247,500	02/07/2019	02/07/2034
Q3974*-AA-6	QC LNG USPP 2021			1,2	2.B PL	33,702,300	81.2000	27,366,268	33,702,300	33,702,300	0	0	0	0	3.110	3.582	MJSD	264,947	786,106	07/21/2021	12/31/2034
Q3974@-AA-4	USD GTD SR SECD NT		C	1	2.B PL	33,419,752	87.3600	29,195,496	33,419,752	33,419,752	0	0	0	0	2.800	2.798	MJSD	240,977	623,836	02/01/2022	03/31/2036
Q4352*-AA-6	USD SR SECD NT SER D			1	2.B	28,000,000	93.8300	26,272,400	28,000,000	28,000,000	0	0	0	0	4.430	4.430	MN	130,931	1,240,400	05/23/2019	05/23/2029
Q4352*-AB-4	Series A		D	1	2.B	7,000,000	94.8800	6,641,600	7,000,000	7,000,000	0	0	0	0	4.230	4.230	JD	161,210	148,050	06/15/2017	06/15/2027
Q4822#-AC-0	AUD GTD SR NT SER 2019-C		B	1	1.F	28,375,200	70.2500	20,101,757	28,614,600	28,614,600	0	0	0	(1,932,000)	3.750	3.750	FA	366,625	1,111,592	08/28/2019	08/28/2034
Q5000*-AA-9	INVESTA COMMERCIAL PROPERTY FUND		D	1	1.G FE	12,100,000	89.2800	10,802,880	12,100,000	12,100,000	0	0	0	0	3.310	3.310	JD	18,913	400,510	12/14/2016	12/14/2028
Q5000*-AB-7	GTD SR UNSECD NT B		D	1	1.G FE	20,000,000	85.2100	17,042,000	20,000,000	20,000,000	0	0	0	0	3.460	3.460	JD	32,678	692,000	12/14/2016	12/14/2031
Q5011#-AE-4	AUD SR NT SER E			1	2.C PL	6,246,650	73.5000	4,256,422	5,791,050	5,791,050	0	0	0	(391,000)	4.760	4.759	FA	107,964	288,480	08/10/2021	08/10/2033
Q5601@-AA-0	LLITST FINANCE PTY LIMITED		C	1	2.A FE	10,000,000	91.0397	9,103,966	10,000,000	10,000,000	0	0	0	0	4.300	4.299	N/A	97,944	430,000	04/09/2019	04/09/2029
Q5664#-AC-8	LONSDALE FINANCE PTY LTD LONSDALE		C	1,2	2.B FE	65,000,000	87.3400	56,771,000	65,000,000	65,000,000	0	0	0	0	4.340	4.340	AO	705,250	2,821,000	10/02/2018	10/01/2033
Q6235#-AF-9	MIRVAC GROUP FINANCE LIMITED		D	1	1.G PL	45,482,500	96.9713	43,637,106	45,000,000	45,137,002	0	(65,450)	0	0	4.730	4.565	JD	76,863	2,128,500	01/24/2017	12/18/2024
Q6235#-AP-7	MIRVAC GROUP FINANCE LIMITED		D	1	1.G PL	50,000,000	84.3100	42,155,000	50,000,000	50,000,000	0	0	0	0	3.780	3.780	MS	540,750	1,890,000	09/20/2016	09/18/2031
Q6235#-AV-4	USD GTD SR NT SER T			1,2	1.G PL	3,000,000	83.7300	2,511,900	3,000,000	3,000,000	0	0	0	0	4.230	4.231	MS	36,308	126,900	06/18/2019	03/18/2034
Q6291#-AA-1	MONASH UNIVERSITY		D	1	1.B	24,975,000	88.4166	22,082,047	24,975,000	24,975,000	0	0	0	0	3.760	3.760	FA	331,280	939,110	02/24/2015	02/24/2040
Q6291#-AD-5	MONASH UNIVERSITY		D	1	1.B FE	10,000,000	86.9400	8,694,000	10,000,000	10,000,000	0	0	0	0	3.800	3.800	JJ	180,500	380,050	01/10/2017	07/10/2034
Q6518@-AB-8	NSW ELECTRICITY NETWORKS FINANCE PTY LIM		C	1	2.B FE	20,000,000	88.4598	17,691,958	20,000,000	20,000,000	0	0	0	0	3.180	3.180	MS	185,500	636,000	09/16/2016	03/16/2029
Q6518@-AC-6	NSW ELECTRICITY NETWORKS FINANCE PTY LIM		C	1	2.B FE	45,000,000	82.9200	37,314,000	45,000,000	45,000,000	0	0	0	0	3.330	3.330	MS	437,063	1,498,500	09/16/2016	09/16/2031
Q6518@-AG-7	NSW ELECTRICITY NETWORKS FINANCE PTY LIM		C	1	2.B FE	40,000,000	87.5872	35,034,897	40,000,000	40,000,000	0	0	0	0	3.800	3.800	AO	316,667	1,520,000	10/16/2017	10/16/2032
Q7160#-AH-2	ORICA FINANCE LIMITED		D	1	2.B FE	15,000,000	97.7900	14,668,500	15,000,000	15,000,000	0	0	0	0	5.900	5.899	AO	162,250	885,000	10/25/2010	10/25/2030
Q7160#-AJ-8	ORICA FINANCE LIMITED		D	1	2.B FE	26,412,913	98.8700	26,324,138	26,625,000	26,599,249	0	34,926	0	0	4.590	4.730	MS	349,653	1,222,088	01/24/2017	09/18/2023
Q7160#-AL-3	ORICA FINANCE LIMITED		C	1	2.B FE	11,000,000	93.7261	10,309,871	11,000,000	11,000,000	0	0	0	0	4.330	4.329	MN	76,737	476,300	05/03/2017	05/03/2027
Q7397#-AR-5	PRATT FINANCE PROPRIETARY LIMITED		C	1	2.B PL	9,774,540	93.2600	9,477,551	10,162,500	9,974,679	0	36,912	0	0	3.740	4.191	JJ	177,370	380,078	12/28/2016	07/13/2027
Q7450@-AC-4	PERTH AIRPORT PTY LTD		D	1	2.B FE	10,000,000	95.4800	9,548,000	10,000,000	10,000,000	0	0	0	0	4.770	4.770	JJ	205,375	477,000	07/26/2012	07/26/2027
Q7450@-AG-5	PERTH AIRPORT PTY LTD		D	1	2.B FE	72,300,000	86.1500	62,286,450	72,300,000	72,300,000	0	0	0	0	3.750	3.750	JJ	1,295,375	2,711,250	07/09/2015	07/09/2030
Q8153#-AC-0	RMIT UNIVERSITY		D	1	1.D	40,000,000	81.8868	32,754,737	40,000,000	40,000,000	0	0	0	0	3.920	3.920	JJ	714,311	1,568,000	01/17/2018	01/17/2048
Q8501*-AA-7	GTD SR NT A		D	1	2.A FE	76,828,800	91.4400	70,225,920	76,800,000	76,812,403	0	(2,105)	0	0	4.160	4.155	FA	1,215,829	3,194,880	12/28/2016	08/14/2027
Q8806@-AA-7	AUD SR SECD NT		B	1,2	2.B PL	32,859,354	67.6100	21,279,212	31,473,468	31,473,468	0	0	0	(2,125,025)	4.070	4.069	MJSD	324,692	1,324,438	10/22/2020	06/30/2042
Q9194*-AC-3	TRANSURBAN QUEENSLAND FINANCE PTY		D	1	2.B FE	89,733,000	88.7000	77,701,200	87,600,000	89,247,569	0	(182,193)	0	0	4.410	4.119	MS	1,062,369	3,863,160	04/03/2020	09/22/2030
Q9326#-AD-8	UNIVERSITY OF MELBOURNE		C	1	1.B FE	16,000,000	83.6800	13,388,800	16,000,000	16,000,000	0	0	0	0	4.360	4.360	FA	259,662	697,600	02/17/2016	02/17/2046
Q9396#-AJ-0	VICTORIA POWER NETWORKS FINANCE PT		D	1	1.G	12,422,500	96.3700	12,046,250	12,500,000	12,479,999	0	10,371	0	0	3.650	3.740	MN	62,101	456,250	01/24/2017	11/12/2024
Q9396#-AK-7	VICTORIA POWER NETWORKS (FINANCE) PTY LT		D	1	1.G	16,811,520	90.9000	15,453,000	17,000,000	16,886,086	0	27,892	0	0	2.760	2.948	AO	102,963	469,200	04/03/2020	10/12/2026
Q9469*-AB-3	AUD GTD SR SECD NT SER B			1,2	2.C YE	36,125,886	70.6300	22,419,210	31,741,767	31,741,767	0	0	0	(2,143,140)	4.060	4.060	AO	272,062	1,290,513	04/15/2021	04/15/2036
Q9609*-AA-6	USD GTD SR SECD NT SER A			1,2	2.A FE	17,290,000	80.5600	13,928,824	17,290,000	17,290,000	0	0	0	0	2.980	2.979	MS	151,710	644,053	06/15/2021	09/15/2031
Q9609*-AB-4	USD GTD SR SECD NT SER B			1,2	2.A FE	15,342,000	78.7300	12,078,757	15,342,000	15,342,000	0	0	0	0	3.080	3.080	JD	257,268	236,267	06/15/2021	06/15/2033
Q9609*-AC-2	USD GTD SR SECD NT SER C			1,2	2.A FE	5,434,000	75.8900	4,123,863	5,434,000	5,434,000	0	0	0	0	3.280	3.280	JD	7,922	178,235	06/15/2021	06/15/2036
Q9749#-AH-8	WESTRAC PTY LTD.		D	1	2.B PL	15,000,000	99.4100	14,911,500	15,000,000	15,000,000	0	0	0	0	5.440	5.439	JD	54,400	816,000	06/07/2011	06/07/2026
Q9749#-AM-7	WESTRAC PTY LTD.		C	1,2	2.B PL	15,000,000	87.5149	13,127,237	15,000,000	15,000,000	0	0	0	0	3.660	3.660	JJ	265,350	549,000	07/07/2020	07/07/2032
Q9749#-AN-5	WESTRAC PTY LTD.		B	1,2	2.B PL	21,328,017	88.0000	18,388,100	20,895,568	20,895,568	0	0	0	(1,410,827)	4.265	4.265	JJ	430,745	917,107	07/07/2020	07/07/2030
R3000#-AG-6	Series D			1,2	2.A	48,981,240	89.2466	37,813,809	42,370,020	42,370,020	0	0	0	(4,860,702)	3.120	3.120	JJ	565,499	1,388,820	07/27/2017	07/27/2032
R7000#-AA-0	?YFJELLET WIND AS		B	1	2.C PL	93,258,077	68.2500	57,703,139	84,546,723	84,546,723	0	0	0	(5,354,757)	2.120	2.120	MJSD	455,008	1,876,134	09/14/2021	09/14/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
R7000*-AA-4	EURO SR SECD NT			1,2	1.G PL	12,162,286	80.8300	8,702,428	10,766,334	10,766,334	0	0	0	(681,885)	2.950	2.934	MJSD	80,600	317,500	04/23/2021	06/30/2042
U14912-AB-2	CATERPILLAR INC			1	1.F FE	556,088	85.1040	425,520	500,000	550,548	0	(1,835)	0	0	3.803	3.111	FA	7,183	19,015	11/19/2019	08/15/2042
U92957-AE-6	WELLS FARGO & CO				1.G FE	5,116,460	91.0190	3,296,071	3,621,300	4,592,577	0	(6,440)	0	(451,230)	4.875	2.440	MN	16,093	0	12/10/2021	11/29/2035
W2710@-AD-2	ELLEVIO		D	1	2.B FE	14,911,730	91.4300	13,714,500	15,000,000	14,963,845	0	9,360	0	0	3.190	3.244	FA	163,488	478,500	01/24/2017	10/26/2026
W2710@-AF-7	ELLEVIO AB (PUBL)		D	1	2.B FE	15,000,000	86.3906	12,958,584	15,000,000	15,000,000	0	0	0	0	3.440	3.424	FA	176,300	516,000	10/25/2016	10/27/2031
X5151*-AK-6	USD SR NT SER B			1,2	2.A	10,000,000	83.5100	8,351,000	10,000,000	10,000,000	0	0	0	0	2.840	2.840	FA	112,811	284,000	02/08/2021	02/08/2030
Y48585-DG-8	KEB HANA BANK		D		2.A FE	1,300,988	99.1090	1,248,773	1,260,000	1,264,139	0	(4,887)	0	0	4.625	4.208	AO	10,846	58,275	02/26/2014	10/24/2023
Y68856-AN-6	PETRONAS CAPITAL LTD		D		1.G FE	565,116	97.0430	556,056	573,000	570,870	0	918	0	0	3.500	3.677	MS	5,738	20,055	02/05/2016	03/18/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						66,820,678,403	XXX	55,714,403,352	65,529,434,322	66,389,986,206	(7,587,934)	(58,162,911)	29,424,620	(207,281,453)	XXX	XXX	XXX	715,641,359	2,555,688,835	XXX	XXX
000000-00-0	DUBS 2018-MA1 C - RMBS		B	4	1.F FE	5,853,853	96.8831	5,274,740	5,444,439	5,444,439	0	0	0	(344,823)	4.125	5.043	MJSD	2,351	106,357	10/19/2018	09/29/2053
000759-BW-9	ABFS 2001-3 A1 - RMBS			4	1.A FM	26,040,788	91.0642	809,115	888,510	674,087	0	29,957	0	0	6.130	4.293	MON	0	0	03/08/2002	03/15/2032
00077B-5D-1	AMAC 2002-9 B1 - CMO/RMBS			4	1.A FM	61,288	95.3837	60,188	63,100	61,968	0	(38)	0	0	5.750	6.558	MON	302	3,735	01/01/2003	12/25/2032
00077B-KC-6	AMAC 1999-RS1 A - CMO/RMBS		@	4	5.A FM	15,085	89.8615	14,098	15,688	15,094	0	437	812	0	0.000	7.528	N/A	0	0	04/13/2000	03/27/2029
00441T-AA-1	ACE 2006-HE3 A1 - RMBS			4	1.A FM	10,741,472	68.3675	11,434,777	16,725,464	9,631,091	0	719,031	0	0	4.669	5.562	MON	0	0	08/19/2016	06/25/2036
00441Y-AA-0	ACE 2006-OP2 A1 - RMBS			4	1.A FM	4,289,893	91.8173	4,717,203	5,137,597	4,818,496	0	95,989	0	0	4.544	5.232	MON	3,242	83,586	04/07/2016	08/25/2036
004421-MR-1	ACE 2005-SN1 M1 - RMBS			4	6. FM	13,132	0.0039	94	2,415,047	94	(16)	9,774	697,991	0	6.020	91.294	MON	0	0	03/18/2005	11/25/2039
004421-MW-0	ACE 2005-SN1 A2 - RMBS			4	1.D FM	3,988,775	98.8124	3,989,179	4,037,123	3,963,849	0	167,642	181,946	0	5.730	2.180	MON	0	0	03/30/2005	11/25/2039
007034-BN-0	ARMT 2006-2 1A4 - CMO/RMBS			4	1.A FM	4,252,043	82.8721	4,071,240	4,912,678	3,553,430	0	165,778	0	0	3.228	6.470	MON	0	0	07/18/2013	05/25/2036
007036-DP-8	ARMT 2004-4 4A1 - CMO/RMBS			4	1.A FM	921,065	92.8149	921,065	992,368	921,065	0	17,160	107,687	0	3.965	8.131	MON	3,279	29,616	11/22/2021	03/25/2035
007036-HV-1	ARMT 2005-3 2A1 - CMO/RMBS			4	1.A FM	655,308	94.4338	793,470	840,239	301,043	0	24,483	0	0	2.993	5.049	MON	0	0	10/24/2012	07/25/2035
007036-HZ-2	ARMT 2005-3 6A1 - CMO/RMBS			4	1.A FM	3,427,009	89.8974	3,286,188	3,655,488	3,491,681	0	58,796	0	0	3.544	6.362	MON	10,796	116,304	09/10/2013	07/25/2035
007036-LR-5	ARMT 2005-5 4A1 - CMO/RMBS			4	1.A FM	1,778,290	53.1969	1,210,341	2,275,211	1,277,894	0	84,990	0	0	2.974	6.239	MON	0	0	07/10/2014	09/25/2035
007036-QV-1	ARMT 2005-8 732 - RMBS			4	1.A FM	406,293	96.9364	759,222	783,216	714,171	0	31,594	0	0	5.189	11.715	MON	564	18,583	01/19/2012	11/25/2035
007036-UQ-7	ARMT 2005-11 5A1 - RMBS			4	1.A FM	2,871,218	57.2795	2,499,237	4,363,232	2,074,729	0	187,140	122,304	0	4.929	4.439	MON	0	0	02/21/2014	02/25/2036
007036-VF-0	ARMT 2005-11 3A1 - CMO/RMBS			4	1.A FM	2,436,571	82.7065	2,368,356	2,863,566	1,987,358	0	132,722	0	0	3.570	6.338	MON	0	0	01/16/2014	02/25/2036
007037-AB-0	ARMT 2007-1 2A1 - CMO/RMBS			4	1.A FM	4,918,655	82.0760	5,105,904	6,220,947	4,689,897	0	274,604	184,391	0	4.123	6.859	MON	0	0	04/06/2020	03/25/2037
007037-BP-8	ARMT 2007-1 322 - CMO/RMBS			4	1.A FM	1,912,089	89.5122	2,053,721	2,294,349	1,597,616	0	103,432	0	0	4.291	5.859	MON	0	0	04/06/2020	03/25/2037
00703A-AA-5	ARMT 2007-2 1A1 - CMO/RMBS			4	1.A FM	4,571,457	85.3828	4,466,748	5,231,439	3,085,050	0	(307,195)	0	0	4.238	5.086	MON	0	0	01/16/2014	06/25/2037
00703A-AD-9	ARMT 2007-2 2A1 - RMBS			4	1.A FM	2,869,976	105.0341	3,654,610	3,479,449	2,528,422	0	216,801	0	0	4.809	6.711	MON	0	0	05/30/2013	06/25/2037
00703Q-AA-0	ARMT 2006-3 1A1 - CMO/RMBS			4	1.A FM	741,432	79.0191	776,523	982,703	211,431	0	17,684	0	0	3.718	7.400	MON	0	0	05/15/2012	08/25/2036
00703Q-AD-4	ARMT 2006-3 A11 - RMBS			4	1.A FM	8,268,195	45.9946	6,631,898	14,418,876	6,325,137	0	309,577	0	0	4.749	3.059	MON	0	0	12/31/2015	08/25/2036
00764M-CG-0	AABST 2004-3 M2 - RMBS			4	1.A FM	1,086,838	97.0305	1,259,620	1,298,170	1,176,827	0	71,786	0	0	6.264	5.487	MON	0	0	06/23/2004	09/25/2034
02146Q-AD-5	CWALT 2006-OA10 4A1 - RMBS			4	1.A FM	10,252,265	84.0624	13,024,411	15,493,736	10,346,703	0	1,256,464	2,754,327	0	4.769	8.116	MON	0	0	03/17/2015	08/25/2046
02146T-AL-1	CWALT 2006-24CB A11 - CMO/RMBS			4	1.A FM	1,087,936	56.5095	940,186	1,663,767	769,609	0	36,670	0	0	5.750	6.117	MON	0	0	04/06/2020	08/25/2036
02146X-BL-1	CWALT 2006-36T2 1A1 - CMO/RMBS			4	1.A FM	487,994	28.7380	1,026,763	3,572,844	0	0	61,656	0	0	4.709	37.368	MON	0	0	04/06/2020	12/25/2036
02147H-AF-9	CWALT 2006-OC5 2A3 - RMBS			4	1.A FM	2,994,348	80.8057	2,748,713	3,401,632	2,994,348	0	159,542	234,928	0	4.909	2.273	MON	0	0	10/04/2017	06/25/2036
02147Q-AL-6	CWALT 2006-19CB A11 - CMO/RMBS			4	1.A FM	6,743,983	61.4438	5,909,807	9,618,232	5,076,793	0	299,132	0	0	6.000	6.947	MON	0	0	04/06/2020	08/25/2036
02147V-AB-7	CWALT 2006-25CB A2 - CMO/RMBS			4	1.A FM	458,549	57.2383	396,209	692,210	320,120	0	24,442	0	0	6.000	6.594	MON	0	0	04/06/2020	10/25/2036
02147W-AM-1	CWALT 2006-26CB A12 - CMO/RMBS			4	1.A FM	149,407	38.9509	146,629	376,446	108,961	0	20,642	0	0	4.689	23.188	MON	0	0	07/31/2007	09/25/2036
02147X-AJ-6	CWALT 2006-32CB A9 - CMO/RMBS			4	1.A FM	64,180	61.6837	58,874	95,445	50,054	0	2,031	0	0	6.000	6.491	MON	0	0	04/06/2020	11/25/2036
02147X-AT-4	CWALT 2006-32CB A18 - CMO/RMBS			4	1.A FM	396,307	61.6837	363,544	589,368	309,242	0	12,750	0	0	6.000	6.491	MON	0	0	04/06/2020	11/25/2036
02147X-AV-9	CWALT 2006-32CB A20 - CMO/RMBS			4	1.A FM	2,981,270	61.6837	2,734,803	4,433,589	2,326,307	0	95,914	0	0	6.000	6.491	MON	0	0	04/06/2020	11/25/2036
02147Y-AG-0	CWALT 2006-27CB A7 - CMO/RMBS			4	1.A FM	4,519,232	59.4799	3,586,529	6,029,821	2,781,193	0	164,154	0	0	6.000	5.607	MON	0	0	04/06/2020	11/25/2036
02148B-AA-2	CWALT 2006-33CB 1A1 - CMO/RMBS			4	1.A FM	13,295,896	54.3497	11,243,067	20,686,543	4,409,729	0	297,720	0	0	6.000	8.068	MON	0	0	09/27/2017	11/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02148F-AF-2	CWALT 2007-4CB 1A6 - CMO/RMBS			4	1.A FM	1,143,418	80.8428	1,658,929	2,052,042	0	0	117,994	0	0	5.750	7.565	MON	0	0	06/30/2011	04/25/2037
02149D-AN-9	CWALT 2006-HY13 4A1 - CMO/RMBS			4	1.A FM	2,088,609	80.5000	2,135,888	2,653,277	1,071,413	0	63,416	0	0	3.435	5.544	MON	0	0	01/16/2014	02/25/2037
02149F-AM-6	CWALT 2006-43CB 112 - CMO/RMBS			4	1.A FM	4,584,429	55.0798	3,955,890	7,182,109	3,284,803	0	165,590	0	0	5.750	6.946	MON	0	0	04/06/2020	02/25/2037
02149H-AX-8	CWALT 2007-2CB 2A7 - CMO/RMBS			4	1.A FM	578,508	43.0840	453,113	1,051,698	225,374	0	16,196	0	0	4.789	0.495	MON	0	0	12/03/2015	03/25/2037
02149J-BE-5	CWALT 2006-45T1 215 - CMO/RMBS			4	1.A FM	1,632,421	54.6248	1,997,940	3,657,567	1,651,175	0	299,317	596,991	0	5.500	15.280	MON	0	0	11/22/2011	02/25/2037
02149Q-AA-8	CWALT 2007-0A10 1A1 - RMBS			4	1.A FM	2,442,610	14.4631	1,926,117	13,317,477	821,527	0	56,053	0	0	4.889	4.638	MON	0	0	12/26/2018	09/25/2047
02150A-AF-8	CWALT 2007-6 A6 - CMO/RMBS			4	1.A FM	3,017,872	45.5172	4,501,390	9,889,437	2,997,215	0	548,683	310,932	0	4.739	11.192	MON	0	0	03/03/2016	04/25/2047
02150F-AJ-9	CWALT 2007-8CB A9 - CMO/RMBS			4	1.A FM	887,260	59.5551	788,997	1,324,820	635,285	0	34,064	0	0	6.000	6.710	MON	0	0	04/06/2020	05/26/2037
02150T-AD-2	CWALT 2007-0A3 2A1 - RMBS			4	1.A FM	14,654,403	72.7673	14,968,790	20,570,752	14,618,528	0	762,229	1,448,476	0	4.669	4.882	MON	0	0	08/18/2014	04/25/2047
02150V-AA-3	CWALT 2007-HY7C A1 - RMBS			4	1.A FM	19,219,194	87.8538	23,337,228	26,563,695	16,745,283	0	(236,634)	0	0	4.669	5.204	MON	0	0	09/27/2017	08/25/2037
02151B-AB-4	CWALT 2007-22 1A2 - CMO/RMBS			4	1.A FM	1,722,245	68.0998	1,397,340	2,051,901	1,244,953	0	56,952	0	0	6.250	4.601	MON	0	0	07/22/2014	09/25/2037
02151B-AQ-1	CWALT 2007-22 A15 - CMO/RMBS			4	1.A FM	2,128,350	66.6519	1,677,789	2,517,243	1,541,925	0	(48,381)	0	0	6.250	4.433	MON	0	0	07/22/2014	09/25/2037
02151C-AE-6	CWALT 2007-15CB A5 - CMO/RMBS			4	1.A FM	3,367,123	61.7567	3,035,334	4,914,984	2,531,078	0	178,772	0	0	5.750	7.079	MON	0	0	04/06/2020	07/25/2037
02151C-BH-8	CWALT 2007-15CB A23 - CMO/RMBS			4	1.A FM	2,149,462	63.1180	2,007,738	3,180,926	1,623,150	0	137,253	0	0	5.750	8.001	MON	0	0	03/19/2020	07/25/2037
02151E-AE-2	CWALT 2007-23CB A5 - CMO/RMBS			4	1.A FM	34,460,567	55.5457	7,352,011	13,235,967	6,727,837	0	922,582	0	0	6.500	13.950	MON	0	0	07/18/2007	09/25/2037
02151H-AD-7	CWALT 2007-17CB 1A4 - CMO/RMBS			4	1.A FM	2,282,455	47.2073	1,724,037	3,652,057	923,963	0	17,890	0	0	4.719	0.000	MON	0	0	11/19/2013	08/25/2037
02151N-BH-4	CWALT 2007-18CB 225 - CMO/RMBS			4	1.A FM	356,287	63.7160	289,788	454,812	287,626	0	10,385	0	0	6.000	6.551	MON	0	0	04/06/2020	08/25/2037
02151R-AB-9	CWALT 2007-0H2 A1B - RMBS			4	1.A FM	1,793,720	81.8177	1,793,720	2,192,339	1,793,720	0	27,078	102,182	0	4.669	8.814	MON	1,422	40,929	12/11/2013	08/25/2047
02660B-AA-0	AHMA 2007-1 A1 - RMBS			4	1.A FM	11,150,796	39.6100	13,212,325	33,356,035	11,204,829	0	1,141,370	1,521,147	0	2.749	5.103	MON	0	0	08/04/2014	02/25/2047
02660C-AF-7	AHM 2007-2 3A1 - RMBS			4	1.A FM	10,924,235	71.9197	13,424,704	18,666,235	17	0	634,857	0	0	6.500	10.635	MON	0	0	04/14/2011	03/25/2047
02660C-AH-3	AHM 2007-2 2A - RMBS			4	1.A FM	0	0.5854	16,965	2,897,844	0	0	60,991	0	0	5.189	0.000	MON	0	0	04/20/2007	05/25/2027
02660K-AA-0	AHMA 2006-5 A1 - RMBS			4	1.A FM	16,144,495	30.4603	18,165,138	59,635,425	15,955,750	0	1,412,526	2,431,105	0	2.969	3.496	MON	0	0	09/27/2017	11/25/2046
02660L-AB-6	AHMA 2006-4 A12 - RMBS			4	1.A FM	8,404,110	55.3292	7,755,600	14,017,191	6,663,471	0	395,665	119,085	0	4.599	2.755	MON	0	0	09/27/2017	10/25/2046
02660L-AF-7	AHMA 2006-4 2A1 - RMBS			4	1.A FM	27,206,116	61.7669	27,615,518	44,709,215	27,337,518	0	4,289,523	4,272,488	0	3.169	6.183	MON	0	0	07/31/2014	10/25/2046
02660T-EP-4	AHM 2005-2B 3A - RMBS			4	1.A FM	21,748,888	75.2753	18,781,115	24,949,911	18,105,825	0	804,496	0	0	6.649	2.837	MON	0	0	09/04/2014	09/25/2045
02660T-FM-0	AHM 2005-2A A4D - RMBS			4	1.A FM	15,517,168	75.1395	11,269,463	14,998,062	10,168,909	0	882,452	0	0	5.828	8.733	MON	0	0	09/09/2005	09/25/2035
02660T-GV-9	AHM 2005-4 4A - RMBS			4	1.A FM	8,989,346	31.4886	5,034,481	15,988,255	5,365,426	0	279,609	0	0	6.959	4.067	MON	0	0	09/04/2014	11/25/2045
02660T-HY-2	AHM 2006-1 11A - RMBS			4	1.A FM	7,419,653	84.3158	7,583,355	8,993,989	7,566,772	0	128,019	20,783	0	4.669	7.777	MON	5,832	175,558	09/09/2014	03/25/2046
02660T-JE-4	AHM 2006-1 2A1 - CMO/RMBS			4	1.A FM	2,578,020	24.3076	3,199,274	13,161,642	2,508,816	0	354,977	1,120,563	0	6.959	7.152	MON	0	0	12/17/2021	12/25/2035
02660U-AA-8	AHMA 2006-3 A1 - RMBS			4	1.A FM	4,245,471	84.4524	4,876,609	5,774,389	4,257,136	0	398,782	445,863	0	3.019	7.016	MON	0	0	05/09/2013	10/25/2046
02660U-AE-0	AHMA 2006-3 2A2 - RMBS			4	1.A FM	5,065,872	56.0412	3,623,132	6,465,119	4,334,952	0	179,703	0	0	2.629	2.702	MON	0	0	09/16/2014	10/25/2046
02660V-AG-3	AHMA 2005-1 321 - RMBS			4	1.A FM	2,574,353	80.8742	2,574,353	3,183,157	2,574,353	0	134,399	174,021	0	4.929	5.076	MON	0	0	09/25/2014	11/25/2035
02666A-AA-6	AH4R 2015-SFR1 A - RMBS			4	1.A FE	25,074,872	95.0986	23,846,822	25,075,890	25,046,618	0	(3,577)	0	0	3.467	3.475	MON	72,448	874,289	02/26/2015	04/17/2052
02666B-AA-4	AH4R 2015-SFR2 A - RMBS			4	1.A FE	10,489,185	94.8750	9,951,933	10,489,517	10,472,482	0	(103)	0	0	3.732	3.760	MON	32,622	391,469	09/11/2015	10/17/2052
02666B-AB-2	AH4R 2015-SFR2 B - RMBS			4	1.A FE	4,999,664	95.2945	4,764,727	5,000,000	4,993,443	0	(948)	0	0	4.295	4.311	MON	17,896	214,750	09/11/2015	10/17/2052
026930-AA-5	AHMA 2007-2 A1 - RMBS			4	1.A FM	1,678,558	86.3113	1,602,576	1,856,740	1,629,179	0	53,423	0	0	4.514	2.042	MON	0	0	09/27/2017	03/25/2047
03072S-K2-0	AMSI 2005-R7 M3 - RMBS			4	1.A FM	5,496,686	97.6949	9,043,230	9,256,605	8,225,201	0	989,019	0	0	5.169	12.590	MON	0	0	08/17/2005	09/25/2035
03072S-M5-1	AMSI 2005-R8 M6 - CMO/RMBS			4	3.B FM	17,745,759	77.4187	13,890,456	17,942,000	17,788,447	0	303,825	0	0	5.424	1.720	MON	0	0	09/09/2021	10/25/2035
03072S-PL-3	AMSI 2004-R2 M4 - RMBS			4	1.A FM	358,863	94.3682	749,509	794,239	537,375	0	67,080	0	0	5.964	13.807	MON	0	0	03/10/2004	04/25/2034
03072S-Q4-0	AMSI 2005-R9 M2 - RMBS			4	1.A FM	1	85.7231	8,572,310	10,000,000	0	0	187,014	0	0	5.259	0.000	MON	0	0	10/21/2005	11/25/2035
03072S-Q5-7	AMSI 2005-R9 M3 - RMBS			4	1.A FM	0	72.6466	6,786,648	9,342,000	0	0	115,933	0	0	5.334	0.000	MON	0	0	10/21/2005	11/25/2035
03072S-Q6-5	AMSI 2005-R9 M4 - RMBS			4	1.A FM	419,446	429.1181	2,141,530	499,054	0	0	4,619	0	0	5.409	0.000	MON	0	0	10/21/2005	11/25/2035
03215P-CV-9	AMRES 1997-3 A8 - RMBS			4	1.A FM	183,900	99.4406	183,996	185,031	184,227	0	10,409	1,283	0	5.149	6.012	MON	0	0	11/06/1998	05/25/2027
03215P-DA-4	AMRES 1997-3 B1F - RMBS			4	1.A FM	20	97.6999	123,512	126,420	39,277	0	13,212	0	0	5.149	47.325	MON	0	0	09/11/1997	09/25/2027
040104-MJ-7	ARSI 2004-W11 M4 - RMBS			4	1.A FM	7,061,574	89.4318	6,399,284	7,155,490	7,179,747	0	54,072	0	0	5.664	3.852	MON	5,629	179,336	10/23/2020	11/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
040104-RG-8	ARSI 2006-W1 A2D - RMBS			4	1.A FM	8,396,850	84.4000	9,186,456	10,884,426	8,474,801	0	715,475	287,231	0	4.989	6.506	MON	0	0	11/19/2013	03/25/2036
040104-SN-2	ARSI 2006-W3 A1 - RMBS			4	1.A FM	24,006,035	52.4945	25,810,429	49,167,899	23,076,858	0	3,627,042	1,086,356	0	4.739	6.866	MON	0	0	09/27/2017	04/25/2036
04541G-QY-1	ABSHE 2005-HE3 M5 - RMBS			4	1.A FM	4,933,386	96.7124	6,652,094	6,878,221	6,325,472	0	508,856	0	0	5.394	8.298	MON	0	0	03/11/2005	04/25/2035
04541G-QZ-8	ABSHE 2005-HE3 M6 - RMBS			4	1.A FM	555,256	83.4072	2,502,216	3,000,000	1,043,748	0	199,668	0	0	5.469	22.169	MON	0	0	03/11/2005	04/25/2035
04541G-RA-2	ABSHE 2005-HE3 M7 - RMBS			4	1.A FM	222,472	99.8683	427,844	428,408	0	0	5,614	0	0	6.219	0.000	MON	0	0	03/11/2005	04/25/2035
04541G-TN-2	ABSHE 2005-HE6 M4 - RMBS			4	1.A FM	1,015,596	99.3667	1,015,596	1,022,070	1,015,596	0	7,641	4,861	0	5.349	5.643	MON	759	22,803	07/01/2005	07/25/2035
04541G-TP-7	ABSHE 2005-HE6 M5 - RMBS			4	1.A FM	3,265,915	93.1331	4,656,653	5,000,000	4,410,298	0	381,868	0	0	5.409	9.312	MON	0	0	07/01/2005	07/25/2035
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS			4	1.A FM	27,770,996	87.5000	30,039,967	34,331,390	27,630,028	0	2,137,535	1,883,278	0	4.729	5.561	MON	0	0	12/31/2015	01/25/2037
05530N-AA-5	BCAP 2007-AA2 IA1 - RMBS			4	1.A FM	4,156,722	96.5262	4,630,998	4,797,657	4,185,553	0	209,870	0	0	4.809	3.341	MON	0	0	09/27/2017	05/25/2047
05530V-AA-7	BCAP 2007-AA3 A1A - RMBS			4	1.A FM	737,186	92.1688	688,456	746,952	737,186	0	22,331	3,864	0	4.809	1.176	MON	0	0	09/27/2017	04/25/2037
05530V-AB-5	BCAP 2007-AA3 A1B - RMBS			4	1.A FM	1,323,625	91.7865	1,437,304	1,565,920	1,379,140	0	31,426	0	0	4.669	8.396	MON	1,015	27,882	07/30/2014	04/25/2037
05530V-AP-4	BCAP 2007-AA3 21B - RMBS			4	1.A FM	3,283,124	83.3176	3,585,087	4,302,914	3,048,118	0	238,651	0	0	4.689	7.706	MON	0	0	03/19/2020	05/25/2047
05530W-AP-2	BCAP 2007-AA4 2A1 - RMBS			4	1.A FM	9,063,058	49.6470	9,749,955	19,638,542	2,848,003	0	454,072	0	0	4.889	10.347	MON	0	0	05/18/2011	08/26/2047
05533C-BG-2	BCAP 2010-RR6 2AJ - CMO/RMBS			4	1.A FM	3,829,878	92.0536	3,913,436	4,251,259	3,791,700	0	183,200	0	0	4.949	3.310	MON	0	0	02/08/2017	05/26/2037
055682-AC-2	BNCMT 2006-1 A3 - RMBS			4	1.A FM	635,253	98.3792	761,778	774,328	729,945	0	21,973	0	0	4.709	9.041	MON	506	12,638	05/12/2016	10/25/2036
05569G-AA-4	BNCMT 2007-1 A1 - RMBS			4	1.A FM	14,848,812	83.3277	17,193,729	20,633,880	13,291,169	0	811,915	0	0	4.524	4.152	MON	0	0	07/19/2016	03/25/2037
05569Q-AC-8	BNCMT 2007-2 A3 - RMBS			4	1.A FM	18,717,500	93.9046	23,165,200	24,668,863	22,467,863	0	544,633	0	0	4.619	6.927	MON	15,825	447,374	05/05/2016	05/25/2037
05569Q-AD-6	BNCMT 2007-2 A4 - RMBS			4	1.A FM	3,206,525	77.8228	2,734,694	3,514,000	3,247,492	0	104,596	0	0	4.679	4.078	MON	0	1,109	01/20/2022	05/25/2037
058927-AN-4	BAFC 2006-A 6A1 - CMO/RMBS			4	1.A FM	3,738,642	75.6852	3,172,550	4,191,773	3,228,614	0	166,258	0	0	3.801	4.839	MON	0	0	01/16/2014	02/20/2036
058928-AD-4	BAFC 2006-B 2A1 - CMO/RMBS			4	1.A FM	5,317,202	93.7419	2,317,127	2,471,815	182,241	0	27,414	0	0	3.221	9.755	MON	0	0	11/21/2011	03/20/2036
058928-AN-2	BAFC 2006-B 7A1 - CMO/RMBS			4	1.A FM	902,314	89.8514	959,816	1,068,226	925,995	0	(313,080)	(296,175)	0	2.606	8.701	MON	0	0	02/15/2006	03/20/2036
058931-AU-0	BAFC 2006-3 A12 - CMO/RMBS			4	1.A FM	156,738	74.0008	130,885	176,870	128,044	0	4,543	0	0	5.750	9.565	MON	0	0	03/30/2006	03/25/2036
058931-AZ-9	BAFC 2006-3 A17 - CMO/RMBS			4	1.A FM	1,874,560	77.9018	1,843,313	2,366,201	843,250	0	168,299	0	0	5.750	19.500	MON	0	0	03/09/2006	03/25/2036
059469-AE-6	BOAA 2006-7 A5 - RMBS			4	1.A FM	504,552	29.9178	510,212	1,705,380	489,299	0	35,086	68,105	0	6.726	6.169	MON	0	0	01/25/2007	10/25/2036
05946X-3A-9	BAFC 2005-8 429 - CMO/RMBS			4	1.A FM	342,815	81.4454	311,199	382,095	299,608	0	19,732	0	0	5.750	6.460	MON	0	0	03/03/2006	01/25/2036
05946X-FZ-1	BAFC 2004-1 5A1 - CMO/RMBS			4	1.A FM	869,971	92.8312	800,876	862,724	856,624	0	(76)	0	0	6.000	6.122	MON	4,314	51,763	07/08/2004	02/25/2034
05946X-JP-9	BAFC 2004-B 6A1 - CMO/RMBS			4	1.A FM	1,462,613	79.1330	1,529,110	1,932,331	1,533,370	0	107,870	0	0	2.373	6.504	MON	0	0	03/27/2007	12/20/2034
05946X-MG-5	BAFC 2004-C CB1 - CMO/RMBS			4	1.A FM	180,124	78.4344	730,988	931,974	216,615	0	201,017	0	0	3.960	192.459	MON	0	0	02/16/2005	12/20/2034
05946X-P6-4	BAFC 2005-6 211 - CMO/RMBS			4	1.A FM	965,824	85.6991	965,824	1,126,994	965,824	0	84,509	77,608	0	5.500	8.668	MON	0	0	01/24/2006	10/25/2035
05946X-SQ-7	BAFC 2005-2 1A1 - CMO/RMBS			4	1.A FM	927,017	91.9337	927,017	1,008,354	927,017	0	60,648	52,660	0	5.500	6.263	MON	0	0	11/19/2013	04/25/2035
05946X-X5-7	BAFC 2005-8 1A1 - CMO/RMBS			4	1.A FM	353,822	86.5180	384,712	444,661	136,093	0	(193,645)	0	0	5.500	7.656	MON	0	0	04/06/2020	01/25/2036
05946X-Y5-6	BAFC 2005-8 2A6 - CMO/RMBS			4	1.A FM	1,674,247	91.5549	1,737,633	1,897,913	1,618,458	0	153,508	121,984	0	5.750	10.296	MON	0	0	05/02/2006	01/25/2036
05946X-YX-5	BAFC 2005-F 3A1 - CMO/RMBS			4	1.A FM	1,242,902	95.5655	1,684,750	1,762,927	0	0	30,012	0	0	4.143	8.523	MON	0	0	10/04/2011	09/20/2035
05948K-3G-2	BOAA 2006-2 5A3 - CMO/RMBS			4	3.C FM	562,204	78.6735	537,068	682,655	562,204	0	33,819	4,591	0	6.000	5.825	MON	0	0	04/06/2020	03/25/2036
05948X-TP-6	BOAMS 2003-H B2 - CMO/RMBS			4	1.A FM	26,594	8.6138	12,035	139,713	12,035	6,039	1,531	79,304	0	3.920	26.623	MON	0	0	10/17/2003	09/25/2033
05949A-4R-8	BOAMS 2005-D 2A7 - CMO/RMBS			4	1.A FM	592,839	87.5140	621,184	709,811	439,300	0	26,373	0	0	3.200	9.160	MON	0	0	11/17/2011	05/25/2035
05949A-H9-4	BOAMS 2005-A 2A2 - CMO/RMBS			4	1.A FM	937,800	88.5578	933,974	1,054,649	959,346	0	7,881	0	0	2.543	7.661	MON	2,235	26,920	04/06/2020	02/25/2035
05949C-ED-4	BOAMS 2005-G 2A1 - CMO/RMBS			4	1.A FM	587,646	89.0222	721,739	810,740	143	0	1,774	0	0	4.045	7.175	MON	0	0	09/12/2011	08/25/2035
05949C-HQ-2	BOAMS 2005-I 2A1 - CMO/RMBS			4	1.A FM	462,149	88.2970	602,353	682,190	0	0	31,020	0	0	3.848	7.199	MON	0	0	09/12/2011	10/25/2035
05949C-KU-9	BOAMS 2005-J 2A5 - CMO/RMBS			4	1.A FM	632,761	90.8437	899,891	990,592	0	0	15,348	0	0	3.854	8.794	MON	0	0	11/15/2011	11/25/2035
05949C-RW-8	BOAMS 2006-A 4A1 - CMO/RMBS			4	1.A FM	801,320	91.5669	887,239	968,952	700,857	0	52,560	0	0	2.655	7.732	MON	0	0	01/10/2006	02/25/2036
05949T-AY-5	BAFC 2006-1 124 - CMO/RMBS			4	1.A FM	1,131,671	87.9197	1,059,988	1,205,632	1,067,622	0	59,185	0	0	5.750	8.043	MON	0	0	03/06/2006	01/25/2036
05950G-AR-4	BOAMS 2006-2 A16 - CMO/RMBS			4	1.A FM	732,715	82.8389	778,598	939,894	729,699	0	55,227	52,269	0	6.000	9.195	MON	0	0	11/15/2011	07/25/2036
05950N-AA-6	BAFC 2006-5 1A1 - CMO/RMBS			4	1.A FM	2,023,316	74.7080	2,042,702	2,734,249	1,818,568	0	101,016	0	0	5.139	3.846	MON	0	0	09/08/2016	09/25/2036
05950P-AU-7	BAFC 2006-H 6A1 - RMBS			4	1.A FM	6,034,763	75.0576	6,636,738	8,842,198	3,039,916	0	167,944	0	0	4.733	2.710	MON	0	0	05/31/2013	10/20/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05951E-AC-1	BAFC 2006-J 2A1 - CMO/RMBS			4	1.A FM	7,975,039	81.9664	1,753,804	2,139,662	1,455,762	0	141,531	0	0	3.775	9.383	MON	0	0	07/27/2007	01/20/2047
05951E-AD-9	BAFC 2006-J 2A2 - CMO/RMBS			4	1.A FM	6,087,128	81.8944	3,001,479	3,665,062	15	0	126,140	0	0	3.775	76.701	MON	0	0	01/19/2007	01/20/2047
05951F-BE-3	BAFC 2007-1 1A4 - CMO/RMBS			4	1.A FM	126,126	82.6218	166,383	201,379	107,872	0	17,752	0	0	6.000	17.929	MON	0	(144)	05/24/2007	01/25/2037
05951G-AD-4	BAFC 2007-2 TA3 - CMO/RMBS			4	1.A FM	1,486,576	85.8744	2,074,169	2,415,352	651,823	0	65,654	0	0	4.709	6.292	MON	0	0	05/18/2011	03/25/2037
05951K-AM-5	BAFC 2006-7 A11 - CMO/RMBS			4	1.A FM	314,962	82.0077	314,962	384,064	314,962	0	33,616	5,503	0	6.000	11.441	MON	0	0	11/22/2006	09/25/2036
05951V-AF-6	BAFC 2006-I 3A1 - CMO/RMBS			4	1.A FM	767,161	95.7489	99,187	103,590	25,134	0	3,007	0	0	4.250	10.280	MON	0	0	12/28/2020	12/20/2046
05951V-AK-5	BAFC 2006-I 5A2 - CMO/RMBS			4	1.A FM	1,156,910	89.8268	1,297,406	1,444,341	870,267	0	56,389	0	0	2.917	5.284	MON	0	0	04/06/2020	12/20/2046
059522-AT-9	BAFC 2007-C 1A1 - CMO/RMBS			4	1.A FM	11,772,644	86.6111	11,051,021	12,759,355	11,096,324	1,263,808	(1,054,242)	0	0	3.473	3.566	MON	0	18,388	03/31/2016	05/20/2036
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS			4	1.A FM	2,109,463	86.6111	2,049,105	2,365,868	2,042,058	0	128,275	0	0	3.473	6.042	MON	0	0	02/04/2014	05/20/2036
059522-AW-2	BAFC 2007-C 1A4 - CMO/RMBS			4	1.A FM	266,954	86.6111	250,665	289,415	250,589	0	8,925	0	0	3.473	3.352	MON	0	0	03/31/2016	05/20/2036
059522-BA-9	BAFC 2007-C 3A1 - CMO/RMBS			4	1.A FM	18,773,925	84.8762	4,259,667	5,018,685	2,231,084	0	443,712	0	0	3.878	18.870	MON	0	0	05/04/2007	05/20/2036
059522-BC-5	BAFC 2007-C 4A1 - CMO/RMBS			4	1.A FM	6,162,846	87.3327	1,385,949	1,586,976	1,300,447	0	113,682	0	0	3.457	9.605	MON	0	0	04/26/2007	05/20/2036
059522-BG-6	BAFC 2007-C 5A1 - CMO/RMBS			4	1.A FM	7,542,846	90.7407	1,885,847	2,078,281	1,281,026	0	157,587	0	0	3.730	11.763	MON	0	0	11/19/2012	05/20/2036
059522-BG-6	BAFC 2007-C 5A1 - CMO/RMBS			4	1.C FM	722,100	90.7407	665,874	733,821	722,100	0	30,311	0	0	3.730	2.698	MON	0	0	03/31/2017	05/20/2036
05952D-AB-4	BAFC 2007-A 2A1 - RMBS			4	1.A FM	1,791,074	84.6195	1,697,802	2,006,395	1,821,511	0	27,998	19,113	0	4.673	6.272	MON	3,125	35,493	09/27/2017	02/20/2047
05952E-AA-4	BAFC 2007-B A1 - RMBS			4	1.A FM	144,247	82.9030	144,588	174,406	144,247	0	8,665	5,558	0	4.773	3.745	MON	0	0	05/26/2015	04/22/2047
05952F-AM-5	BOAMS 2007-2 A12 - CMO/RMBS			4	1.A FM	543,782	71.7168	535,679	746,936	543,856	0	38,415	44,497	0	6.000	7.854	MON	0	0	05/24/2007	05/25/2037
05952G-AA-9	BAFC 2007-D 1A1 - RMBS			4	1.A FM	2,348,423	81.1694	2,332,921	2,874,140	2,348,423	0	123,934	10,791	0	4.773	3.614	MON	0	0	10/14/2015	06/20/2047
05952G-AE-1	BAFC 2007-D 1A5 - RMBS			4	1.A FM	6,092,531	81.5512	6,253,941	7,668,731	6,092,531	0	369,140	195,381	0	4.913	4.152	MON	0	0	06/11/2015	06/20/2047
06050A-AD-5	BOAA 2006-8 1A4 - CMO/RMBS			4	1.A FM	2,549,600	75.9003	2,989,677	3,938,955	1,489,824	0	66,842	0	0	4.839	3.125	MON	0	0	06/25/2015	11/25/2036
07336L-CU-5	BVINV 2021-INV2 B1 - CMO/RMBS			4	1.E	1,030,429	80.9202	783,020	967,645	1,026,020	0	(3,870)	0	0	3.244	2.609	MON	2,616	31,410	07/27/2021	06/30/2051
07383U-GB-5	PRIME 2004-CL1A B1 - CMO/RMBS			4	1.A FM	2,365,247	74.0743	2,512,003	3,391,193	2,306,517	0	255,465	611,027	0	5.250	9.178	MON	0	0	02/20/2004	02/25/2034
07384M-6F-4	BSARM 2004-12 1A1 - CMO/RMBS			4	1.A FM	390,324	89.1502	437,374	490,604	356,490	0	(38,683)	0	0	3.263	15.826	MON	1,334	14,448	03/19/2020	02/25/2035
07384M-G7-1	BSARM 2004-1 24A - CMO/RMBS			4	1.A FM	1,297,105	90.9878	1,235,441	1,357,810	1,316,796	0	20,247	0	0	3.077	5.535	MON	3,481	39,299	07/26/2007	04/25/2034
07384Y-JK-3	BSABS 2003-AC3 M1 - RMBS			4	1.A FM	1,533	100.0000	1,533	1,533	1,533	0	0	0	0	4.903	0.000	MON	6	75	06/18/2003	07/25/2033
07384Y-ME-3	BSABS 2003-AC5 M1 - RMBS			4	1.A FM	364,071	96.4487	352,748	365,737	362,717	0	175	0	0	5.750	5.657	MON	1,752	19,857	09/16/2003	10/25/2033
07384Y-NJ-1	BSABS 2003-AC6 M1 - RMBS			4	1.A FM	239,034	83.1101	238,286	286,712	237,938	0	17,985	15,485	0	5.885	7.163	MON	0	0	12/28/2020	11/25/2033
07384Y-PC-4	BSABS 2003-HE1 M2 - RMBS			4	1.A FM	276,558	100.0015	353,618	353,613	77,177	0	(27,388)	0	0	6.789	16.594	MON	0	0	12/12/2003	01/25/2034
07384Y-PN-0	BSABS 2003-AC7 M1 - RMBS			4	1.A FM	369,357	29.0645	270,048	929,134	253,687	0	50,129	5,974	0	5.700	30.158	MON	1,445	17,338	12/28/2020	01/25/2034
073859-AC-4	BSABS 2007-HE5 A3 - RMBS			4	1.A FM	447,796	99.0094	657,972	664,555	645,279	0	45,681	0	0	4.629	8.427	MON	0	0	05/01/2007	03/25/2037
073868-AA-9	BALTA 2006-6 1A1 - RMBS			4	1.A FM	13,213,863	83.9632	6,902,184	8,220,490	4,436,552	0	493,393	0	0	4.709	9.480	MON	0	0	09/27/2017	11/25/2036
07386H-JT-9	BALTA 2004-5 6A1 - CMO/RMBS			4	1.A FM	2,884,187	92.4553	2,869,065	3,103,190	2,883,513	0	135,945	51,953	0	3.740	2.941	MON	0	0	07/26/2007	06/25/2034
07386H-K2-6	BALTA 2006-3 1A1 - RMBS			4	1.A FM	3,185,470	93.8268	3,485,096	3,714,394	3,265,416	0	502,879	1,821,958	0	4.769	9.804	MON	0	0	10/17/2013	05/25/2036
07386H-L6-6	BALTA 2006-3 231 - CMO/RMBS			4	1.A FM	2,463,488	98.9422	3,158,739	3,192,508	2,539,332	0	167,824	0	0	3.554	6.073	MON	0	0	12/12/2014	05/25/2036
07386H-R5-2	BALTA 2006-3 361 - CMO/RMBS			4	1.A FM	3,212,293	63.7417	2,850,520	4,471,989	1,905,022	0	116,784	0	0	3.491	4.607	MON	1,324	0	05/02/2016	05/25/2036
07386H-SV-4	BALTA 2005-4 21A - CMO/RMBS			4	1.A FM	4,560,654	91.3357	3,999,987	4,379,436	1,229,794	0	77,688	0	0	3.192	5.008	MON	0	0	01/25/2013	05/25/2035
07386H-SW-2	BALTA 2005-4 2A2 - CMO/RMBS			4	1.A FM	628,617	88.4514	614,410	694,629	631,782	0	38,832	26,115	0	3.058	6.921	MON	0	0	11/07/2006	05/25/2035
07386H-VS-7	BALTA 2005-7 2A1 - CMO/RMBS			4	1.A FM	1,523,361	61.5131	1,051,440	1,709,296	1,112,228	0	13,464	0	0	3.729	4.835	MON	0	0	09/27/2017	09/25/2035
07386H-WR-8	BALTA 2005-8 1A1 - RMBS			4	1.A FM	1,399,659	88.0296	1,368,212	1,554,263	1,403,962	0	77,602	3,942	0	4.929	5.640	MON	0	0	10/01/2013	10/25/2035
073871-AA-3	BALTA 2006-4 1A1 - RMBS			4	1.A FM	2,894,100	86.2021	2,528,030	2,932,678	1,908,159	0	230,652	0	0	4.709	10.134	MON	0	0	10/17/2013	08/25/2036
073871-AE-5	BALTA 2006-4 3A1 - RMBS			4	1.A FM	4,964,943	81.0369	6,155,190	7,595,537	4,977,514	0	585,803	643,911	0	4.709	8.585	MON	0	0	06/25/2013	08/25/2036
073873-AA-9	BALTA 2006-5 1A1 - CMO/RMBS			4	1.A FM	7,513,241	82.8879	5,006,775	6,040,415	3,807,848	0	500,513	413,432	0	4.729	10.541	MON	0	0	09/27/2017	08/25/2036
073875-AA-4	BALTA 2006-7 1A1 - RMBS			4	1.A FM	3,334,944	86.1366	4,839,057	5,617,886	3,273,382	0	678,149	1,824,493	0	4.729	12.303	MON	0	0	10/17/2013	12/25/2046
073879-BA-5	BSABS 2004-HE4 M2 - RMBS			4	1.A FM	1,880,951	100.0059	1,991,258	1,991,141	1,885,196	0	78,477	0	0	6.264	4.169	MON	0	0	04/12/2004	06/25/2034
073879-BB-3	BSABS 2004-HE4 M3 - RMBS			4	1.A FM	990,163	95.8289	1,081,664	1,128,744	1,007,430	0	38,538	0	0	6.714	3.874	MON	0	0	04/12/2004	06/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
073879-CD-8	BSABS 2004-HE5 M2 - RMBS			4	1.A FM	604,665	95.6538	604,581	632,051	602,750	0	23,039	28,084	0	6.264	3.691	MON	0	0	05/05/2004	07/25/2034
073879-R6-7	BSABS 2005-HE9 M3 - RMBS			4	1.A FM	3,128,000	92.8621	3,157,311	3,400,000	3,263,451	0	52,992	0	0	5.484	5.590	MON	2,590	64,399	08/26/2020	10/25/2035
07387A-AD-7	BSARM 2005-1 2A2 - CMO/RMBS			4	1.A FM	1,194,551	86.0000	1,224,849	1,424,243	1,241,389	0	79,120	0	0	3.372	8.622	MON	4,002	47,663	04/06/2020	03/25/2035
07387A-BL-8	BSARM 2005-4 1A1 - CMO/RMBS			4	1.A FM	1,033,749	100.7498	1,903,842	1,889,674	0	0	60,898	0	0	4.355	8.586	MON	0	0	02/21/2012	08/25/2035
07387A-CX-1	BSARM 2005-7 1A1 - CMO/RMBS			4	1.A FM	4,882,170	89.3935	5,106,891	5,712,823	4,977,742	0	479,724	0	0	4.490	9.712	MON	0	0	04/14/2011	08/25/2035
07387A-DK-8	BSARM 2005-6 4A1 - CMO/RMBS			4	1.A FM	1,339,867	89.0543	1,309,376	1,470,312	26,451	0	602	0	0	3.994	1.526	MON	0	0	06/07/2013	08/25/2035
07387A-EG-6	BSARM 2005-9 A1 - CMO/RMBS			4	1.A FM	456,945	92.5743	442,471	477,963	456,635	0	15,604	0	0	4.349	4.663	MON	0	0	03/27/2013	10/25/2035
07387A-FX-8	BSARM 2005-12 121 - CMO/RMBS			4	1.A FM	765,729	88.4264	719,805	814,016	723,452	0	34,936	0	0	4.217	5.777	MON	0	0	09/27/2017	02/25/2036
07387R-AA-6	BALTA 2007-3 1A1 - RMBS			4	1.A FM	6,705,764	87.8143	10,711,014	12,197,352	6,616,537	0	1,377,224	2,761,555	0	4.809	13.224	MON	0	0	01/19/2012	11/25/2046
073880-AD-8	BSARM 2007-1 2A1 - CMO/RMBS			4	1.A FM	1,161,242	84.8170	1,196,074	1,410,182	1,035,158	0	103,079	0	0	3.152	10.248	MON	0	0	11/19/2013	02/25/2047
073880-AG-1	BSARM 2007-1 3A1 - CMO/RMBS			4	1.A FM	951,798	94.9737	1,129,847	1,189,642	34,540	0	6,677	0	0	3.309	6.650	MON	0	0	12/31/2015	02/25/2047
073882-AC-6	BSARM 2006-4 2A1 - CMO/RMBS			4	1.A FM	3,688,642	86.2606	3,669,308	4,253,747	1,070,593	0	47,374	0	0	3.625	3.337	MON	0	0	08/11/2015	10/25/2036
073882-AK-8	BSARM 2006-4 4A1 - CMO/RMBS			4	1.A FM	3,293,399	89.5692	3,541,100	3,953,481	1,223,450	0	80,243	0	0	3.725	4.434	MON	0	0	10/08/2015	10/25/2036
073914-C4-3	SAMI 1998-2 D - CMO/RMBS			4	1.A FM	0	0.0010	1	77,441	0	0	2,563	0	0	0.153	250.000	MON	10	207	03/12/1998	05/02/2030
073914-C5-0	SAMI 1998-2 E - CMO/RMBS			4	1.A FM	0	0.0010	0	44,770	0	0	(50)	0	0	0.153	0.000	MON	6	119	03/12/1998	05/02/2030
073914-C6-8	SAMI 1998-2 F - CMO/RMBS			4	1.A FM	358	0.0010	1	55,655	1	0	1,405	0	0	0.153	250.000	MON	7	135	09/13/2002	05/02/2030
073914-C7-6	SAMI 1998-2 G - CMO/RMBS			4	1.A FM	0	0.0010	0	15,649	0	0	10	5	0	0.153	0.000	MON	2	26	03/12/1998	05/02/2030
073914-D3-4	SAMI 1998-2 H - CMO/RMBS			4	1.A FM	0	0.0010	0	17,181	0	0	11	(12)	0	0.153	0.000	MON	2	18	01/31/2004	05/02/2030
07401C-AS-2	BSARM 2007-4 211 - CMO/RMBS			4	1.A FM	2,239,944	83.7229	2,308,429	2,757,224	1,269,655	0	(101,914)	0	0	4.266	5.945	MON	0	0	02/04/2014	06/25/2047
07401E-AA-7	BSARM 2007-2 1A1 - CMO/RMBS			4	1.A FM	1,791,223	86.2433	2,692,012	3,121,418	0	0	70,355	0	0	7.084	3.513	MON	0	0	05/15/2012	12/25/2046
07401E-AE-9	BSARM 2007-2 3A1 - CMO/RMBS			4	1.A FM	7,996,503	82.5801	7,396,519	8,956,777	7,488,124	0	328,835	0	0	6.681	4.093	MON	0	0	11/30/2017	12/25/2046
07820Q-CD-5	BVMBS 2005-2 2A1 - CMO/RMBS			4	1.A FM	2,720,673	71.1884	1,263,443	1,774,788	829,694	0	24,523	0	0	4.853	0.486	MON	0	0	05/30/2013	05/20/2045
10568G-AE-7	BRAVO 2019-1 A1D - CMO/RMBS			4	1.A	49,676,607	90.1993	42,287,217	46,882,000	48,551,555	0	(326,086)	0	0	3.500	2.692	MON	136,739	1,640,870	06/12/2020	03/25/2058
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS			4	1.C FE	1,277,561	98.2094	1,259,664	1,282,631	1,277,589	0	28	0	0	5.500	5.579	MON	5,879	23,515	08/29/2022	07/25/2062
10569J-AC-4	BRAVO 22NQM3 A3 - CMO/RMBS			4	1.F FE	965,275	97.5649	953,312	977,106	965,860	0	585	0	0	5.500	5.994	MON	4,478	17,914	08/29/2022	07/25/2062
10569X-AB-5	BRAVO 22RPL1 A2 - CMO/RMBS			4	2.A	23,817,259	68.8597	16,244,008	23,590,000	23,753,838	0	(62,582)	0	0	3.125	3.069	MON	12,286	519,346	01/26/2022	09/25/2061
12489W-HZ-0	CBASS 2004-CB2 M2 - RMBS			4	1.A FM	167,156	99.8881	169,649	169,839	158,011	0	(7,323)	0	0	5.994	6.396	MON	141	3,446	02/27/2004	06/25/2033
12489W-QX-5	CBASS 2006-CB3 AV4 - RMBS			4	1.A FM	8,179,868	87.5518	8,525,672	9,737,857	8,415,135	0	76,660	0	0	4.909	6.644	MON	6,639	185,216	01/25/2017	03/25/2036
125435-AA-5	CWHL 2006- R2 AF1 - CMO/RMBS			4	1.A FM	721,578	96.8625	799,536	825,434	753,313	0	49,320	0	0	4.809	7.630	MON	0	0	04/05/2007	07/25/2036
125439-AA-7	CWHL 2007-6 A1 - CMO/RMBS			4	3.C FM	3,600,631	43.5855	2,671,501	6,129,341	3,363,273	0	(8,730)	11,297	0	6.000	4.435	MON	0	0	09/27/2017	06/25/2037
125439-AA-7	CWHL 2007-6 A1 - CMO/RMBS			4	1.A FM	7,689,977	43.5855	7,553,900	17,331,241	7,520,775	0	(1,002,371)	1,555,654	0	6.000	9.147	MON	86,656	876,747	12/17/2021	06/25/2037
12543T-BA-2	CWHL 2006-13 A25 - CMO/RMBS			4	1.A FM	1,340,028	45.2587	1,006,720	2,224,370	907,307	0	145,820	0	0	6.250	15.786	MON	0	0	08/02/2006	09/25/2036
12543X-AG-1	CWHL 2006-19 1A7 - CMO/RMBS			4	1.A FM	16,046,479	54.2550	14,234,065	26,235,486	1,167,167	0	(287,586)	0	0	6.000	6.789	MON	0	0	04/14/2011	01/25/2037
12544A-AB-1	CWHL 2006-20 1A2 - CMO/RMBS			4	1.A FM	6,859,492	50.7188	5,199,635	10,251,899	3,031,674	0	223,024	0	0	6.000	6.582	MON	0	0	04/14/2011	02/25/2037
12544B-AA-1	CWHL 2007-HY5 1A1 - CMO/RMBS			4	1.A FM	683,747	72.2510	699,006	967,470	584,947	0	52,773	0	0	3.969	7.977	MON	0	0	03/19/2020	09/25/2037
12544M-AA-7	CWHL 2007-16 A1 - CMO/RMBS			4	1.A FM	4,793,745	47.0000	3,120,607	6,639,589	3,134,371	0	187,055	0	0	6.500	5.846	MON	0	0	04/06/2020	10/25/2037
12544R-AA-6	CWHL 2007-4 1A1 - CMO/RMBS			4	1.A FM	853,069	48.4055	752,705	1,554,999	150,503	0	(173)	0	0	6.000	7.300	MON	0	0	11/21/2011	05/26/2037
12544R-AN-8	CWHL 2007-4 A13 - CMO/RMBS			4	1.A FM	3,656,468	48.4055	2,374,906	4,906,270	2,523,104	0	158,368	0	0	6.000	5.405	MON	0	0	02/04/2014	05/26/2037
12544R-CB-2	CWHL 2007-4 A50 - CMO/RMBS			4	1.A FM	2,015,572	48.4055	1,300,656	2,686,999	1,400,504	0	86,488	0	0	6.000	5.315	MON	0	0	02/04/2014	05/26/2037
12544T-AC-8	CWHL 2007-7 A3 - CMO/RMBS			4	1.A FM	4,358,198	53.8227	3,508,280	6,518,216	3,146,441	0	196,689	0	0	5.750	7.706	MON	0	0	04/06/2020	06/25/2037
12544T-AF-1	CWHL 2007-7 A6 - CMO/RMBS			4	1.A FM	7,307,427	53.8146	1,665,640	3,095,147	1,143,502	0	185,731	0	0	5.750	16.445	MON	0	0	04/17/2007	06/25/2037
12544V-AA-7	CWHL 2007-5 A1 - CMO/RMBS			4	1.A FM	1,065,829	53.5833	801,359	1,495,538	765,562	0	36,554	0	0	5.750	6.164	MON	0	0	04/06/2020	05/26/2037
12544V-AE-9	CWHL 2007-5 A5 - CMO/RMBS			4	1.A FM	2,843,063	53.5833	2,137,598	3,989,298	2,042,107	0	97,505	0	0	5.750	6.164	MON	0	0	04/06/2020	05/26/2037
12544V-BF-5	CWHL 2007-5 A30 - CMO/RMBS			4	1.A FM	1,690,686	55.2402	1,268,543	2,296,412	1,243,539	0	57,576	0	0	6.000	5.953	MON	0	0	04/06/2020	05/26/2037
12544W-AC-1	CWHL 2007-HY3 2A1 - CMO/RMBS			4	1.A FM	2,125,822	81.0004	2,467,479	3,046,254	1,613,239	0	148,008	0	0	2.673	7.870	MON	0	0	03/19/2020	06/25/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12545A-AE-4	CWHL 2007-8 1A5 - CMO/RMBS			4	1.A FM	794,115	44.8768	600,131	1,337,284	449,306	0	19,308	0	0	5.438	6.178	MON	0	0	04/06/2020	01/25/2038
12545A-AL-8	CWHL 2007-8 A11 - CMO/RMBS			4	1.A FM	1,570,349	48.5072	1,032,552	2,128,658	767,555	0	28,178	0	0	6.000	5.507	MON	0	0	02/04/2014	01/25/2038
12545A-AP-9	CWHL 2007-8 A14 - CMO/RMBS			4	1.A FM	1,387,548	48.4847	992,366	2,046,763	808,432	0	102,618	0	0	6.000	13.492	MON	0	0	05/17/2007	01/25/2038
12545C-AC-4	CWHL 2007-10 A3 - CMO/RMBS			4	1.A FM	112,600	46.6668	83,362	178,632	69,375	0	467	0	0	5.500	6.224	MON	0	0	04/06/2020	07/25/2037
12545C-AX-8	CWHL 2007-10 A22 - CMO/RMBS			4	1.A FM	370,990	49.9705	274,072	548,468	243,683	0	2,468	0	0	6.000	5.862	MON	0	0	04/06/2020	07/25/2037
12545E-AG-1	CWHL 2007-J2 2A6 - CMO/RMBS			4	1.A FM	1,445,122	40.9516	1,069,518	2,611,665	1,003,167	0	67,086	0	0	6.000	6.208	MON	0	0	04/06/2020	07/25/2037
12559Q-AG-7	CITM 071 2M1 - RMBS			4	1.A FM	63,199,187	98.7706	66,466,654	67,294,000	65,444,084	0	849,377	396,257	0	5.889	4.601	MON	55,038	1,928,074	11/22/2021	10/25/2037
12565V-DB-6	CIM 2021-J3 B1 - CMO/RMBS			4	1.A	4,328,013	70.9789	3,119,253	4,394,619	4,332,130	0	30,387	0	0	2.619	2.755	MON	7,501	90,027	06/03/2021	06/26/2051
12566T-AD-9	CMALT 2006-A7 1A4 - CMO/RMBS			4	1.A FM	3,437,050	89.1864	3,931,127	4,407,763	3,459,634	0	271,924	208,868	0	5.750	7.226	MON	0	0	10/17/2013	12/25/2036
12567A-AG-2	CMALT 2007-A3 1A7 - CMO/RMBS			4	1.A FM	1,326,569	76.2522	1,320,101	1,731,231	1,215,559	0	113,404	0	0	5.750	9.021	MON	0	0	06/30/2011	03/25/2037
12628K-AE-2	CSAB 2006-3 A2 - RMBS			4	1.A FM	2,340,885	14.2644	1,629,666	11,424,678	1,429,936	0	100,814	0	0	4.709	4.392	MON	0	0	05/25/2011	11/25/2036
12628L-AE-0	CSAB 2006-4 A2B - RMBS			4	1.A FM	2,223,238	14.6307	1,597,985	10,922,175	1,906,124	0	51,074	445,646	0	4.549	1.042	MON	0	0	09/27/2017	12/25/2036
126379-AG-1	CSMC 2007-4 2A2 - CMO/RMBS			4	1.A FM	731,650	66.5681	593,580	891,689	501,642	0	(72,746)	0	0	6.000	6.082	MON	0	0	05/09/2007	06/25/2037
126380-AU-8	CSMC 069 7A1 - CMO/RMBS			4	1.A FM	622,551	14.9227	937,103	6,279,723	523,960	0	206,465	0	0	4.839	0.834	MON	0	0	06/02/2011	11/25/2036
12652C-AJ-8	CSMC 2017-HL2 A9 - CMO/RMBS			4	1.A	2,515,422	89.3401	2,245,350	2,513,262	2,526,422	0	24,575	0	0	3.500	3.406	MON	7,330	87,964	10/26/2017	10/25/2047
12652C-AU-3	CSMC 2017-HL2 A01 - CMO/RMBS			4	1.A FE	442,413	0.7056	211,682	0	344,729	0	(150,590)	0	0	0.275	8.793	MON	6,865	96,241	10/26/2017	10/25/2047
12652C-BA-6	CSMC 2017-HL2 B1 - CMO/RMBS			4	1.A	7,229,032	86.0322	6,266,296	7,283,659	7,225,833	0	1,212	0	0	3.780	3.845	MON	22,943	275,010	10/26/2017	10/25/2047
12652C-BB-4	CSMC 2017-HL2 B2 - CMO/RMBS			4	1.A	5,719,625	85.4414	5,009,151	5,862,675	5,734,885	0	7,045	0	0	3.780	4.059	MON	18,467	221,358	10/26/2017	10/25/2047
12652C-BC-2	CSMC 2017-HL2 B3 - CMO/RMBS			4	1.A	3,941,615	84.5285	3,603,883	4,263,510	4,015,434	0	18,899	0	0	3.773	4.644	MON	13,405	160,978	10/26/2017	10/25/2047
12652C-BD-0	CSMC 2017-HL2 B4 - CMO/RMBS			4	1.A	1,509,784	78.9906	1,403,055	1,776,231	1,553,211	0	10,128	0	0	3.761	5.407	MON	5,567	67,065	10/26/2017	10/25/2047
12652C-BE-8	CSMC 2017-HL2 B5 - CMO/RMBS			4	3.B FE	791,198	54.0720	654,422	1,210,280	804,846	0	6,590	(9,235)	0	3.761	6.540	MON	3,794	45,697	10/26/2017	10/25/2047
12652C-BF-5	CSMC 2017-HL2 B6 - CMO/RMBS			4	6. *	558,772	43.2842	506,513	1,170,203	506,513	(53,897)	2,852	102,128	0	3.774	8.896	MON	3,681	18,313	10/26/2017	10/25/2047
12661G-AD-1	CSMC 2021-RPL3 M1 - CMO/RMBS			4	1.C FE	7,718,748	80.2785	5,875,644	7,319,075	7,725,138	0	241,761	0	0	3.375	3.122	MON	0	0	04/09/2021	01/26/2060
12661G-AS-8	CSMC 2021-RPL3 M2 - CMO/RMBS			4	1.F FE	1,054,619	75.8340	758,340	1,000,000	1,048,791	0	86,300	0	0	3.750	3.122	MON	3,125	0	04/09/2021	01/26/2060
12663D-AD-6	CSMC 22NQM5 A2 - CMO/RMBS			4	1.D FE	1,114,136	97.0641	1,105,828	1,139,276	1,116,367	0	2,231	0	0	5.169	6.025	MON	4,907	24,537	08/01/2022	06/25/2067
12663D-AE-4	CSMC 22NQM5 A3 - CMO/RMBS			4	1.F FE	1,099,224	96.2155	1,096,161	1,139,276	1,103,080	0	20,600	0	0	5.169	5.356	MON	0	0	08/01/2022	06/25/2067
12663G-AB-3	COLT 227 A2 - CMO/RMBS			4	1.C FE	943,274	97.9168	923,625	943,276	942,972	0	(302)	0	0	6.027	5.917	MON	4,738	23,688	07/26/2022	07/25/2067
12666B-AE-5	CWL 2006-22 2A4 - RMBS			4	1.A FM	26,091,106	93.0934	28,531,398	30,648,155	27,950,858	0	476,246	38,791	0	4.609	6.175	MON	19,618	550,218	12/26/2018	06/25/2035
12670-AH-1	CWL 2005-10 MF2 - RMBS			4	1.A FM	1,285,675	66.5763	1,482,433	2,226,668	0	0	40,884	0	0	5.213	0.000	MON	0	0	09/01/2005	12/26/2035
12670-DR-6	CWL 2005-11 AFB - RMBS			4	1.A FM	19,628,965	97.5377	23,732,519	24,331,627	21,811,580	0	1,933,748	0	0	5.414	8.618	MON	0	0	09/12/2005	02/25/2036
12670-MJ-4	CWL 2005-15 M2 - RMBS			4	1.A FM	2,682,500	87.5641	2,539,358	2,900,000	2,810,316	0	48,924	0	0	5.094	4.183	MON	2,052	57,069	09/11/2020	03/25/2036
12670-NY-0	CWL 2005-16 2A3 - RMBS			4	1.A FM	6,146,609	98.8388	6,037,500	6,108,432	6,117,008	0	(7,889)	0	0	5.669	3.762	MON	28,857	268,157	10/16/2018	07/25/2034
12670-NZ-7	CWL 2005-16 2A4 - RMBS			4	1.A FM	11,905,110	87.7546	11,905,110	13,566,372	11,905,110	0	805,672	338,913	0	6.028	6.795	MON	0	0	12/17/2018	04/25/2036
12670-QT-8	CWL 2005-17 1F3 - RMBS			4	1.A FM	1,636,035	96.0429	1,356,688	1,412,586	1,118,536	0	188,049	0	0	5.711	16.261	MON	0	0	12/15/2005	08/25/2034
12670-QU-5	CWL 2005-17 1F4 - RMBS			4	1.A FM	4,579,389	82.0487	9,613,724	11,717,094	4,001,020	0	960,744	0	0	3.947	28.238	MON	0	0	12/15/2005	05/25/2036
12671-4M-5	CWL 2004-3 2A - RMBS			4	1.A FM	592,648	94.2530	584,055	619,667	606,328	0	7,778	0	0	4.789	5.279	MON	412	12,870	11/02/2006	08/25/2034
12671-PU-4	CWL 2002-S1 A4 - RMBS			4	1.A FM	536	100.0000	536	536	536	0	0	0	0	6.650	0.000	MON	3	41	04/10/2002	04/25/2031
12671-ZS-8	CWL 2003-S1 M1 - RMBS			4	1.A FM	2,332	87.4303	2,130	2,436	0	0	(1,508)	0	0	5.081	0.000	MON	0	0	12/24/2003	12/25/2032
12673-TF-9	CWL 2004-S1 M1 - RMBS			4	1.A FM	38,145	98.7858	38,480	38,953	38,953	0	0	0	0	5.252	0.000	MON	170	1,658	12/28/2020	02/25/2035
12673-TG-7	CWL 2004-S1 M2 - RMBS			4	1.A FM	27,867	99.5838	29,093	29,214	29,153	0	0	61	0	5.584	0.000	MON	136	1,322	12/28/2020	02/25/2035
12673-W6-5	CWL 2005-6 M5 - RMBS			4	1.A FM	309,625	99.3056	1,331,404	1,340,714	589,915	0	232,704	0	0	5.454	35.281	MON	0	0	07/27/2005	07/25/2035
12673-WG-3	CWL 2005-1 MF3 - RMBS			4	1.A FM	0	87.5987	1,161,327	1,325,736	0	0	46,524	0	0	5.555	0.000	MON	0	0	03/11/2005	05/25/2035
12673-WH-1	CWL 2005-1 MF4 - RMBS			4	1.A FM	0	71.4749	1,263,425	1,767,648	0	0	0	0	0	5.654	250.000	MON	8,329	50,699	03/11/2005	04/25/2035
12673-WJ-7	CWL 2005-1 MF5 - RMBS			4	6. FM	4	0.0039	4	106,583	4	0	2,151	44,971	(517)	0	5.754	0.000	MON	511	43,495	03/11/2005	03/26/2035
12673-XD-9	CWL 2005-1 MV7 - RMBS			4	1.A FM	15,493,130	93.7222	16,944,975	18,080,000	16,659,758	0	458,189	(517)	0	6.264	6.571	MON	15,729	586,460	06/05/2018	04/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126673-Z3-9	CWL 2005-7 MF2 - RMBS			4	1.A FM	3	93.6063	14,040,951	15,000,000	3,267	0	372,314	0	0	5.056	59.198	MON	25,280	286,760	12/28/2020	07/25/2035
126673-Z4-7	CWL 2005-7 MF3 - RMBS			4	1.A FM	0	86.5489	5,926,871	6,848,000	0	0	244,765	0	0	5.115	0.000	MON	0	0	06/24/2005	06/25/2035
126673-Z5-4	CWL 2005-7 MF4 - RMBS			4	1.A FM	2,521,053	32.6045	1,173,168	3,598,178	0	0	76,135	0	0	5.205	0.000	MON	0	0	06/26/2005	06/25/2035
12667F-3X-1	CWALT 2005-J1 5A4 - CMO/RMBS			4	1.A FM	1,276,797	91.6335	1,419,937	1,549,583	1,289,755	0	133,746	59,023	0	5.500	5.294	MON	0	0	04/06/2020	02/25/2035
12667F-4G-7	CWALT 2005-7CB 1A5 - CMO/RMBS			4	1.A FM	21,865,366	86.1555	21,917,795	25,439,819	21,846,484	0	1,802,904	1,266,102	0	5.500	8.025	MON	0	0	02/28/2005	04/25/2035
12667F-4S-1	CWALT 2005-7CB 2A7 - CMO/RMBS			4	1.A FM	773,944	79.3893	774,862	976,029	773,167	0	53,866	88,226	0	5.500	8.287	MON	0	0	02/17/2005	04/25/2035
12667F-CY-9	CWALT 2004-6CB M2 - RMBS			4	1.A FM	4,236,589	99.6017	4,436,235	4,453,974	4,241,886	0	84,982	0	0	6.039	2.011	MON	0	0	02/07/2019	04/25/2034
12667F-FK-6	CWALT 2004-J4 1A5 - RMBS			4	1.A FM	3,722,448	100.9561	3,691,559	3,656,598	3,756,368	0	(6,297)	0	0	6.355	5.460	MON	19,365	388,563	11/19/2013	06/25/2034
12667F-FL-4	CWALT 2004-J4 1A6 - RMBS			4	1.A FM	861	98.6096	861	874	861	0	0	12	0	5.400	7.169	MON	4	47	04/13/2004	06/25/2034
12667F-FV-2	CWALT 2004-J4 1A7 - RMBS			4	1.A FM	2,729	96.7337	2,712	2,804	2,787	0	113	0	0	4.950	6.239	MON	12	645	01/05/2006	06/25/2034
12667F-HZ-1	CWALT 2004-9T1 M - CMO/RMBS			4	1.A FM	335,756	67.6411	387,860	573,408	332,126	0	100,988	105,365	0	5.500	29.206	MON	0	0	07/28/2006	07/25/2034
12667F-M7-7	CWALT 2004-35T2 A3 - CMO/RMBS			4	1.A FM	3,044,198	68.8437	3,128,701	4,544,640	3,173,592	0	245,966	1,059,348	0	5.750	11.724	MON	0	0	12/16/2004	02/25/2035
12667F-MW-2	CWALT 2004-14T2 A10 - CMO/RMBS			4	1.A FM	1,337,102	92.0721	1,211,641	1,315,969	1,321,547	0	(280)	0	0	5.500	5.363	MON	6,032	71,761	11/19/2013	08/25/2034
12667F-UZ-6	CWALT 2004-J10 1A6 - CMO/RMBS			4	1.A FM	2,466,812	95.4093	2,430,472	2,547,417	2,459,696	0	162,281	86,895	0	6.000	7.185	MON	0	0	10/13/2004	10/25/2034
12667F-X3-4	CWALT 2005-3CB 1A5 - CMO/RMBS			4	1.A FM	284,261	77.1813	320,517	415,279	22,962	0	1,098	0	0	4.739	1.089	MON	0	0	01/16/2014	03/25/2035
12667F-YS-8	CWALT 2004-28CB 3A1 - CMO/RMBS			4	1.A FM	205,634	87.0125	233,297	268,119	204,018	0	18,221	45,453	0	6.000	7.712	MON	0	0	10/18/2005	01/25/2035
12667F-ZF-5	CWALT 2004-29CB A1 - CMO/RMBS			4	1.A FM	1,558,242	93.3610	1,558,242	1,669,051	1,558,242	0	124,677	32,098	0	5.500	7.979	MON	0	0	04/07/2005	01/25/2035
12667G-2H-5	CWALT 2005-35CB 2A1 - CMO/RMBS			4	1.A FM	4,997,560	57.7626	6,208,358	10,748,055	589,745	0	390,871	0	0	5.500	7.924	MON	0	0	12/31/2015	09/25/2035
12667G-5S-8	CWALT 2005-43 1A1 - CMO/RMBS			4	1.A FM	6,922,170	80.4589	1,956,660	2,431,874	1,873,103	0	227,841	0	0	3.602	14.752	MON	0	0	07/15/2005	10/25/2035
12667G-6L-2	CWALT 2005-45 3A1 - CMO/RMBS			4	1.A FM	4,159,116	88.9603	4,260,460	4,789,172	3,772,165	0	158,572	0	0	4.049	3.517	MON	0	0	08/03/2016	10/20/2035
12667G-B7-7	CWALT 2005-33CB A1 - CMO/RMBS			4	1.A FM	9,969,382	67.3822	13,463,857	19,981,327	0	0	1,098,973	0	0	5.500	10.697	MON	0	0	04/14/2011	08/25/2035
12667G-BC-6	CWALT 2005-10CB 1A7 - CMO/RMBS			4	1.A FM	5,125,022	80.7902	5,087,163	6,296,754	5,082,864	0	347,821	548,471	0	5.500	6.345	MON	0	0	11/19/2013	05/25/2035
12667G-KC-6	CWALT 2005-21CB A3 - CMO/RMBS			4	1.A FM	316,836	76.6072	317,608	414,593	317,826	0	28,415	27,864	0	5.250	8.540	MON	0	0	01/13/2006	06/25/2035
12667G-MY-6	CWALT 2005-23CB A15 - CMO/RMBS			4	1.A FM	680,274	82.0686	677,127	825,075	678,242	0	53,174	20,221	0	5.500	7.761	MON	0	0	08/29/2005	07/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 - CMO/RMBS			4	1.A FM	1,231,769	73.4338	320,514	436,467	335,272	0	30,972	0	0	5.500	8.317	MON	0	0	03/27/2006	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4 - CMO/RMBS			4	1.A FM	2,284,552	73.4338	2,167,143	2,951,152	2,278,008	0	189,765	84,681	0	5.500	8.183	MON	0	0	06/23/2005	07/25/2035
12667G-QG-1	CWALT 2005-20CB 3A2 - CMO/RMBS			4	1.A FM	4,465,939	65.4653	4,128,956	6,307,087	3,990,572	0	190,706	158,117	0	5.139	1.932	MON	0	0	12/26/2018	07/25/2035
12667G-RC-9	CWALT 2005-25T1 A2 - CMO/RMBS			4	1.A FM	1,397,529	61.6678	1,095,071	1,775,758	1,014,985	0	53,336	0	0	5.250	4.935	MON	0	0	01/16/2014	07/25/2035
12667G-UD-3	CWALT 2005-29CB A1 - CMO/RMBS			4	1.A FM	2,246,941	57.1108	1,813,489	3,175,388	1,401,408	0	107,591	0	0	5.500	6.943	MON	0	0	04/06/2020	07/25/2035
12667G-XW-8	CWALT 2005-30CB 2A1 - CMO/RMBS			4	1.A FM	920,294	93.4996	965,300	1,032,411	884,487	0	21,456	0	0	5.500	7.988	MON	0	0	03/19/2020	08/25/2035
12667H-AF-8	CWL 2006-20 M1 - RMBS			4	6. FM	746,408	54.8064	1,769,453	3,228,549	819,640	0	49,587	0	0	4.639	5.791	MON	2,080	245,220	01/01/2019	04/25/2047
126685-DB-9	CWL 2006-S1 A4 - RMBS			4	1.A FM	528,332	93.2294	528,332	566,701	528,332	0	116,637	252,724	0	5.899	27.938	MON	1,277	15,373	03/20/2006	08/25/2023
126685-DY-9	CWL 2006-S2 A4 - RMBS			4	1.A FM	671,588	111.0348	1,122,195	1,010,670	725,125	0	325,737	0	0	6.091	47.549	MON	0	0	03/29/2006	07/25/2027
12668A-BP-9	CWALT 2005-J10 A17 - CMO/RMBS			4	1.A FM	652,840	70.9761	622,125	876,528	553,478	0	40,362	0	0	5.500	8.011	MON	0	0	03/19/2020	10/25/2035
12668A-FM-2	CWALT 2005-48T1 A6 - CMO/RMBS			4	1.A FM	275,630	59.5629	218,586	366,983	226,322	0	(2,802)	0	0	5.500	6.040	MON	0	0	04/06/2020	11/25/2035
12668A-GN-9	CWALT 2005-56 1A1 - CMO/RMBS			4	1.A FM	4,895,983	84.1509	7,800,091	9,269,170	111,541	0	65,057	0	0	5.849	6.059	MON	0	0	06/02/2011	11/25/2035
12668A-L3-7	CWALT 2005-74T1 A1 - CMO/RMBS			4	1.A FM	197,337	61.9144	199,568	322,329	197,671	0	20,021	7,197	0	6.000	10.139	MON	0	0	12/09/2005	01/25/2036
12668A-LJ-2	CWALT 2005-50CB 2A1 - CMO/RMBS			4	1.A FM	1,698,890	49.5459	1,427,206	2,880,575	1,223,182	0	85,830	0	0	6.000	6.267	MON	0	0	04/06/2020	11/25/2035
12668A-PX-7	CWALT 2005-54CB 312 - CMO/RMBS			4	1.A FM	1,438,771	58.4263	1,249,615	2,138,787	981,087	0	51,601	0	0	5.500	7.334	MON	0	0	04/06/2020	11/25/2035
12668A-PY-5	CWALT 2005-54CB 313 - CMO/RMBS			4	1.A FM	2,965,374	58.4263	3,088,999	5,286,997	1,549,378	0	161,927	0	0	5.500	11.799	MON	0	0	04/06/2020	11/25/2035
12668A-V3-6	CWALT 2005-73CB 2A1 - CMO/RMBS			4	1.A FM	1,581,266	54.6316	1,296,873	2,373,853	1,108,820	0	86,232	0	0	5.750	6.942	MON	0	0	04/06/2020	01/25/2036
12668A-XL-4	CWALT 2005-63 5A1 - CMO/RMBS			4	1.A FM	294,864	100.0000	294,864	294,864	268,276	0	30,274	0	0	3.939	3.330	MON	0	0	12/17/2021	12/25/2035
12668B-AV-5	CWALT 2005-84 2A1 - CMO/RMBS			4	1.A FM	1,546,885	89.1348	3,029,460	3,398,739	0	0	88,259	0	0	2.925	22.658	MON	0	0	04/26/2011	02/25/2036
12668B-CL-5	CWALT 2005-77T1 2A2 - CMO/RMBS			4	1.A FM	5,606,805	56.0237	4,038,902	7,209,277	4,071,928	0	144,041	0	0	6.000	5.459	MON	0	0	01/16/2014	02/25/2036
12668B-CN-1	CWALT 2005-77T1 2A4 - CMO/RMBS			4	1.A FM	5,356,435	56.0237	1,689,056	3,014,897	1,714,794	0	140,119	0	0	6.000	7.347	MON	0	0	02/27/2006	02/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12668B-KA-0	CWALT 2006-J1 1A4 - CMO/RMBS			4	1.A FM	2,258,587	62.8361	1,958,607	3,117,012	1,957,899	0	108,280	0	0	4.889	2.063	MON	0	0	09/27/2017	02/25/2036
12668B-VA-8	CWALT 2006-9T1 A1 - CMO/RMBS			4	1.A FM	1,877,446	41.7495	1,649,505	3,950,961	4	0	109,269	0	0	5.750	11.368	MON	0	0	11/23/2011	05/25/2036
12668B-VL-4	CWALT 2006-9T1 A11 - CMO/RMBS			4	1.A FM	1,266,562	43.3874	324,375	747,624	283,864	0	40,177	0	0	6.000	12.338	MON	0	0	03/30/2006	05/25/2036
12668B-XF-5	CWALT 2006-12CB A10 - CMO/RMBS			4	1.A FM	884,287	40.9728	941,770	2,298,526	720,535	0	119,286	0	0	4.739	19.253	MON	0	0	06/27/2007	05/25/2036
12694-2E-7	CWHL 2006-10 1A8 - CMO/RMBS			4	1.A FM	2,477,115	51.1729	1,836,190	3,588,211	1,877,562	0	64,255	0	0	6.000	6.915	MON	0	0	04/06/2020	05/25/2036
12694-AA-6	CWHL 2005-19 1A1 - CMO/RMBS			4	1.A FM	328,892	69.7380	274,508	393,627	239,473	0	(12,611)	0	0	5.500	5.291	MON	0	0	04/06/2020	08/25/2035
12694-BL-1	CWHL 2005-HYB6 3A1 - CMO/RMBS			4	1.A FM	2,177,224	86.9532	2,503,804	2,879,484	1,563,923	0	103,420	0	0	3.789	6.143	MON	0	0	01/16/2014	10/22/2035
12694-C6-3	CWHL 2006-HYB2 1A1 - CMO/RMBS			4	1.A FM	712,956	73.4808	871,324	1,185,785	779,087	0	68,372	0	0	3.548	7.874	MON	0	0	03/19/2020	04/22/2036
12694-CT-3	CWHL 2005-21 A15 - CMO/RMBS			4	1.A FM	500,194	58.4318	482,609	825,935	484,650	0	37,324	57,509	0	5.500	8.121	MON	0	0	03/06/2006	10/25/2035
12694-FS-2	CWHL 2005-20 A11 - CMO/RMBS			4	1.A FM	3,229,016	66.9513	661,874	988,591	663,141	0	59,377	0	0	5.500	8.663	MON	0	0	07/21/2005	10/25/2035
12694-H2-7	CWHL 2006-J2 1A2 - CMO/RMBS			4	1.A FM	1,738,656	63.7668	589,732	924,825	551,024	0	59,482	24,098	0	6.000	5.776	MON	0	0	09/27/2017	04/25/2036
12694-HN-1	CWHL 2005-25 A9 - CMO/RMBS			4	1.A FM	2,166,161	51.3214	36,327	70,783	35,041	0	5,779	0	0	5.500	11.039	MON	0	0	01/12/2006	11/25/2035
12694-JS-8	CWHL 2005-24 A2 - CMO/RMBS			4	1.A FM	882,497	57.6700	784,945	1,361,098	875,489	0	45,439	4,310	0	5.500	5.969	MON	0	0	11/01/2013	11/25/2035
12694-K4-9	CWHL 2006-6 A2 - CMO/RMBS			4	1.A FM	896,506	53.7268	726,050	1,351,375	609,096	0	56,483	0	0	6.000	7.992	MON	0	0	03/19/2020	04/25/2036
12694-LE-6	CWHL 2005-24 A38 - CMO/RMBS			4	1.A FM	166,970	54.1250	166,970	308,489	166,970	0	11,710	30,403	0	5.500	5.827	MON	0	0	10/12/2005	11/25/2035
12694-LS-5	CWHL 2005-22 1A1 - CMO/RMBS			4	1.A FM	3,769,414	87.0152	4,331,055	4,977,357	3,614,556	0	134,882	0	0	3.704	7.975	MON	0	0	03/19/2020	11/25/2035
12694-MS-4	CWHL 2005-26 1A8 - CMO/RMBS			4	1.A FM	1,231,552	62.3611	147,122	235,919	117,588	0	18,306	0	0	5.500	13.996	MON	0	0	11/29/2005	11/25/2035
12694-PP-7	CWHL 2005-28 A9 - CMO/RMBS			4	3.B FM	1,161,842	55.7974	923,623	1,655,314	1,150,832	0	54,427	7,111	0	5.500	4.641	MON	0	0	09/27/2017	12/25/2035
12694-PU-6	CWHL 2005-28 A14 - CMO/RMBS			4	1.A FM	1,439,716	54.3138	1,024,732	1,886,688	838,055	0	52,902	0	0	5.250	5.691	MON	0	0	06/17/2013	12/25/2035
12694-TD-0	CWHL 2005-29 A1 - CMO/RMBS			4	1.A FM	645,202	53.7397	707,814	1,317,116	0	0	65,879	0	0	5.750	7.599	MON	0	0	11/15/2011	12/25/2035
12694-TV-0	CWHL 2005-30 A6 - CMO/RMBS			4	1.A FM	1,813,020	66.4947	2,342,542	3,522,901	0	0	187,770	0	0	5.500	6.671	MON	0	0	10/27/2011	01/25/2036
12694-WL-8	CWHL 2006-HYB1 22C - CMO/RMBS			4	1.A FM	4,434,572	91.1994	5,597,217	6,137,338	3,191,019	0	222,561	0	0	3.196	6.199	MON	0	0	02/14/2013	03/20/2036
12694-XX-1	CWHL 2006-J1 3A1 - CMO/RMBS			4	1.A FM	277,872	43.5934	28,557	65,507	26,741	0	3,574	0	0	6.000	11.970	MON	0	0	07/18/2006	02/25/2036
12669A-TP-9	CWALT 1998-12 M - CMO/RMBS			4	1.A FM	143,596	98.3620	145,557	147,980	145,372	0	11,118	0	0	6.750	7.505	MON	0	0	05/04/2001	08/25/2028
12669E-2X-3	CWHL 2003-54 M - CMO/RMBS			4	1.A FM	239,796	94.6016	270,543	285,982	234,845	0	25,953	0	0	4.257	10.919	MON	0	0	10/17/2003	01/19/2034
12669E-F5-0	CWHL 2003-49 A8A - CMO/RMBS			4	1.A FM	1,365,214	91.5246	1,325,275	1,447,998	1,380,746	0	23,300	0	0	3.981	6.376	MON	4,804	44,669	08/21/2003	12/19/2033
12669E-WF-9	CWHL 2003-46 M - CMO/RMBS			4	1.A FM	503,745	96.3475	503,745	522,842	503,745	0	23,527	24,976	0	8.197	16.178	MON	3,571	28,840	10/17/2003	01/19/2034
12669F-BN-2	CWHL 2003-56 4A1 - CMO/RMBS			4	1.A FM	14,701	90.7236	13,820	15,233	15,076	0	10	0	0	4.261	5.354	MON	54	581	01/27/2005	12/25/2033
12669F-BW-2	CWHL 2003-56 M - CMO/RMBS			4	1.A FM	1,838,015	90.6129	1,975,015	2,179,618	2,233,993	0	(716,550)	0	0	5.909	12.486	MON	0	0	04/30/2004	12/25/2033
12669F-J3-8	CWHL 2004-13 1A4 - CMO/RMBS			4	1.A FM	1,223,300	92.7385	1,166,902	1,258,271	1,225,866	0	338	0	0	5.500	6.143	MON	5,767	69,205	11/19/2013	08/25/2034
12669F-TC-7	CWHL 2004-J3 M - CMO/RMBS			4	1.A FM	1,293,212	68.6726	1,293,212	1,883,156	1,293,212	0	132,120	230,071	0	5.500	10.111	MON	0	0	04/01/2004	05/25/2034
12669G-4P-3	CWHL 2005-J3 1A6 - CMO/RMBS			4	1.A FM	403,982	74.0616	403,982	545,467	403,982	0	33,257	8,834	0	5.500	8.076	MON	0	0	08/11/2005	09/25/2035
12669G-6K-2	CWHL 2005-HYB5 4A1 - CMO/RMBS			4	1.A FM	844,237	76.5777	960,708	1,254,554	376,747	0	44,983	0	0	3.569	7.755	MON	0	0	03/19/2020	09/20/2035
12669G-C5-8	CWHL 2005-13 A5 - CMO/RMBS			4	1.A FM	1,937,706	57.6591	1,937,706	3,360,623	1,937,706	0	174,698	358,819	0	5.500	7.862	MON	0	0	10/17/2013	06/25/2035
12669G-C8-2	CWHL 2005-13 A8 - CMO/RMBS			4	1.A FM	585,457	55.4956	510,523	919,934	568,136	0	39,936	11,293	0	5.500	8.336	MON	0	0	07/21/2005	06/25/2035
12669G-F4-8	CWHL 2005-HYB3 26B - CMO/RMBS			4	1.A FM	851,573	90.7887	1,372,732	1,512,008	0	0	44,031	0	0	3.127	8.767	MON	0	0	05/15/2012	06/20/2035
12669G-PL-9	CWHL 2005-7 3A2 - CDO/CMO/RMBS			4	1.A FM	7,203,746	79.5765	1,810,300	2,274,918	1,458,243	0	169,122	0	0	2.942	11.307	MON	0	0	11/17/2006	03/25/2035
12669G-RA-1	CWHL 2005-5 M - CMO/RMBS			4	1.A FM	1,232,946	74.5985	1,643,486	2,203,108	1,534,318	0	241,439	0	0	5.500	17.349	MON	0	0	01/19/2005	03/25/2035
12669G-W5-6	CWHL 2005-J2 314 - CMO/RMBS			4	2.B FM	387,623	74.1921	353,429	476,370	357,609	0	24,086	0	0	5.500	6.767	MON	0	0	07/27/2005	08/25/2035
12669G-XJ-5	CWHL 2005-12 1A1 - CMO/RMBS			4	1.A FM	4,652,805	81.8474	4,652,805	5,684,729	4,652,805	0	415,974	266,711	0	5.250	8.678	MON	0	0	03/03/2005	05/25/2035
12669G-XQ-9	CWHL 2005-12 2A1 - CMO/RMBS			4	1.A FM	5,415,909	90.6659	4,822,524	5,319,006	5,199,049	0	217,809	0	0	5.500	4.018	MON	0	0	09/27/2017	05/25/2035
12669G-XV-8	CWHL 2005-12 2A6 - CMO/RMBS			4	1.A FM	2,627,062	90.6166	2,565,484	2,831,143	2,612,274	0	158,001	197,605	0	5.500	5.721	MON	0	0	10/17/2013	05/25/2035
12669G-Y7-0	CWHL 2005-HYB5 3A1 - CMO/RMBS			4	1.A FM	2,198,311	93.6883	2,727,299	2,911,034	5	0	51,872	0	0	3.706	6.235	MON	0	0	01/16/2014	09/20/2035
144531-EY-2	CARR 2006-NC1 M1 - RMBS			4	1.A FM	9,100,702	94.0000	8,951,901	9,523,299	9,399,658	0	127,215	0	0	4.989	4.191	MON	6,598	203,449	10/07/2020	01/25/2036
144531-FP-0	CARR 2006-OPT1 M2 - RMBS			4	1.A FM	4,956,875	87.2311	4,797,710	5,500,000	5,232,740	0	105,750	0	0	4.929	4.370	MON	3,765	107,178	09/11/2020	02/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15132E-GV-4	CDMC 2003-9 1B1 - CMO/RMBS			4	1.A FM	70,937	17.7412	28,621	161,322	13,270	0	10,918	0	0	5.250	64.410	MON	0	0	09/17/2003	11/25/2033
152314-DP-2	CXHE 2001-B A5 - RMBS			4	1.A FM	1,660,777	73.5339	1,713,787	2,330,607	1,643,974	0	116,426	91,674	0	7.330	6.784	MON	0	0	06/06/2001	07/25/2032
152314-JY-7	CXHE 2004-B M4 - RMBS			4	1.A FM	44,318	98.0423	78,795	80,369	20,650	0	15,279	0	0	5.776	30.245	MON	0	0	04/27/2006	03/25/2034
152314-JZ-4	CXHE 2004-B M5 - RMBS			4	1.A FM	0	92.2825	433,974	470,266	0	0	13,264	0	0	5.964	0.000	MON	0	0	02/24/2004	03/25/2034
161546-DU-7	CFAB 2002-4 IA5 - RMBS			4	1.A FM	2,426,356	99.5178	2,414,666	2,426,365	2,419,118	0	0	0	0	5.861	5.826	MON	11,851	142,209	11/07/2002	08/25/2032
161546-EK-8	CFAB 2003-1 IA5 - RMBS			4	1.A FM	1,057,246	96.3404	1,005,108	1,043,288	1,052,224	0	(2,349)	0	0	5.914	5.425	MON	5,142	60,865	01/23/2003	10/25/2032
161546-FA-9	CFAB 2003-2 IA5 - RMBS			4	1.A FM	911,435	99.1195	890,959	898,874	905,987	0	(2,633)	0	0	5.481	5.042	MON	4,106	46,696	04/08/2003	01/25/2033
161546-GV-2	CFAB 2003-5 1A5 - RMBS			4	1.A FM	5,553,462	90.3487	4,952,729	5,481,793	5,570,464	0	(13,162)	0	0	6.145	4.275	MON	28,071	266,613	05/31/2005	06/25/2033
161546-HD-1	CFAB 2003-6 1M1 - RMBS			4	1.A FM	1,338,007	97.8530	1,308,103	1,336,804	1,532,641	0	153,873	0	0	5.087	0.346	MON	5,667	65,764	11/20/2003	11/27/2034
161546-HE-9	CFAB 2003-6 1M2 - RMBS			4	1.A FM	214,296	87.2040	234,708	269,148	329	0	312	0	0	5.075	250.000	MON	1,138	44,129	11/20/2003	11/27/2034
161546-HM-1	CFAB 2003-6 1A5 - RMBS			4	1.A FM	3,697,237	91.4335	3,487,129	3,813,844	3,640,156	0	(16,471)	153,027	0	4.888	7.045	MON	15,534	183,340	11/20/2003	11/27/2034
16158R-AY-2	CHASE 19ATR1 B1 - CMO/RMBS			4	1.A	8,160,430	93.9637	7,198,264	7,660,690	7,765,018	0	(228,902)	0	0	4.400	1.464	MON	28,091	330,388	05/21/2019	04/26/2049
16158R-AZ-9	CHASE 19ATR1 B2 - CMO/RMBS			4	1.A	6,836,685	93.7492	6,104,128	6,511,129	6,558,484	0	(213,305)	0	0	4.400	2.598	MON	23,876	280,810	08/27/2019	04/26/2049
16159G-AY-5	CHASE 2019-ATR2 B1 - CMO/RMBS			4	1.A	10,670,813	86.1353	8,633,356	10,023,014	10,475,180	0	(62,511)	0	0	4.010	3.112	MON	33,494	401,214	07/29/2019	08/25/2049
16159G-AZ-2	CHASE 2019-ATR2 B2 - CMO/RMBS			4	1.A	6,579,207	85.6439	5,479,614	6,398,140	6,519,910	0	(25,635)	0	0	4.010	3.606	MON	21,381	256,116	07/29/2019	08/25/2049
161629-AA-8	CHASE 2007-S4 A1 - CMO/RMBS			4	1.A FM	24,105,083	45.2594	16,563,498	36,596,785	10,332,705	0	801,949	0	0	6.000	6.844	MON	0	0	04/14/2011	06/25/2037
161629-AB-6	CHASE 2007-S4 A2 - CMO/RMBS			4	1.A FM	1,862,373	45.3902	1,333,714	2,938,332	704,169	0	59,347	0	0	6.000	7.302	MON	0	0	11/22/2011	06/25/2037
16162T-T6-3	CHASE 2002-S4 A23 - CMO/RMBS			4	4.A FM	41,453	94.5114	41,453	43,861	41,453	0	29	1,934	0	6.250	7.849	MON	228	2,741	01/17/2002	03/25/2032
16162W-MC-0	CHASE 2005-S2 A16 - CMO/RMBS			4	1.A FM	2,423,575	89.4466	2,160,156	2,415,023	2,406,918	0	114,092	0	0	5.500	5.276	MON	0	0	05/01/2013	10/25/2035
16162W-PG-8	CHASE 2005-A1 2A4 - CMO/RMBS			4	1.A FM	9,977,194	90.1981	10,241,931	11,354,927	8,752,190	0	317,776	0	0	3.946	5.476	MON	0	0	04/06/2020	12/25/2035
16162W-PZ-6	CHASE 2005-A2 1A5 - CMO/RMBS			4	1.A FM	4,194,960	87.2483	4,940,387	5,662,448	172,763	0	38,620	0	0	3.615	6.922	MON	0	0	04/17/2012	01/25/2036
16162X-AE-7	CHASE 2006-S3 1A5 - CMO/RMBS			4	1.A FM	673,949	43.4636	499,486	1,149,206	465,701	0	48,688	0	0	6.000	5.084	MON	0	0	04/06/2020	11/25/2036
16162X-AF-4	CHASE 2006-S3 1A6 - CMO/RMBS			4	1.A FM	949,440	43.4636	703,662	1,618,968	656,066	0	68,590	0	0	6.000	5.084	MON	0	0	04/06/2020	11/25/2036
16163C-AC-6	CHASE 06A1 1A3 - CMO/RMBS			4	1.A FM	2,989,358	82.2375	2,871,375	3,491,564	2,081,153	0	56,595	0	0	3.601	6.472	MON	0	0	09/11/2012	09/25/2036
16163H-AE-1	CHASE 2007-S3 1A5 - CMO/RMBS			4	1.A FM	520,026	44.5070	520,026	1,168,413	520,026	0	46,435	43,998	0	6.000	8.254	MON	0	0	05/04/2007	05/25/2037
16163H-AT-8	CHASE 2007-S3 118 - CMO/RMBS			4	1.A FM	5,249,531	44.4249	2,972,559	6,691,195	3,052,203	0	161,190	0	0	6.006	4.871	MON	0	0	02/04/2014	05/25/2037
16163H-AU-5	CHASE 2007-S3 119 - CMO/RMBS			4	1.A FM	5,255,022	44.5070	3,438,875	7,726,587	3,332,626	0	(203,695)	0	0	6.000	10.015	MON	0	0	04/20/2007	05/25/2037
16163L-AA-0	CHASE 2007-A2 1A1 - CMO/RMBS			4	1.A FM	88,696	95.8560	89,680	93,557	90,969	0	1,805	0	0	3.215	6.524	MON	251	2,687	08/09/2007	06/25/2035
16163L-AR-3	CHASE 2007-A2 7A2 - CMO/RMBS			4	1.A FM	2,719,307	76.8992	2,404,062	3,126,249	2,233,769	0	117,630	0	0	3.718	4.970	MON	0	0	07/16/2014	07/25/2037
16165T-BB-8	CFLX 2005-2 3A1 - CMO/RMBS			4	1.A FM	1,982,203	68.0258	2,044,908	3,006,078	1,370,897	0	114,570	0	0	6.000	7.944	MON	0	0	11/03/2005	06/25/2035
17025R-AG-0	CWHL 2007-HY4 2A1 - CMO/RMBS			4	1.A FM	2,117,276	88.0942	2,104,494	2,388,912	2,008,474	0	123,336	0	0	3.739	5.207	MON	0	0	04/06/2020	11/25/2037
17025R-AJ-4	CWHL 2007-HY4 3A1 - CMO/RMBS			4	1.A FM	1,919,046	83.6568	2,437,625	2,913,839	833,707	0	420,999	0	0	3.482	5.012	MON	0	0	01/26/2016	11/25/2037
17025T-AR-2	CWHL 2007-15 116 - CMO/RMBS			4	1.A FM	432,197	61.3075	415,944	678,454	420,049	0	24,680	72,731	0	6.250	4.998	MON	0	0	09/27/2017	09/25/2037
17025T-BE-0	CWHL 2007-15 129 - CMO/RMBS			4	1.A FM	2,734,523	61.2641	2,012,745	3,285,357	1,883,624	0	155,377	0	0	6.250	6.616	MON	0	0	06/26/2013	09/25/2037
17025T-BE-0	CWHL 2007-15 129 - CMO/RMBS			4	2.A FM	1,831,038	61.2641	1,627,103	2,655,882	1,831,038	0	140,639	27,148	0	6.250	6.050	MON	0	0	01/24/2014	09/25/2037
17290F-EC-9	CMLTI 22INV1 B1W - CMO/RMBS			4	1.D	3,845,187	80.5822	3,184,531	3,951,904	3,848,848	0	3,662	0	0	3.300	3.588	MON	10,867	119,629	02/04/2022	11/27/2051
172973-WZ-8	CMSI 2004-3 A5 - CMO/RMBS			4	1.A FM	167,392	92.6432	162,411	175,309	170,600	0	32	0	0	5.250	5.913	MON	767	9,204	05/03/2004	05/25/2034
172987-AF-6	CMLTI 2006-AR7 14A - CMO/RMBS			4	1.A FM	54,360	133.4756	99,552	74,585	0	0	2,161	0	0	3.798	3.300	MON	0	0	01/26/2016	11/25/2036
17306S-AA-1	CMLTI 2006-AR3 11A - CMO/RMBS			4	1.A FM	1,178,911	78.4813	280,261	357,105	239,443	0	30,186	0	0	3.418	12.939	MON	0	0	05/18/2006	06/25/2036
17307G-2Z-0	CMLTI 2006-AR1 1A1 - CMO/RMBS			4	1.A FM	584,555	90.5271	531,226	586,814	577,808	0	20,491	0	0	3.977	2.860	MON	0	0	09/27/2017	10/25/2035
17307G-A7-3	CMLTI 2005-7 1A4 - CMO/RMBS			4	1.A FM	320,141	109.0645	413,041	378,713	211,185	0	6,107	0	0	3.008	6.054	MON	0	0	04/06/2020	09/25/2035
17307G-T8-1	CMLTI 2005-10 14A - CMO/RMBS			4	1.A FM	340,930	86.5398	424,941	491,036	0	0	12,590	0	0	3.618	8.518	MON	0	0	10/18/2013	12/25/2035
17308F-AA-7	CMALT 2005-A1 1A1 - CMO/RMBS			4	1.A FM	3,479,953	79.1671	3,269,614	4,130,017	3,433,524	0	191,241	0	0	4.789	3.772	MON	0	0	09/21/2016	07/25/2035
17309F-AH-1	CMLTI 2006-AR5 15A - CMO/RMBS			4	1.A FM	674,305	86.2574	735,053	852,162	344,180	0	3,073	0	0	3.597	5.852	MON	0	0	02/06/2014	07/25/2036
17309Q-AH-7	CMLTI 2006-WFHE3 M4 - RMBS			4	1.A FM	10,939,184	84.7156	9,657,579	11,400,000	11,011,584	0	274,921	0	0	4.944	2.514	MON	0	0	09/21/2021	10/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
173104-AJ-9	CMSI 2007-7 B1 - CMO/RMBS			4	1.A FM	85,461	37.9982	613,503	1,614,561	0	0	53,879	0	0	5.970	0.000	MON	0	0	11/13/2007	08/25/2037
17310B-AU-8	CMSI 2006-3 119 - CMO/RMBS			4	1.A FM	334,406	80.9551	520,841	643,370	222,763	0	77,565	0	0	5.750	41.923	MON	0	0	12/20/2006	06/25/2036
17310F-AL-9	CMSI 2006-5 A11 - CMO/RMBS			4	1.A FM	36,932	74.1303	34,288	46,253	35,921	0	2,390	0	0	5.289	6.757	MON	0	0	11/08/2006	10/25/2036
17310U-AC-6	CMLTI 2007-AR1 A3 - RMBS			4	1.A FM	1,096,172	82.0584	1,463,885	1,783,955	0	0	8,920	0	0	4.829	7.542	MON	0	0	12/31/2015	01/25/2037
17311L-AA-9	CMLTI 2007-AR5 11A - CMO/RMBS			4	1.A FM	4,351,150	82.2199	4,686,153	5,699,540	3,167,959	0	234,713	0	0	3.535	5.894	MON	0	0	03/25/2014	04/25/2037
17312Y-AB-8	CMLTI 2007-AR7 A2A - CMO/RMBS			4	1.A FM	6,107,312	75.0539	6,329,766	8,433,624	5,779,573	0	(38,296)	0	0	3.837	5.248	MON	0	0	03/09/2016	05/26/2037
17313M-AA-5	CMALT 2007-A8 A1 - CMO/RMBS			4	1.A FM	511,531	73.7957	602,566	816,533	357,960	0	54,523	0	0	6.000	12.167	MON	0	0	03/19/2020	10/25/2037
17329M-DH-9	CMLTI 21J2 B1W - CMO/RMBS			4	1.A	7,070,417	74.5252	5,195,469	6,971,422	7,060,480	0	(7,144)	0	0	2.771	2.603	MON	16,101	193,320	11/22/2021	07/25/2051
17330B-DC-1	CMLTI 2021-J3 B1W - CMO/RMBS			4	1.A	3,572,364	80.1944	2,800,509	3,492,150	3,565,839	0	(5,529)	0	0	2.858	2.578	MON	8,316	99,762	09/23/2021	09/25/2051
18453F-AA-8	CLEAN PACE 2022-1 LLC - CMO			4	1.A FE	37,103,851	89.0000	33,022,698	37,104,155	37,101,235	0	(2,616)	0	0	5.403	5.403	AO	395,379	267,298	08/29/2022	10/20/2054
19034#-AB-2	COAST FEDERAL BANK, FSB - MORTGAGE PASS			4	1.A FM	0	100.0000	0	0	0	0	0	0	0	6.915	8.554	N/A	2	0	11/02/2002	08/25/2022
19688M-AA-8	COLT 28 A1 - CMO/RMBS			4	1.A FE	5,603,425	99.6976	5,586,564	5,603,509	5,603,629	0	204	0	0	6.470	6.441	MON	30,212	90,595	09/28/2022	08/25/2067
19688P-AA-1	COLT 229 A1 - CMO/RMBS			4	1.A FE	24,964,376	100.9893	25,267,742	25,020,227	24,964,965	0	589	0	0	6.714	6.698	MON	139,988	141,573	11/21/2022	12/26/2067
21075W-BX-2	CONHE 954 A9 - RMBS			4	1.A FM	14,891	82.6279	93,599	113,277	9,551	0	9,928	0	0	4.770	112.068	MON	0	0	12/20/1999	03/15/2027
22540A-3Z-9	FNT 2001-3 1B1 - CMO/RMBS			4	1.A FM	73,003	101.5303	75,082	73,950	73,400	0	37	0	0	6.750	7.135	MON	416	4,992	08/13/2001	08/21/2031
22540A-4A-3	FNT 2001-3 1B2 - CMO/RMBS			4	1.A FM	30,588	101.5303	32,178	31,693	31,105	0	39	0	0	6.750	7.575	MON	178	2,139	08/13/2001	08/21/2031
22540A-Q2-7	FNT 2001-1 M1 - CMO/RMBS			4	1.A FM	149,007	99.4093	151,186	152,084	150,464	0	(47)	0	0	7.000	7.265	MON	887	10,623	05/07/2001	06/25/2031
22540A-Q3-5	FNT 2001-1 M2 - CMO/RMBS			4	1.A FM	58,238	96.9652	58,238	60,061	58,238	0	35	448	0	7.000	7.989	MON	350	4,195	05/07/2001	06/25/2031
22541Q-AP-7	CSFB 2003-11 A4 - CMO/RMBS			4	1.A FM	201,958	94.3458	201,958	214,061	201,958	0	(696)	16,201	0	5.500	7.141	MON	981	11,773	11/19/2013	06/25/2033
22541Q-PY-2	CSFB 2003-21 3A3 - CMO/RMBS			4	1.A FM	1,022,263	83.1623	860,354	1,034,548	1,027,544	0	286	0	0	5.500	5.655	MON	4,742	56,813	10/03/2003	08/25/2033
22541Q-QJ-4	CSFB 2003-21 CB1 - CMO/RMBS			4	1.A FM	10	0.0039	10	245,628	10	59,603	13,193	316,858	0	5.250	8.198	MON	0	0	09/04/2003	09/25/2033
22541Q-R7-9	CSFB 2003-27 CB1 - CMO/RMBS			4	1.A FM	1,895,179	92.0226	1,862,013	2,023,431	1,886,920	0	84,406	167,731	0	5.282	4.215	MON	0	0	12/09/2003	11/25/2033
22541S-AJ-7	CSFB 2004-1 1A3 - CMO/RMBS			4	1.A FM	51,681	99.3351	50,775	51,114	50,935	0	(13)	0	0	5.750	5.725	MON	245	2,935	04/14/2004	02/25/2034
225458-BM-9	CSFB 2005-1 2A3 - CMO/RMBS			4	1.A FM	1,661,390	66.4397	1,762,153	2,652,259	1,689,956	0	159,236	615,175	0	5.500	15.024	MON	0	0	12/22/2004	02/25/2035
225458-F8-6	CSFB 2005-7 2A5 - CMO/RMBS			4	1.A FM	462,971	53.1418	481,257	905,610	355,834	0	83,256	0	0	5.500	24.721	MON	0	0	07/26/2006	08/25/2035
225458-FG-8	CSFB 2005-2 4A2 - CMO/RMBS			4	1.A FM	71,113	94.6939	71,113	75,098	71,113	0	10,240	10,557	0	5.250	13.874	MON	0	0	04/18/2006	05/25/2024
225458-FM-5	CSFB 2005-2 5A4 - CMO/RMBS			4	1.A FM	2,254,806	95.7823	2,405,931	2,511,873	2,283,989	0	178,404	0	0	6.000	8.020	MON	0	0	02/28/2005	03/25/2035
225458-LR-7	CSFB 2005-3 CB1 - CMO/RMBS			4	1.A FM	4,285,781	77.7717	4,425,342	5,690,168	3,419,534	0	460,180	0	0	5.508	14.293	MON	0	0	05/02/2005	07/25/2035
225458-LS-5	CSFB 2005-3 CB2 - CMO/RMBS			4	1.D FM	0	0.0039	0	0	0	0	36	0	0	5.508	0.000	MON	37	0	05/02/2005	07/25/2035
225458-RC-4	CSFB 2005-4 CB1 - CMO/RMBS			4	1.A FM	129,628	59.7116	1,122,665	1,880,146	0	0	54,307	0	0	5.394	0.000	MON	0	0	05/11/2005	06/25/2035
225470-A7-8	ARMT 2006-1 1A1 - CMO/RMBS			4	1.A FM	409,275	86.8866	445,621	512,876	285,518	0	16,782	0	0	3.742	7.013	MON	0	0	05/08/2014	03/25/2036
225470-E8-2	ARMT 2006-1 3A3 - CMO/RMBS			4	1.A FM	1,075,227	92.1922	1,295,566	1,405,288	897,781	0	84,876	0	0	3.492	7.824	MON	0	0	03/19/2020	03/25/2036
225470-UH-4	CSMC 2006-1 1A1 - CMO/RMBS			4	1.A FM	3,331,506	85.1271	3,303,395	3,880,544	2,388,323	0	53,357	0	0	5.339	0.895	MON	0	0	05/17/2013	02/25/2036
2254W0-JD-8	CSFB 2004-6 CB1 - CMO/RMBS			4	1.A FM	208,519	57.8513	257,329	444,811	149,911	0	12,508	0	0	5.760	7.600	MON	0	0	11/05/2004	10/25/2034
2254W0-JW-6	CSFB 2004-7 2A3 - CMO/RMBS			4	1.A FM	14,080,975	94.3314	6,974,822	7,393,957	7,441,201	0	420,565	0	0	6.000	5.774	MON	0	0	10/28/2004	11/25/2034
23242G-AD-6	CWALT 2006-OA16 A1D - RMBS			4	1.A FM	16,331,400	86.5882	16,760,935	19,357,070	16,826,962	0	269,496	0	0	4.949	7.216	MON	13,305	397,524	12/17/2018	10/25/2046
23242W-AV-1	CWALT 2006-J4 213 - CMO/RMBS			4	1.A FM	1,609,150	61.5353	1,545,570	2,511,680	1,116,661	0	72,404	0	0	6.000	8.011	MON	0	0	03/19/2020	07/25/2036
232434-AE-0	CWALT 2006-OC8 2A3 - RMBS			4	1.A FM	39,130,747	78.9340	40,670,390	51,524,529	40,436,986	0	6,295,354	392,395	0	4.889	6.535	MON	0	0	11/19/2015	11/25/2036
23243W-AD-0	CWL 2006-18 2A3 - RMBS			4	1.A FM	7,490,978	89.7814	7,490,978	8,343,572	7,490,978	0	177,761	793,262	0	4.869	6.049	MON	5,642	105,744	11/22/2021	09/25/2034
23244F-AV-6	CWALT 2006-J7 1A1 - CMO/RMBS			4	1.A FM	268,568	49.3920	221,240	447,928	192,548	0	916	0	0	6.250	5.293	MON	0	0	04/06/2020	11/25/2036
23245F-AC-7	CWALT 2006-OC10 2AA - RMBS			4	1.A FM	604,011	99.8313	278,224	278,695	255,863	0	29,436	0	0	4.749	5.951	MON	0	0	11/17/2006	07/25/2036
23246K-AC-5	CWALT 2007-1T1 1A3 - CMO/RMBS			4	1.A FM	2,209,756	38.8247	1,587,684	4,089,364	1,142,857	0	108,359	0	0	6.000	8.014	MON	0	0	03/19/2020	03/25/2037
23247L-AD-0	CWL 2007-11 2A4 - RMBS			4	1.A FM	24,103,285	92.1721	24,425,978	26,500,409	24,871,784	0	474,079	316,195	0	4.639	5.690	MON	17,073	490,773	06/06/2017	09/25/2035
23332U-FD-1	DSLA 2005-AR5 1AA - CMO/RMBS			4	1.A FM	2,149,252	91.2720	2,504,803	2,744,329	1,689,336	0	94,288	0	0	4.999	4.057	MON	0	0	06/06/2016	09/19/2045
24381Y-AA-2	DRMT 223 A1 - CMO/RMBS			4	1.A FE	6,361,294	96.9763	6,395,468	6,594,875	6,361,483	0	189	0	0	5.300	5.492	MON	29,127	29,119	11/14/2022	07/25/2067

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24381Y-AB-0	DRMT 223 A2 - CMO/RMBS			4	1.C FE	2,034,059	94.2850	2,060,806	2,185,719	2,034,222	0	163	0	0	5.300	5.708	MON	9,654	19,304	10/20/2022	06/25/2067
25150N-AB-0	DBALT 2006-AR5 1A2 - RMBS			4	1.A FM	22,212,776	32.0629	15,181,460	47,349,001	8,468,859	0	248,942	0	0	4.769	1.930	MON	0	0	06/04/2013	10/25/2036
25150P-AA-7	DBALT 2006-AR4 A1 - RMBS			4	1.A FM	6,452,730	34.5197	4,046,960	11,723,608	2,641,982	0	86,863	0	0	4.649	1.595	MON	0	0	05/30/2013	12/25/2036
25150Q-AA-5	DBALT 2006-OA1 A1 - RMBS			4	1.A FM	5,046,207	85.7124	3,110,261	3,628,717	2,372,859	0	117,828	0	0	4.789	3.185	MON	0	0	06/21/2013	02/25/2047
25150R-AF-2	DBALT 2006-AR6 A6 - RMBS			4	1.A FM	13,544,696	85.2762	13,729,712	16,100,286	11,810,935	0	397,998	0	0	4.769	1.972	MON	0	0	10/16/2013	02/25/2037
25150W-AA-2	DBALT 2007-OA3 A1 - RMBS			4	1.A FM	12,864,966	80.5479	12,603,465	15,647,164	12,997,945	0	(6,162,187)	(5,633,436)	0	4.529	4.719	MON	0	0	11/04/2014	07/25/2047
25151G-CV-3	DBALT 2005-1 1A1 - CMO/RMBS			4	1.A FM	1,491,878	92.7923	1,489,566	1,605,269	1,533,902	0	17,367	0	0	4.889	5.884	MON	1,308	34,167	10/28/2014	02/25/2035
25151G-FV-0	DBALT 2005-4 A4 - CMO/RMBS			4	1.A FM	2,961,717	85.2714	3,043,543	3,569,245	2,951,883	0	220,471	38,902	0	5.500	7.980	MON	0	0	03/19/2020	09/25/2035
25151G-ME-0	DBALT 2006-AB1 A1B - RMBS			4	1.A FM	1,294,961	88.9877	1,386,932	1,558,567	1,216,019	0	92,703	0	0	5.200	7.518	MON	0	0	03/27/2020	02/25/2036
25151G-MH-3	DBALT 2006-AB1 A2B - RMBS			4	1.A FM	4,996,060	89.9639	5,384,965	5,985,695	4,709,917	0	298,468	0	0	5.600	7.519	MON	0	0	03/27/2020	02/25/2036
25151G-MJ-9	DBALT 2006-AB1 A2C - RMBS			4	1.A FM	4,763,801	89.7497	5,112,181	5,696,041	4,494,261	0	279,049	0	0	5.530	7.446	MON	0	0	04/06/2020	02/25/2036
25151G-ML-4	DBALT 2006-AB1 A3 - RMBS			4	1.A FM	5,030,475	99.6486	5,148,538	5,166,691	5,003,915	0	(1,310)	0	0	6.365	5.239	MON	27,405	266,601	01/25/2006	02/25/2036
25151G-NC-3	DBALT 2006-AF1 A4 - RMBS			4	1.A FM	9,859,934	86.6724	14,476,111	16,702,093	9,859,934	0	2,198,304	4,985,018	0	4.989	14.165	MON	0	0	01/19/2012	04/25/2036
25151I-AD-3	DBALT 2006-AB2 A4 - RMBS			4	1.A FM	1,832,417	91.8081	1,257,170	1,369,344	627,439	0	201,267	0	0	6.404	29.116	MON	0	0	05/10/2006	06/25/2036
25151I-AE-1	DBALT 2006-AB2 A5A - RMBS			4	1.A FM	3,091,785	91.8037	2,749,141	2,994,585	890,770	0	(1,833,136)	0	0	6.092	52.838	MON	0	0	05/10/2006	06/25/2036
25151A-AA-9	DBALT 2006-AR3 A1 - RMBS			4	1.A FM	1,537,632	90.5358	1,754,588	1,938,005	1,071,606	0	37,764	0	0	4.769	1.989	MON	0	0	05/30/2013	08/25/2036
25151R-AA-2	DBALT 2007-AR1 A1 - RMBS			4	1.A FM	3,532,886	87.5737	3,643,893	4,160,943	3,543,954	0	229,103	243,477	0	4.629	4.307	MON	0	0	06/03/2013	01/25/2047
25151U-AD-9	DBALT 2007-AR2 A4 - RMBS			4	1.A FM	985,530	99.8108	983,665	985,530	966,626	0	122,630	166,842	0	4.659	3.776	MON	0	0	09/17/2007	03/25/2037
25151Y-AG-4	DBALT 2007-1 A4B - RMBS			4	1.A FM	20,553,664	77.2638	21,257,192	27,512,499	19,517,958	0	970,061	0	0	5.049	3.215	MON	0	0	10/29/2013	08/25/2037
251563-DW-9	DMSI 2004-3 1A5 - RMBS			4	1.A FM	2,161,292	98.2127	2,123,054	2,161,690	2,149,180	0	1,952	0	0	5.860	6.112	MON	10,556	126,675	03/31/2004	03/25/2034
25157G-BB-7	DMSI 2006-PR1 5F2 - CMO/RMBS			4	1.A FM	9,621,397	108.0423	12,255,518	11,343,258	9,822,527	0	114,376	0	0	4.668	8.417	MON	23,533	210,334	11/09/2006	04/15/2036
268432-AC-5	EFMT 224 A3 - CMO/RMBS			4	1.F FE	5,654,043	97.0666	5,638,598	5,809,000	5,683,394	0	4,599	0	0	5.900	6.047	MON	0	0	12/20/2022	09/25/2067
29477H-AA-3	EQVA 1997-A A - RMBS			4	1.A FM	0	3.9113	87,722	2,242,760	0	0	(30,864)	0	0	7.820	0.000	MON	0	0	05/21/1998	07/27/2028
30253M-AR-3	FNT 2001-2 1B1 - CMO/RMBS			4	1.A FM	55,248	99.2005	55,248	55,693	55,248	0	15	9	0	6.750	6.944	MON	313	3,759	08/13/2001	07/21/2031
30253M-AS-1	FNT 2001-2 1B2 - CMO/RMBS			4	1.A FM	31,089	99.2005	31,949	32,206	30,290	0	(167)	0	0	6.750	4.761	MON	181	2,178	08/13/2001	07/21/2031
31572Y-AA-6	EFMT 222 A1 - CMO/RMBS			4	1.A FE	2,814,036	95.1527	2,774,143	2,915,464	2,814,148	0	112	0	0	4.299	5.130	MON	10,445	0	12/15/2022	04/25/2067
31659E-AC-2	FMIC 2006-2 2A2 - RMBS			4	1.A FM	10,692,524	49.1614	14,576,457	29,650,212	10,367,670	0	2,081,277	4,744,592	0	4.729	13.022	MON	0	0	09/27/2017	07/25/2036
32027E-AF-8	FFML 2006-FF5 2A4 - RMBS			4	1.A FM	5,126,879	88.0151	5,126,879	5,825,000	5,126,879	0	134,131	516,433	0	4.869	2.393	MON	0	0	10/18/2021	04/25/2036
32027N-GD-7	FFML 2004-FF1 M2 - RMBS			4	1.A FM	107,185	91.3566	108,200	118,437	111,474	0	(1,600)	55	0	6.099	5.599	MON	100	3,930	02/23/2004	11/25/2034
320516-AA-5	FHAMS 2006-AA3 A1 - CMO/RMBS			4	1.A FM	2,974,376	79.9168	3,032,758	3,794,895	1,787,277	0	15,670	0	0	4.435	6.709	MON	0	0	06/25/2013	06/25/2036
32051G-HP-3	FHAMS 2005-AA2 B1 - CMO/RMBS			4	1.A FM	107,676	2.7400	3,713	135,526	11	0	4,102	0	0	3.939	250.000	MON	0	0	03/08/2005	04/25/2035
32051G-J4-8	FHASI 2005-AR6 21A - CMO/RMBS			4	1.A FM	654,238	60.8017	519,350	854,169	495,513	0	13,200	0	0	3.721	6.483	MON	0	0	11/15/2011	01/25/2036
32051G-J5-5	FHASI 2005-AR6 21B - CMO/RMBS			4	1.A FM	815,455	60.8017	646,168	1,062,746	657,388	0	5,520	0	0	3.721	4.375	MON	0	0	09/07/2012	01/25/2036
32051G-J8-9	FHASI 2005-AR6 4A1 - CMO/RMBS			4	1.A FM	1,336,804	85.7808	140,802	164,142	24,817	0	6,238	0	0	3.748	12.336	MON	0	0	12/28/2020	02/25/2036
32051G-LQ-6	FHAMS 2005-AA3 1A1 - CMO/RMBS			4	1.A FM	1,294,125	80.0455	1,304,118	1,629,221	783,864	0	39,407	0	0	4.147	6.756	MON	0	0	08/19/2013	05/25/2035
32051G-PM-1	FHAMS 2005-AA5 2A1 - CMO/RMBS			4	1.A FM	882,671	91.8742	847,030	921,946	852,581	0	(2,670)	0	0	4.797	2.949	MON	0	0	09/27/2017	07/25/2035
32051G-PW-9	FHAMS 2005-AA6 1A1 - CMO/RMBS			4	1.A FM	1,760,197	90.2826	1,764,619	1,954,550	1,760,197	0	109,557	67,071	0	3.564	5.306	MON	0	0	04/06/2020	08/25/2035
32051G-QP-3	FHASI 2005-AR3 4A1 - CMO/RMBS			4	1.A FM	616,502	95.0758	616,502	648,433	616,502	0	11,255	13,936	0	3.889	7.713	MON	2,101	21,273	01/27/2006	08/25/2035
32051G-TH-8	FHAMS 2005-FA6 A8 - CMO/RMBS			4	1.A FM	1,542,414	49.0000	1,035,872	2,114,025	969,432	0	48,782	0	0	4.889	0.000	MON	0	0	09/27/2017	09/25/2035
32051G-TX-3	FHASI 2005-AR4 2A1 - CMO/RMBS			4	1.A FM	643,176	87.4948	631,704	721,990	606,625	0	41,021	0	0	3.929	6.341	MON	0	0	11/15/2011	10/25/2035
32051G-W7-6	FHAMS 2006-AA2 2A1 - CMO/RMBS			4	1.A FM	1,654,581	83.3606	1,956,488	2,347,018	766,168	0	62,993	0	0	3.777	6.698	MON	0	0	09/11/2012	05/25/2036
32051G-XF-7	FHAMS 2005-AA9 3A1 - CMO/RMBS			4	1.A FM	1,803,496	67.6678	1,595,301	2,357,549	1,091,833	0	73,408	0	0	3.766	7.665	MON	0	0	05/15/2012	11/25/2035
32052F-AJ-5	FHAMS 2006-FA6 2A2 - CMO/RMBS			4	1.A FM	775,099	33.9665	495,170	1,457,821	218,645	0	22,118	0	0	6.250	10.997	MON	0	0	12/01/2011	11/25/2036
32052U-AK-9	FHASI 2006-4 A10 - CMO/RMBS			4	1.A FM	291,184	29.9675	46,659	155,698	46,492	0	4,447	0	0	5.750	7.957	MON	0	0	02/05/2007	02/25/2037
32053A-AB-2	FHASI 2006-AR4 1A2 - CMO/RMBS			4	1.A FM	691,857	60.0360	550,289	916,598	569,822	0	38,671	0	0	3.803	6.854	MON	0	0	10/26/2012	01/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
32055G-AE-1	FHASI 2007-AR2 2A1 - CMO/RMBS			4	1.A FM	2,617,427	68.6558	714,272	1,040,365	9,133,773	0	8,710,580	0	0	3.857	244.318	MON	0	0	04/06/2020	07/27/2037
32056C-AG-4	FHASI 2007-4 1A7 - CMO/RMBS			4	1.A FM	735,396	41.9833	492,061	1,172,039	0	0	62,725	0	0	6.000	6.930	MON	0	0	11/15/2011	08/25/2037
32056C-AJ-8	FHASI 2007-4 1A9 - CMO/RMBS			4	1.A FM	1,669,095	41.9833	252,316	600,992	183,366	0	24,492	0	0	6.000	12.516	MON	0	0	06/06/2007	08/25/2037
33850B-AW-7	FSMT 2017-1 B1 - CMO/RMBS			4	1.A	2,669,100	88.1708	2,349,328	2,664,520	2,660,453	0	(931)	0	0	3.617	3.605	MON	8,032	96,729	05/09/2019	03/25/2047
33851L-AK-0	FSMT 2018-4 A10 - CMO/RMBS			4	1.A	20,412,042	89.4170	18,735,985	20,953,496	20,664,356	0	61,195	0	0	4.000	4.565	MON	69,845	838,140	06/21/2018	07/27/2048
33852E-BJ-7	FSMT 2021-2 B1 - CMO/RMBS			4	1.A	5,467,175	75.8741	4,110,437	5,417,444	5,461,005	0	(4,718)	0	0	2.785	2.664	MON	12,573	151,032	04/15/2021	04/25/2051
35729P-PX-2	FHLT 2006-2 2A3 - RMBS			4	1.A FM	5,068,629	92.4809	5,068,629	5,480,732	5,068,629	0	77,813	205,827	0	4.729	6.133	MON	3,600	93,617	10/28/2014	02/25/2036
36168M-AA-1	GCAT 2022-NQM3 TRUST - CMO/RMBS			4	1.A FE	4,266,431	95.8445	4,379,266	4,569,136	4,266,688	0	257	0	0	4.349	4.688	MON	16,559	16,556	11/17/2022	04/25/2067
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS			4	1.A	1,381,443	97.8200	1,377,149	1,407,840	1,381,473	0	30	0	0	5.710	5.804	MON	6,699	6,699	11/16/2022	08/25/2067
36168Y-CA-3	GCAT 22INV1 B1 - CMO/RMBS			4	1.A	5,337,415	80.5915	4,219,098	5,235,165	5,333,001	0	(4,414)	0	0	3.299	3.121	MON	14,393	158,525	01/13/2022	12/25/2051
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS			4	1.A FE	10,414,327	95.8527	10,357,887	10,806,047	10,411,699	0	(2,628)	0	0	4.210	5.447	MON	37,911	0	12/23/2022	02/25/2067
36170H-AB-6	GCAT 2022-NQM4 A2 - RMBS			4	1.E FE	1,616,272	98.9345	1,609,552	1,626,886	1,616,695	0	423	0	0	5.730	5.922	MON	7,768	31,074	08/12/2022	08/25/2067
36170H-AC-4	GCAT 2022-NQM4 A3 - RMBS			4	1.F FE	1,599,658	94.8257	1,542,707	1,626,886	1,606,584	0	32,576	0	0	5.730	5.831	MON	0	0	08/12/2022	08/25/2067
361856-CV-7	GMACM 2004-HE1 A3 - RMBS			4	1.A FM	314,835	95.5856	316,422	331,035	315,349	0	14,120	27,739	0	4.889	1.819	MON	0	0	12/17/2021	06/25/2034
36185M-DS-8	GMACM 2006-AR1 3A1 - CMO/RMBS			4	1.A FM	2,111,805	95.7168	775,175	809,863	567,365	0	70,497	0	0	3.114	12.717	MON	0	0	02/08/2006	04/19/2036
36185M-EG-3	GMACM 2006-J1 A6 - CMO/RMBS			4	1.A FM	636,140	81.0665	636,140	784,714	636,140	0	50,002	21,942	0	5.750	7.693	MON	0	0	11/19/2013	04/25/2036
36185M-FC-1	GMACM 2006-AR2 51B - CMO/RMBS			4	1.A FM	120,805	97.2789	136,237	140,048	0	0	4,605	0	0	3.340	5.987	MON	0	0	09/27/2017	05/19/2036
36185N-7P-9	GMACM 2005-AR3 M1 - CMO/RMBS			4	1.A FM	710,137	67.0695	2,859,821	4,263,967	1,412,119	0	187,462	0	0	3.217	30.832	MON	5,975	70,483	07/08/2005	06/19/2035
362256-AA-7	GSAA 2006-16 A1 - RMBS			4	1.A FM	2,462,572	27.5207	1,555,825	5,653,287	1,382,511	0	107,889	0	0	4.509	5.779	MON	0	0	02/05/2013	10/25/2036
36228C-VE-0	GSMS 2005-ROCK G - CMBS/CMO			4	1.A FM	29,598,956	95.3982	27,756,118	29,095,000	29,193,347	0	(41,771)	0	0	5.614	5.508	MON	136,116	1,633,393	05/17/2005	05/03/2032
36228F-4S-2	GSR 2004-7 4A1 - CMO/RMBS			4	1.A FM	326,950	85.5295	293,683	343,371	324,423	0	4,104	0	0	2.966	5.749	MON	849	9,945	11/18/2011	06/25/2034
36228F-ZA-7	GSR 2003-13 B1 - CMO/RMBS			4	1.A FM	474,433	100.0000	502,385	502,385	490,412	0	7,986	0	0	4.124	5.840	MON	1,726	16,181	10/08/2004	10/25/2033
36228F-ZB-5	GSR 2003-13 B2 - CMO/RMBS			4	1.A FM	113,364	92.8530	117,721	126,783	109,414	0	4,860	0	0	4.124	4.263	MON	0	0	10/26/2004	10/25/2033
362290-AC-2	GSR 2007-AR1 2A1 - CMO/RMBS			4	1.A FM	4,142,473	61.9451	3,980,034	6,425,094	832,812	0	152,758	0	0	3.466	7.164	MON	0	0	01/09/2013	03/25/2037
3622EA-AB-6	GSAA 2007-3 1A2 - RMBS			4	1.A FM	3,663,607	29.3035	2,287,061	7,804,748	2,232,188	0	135,334	0	0	4.729	4.650	MON	0	0	09/16/2016	03/25/2037
3622EA-AE-0	GSAA 2007-3 A4A - RMBS			4	1.A FM	8,956,288	38.5004	6,737,727	17,500,424	4,388,456	0	220,551	0	0	4.829	3.973	MON	0	0	05/28/2014	03/25/2037
3622EB-AA-6	GSAA 2007-4 A1 - RMBS			4	1.A FM	4,127,781	29.5426	1,925,840	6,518,856	1,682,467	0	111,857	0	0	4.589	4.505	MON	0	0	10/17/2013	03/25/2037
3622EB-AB-4	GSAA 2007-4 A2 - RMBS			4	1.A FM	5,733,803	29.6278	3,516,577	11,869,175	3,036,156	0	170,705	0	0	4.789	4.341	MON	0	0	05/26/2015	03/25/2037
3622EB-AC-2	GSAA 2007-4 A3A - RMBS			4	1.A FM	4,620,566	40.9464	3,248,911	7,934,545	2,637,898	0	137,123	0	0	4.989	4.667	MON	0	0	05/19/2015	03/25/2037
3622EC-AB-2	GSAA 2007-5 21A - RMBS			4	1.A FM	4,038,444	87.0747	1,892,354	2,173,255	1,744,429	0	148,957	0	0	4.629	11.273	MON	0	0	09/17/2007	05/26/2037
3622EC-AF-3	GSAA 2007-5 23A - RMBS			4	1.A FM	6,476,616	46.3802	4,739,839	10,219,537	3,929,130	0	226,361	0	0	5.029	4.455	MON	0	0	09/23/2015	05/26/2037
3622N6-AA-7	GSR 2007-AR2 1A1 - CMO/RMBS			4	1.A FM	7,733,898	57.5122	3,451,492	6,001,323	3,231,441	0	108,879	0	0	2.994	5.753	MON	0	0	04/06/2020	05/26/2037
3622NA-AD-2	GSR 2007-OA1 2A2 - RMBS			4	1.A FM	6,920,533	46.8782	6,903,022	14,725,453	2,550,065	0	256,060	0	0	4.629	5.452	MON	0	0	04/13/2011	05/26/2037
3622NA-AX-8	GSR 2007-OA1 2A4 - RMBS			4	1.A FM	8,316,521	46.8782	7,151,156	15,254,771	4,425,153	0	300,993	0	0	4.629	3.692	MON	0	0	12/11/2013	05/26/2037
362334-BS-2	GSAA 2006-3 A3 - RMBS			4	1.A FM	7,237,564	50.6036	5,588,080	11,042,840	4,484,548	0	278,661	0	0	4.989	4.841	MON	0	0	04/24/2014	03/25/2036
362334-FK-5	GSAA 2006-4 4A3 - CMO/RMBS			4	1.A FM	5,063,183	63.0205	3,985,395	6,323,964	2,901,929	0	56,518	0	0	3.219	4.167	MON	0	0	03/29/2017	03/25/2036
362334-GT-5	GSAA 2006-5 2A3 - RMBS			4	1.A FM	5,244,660	48.4291	3,804,660	7,856,150	3,469,364	0	164,596	0	0	4.929	3.444	MON	0	0	04/29/2014	03/25/2036
362334-ND-2	GSAA 2006-7 F4A - RMBS			4	1.A FM	1,658,883	58.5432	1,209,455	2,065,918	1,226,049	0	56,160	0	0	6.720	4.283	MON	0	0	09/27/2017	03/25/2046
362341-3Y-3	GSR 2006-AR1 1A1 - CMO/RMBS			4	1.A FM	1,584,598	38.5042	1,963,934	5,100,576	1,616,258	0	248,360	486,369	0	3.758	8.859	MON	0	3,030	04/06/2020	01/25/2036
362341-4D-8	GSR 2006-AR1 2A4 - CMO/RMBS			4	1.A FM	2,136,560	90.0000	2,037,885	2,264,316	2,104,843	0	44,253	0	0	3.796	5.081	MON	0	0	02/14/2013	01/25/2036
362341-7P-8	GSR 2006-1F 215 - CMO/RMBS			4	1.A FM	2,624,684	52.7115	1,391,983	2,640,758	1,183,196	0	170,238	0	0	6.000	14.224	MON	0	0	02/05/2007	02/25/2036
362341-CU-1	GSAA 2005-8 M1 - RMBS			4	1.A FM	3,316,908	92.2023	3,316,908	3,597,424	3,316,908	0	106,083	118,130	0	5.124	7.636	MON	2,560	76,232	12/26/2018	06/25/2035
362341-D8-9	GSAA 2005-15 2A3 - RMBS			4	1.A FM	5,670,519	60.3789	4,661,874	7,721,030	3,261,092	0	183,177	0	0	5.089	4.301	MON	0	0	10/17/2013	01/25/2036
362341-EN-5	GSR 2005-6F 319 - CMO/RMBS			4	1.A FM	1,088,404	89.3849	1,085,901	1,214,860	1,083,966	0	65,702	93,822	0	5.500	6.140	MON	0	0	11/19/2013	07/25/2035
362341-FR-5	GSR 2005-AR4 6A1 - CMO/RMBS			4	1.A FM	237,858	93.2288	229,794	246,483	240,549	0	3,005	0	0	3.652	5.830	MON	750	8,365	08/09/2011	07/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
362341-L4-9	GSAMP 2005-WMC3 A2B - RMBS			4	1.A FM	280,475	99.5974	122,923	123,419	0	0	2,658	0	0	4.869	3.878	MON	0	0	04/13/2011	12/25/2035
362341-S7-5	GSR 2005-9F 2A6 - CMO/RMBS			4	1.A FM	304,210	52.7040	299,738	568,719	302,690	0	15,973	22,246	0	6.000	5.556	MON	0	0	12/28/2005	01/25/2036
362341-WZ-8	GSR 2005-AR7 2A1 - CMO/RMBS			4	1.A FM	666,111	92.6753	651,719	703,228	672,949	0	11,165	17,182	0	3.061	6.821	MON	1,794	20,922	12/26/2018	11/25/2035
362341-ZF-9	GSAMP 2005-HE5 M5 - RMBS			4	1.A FM	3,154,393	73.9957	2,387,841	3,227,000	3,188,766	0	101,315	0	0	5.334	3.203	MON	0	0	11/10/2021	11/25/2035
362341-ZV-4	GSAA 2005-14 2A3 - RMBS			4	1.A FM	7,104,210	85.5085	7,020,528	8,210,329	7,052,139	0	404,344	88,757	0	5.089	5.208	MON	0	0	09/22/2015	12/25/2035
362348-AS-3	GSAA 2006-8 2A2 - RMBS			4	1.A FM	2,318,526	25.7123	3,160,963	12,293,596	2,323,429	0	416,650	951,173	0	4.749	5.068	MON	0	0	07/23/2014	05/25/2036
362351-AE-8	GSAA 2006-20 A4A - RMBS			4	1.A FM	8,677,884	42.0599	6,080,778	14,457,436	4,858,769	0	240,365	0	0	4.849	3.897	MON	0	0	03/05/2015	01/26/2037
36242D-4W-0	GSR 2005-AR3 6A1 - CMO/RMBS			4	1.A FM	1,252,967	78.0672	1,151,100	1,474,499	1,250,841	0	60,928	63,915	0	3.171	4.595	MON	0	0	02/04/2014	05/25/2035
36242D-A6-0	GSAMP 2005-HE2 M2 - RMBS			4	1.A FM	5,220,236	88.5739	4,877,066	5,506,214	4,284,682	0	371,740	0	0	5.364	8.998	MON	0	0	03/11/2005	03/25/2035
36242D-EZ-2	GSR 2004-10F 7A1 - CMO/RMBS			4	1.A FM	33,135	93.1886	31,553	33,859	33,295	0	509	0	0	5.500	6.042	MON	155	2,590	12/08/2005	09/25/2034
36242D-QY-2	GSR 2004-15F 2A2 - CMO/RMBS			4	1.A FM	20,394	76.9337	20,232	26,298	20,242	0	(497)	4,919	0	5.000	13.046	MON	110	1,315	01/18/2006	12/25/2034
36242D-U3-5	GSMPS 2005-RP2 2A1 - CMO/RMBS			4	1.A FM	0	98.4208	774,216	786,638	668,546	0	54,903	0	0	3.529	8.485	MON	0	0	03/27/2007	03/25/2035
36242D-YH-0	GSR 2005-2F 3A1 - CMO/RMBS			4	1.A FM	265,256	47.1693	235,421	499,098	269,813	0	15,713	3,131	0	4.639	8.339	MON	0	0	11/10/2006	03/25/2035
362437-AD-7	GSAMP 2006-HE5 A2C - RMBS			4	1.A FM	1,170,499	88.7814	1,168,938	1,316,647	1,164,211	0	83,233	135,523	0	4.689	3.288	MON	0	0	12/17/2021	08/25/2036
36245E-AF-5	GSAMP 2006-HE7 M1 - RMBS			4	1.A FM	0	75.8853	7,588,527	10,000,000	0	0	166,747	0	0	4.764	0.000	MON	0	0	10/24/2006	10/27/2036
36245R-AF-6	GSAA 2007-6 A4 - RMBS			4	1.A FM	4,088,689	65.4324	3,722,027	5,688,358	3,117,038	0	227,571	0	0	4.989	6.580	MON	0	0	02/18/2016	05/26/2037
362480-AD-7	GSCC 2006-2 A1 - RMBS			4	1.A FM	2,022,938	88.3864	1,919,155	2,171,322	2,022,938	0	138,658	56,579	0	4.749	4.184	MON	0	9,252	11/12/2014	05/25/2036
36257L-AQ-0	GSMBS 2019-PJ2 B1 - CMO/RMBS			4	1.A	9,001,213	89.3616	7,489,252	8,380,835	8,411,654	0	(401,776)	0	0	4.346	(0.039)	MON	30,356	337,703	07/19/2019	11/25/2049
36259V-AS-2	GSMBS 2020-PJ4 B1 - CMO/RMBS			4	1.A	6,283,865	78.4130	4,658,758	5,941,311	6,232,466	0	(23,095)	0	0	3.302	2.667	MON	16,349	196,654	09/18/2020	01/25/2051
36260A-AF-3	GSMBS 20RPL1 M1 - CMO/RMBS			4	1.A	14,474,060	82.5672	11,180,422	13,541,000	14,186,157	0	(215,892)	0	0	3.500	2.885	MON	7,899	473,935	11/18/2020	07/25/2059
36262P-BJ-9	GSMBS 21PJ10 B1 - CMO/RMBS			4	1.A	11,233,732	79.0429	8,790,531	11,121,217	11,243,385	0	10,055	0	0	2.912	2.780	MON	27,000	324,536	10/20/2021	03/25/2052
36262W-BK-1	GSMBS 21PJ8 B1 - CMO/RMBS			4	1.A	7,275,624	72.2754	5,131,990	7,100,605	7,273,761	0	(12,260)	0	0	2.770	2.488	MON	16,391	196,923	08/17/2021	01/25/2052
36263C-BL-2	GSMBS 2021-PJ9 B1 - CMO/RMBS			4	1.A	12,267,241	79.0782	9,377,623	11,858,672	12,238,966	0	(24,042)	0	0	3.037	2.569	MON	30,008	348,356	09/22/2021	02/26/2052
36263C-BM-0	GSMBS 2021-PJ9 B2 - CMO/RMBS			4	1.E	11,179,309	76.5139	9,396,955	12,281,365	11,252,138	0	372,897	0	0	2.936	3.971	MON	0	(4)	02/16/2022	02/26/2052
36264R-CA-1	GSMBS 22PJ4 B1 - CMO/RMBS			4	1.F	1,006,442	73.2650	864,475	1,179,928	1,010,117	0	3,682	0	0	2.997	4.835	MON	3,543	20,674	04/28/2022	09/25/2052
362669-AS-2	GSR 2007-4F 4A1 - CMO/RMBS			4	1.A FM	454,596	33.4639	557,469	1,665,883	221,444	0	35,074	0	0	4.839	24.186	MON	0	0	06/26/2007	07/25/2037
36266P-BJ-5	GSMBS 2022-MM1 B1 - CMO/RMBS			4	1.G	5,347,016	79.6371	4,517,434	5,672,522	5,363,451	0	16,435	0	0	2.820	3.534	MON	13,331	146,702	02/03/2022	07/25/2052
36266P-BK-2	GSMBS 2022-MM1 B2 - CMO/RMBS			4	2.A	5,104,305	76.0981	4,176,642	5,488,501	5,131,409	0	159,034	0	0	2.820	3.591	MON	0	0	02/03/2022	07/25/2052
36268S-AS-8	GSMBS 22LTV2 B1 - CMO/RMBS			4	3.B	1,308,817	86.3448	1,232,132	1,426,990	1,310,578	0	1,760	0	0	4.335	5.313	MON	5,155	25,827	08/09/2022	12/26/2052
36268S-AT-6	GSMBS 22LTV2 B2 - CMO/RMBS			4	3.C	5,944,955	82.0131	5,776,664	7,043,590	5,976,601	0	146,944	0	0	4.335	5.381	MON	0	0	08/09/2022	12/26/2052
362925-CD-9	GSMBS 22PJ5 B2 - CMO/RMBS			4	1.G	7,821,776	75.3977	7,498,479	9,945,240	7,870,084	0	257,134	0	0	3.001	5.705	MON	0	0	05/26/2022	10/25/2052
36297T-AE-2	GSR 2006-AR2 3A1 - CMO/RMBS			4	1.A FM	486,140	62.3170	399,332	640,807	429,453	0	15,770	0	0	3.004	5.413	MON	0	0	05/08/2014	04/25/2036
36298N-BA-1	GSR 2006-7F 4A3 - CMO/RMBS			4	1.A FM	2,065,980	36.0764	2,030,818	5,629,213	2,044,808	0	79,049	444,350	0	6.200	1.757	MON	0	0	12/17/2021	08/25/2036
36298Y-AC-4	GSAA 2006-14 A3A - RMBS			4	1.A FM	6,602,941	33.7655	2,852,531	8,448,056	1,757,360	0	86,926	0	0	4.889	4.073	MON	0	0	02/13/2014	09/25/2036
39538B-AE-4	GPMF 2006-AR6 A3A - RMBS			4	1.A FM	5,034,631	88.4263	7,532,782	8,518,709	4,313,682	0	591,155	0	0	4.829	10.742	MON	0	0	01/19/2012	10/25/2046
39538W-AJ-7	GPMF 2005-HE1 M4 - RMBS			4	1.A FM	114,891	192.6164	250,366	129,982	0	0	1,881	0	0	5.409	0.000	MON	0	0	03/23/2005	09/25/2034
39538W-EN-4	GPMF 2005-AR5 4A1 - CMO/RMBS			4	1.A FM	8,305,030	91.5149	8,212,307	8,973,741	8,091,688	0	372,544	0	0	4.049	3.652	MON	0	0	02/01/2019	11/25/2045
39538W-GJ-1	GPMF 2006-AR2 4A1 - RMBS			4	1.A FM	2,736,866	91.3225	2,684,163	2,939,213	2,844,789	0	53,312	11,314	0	4.049	5.065	MON	9,918	64,589	06/27/2017	03/25/2036
396782-CY-8	GRCAP 1994-ARM5 B1 - CMO/RMBS			4	1.A FM	4,154	97.9607	4,181	4,269	4,172	0	59	44	0	4.048	7.267	MON	42	122	12/17/2021	06/25/2024
396782-CZ-5	GRCAP 1994-ARM5 B2 - CMO/RMBS			4	1.A FM	4,925	96.3636	4,936	5,122	4,955	0	89	91	0	4.048	9.102	MON	51	131	12/17/2021	06/25/2024
40430H-CB-2	HASC 2005-OPT1 M2 - CMO/RMBS			4	1.A FM	3,838,145	83.3370	3,349,316	4,019,000	3,871,784	0	100,885	0	0	5.064	2.629	MON	0	0	09/16/2021	11/25/2035
41161P-JX-2	HVMLT 2004-11 1A - CMO/RMBS			4	1.A FM	3,739,496	44.9635	2,896,848	6,442,666	2,685,507	0	184,200	0	0	5.039	5.164	MON	0	0	09/27/2017	01/19/2035
41161P-K8-5	HVMLT 2006-2 4A - CMO/RMBS			4	1.A FM	438,519	94.7033	470,515	496,831	409,139	0	25,841	0	0	3.349	5.411	MON	0	0	04/06/2020	02/25/2036
41161P-SJ-3	HVMLT 2005-9 1A - CMO/RMBS			4	1.A FM	3,185,676	94.9831	3,172,707	3,340,285	3,242,335	0	50,085	0	0	3.829	5.305	MON	10,659	78,332	08/19/2013	06/20/2035
41162D-AD-1	HVMLT 2006-12 2A3 - RMBS			4	1.A FM	8,400,545	94.4775	8,729,735	9,240,015	8,421,121	0	440,585	56,344	0	4.819	3.505	MON	0	0	08/06/2014	12/19/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41162D-AF-6	HVMLT 2006-12 2AA - RMBS			4	1.A FM	54,417,343	87.3400	49,290,372	56,435,049	55,496,244	0	1,145,933	705,018	0	4.719	4.158	MON	96,173	937,586	11/22/2021	12/19/2036
41162N-AC-1	HVMLT 2006-14 A1A - RMBS			4	1.A FM	15,760,830	81.8085	16,441,843	20,097,965	15,169,170	0	809,200	468,805	0	4.639	3.755	MON	0	0	08/31/2021	02/19/2037
41164M-AA-5	HVMLT 2007-1 1AA - RMBS			4	1.A FM	59,460,773	84.2613	54,140,162	64,252,673	60,839,906	0	1,323,155	0	0	4.619	4.779	MON	107,175	1,086,656	11/22/2021	03/19/2037
43709X-AF-8	INABS 2006-E 2A4 - RMBS			4	1.A FM	4,384,532	61.9756	4,461,568	7,198,905	4,391,876	0	369,664	454,055	0	4.599	6.185	MON	0	0	09/27/2017	04/25/2037
43710E-AD-2	INABS 2007-B 2A2 - RMBS			4	1.A FM	3,183,907	53.3688	2,595,854	4,863,992	2,808,756	0	102,824	0	0	4.549	2.128	MON	0	0	10/11/2017	07/25/2037
43710X-AE-8	HELT 2007-FRE1 2A4 - RMBS			4	1.A FM	18,505,050	88.3374	17,207,244	19,479,000	18,692,646	0	485,496	0	0	4.729	2.623	MON	0	0	10/18/2021	04/25/2037
43739E-AJ-6	HMBT 2004-2 A1 - RMBS			4	1.A FM	1,238,304	93.3438	1,440,910	1,543,659	1,359,011	0	56,227	0	0	5.129	10.006	MON	1,100	36,687	02/28/2012	12/25/2034
43739E-AP-2	HMBT 2005-1 A1 - RMBS			4	1.A FM	5,836,543	83.7487	5,516,685	6,587,189	4,421,367	0	137,217	0	0	4.889	1.549	MON	0	0	10/17/2013	03/25/2035
43739E-BN-6	HMBT 2005-3 M3 - RMBS			4	1.A FM	3,586,496	97.0793	3,790,946	3,905,000	3,826,189	0	107,550	(12)	0	4.899	6.249	MON	2,657	82,104	03/05/2019	07/25/2035
43739E-CB-1	HMBT 2005-5 A1 - RMBS			4	1.A FM	6,921,748	96.2665	9,013,448	9,363,019	3,926,514	0	(690,372)	0	0	4.909	7.051	MON	0	0	06/06/2013	01/25/2036
43739H-AA-8	HMBT 2006-2 A1 - RMBS			4	1.A FM	588,053	99.0323	685,133	691,827	637,873	0	3,856	0	0	4.749	20.898	MON	456	10,294	06/03/2013	12/25/2036
43789K-AA-0	HOF 221 A1 - CMO/RMBS			4	1.A FE	5,119,379	97.5120	5,269,526	5,403,979	5,119,724	0	345	0	0	5.073	5.364	MON	22,847	45,686	10/19/2022	07/25/2067
43789K-AB-8	HOF 221 A2 - CMO/RMBS			4	1.E FE	5,706,747	94.1179	5,596,265	5,946,017	5,717,581	0	10,834	0	0	5.073	6.822	MON	25,138	43,824	12/01/2022	07/25/2067
43789K-AC-6	HOF 221 A3 - CMO/RMBS			4	1.F FE	4,014,390	95.8732	4,141,629	4,319,904	4,038,476	0	49,524	0	0	5.073	5.486	MON	0	0	10/13/2022	07/25/2067
45254N-EJ-2	IMM 2003-4 3M1 - RMBS			4	1.A FM	324,532	95.5765	314,263	328,808	324,497	0	446	0	0	5.327	5.840	MON	1,460	17,516	03/28/2003	07/25/2033
45254N-JN-8	IMM 2004-5 1M4 - RMBS			4	1.A FM	89,926	96.9106	90,595	93,483	91,985	0	1,204	0	0	6.039	5.972	MON	78	3,126	05/20/2004	10/25/2034
45254N-JP-3	IMM 2004-5 1M5 - RMBS			4	1.A FM	42,346	97.3055	43,430	44,633	43,293	0	411	0	0	6.339	4.577	MON	39	1,650	05/20/2004	10/25/2034
45254N-KA-4	IMM 2004-6 M4 - RMBS			4	1.A FM	64,296	82.2363	76,119	92,562	68,075	0	9,789	0	0	6.114	18.005	MON	0	0	06/15/2004	10/25/2034
45254N-KB-2	IMM 2004-6 M5 - RMBS			4	1.A FM	81,783	82.3646	121,981	148,099	81,705	0	21,565	0	0	6.339	27.748	MON	0	0	06/15/2004	10/25/2034
45254N-KC-0	IMM 2004-6 M6 - RMBS			4	1.A FM	8	82.6145	122,351	148,099	0	0	(100,811)	0	0	6.714	0.000	MON	0	0	06/15/2004	10/25/2034
45254N-KQ-9	IMM 2004-8 1A - RMBS			4	1.A FM	273,587	96.7089	470,419	486,428	0	0	2,278	0	0	5.109	9.891	MON	0	0	01/19/2012	10/25/2034
45254N-LZ-8	IMM 2004-11 1A1 - RMBS			4	1.A FM	6,871,887	95.3590	7,956,748	8,343,992	4,128,008	0	267,060	0	0	4.929	3.621	MON	0	0	12/07/2016	03/25/2035
45254N-MB-0	IMM 2004-11 2A1 - RMBS			4	1.A FM	793,133	89.0522	906,606	1,018,061	879,310	0	25,725	0	0	5.049	8.838	MON	714	22,534	02/28/2012	03/25/2035
45254N-ML-8	IMM 2005-1 1A1 - RMBS			4	1.A FM	1,844,617	92.2589	1,914,979	2,075,657	1,807,807	0	83,753	0	0	4.909	3.753	MON	0	0	05/01/2013	04/25/2035
45254N-MY-0	IMM 2005-2 1A1 - RMBS			4	1.A FM	3,028,063	91.7873	3,189,543	3,474,929	2,817,226	0	152,850	0	0	4.909	3.438	MON	0	0	05/04/2011	04/25/2035
45254N-NP-8	IMM 2005-3 A1 - RMBS			4	1.A FM	1,699,084	87.2240	1,862,446	2,135,246	1,679,261	0	82,700	207,769	0	4.869	4.325	MON	0	0	05/15/2014	08/25/2035
45254N-PU-5	IMM 2005-5 A1 - RMBS			4	1.A FM	384,515	89.8076	400,276	445,704	358,133	0	19,267	0	0	5.029	3.787	MON	0	0	12/20/2013	08/25/2035
45254N-QF-7	IMM 2005-5 A4 - RMBS			4	1.A FM	1,354,359	90.0555	1,336,296	1,483,858	1,383,432	0	14,888	0	0	5.149	5.785	MON	1,061	33,866	10/21/2019	08/25/2035
45254N-QX-8	IMM 2005-7 A1 - RMBS			4	1.A FM	7,206,646	84.9865	8,044,264	9,465,337	5,357,347	0	390,000	0	0	4.909	5.074	MON	0	0	02/19/2016	11/25/2035
45254N-RG-4	IMM 2005-8 1A - RMBS			4	1.A FM	5,372,164	88.0877	5,795,608	6,579,363	5,651,171	0	84,525	130,732	0	4.909	7.464	MON	4,486	138,297	11/22/2021	02/25/2036
45254T-NY-6	IMSA 2004-1 A6 - RMBS			4	1.A FM	10,258	97.3742	9,994	10,264	10,229	0	3	0	0	4.640	5.421	MON	40	528	02/12/2004	03/25/2034
45254T-QD-9	IMSA 2004-3 M3 - RMBS			4	1.A FM	2,104,825	88.6704	2,047,791	2,309,442	2,209,718	0	45,444	0	0	5.439	5.696	MON	1,745	59,608	08/26/2020	11/25/2034
45254T-RU-0	IMSA 2005-1 5A3 - CMO/RMBS			4	1.A FM	0	62.4251	114,818	183,929	0	0	3,193	0	0	4.669	140.531	MON	0	0	04/06/2011	07/25/2035
45254T-SM-7	IMSA 2005-2 A1 - RMBS			4	1.A FM	4,838,842	74.4940	6,568,247	8,817,148	3,564,630	0	589,003	0	0	5.029	12.955	MON	0	0	05/24/2011	03/25/2036
45254T-TF-1	IMSA 2005-2 A1W - RMBS			4	1.A FM	3,712,113	93.6752	3,990,363	4,259,785	3,550,862	0	125,659	0	0	4.889	3.478	MON	0	0	05/03/2018	03/25/2036
45255R-AB-3	IMSA 2006-3 A2 - RMBS			4	1.A FM	9,628,129	73.7790	12,215,110	16,556,347	8,726,455	0	1,190,878	0	0	4.789	11.492	MON	0	0	05/18/2011	11/25/2036
45256V-AA-5	IMSA 2006-2 A11 - RMBS			4	1.A FM	3,923,482	81.9578	4,554,520	5,557,151	3,254,439	0	340,615	0	0	4.749	7.856	MON	0	0	11/19/2013	08/25/2036
45257D-AC-8	IMSA 2007-2 1AC - RMBS			4	1.A FM	7,211,368	72.4932	7,358,765	10,150,973	7,020,801	0	511,790	0	0	4.769	5.288	MON	0	0	10/17/2013	05/26/2037
45257E-AC-8	IMSA 2006-5 1AC - RMBS			4	1.A FM	2,402,169	78.2671	2,906,082	3,713,030	2,416,338	0	412,149	604,033	0	4.929	11.503	MON	0	0	01/19/2012	02/25/2037
45660K-AA-9	INDX 2006-AR39 A1 - RMBS			4	1.A FM	3,944,648	84.6764	3,933,798	4,645,684	3,298,955	0	96,399	0	0	4.567	1.665	MON	0	0	05/21/2013	02/25/2037
45660L-4Y-2	INDX 2005-AR33 2A1 - CMO/RMBS			4	1.A FM	13,568,668	71.1001	11,797,973	16,593,463	11,530,294	0	556,181	0	0	3.184	4.258	MON	0	0	02/26/2015	01/25/2036
45660L-6N-4	RAST 2006-A1 1A6 - CMO/RMBS			4	1.A FM	2,589,428	28.9436	2,596,323	8,970,280	2,592,384	0	209,655	89,901	0	4.889	0.374	MON	0	0	07/22/2014	04/25/2036
45660L-EF-2	INDX 2005-AR4 1A1 - CMO/RMBS			4	1.A FM	5,803,041	79.2068	5,879,631	7,423,136	5,812,079	0	294,120	198,331	0	5.009	2.806	MON	0	0	07/15/2019	03/25/2035
45660L-GA-1	INDX 2005-AR6 1A1 - CMO/RMBS			4	1.A FM	3,962,232	67.2520	3,710,714	5,517,625	3,426,569	0	207,211	0	0	4.929	3.945	MON	0	0	05/19/2016	04/25/2035
45660L-GV-5	INDX 2005-AR5 4A1 - CMO/RMBS			4	1.A FM	1,421,255	70.0302	1,380,106	1,970,731	1,367,033	0	94,395	0	0	2.808	6.546	MON	0	0	04/06/2020	05/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45660L-W9-6	INDX 2005-AR31 5A1 - CMO/RMBS			4	1.A FM	8,207,885	73.0139	9,205,338	12,607,648	6,542,572	0	468,548	0	0	4.969	4.720	MON	0	0	12/20/2013	01/25/2036
45660N-S2-2	INDX 2004-AR5 1A1 - CMO/RMBS			4	1.A FM	1,886,563	60.0791	1,985,692	3,305,127	1,886,563	0	134,577	424,722	0	5.209	3.510	MON	0	0	12/20/2013	08/25/2034
456610-AA-2	INDX 2006-AR15 A1 - RMBS			4	1.A FM	10,187,558	87.2474	10,532,248	12,071,705	9,780,551	0	563,688	96,169	0	4.629	4.158	MON	0	0	12/31/2015	07/25/2036
456612-AC-4	INDX 2006-AR6 2AA - RMBS			4	1.A FM	1,937,615	82.7796	2,053,932	2,481,205	1,795,105	0	84,476	0	0	4.789	3.226	MON	0	0	03/09/2015	06/25/2046
45661E-CY-8	INDX 2006-AR7 2A1 - CMO/RMBS			4	1.A FM	9,517,211	66.9962	8,145,708	12,158,462	7,964,043	0	467,272	0	0	3.143	5.215	MON	0	0	11/21/2014	05/25/2036
45661E-DC-5	INDX 2006-AR7 4A1 - CMO/RMBS			4	1.A FM	3,801,294	56.4720	3,013,668	5,336,573	2,944,310	0	95,402	0	0	2.906	7.541	MON	0	0	08/15/2013	05/25/2036
45661H-AE-7	INDX 2006-AR25 3A1 - CMO/RMBS			4	1.A FM	10,912,085	68.8433	3,493,935	5,075,202	3,223,112	0	231,914	0	0	3.486	7.259	MON	0	0	04/25/2013	09/25/2036
45661L-AB-4	INDX 2006-AR27 1A2 - RMBS			4	1.A FM	12,769,565	41.3108	9,945,167	24,074,025	9,524,486	0	954,805	0	0	4.729	8.196	MON	0	0	01/19/2012	10/25/2036
45661L-AF-5	INDX 2006-AR27 2A1 - RMBS			4	1.A FM	356,124	81.0450	356,124	439,416	356,124	0	6,921	3,691	0	4.649	8.729	MON	284	8,514	04/06/2020	10/25/2036
45661L-AG-3	INDX 2006-AR27 2A2 - RMBS			4	1.A FM	1,048,597	81.1844	1,229,310	1,514,219	1,122,251	0	27,114	0	0	4.789	11.161	MON	1,007	28,361	03/19/2020	10/25/2036
45661X-AD-4	INDX 2006-AR13 A3 - CMO/RMBS			4	1.A FM	3,926,801	64.5138	3,362,815	5,212,555	3,926,801	0	202,859	79,553	0	3.337	4.430	MON	0	0	09/28/2016	07/25/2036
45662F-AA-8	INDA 2006-AR3 1A1 - CMO/RMBS			4	1.A FM	2,527,294	65.8884	1,852,046	2,810,883	2,302,842	0	41,326	0	0	3.644	5.532	MON	0	0	08/07/2014	12/25/2036
45662F-AD-2	INDA 2006-AR3 2A1 - CMO/RMBS			4	1.A FM	2,884,111	78.5578	2,821,229	3,591,277	2,613,598	0	220,203	124,786	0	3.168	5.635	MON	0	0	01/16/2014	12/25/2036
45664B-AA-5	INDX 2006-AR23 A1 - CMO/RMBS			4	1.A FM	1,980,862	77.1858	1,869,706	2,422,346	1,774,728	0	113,364	0	0	3.480	5.576	MON	0	0	04/06/2020	09/25/2036
45674-AE-0	INDA 2007-AR4 3A1 - CMO/RMBS			4	1.A FM	898,704	87.8237	854,980	973,519	707,588	0	41,665	0	0	3.956	5.747	MON	0	0	04/06/2020	08/25/2037
45667Q-AA-9	INDX 2006-AR31 A1 - CMO/RMBS			4	1.A FM	7,032,109	80.9259	7,452,172	9,208,634	6,961,500	0	593,377	0	0	3.459	7.841	MON	0	0	03/19/2020	11/25/2036
45667Q-AC-5	INDX 2006-AR31 A3 - CMO/RMBS			4	1.A FM	2,920,820	80.9259	2,687,402	3,320,817	2,920,820	0	186,629	61,346	0	3.459	6.065	MON	0	0	01/16/2014	11/25/2036
456680-AC-1	INDA 2007-AR5 2A1 - CMO/RMBS			4	1.A FM	2,118,101	71.0028	2,034,757	2,865,741	2,004,147	0	220,356	0	0	4.275	11.770	MON	0	0	06/27/2007	09/25/2037
456680-AE-7	INDA 2007-AR5 3A1 - CMO/RMBS			4	1.A FM	8,340,346	88.0770	8,378,106	9,512,255	8,386,161	0	148,470	831,130	0	3.428	6.402	MON	0	0	01/26/2016	09/25/2037
45669B-AA-0	INDX 2007-AR1 1A1 - CMO/RMBS			4	1.A FM	16,183,421	60.6929	16,116,258	26,553,775	16,183,421	0	2,077,625	1,300,837	0	3.089	8.039	MON	14,651	0	11/19/2013	04/25/2037
45669E-AC-0	INDX 2007-AR5 2A1 - CMO/RMBS			4	1.A FM	4,207,868	77.8986	4,070,725	5,225,670	3,979,816	0	256,135	0	0	3.025	6.465	MON	0	0	04/07/2015	05/26/2037
45669F-AC-7	INDX 2007-AR11 2A1 - CMO/RMBS			4	1.A FM	3,490,547	55.1734	3,523,728	6,386,640	3,371,601	0	298,889	21,681	0	2.950	8.101	MON	0	0	03/19/2020	06/25/2037
45669J-AC-9	INDX 2007-AR15 2A1 - CMO/RMBS			4	1.A FM	1,319,482	77.1143	1,500,762	1,946,151	1,310,564	0	117,656	41,264	0	3.259	8.346	MON	0	0	05/15/2012	08/25/2037
45669N-AA-4	INDX 2007-AR19 1A1 - CMO/RMBS			4	1.A FM	1,599,282	63.8596	1,485,225	2,325,764	1,127,533	0	(93,962)	0	0	3.133	7.591	MON	0	0	03/19/2020	09/25/2037
45670B-AJ-8	INDX 2007-AR21IP 5A1 - CMO/RMBS			4	1.A FM	7,309,226	79.4464	6,105,318	7,684,825	6,558,938	0	246,375	0	0	3.284	3.097	MON	0	0	10/23/2017	09/25/2037
45670N-AA-1	INDA 2007-AR7 1A1 - CMO/RMBS			4	1.A FM	1,804,993	70.8076	1,496,354	2,113,268	1,672,147	0	93,865	0	0	3.141	5.326	MON	0	0	04/06/2020	11/25/2037
466247-BE-2	JPMMT 2003-A2 B1 - CMO/RMBS			4	1.A FM	359,575	91.0186	359,575	395,057	359,575	0	21,493	1,691	0	3.506	6.093	MON	0	0	01/13/2004	11/25/2033
466247-BF-9	JPMMT 2003-A2 B2 - CMO/RMBS			4	1.A FM	209,413	91.0192	224,768	246,945	221,103	0	15,771	0	0	3.506	5.140	MON	0	0	01/13/2004	11/25/2033
466247-BG-7	JPMMT 2003-A2 B3 - CMO/RMBS			4	3.A FM	121,883	97.4403	197,937	203,137	181,511	0	32,410	0	0	3.506	21.737	MON	0	0	01/13/2004	11/25/2033
466247-BW-2	JPMMT 2004-A1 B1 - CMO/RMBS			4	1.A FM	320	92.6574	332	359	323	0	2	0	0	3.379	6.000	MON	1	8	03/09/2004	02/25/2034
466247-CP-6	JPMMT 2004-A2 B1 - CMO/RMBS			4	1.A FM	1,663,223	88.3291	1,634,780	1,850,783	1,476,069	0	(24,795)	0	0	2.979	8.868	MON	4,595	115,419	05/06/2004	05/25/2034
466247-DF-7	JPMMT 2004-A3 IB1 - CMO/RMBS			4	1.A FM	768,849	93.4263	787,678	843,101	795,907	0	11,464	(4,510)	0	3.363	6.357	MON	2,363	23,485	08/12/2004	07/25/2034
466247-EC-3	JPMMT 2004-A4 B1 - CMO/RMBS			4	1.A FM	216,305	92.8568	238,333	256,667	227,752	0	4,736	0	0	3.797	7.890	MON	812	8,029	08/10/2004	09/25/2034
466247-ED-1	JPMMT 2004-A4 B2 - CMO/RMBS			4	1.A FM	374,701	82.1684	783,345	953,340	479,945	0	74,915	0	0	3.797	18.875	MON	0	0	08/10/2004	09/25/2034
466247-GH-0	JPMMT 2004-A5 B1 - CMO/RMBS			4	1.A FM	6,788	92.0211	6,806	7,397	6,658	0	85	0	0	3.657	6.338	MON	23	206	12/28/2020	12/25/2034
466247-GJ-6	JPMMT 2004-A5 B2 - CMO/RMBS			4	1.A FM	460,675	88.4932	612,621	692,280	542,553	0	71,027	0	0	3.657	14.794	MON	0	0	12/28/2020	12/25/2034
466247-K3-6	JPMMT 2006-A2 3A3 - CMO/RMBS			4	1.A FM	1,732,386	78.6035	934,719	1,189,158	742,432	0	33,698	0	0	2.783	7.820	MON	0	0	09/09/2011	04/25/2036
466247-KL-6	JPMMT 2004-S2 2B2 - CMO/RMBS			4	6. FM	10	2.5987	6,589	253,550	0	77,837	8,876	98,767	0	5.652	21.628	MON	0	0	09/27/2017	11/25/2034
466247-NK-5	JPMMT 2005-A2 1A1 - CMO/RMBS			4	1.A FM	535,009	92.4226	554,462	599,921	565,488	0	(1,076,250)	0	0	3.185	6.955	MON	1,592	6,768	03/21/2012	04/25/2035
466247-PE-7	JPMMT 2005-A2 B1 - CMO/RMBS			4	1.A FM	4,343,891	89.1975	4,343,891	4,869,970	4,343,891	0	101,842	284,706	0	3.532	7.921	MON	14,334	133,269	11/03/2017	04/25/2035
466247-PF-4	JPMMT 2005-A2 B2 - CMO/RMBS			4	1.A FM	1,008,975	97.6456	2,356,476	2,413,294	452,765	0	160,316	0	0	3.532	58.128	MON	0	4,515	12/28/2020	04/25/2035
466247-TQ-6	JPMMT 2005-A6 2A1 - CMO/RMBS			4	1.A FM	750,627	92.6903	778,601	840,003	711,639	0	47,782	0	0	4.236	6.319	MON	0	0	11/02/2011	08/25/2035
466247-VH-3	JPMMT 2005-S2 215 - CMO/RMBS			4	1.A FM	114,660	68.3802	114,660	167,681	114,660	0	8,142	21,114	0	6.000	6.145	MON	0	0	03/20/2006	09/25/2035
466247-WK-5	JPMMT 2005-A7 1A3 - CMO/RMBS			4	1.A FM	1,717,019	90.4154	1,738,773	1,923,094	1,215,545	0	70,564	0	0	4.098	5.332	MON	0	0	10/17/2013	10/25/2035
466247-WT-6	JPMMT 2005-A7 3A1 - CMO/RMBS			4	1.A FM	1,787,738	94.8861	1,810,938	1,908,539	1,711,134	0	84,441	0	0	4.006	4.802	MON	0	0	03/19/2014	10/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
466247-YP-2	JPMMT 2005-A8 2A3 - CMO/RMBS			4	1.A FM	1,711,964	82.7046	2,406,495	2,909,746	0	0	82,362	0	0	3.879	8.652	MON	0	0	11/07/2011	11/25/2035
466275-AA-2	JPALT 2007-S1 A1 - RMBS			4	1.A FM	485,980	88.8832	485,980	546,763	485,980	0	25,358	10,724	0	4.949	5.127	MON	0	0	05/17/2007	06/25/2037
46627M-BV-8	JPALT 2005-A2 3A2 - CMO/RMBS			4	1.A FM	1,083,936	76.1371	1,039,883	1,365,804	977,156	0	57,075	0	0	3.768	5.414	MON	0	0	04/06/2020	01/25/2036
466285-AQ-6	JPALT 2006-A6 2A6 - RMBS			4	1.A FM	1,959,203	82.0243	1,967,128	2,398,227	1,967,406	0	112,045	0	0	3.455	5.365	MON	0	0	05/05/2015	11/25/2036
466286-AA-9	JPALT 2006-A7 1A1 - RMBS			4	1.A FM	3,149,055	84.1633	3,219,411	3,825,197	3,176,763	0	262,754	311,463	0	4.709	5.092	MON	0	0	05/26/2015	12/25/2036
46628B-AE-0	JPMMT 2006-A6 13 - CMO/RMBS			4	1.A FM	702,757	75.4163	720,723	955,659	516,818	0	46,635	0	0	3.614	7.979	MON	0	0	03/19/2020	10/25/2036
46628G-AN-9	JPALT 2006-A2 4A1 - CMO/RMBS			4	1.A FM	219,311	62.6002	206,263	329,493	180,514	0	16,213	0	0	3.787	8.838	MON	0	0	04/24/2006	05/25/2036
46628K-AC-4	JPMMT 2006-A3 2A1 - CMO/RMBS			4	1.A FM	3,681,903	82.0568	297,882	363,019	222,787	0	16,000	0	0	2.885	6.879	MON	0	0	03/02/2007	05/25/2036
46628K-AK-6	JPMMT 2006-A3 3A4 - CMO/RMBS			4	1.A FM	1,060,888	77.1836	1,214,811	1,573,923	433,588	0	63,761	0	0	3.349	11.532	MON	0	0	03/19/2020	05/25/2036
46629D-BJ-3	JPMMT 2006-A7 33M - CMO/RMBS			4	1.A FM	615,035	85.5769	639,816	747,651	524,748	0	34,169	0	0	3.850	5.735	MON	0	0	04/06/2020	01/25/2037
46629Q-AX-4	JPMAC 2006-CH2 MV1 - RMBS			4	1.A FM	16,686,626	80.2126	14,839,328	18,500,000	16,761,196	0	265,677	0	0	4.599	1.934	MON	62,604	42,924	11/22/2021	10/25/2036
466306-AA-5	JPALT 2008-R2 A1 - CMO/RMBS			4	1.A FM	3,411,419	57.4930	2,699,938	4,696,117	2,577,019	0	197,848	0	0	6.000	5.927	MON	0	0	04/06/2020	06/25/2038
46630G-AH-8	JPMMT 2007-A1 3A2 - CMO/RMBS			4	1.A FM	2,873,269	87.3232	2,816,960	3,225,900	2,700,230	0	193,370	0	0	3.346	6.850	MON	0	0	12/06/2011	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3 - CMO/RMBS			4	1.A FM	3,768,923	89.2328	3,426,553	3,840,013	3,819,161	0	49,768	0	0	3.569	4.940	MON	11,422	112,704	09/20/2018	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3 - CMO/RMBS			4	3.B FM	1,236,521	89.2328	1,083,556	1,214,301	1,262,869	0	25,065	0	0	3.569	3.834	MON	3,612	35,640	11/22/2021	07/25/2035
46630P-AF-2	JPMMT 2007-A2 2A2 - CMO/RMBS			4	1.A FM	1,025,210	72.3944	955,115	1,319,323	785,757	0	50,391	0	0	3.480	5.424	MON	0	0	04/06/2020	04/25/2037
46630R-AW-1	JPMMT 2007-S1 2A7 - CMO/RMBS			4	1.A FM	1,098,071	22.8034	1,288,036	5,648,426	882,237	0	(165,083)	0	0	4.719	28.062	MON	4,442	102,828	12/17/2021	03/25/2037
46630U-AA-2	JPMMT 2007-A3 1A1 - CMO/RMBS			4	1.A FM	848,541	83.5872	701,313	839,020	615,433	0	969	0	0	3.427	5.532	MON	0	0	09/27/2017	05/25/2037
46630U-AL-8	JPMMT 2007-A3 3A1 - CMO/RMBS			4	1.A FM	3,494,322	83.7912	3,210,833	3,831,947	2,531,094	0	(9,017)	0	0	3.284	5.586	MON	0	0	02/04/2014	05/25/2037
46630U-AM-6	JPMMT 2007-A3 3A2 - CMO/RMBS			4	1.A FM	3,583,744	83.8052	3,628,814	4,330,056	3,208,635	0	45,964	0	0	3.284	6.456	MON	0	0	04/06/2020	05/25/2037
46631J-AA-6	JPMMT 2007-A4 1A1 - CDO/CMO/RMBS			4	1.A FM	35,967	77.7500	34,524	44,403	28,261	0	2,122	0	0	3.767	6.803	MON	0	0	04/06/2020	06/25/2037
46632D-AB-6	JPMMT 2007-A6 2A1 - CMO/RMBS			4	1.A FM	5,931,130	68.8780	5,501,960	7,987,974	5,137,005	0	443,921	0	0	3.868	6.885	MON	0	0	04/06/2020	12/25/2037
46644X-BC-5	JPMMT 155 B1 - CMO/RMBS			4	1.A	1,575,979	97.7871	1,528,670	1,563,263	1,572,703	0	(3,515)	0	0	4.874	2.792	MON	6,349	46,636	11/22/2021	05/25/2045
46647C-AH-8	JPMMT 2016-2 B1 - CMO/RMBS			4	1.A	2,154,178	94.4021	2,035,289	2,155,978	2,196,176	0	40,684	0	0	4.841	4.778	MON	8,698	66,666	11/22/2021	06/25/2046
46647C-AJ-4	JPMMT 2016-2 B2 - CMO/RMBS			4	1.A	1,511,816	93.9935	1,423,521	1,514,489	1,541,584	0	28,858	0	0	4.841	4.817	MON	6,110	46,830	11/22/2021	06/25/2046
46652H-BU-9	JPMWM 2020-ATR1 B1 - CMO/RMBS			4	1.A	6,673,261	85.0280	5,310,004	6,245,006	6,599,058	0	(32,315)	0	0	3.435	2.585	MON	17,874	214,839	07/30/2020	02/25/2050
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS			4	1.A FE	14,206,337	90.2987	13,823,738	15,308,905	14,207,241	0	904	0	0	4.750	5.158	MON	60,598	60,598	11/22/2022	07/25/2062
493918-A*-7	KIDDER PEABODY ACCEPTANCE CORP. I - CMO			4	1.D Z	1	100.0000	1	1	1	0	(5)	0	0	6.500	(250.000)	N/A	0	(57)	03/21/1995	08/25/2023
525221-FQ-5	LXS 2005-10 1A4 - RMBS			4	1.A FM	1,285,987	106.2244	1,974,182	1,858,501	1,479,454	0	735,188	786,948	0	5.089	27.480	MON	0	0	01/19/2012	01/25/2036
525221-GM-3	LXS 2005-9N 1A1 - RMBS			4	1.A FM	7,113,852	84.3461	7,232,433	8,574,706	7,079,554	0	376,513	64,541	0	4.929	4.915	MON	0	0	12/09/2015	02/25/2036
525221-GQ-4	LXS 2005-9N 2A1 - RMBS			4	1.A FM	8,105,587	82.1082	8,223,482	10,015,421	7,309,477	0	370,510	0	0	4.169	4.786	MON	0	0	04/27/2016	02/25/2036
525221-KR-7	LXS 2006-4N A2A - RMBS			4	1.A FM	1,535,592	86.7020	1,966,964	2,268,649	1,617,183	0	34,396	0	0	4.829	11.522	MON	1,521	44,852	03/25/2020	04/25/2046
525221-KU-0	LXS 2006-4N A3A - RMBS			4	1.A FM	4,834,222	86.9079	6,028,798	6,937,000	5,082,907	0	104,088	0	0	4.889	10.856	MON	4,710	140,641	03/25/2020	04/25/2046
525228-AK-8	LXS 2006-GP3 33A - RMBS			4	1.A FM	4,007,283	95.4896	4,625,188	4,843,657	1,965,567	0	103,701	0	0	4.809	2.748	MON	0	0	10/17/2013	06/25/2046
525229-AE-0	LXS 2006-10N A3A - RMBS			4	1.A FM	1,585,084	89.9894	1,720,740	1,912,160	1,579,139	0	106,983	0	0	4.809	4.730	MON	0	0	12/31/2015	07/25/2046
52522W-AC-3	LXS 2006-11 1A3 - RMBS			4	1.A FM	8,606,190	81.3832	14,160,977	17,400,373	11,046,727	0	1,636,554	0	0	4.929	12.026	MON	0	0	01/19/2012	06/25/2046
525237-AB-9	LXS 2007-10H 1A2 - RMBS			4	1.A FM	3,875,824	99.8147	7,984,372	7,999,196	3,387,160	0	853,203	0	0	4.829	20.642	MON	0	0	01/19/2012	07/25/2037
52523M-AC-4	LXS 2006-15 A3 - RMBS			4	1.A FM	3,082,642	87.3180	3,303,438	3,783,228	3,098,873	0	259,135	130,564	0	4.929	6.114	MON	0	0	09/27/2017	10/25/2036
52523M-AD-2	LXS 2006-15 A4 - RMBS			4	1.A FM	3,534,804	86.6707	4,935,525	5,694,572	3,624,390	0	774,090	1,722,923	0	4.729	13.201	MON	0	0	12/31/2015	10/25/2036
52523Q-AC-5	LXS 2006-20 A3 - RMBS			4	1.A FM	10,196,121	88.7128	17,319,643	19,523,276	14,084,478	0	2,269,367	0	0	4.869	13.987	MON	0	0	01/19/2012	01/25/2037
52523Y-AD-6	LXS 2006-19 A4 - RMBS			4	1.A FM	739,471	87.0342	848,017	974,349	775,735	0	11,719	0	0	4.729	8.852	MON	640	18,931	04/06/2020	12/25/2036
52524G-AA-0	LXS 2007-7N A1A - RMBS			4	1.A FM	4,349,644	88.6633	3,558,138	4,013,089	1,878,230	0	93,614	0	0	4.829	2.922	MON	0	0	10/01/2014	06/25/2047
52524L-AD-3	LXS 2007-2N 2A - RMBS			4	1.A FM	7,019,432	84.8703	8,531,457	10,052,353	6,548,095	0	442,485	0	0	4.749	5.142	MON	0	0	01/28/2016	02/25/2037
52524Y-AK-9	LXS 2007-12N 3A1 - RMBS			4	1.A FM	5,464,402	85.6714	6,115,185	7,137,951	5,822,958	0	224,256	0	0	4.749	9.111	MON	4,708	141,639	12/11/2013	07/25/2037
542512-AD-0	LBMLT 2006-11 2A3 - RMBS			4	1.A FM	8,777,323	35.6638	8,419,796	23,608,796	6,490,020	0	922,178	45,190	0	4.559	11.554	MON	0	0	02/28/2012	12/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
542514-KC-7	LBMLT 2005-1 M4 - RMBS			4	1.A FM	1,898,502	97.1911	3,546,282	3,648,772	2,898,731	0	398,279	0	0	5.664	14.474	MON	0	0	12/09/2004	02/25/2035
542514-RZ-9	LBMLT 2006-WL2 1A - RMBS			4	1.A FM	1,742,214	92.2062	2,008,454	2,178,220	1,373,269	0	68,525	0	0	4.789	3.123	MON	0	0	10/06/2016	01/25/2036
542514-SD-7	LBMLT 2006-WL2 2A4 - RMBS			4	1.A FM	3,084,418	86.0208	3,199,728	3,719,715	3,198,679	0	46,679	0	0	4.989	6.893	MON	2,577	71,339	07/13/2017	01/25/2036
542514-SW-5	LBMLT 2006-WL3 2A4 - RMBS			4	1.A FM	9,521,316	85.3165	9,684,802	11,351,615	9,469,946	0	389,384	729,548	0	4.989	4.067	MON	0	0	10/14/2021	01/25/2036
542514-UG-7	LBMLT 2006-3 1A - RMBS			4	1.A FM	11,066,333	89.3387	13,484,187	15,093,331	9,282,173	0	597,881	0	0	4.709	4.019	MON	0	0	05/04/2016	04/25/2036
54251W-AA-0	LBMLT 069 1A - RMBS			4	1.A FM	11,841,959	53.0771	14,157,356	26,673,173	10,881,611	0	1,505,382	541,345	0	4.699	10.436	MON	0	0	05/09/2016	10/25/2036
54251Y-AC-2	LBMLT 2006-10 2A2 - RMBS			4	1.A FM	3,306,951	31.7734	2,657,672	8,364,449	2,150,741	0	228,124	0	0	4.609	11.531	MON	0	0	11/02/2006	11/25/2036
550279-AA-1	LUM 2005-1 A1 - RMBS			4	1.A FM	1,810,205	94.4429	1,991,248	2,108,415	1,955,005	0	(79,303)	0	0	4.909	7.872	MON	1,437	38,019	06/28/2013	11/25/2035
55027Y-AD-0	LUM 2006-6 A1 - RMBS			4	1.A FM	519,212	87.0045	525,644	604,158	522,386	0	23,838	0	0	4.789	4.570	MON	0	0	12/20/2013	10/25/2046
55028B-AA-5	LUM 2006-7 1A1 - RMBS			4	1.A FM	2,241,224	84.7923	2,335,690	2,754,600	1,494,577	0	119,744	56,884	0	4.749	6.928	MON	0	0	08/04/2015	12/25/2036
55028E-AD-3	LUM 2007-2 1A4 - RMBS			4	1.A FM	5,096,954	90.2650	5,312,420	5,885,359	4,368,757	0	224,447	0	0	5.009	3.383	MON	0	0	02/18/2015	05/26/2037
55265K-2V-0	MASTR 2003-11 9A7 - CMO/RMBS			4	1.A FM	988,144	92.1602	964,662	1,046,723	986,506	0	60,380	38,797	0	5.250	6.552	MON	0	0	11/19/2003	12/25/2033
55265W-AS-2	MSSTR 2003-1 B1 - CMO/RMBS			4	1.A FM	715,727	90.6146	715,727	789,859	715,727	0	4,692	51,737	0	6.117	8.241	MON	4,026	48,297	04/23/2003	02/25/2033
55275R-AC-6	MABS 2006-NC3 A3 - RMBS			4	1.A FM	1,022,930	49.7073	934,755	1,880,517	869,021	0	63,332	0	0	4.589	7.167	MON	0	0	12/22/2006	10/25/2036
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS			4	1.A FE	7,991,403	95.1474	7,959,291	8,365,224	7,991,456	0	54	0	0	3.907	4.152	MON	5,447	0	12/23/2022	04/25/2066
55285K-AA-3	MFRA 22INV3 A1 - RMBS			4	1.A FE	5,873,980	98.4068	5,875,113	5,970,228	5,874,326	0	346	0	0	6.000	6.084	MON	29,851	88,192	10/13/2022	10/25/2057
55285U-AA-1	MFRA 22INV2 A1 - RMBS			4	1.A FE	10,166,484	96.1526	10,038,899	10,440,589	10,166,698	0	214	0	0	4.950	5.091	MON	43,067	0	12/02/2022	07/16/2057
55285U-AB-9	MFRA 22INV2 A2 - RMBS			4	1.C FE	7,955,699	93.9141	7,933,924	8,448,065	7,977,590	0	21,891	0	0	4.950	6.916	MON	34,848	100,257	10/13/2022	07/16/2057
55285U-AC-7	MFRA 22INV2 A3 - RMBS			4	1.F FE	2,720,249	92.7046	2,648,571	2,857,000	2,729,781	0	59,557	0	0	4.950	5.243	MON	0	0	07/15/2022	07/16/2057
56418M-AD-1	MANSD 2006-1 M2A - CMO/RMBS		B	4	1.B FE	4,095,103	90.6004	3,978,891	4,391,694	3,996,146	0	(303)	0	(98,654)	2.365	6.930	JAJO	22,196	0	12/13/2022	10/15/2048
56418V-AD-1	MANSD 2007-1 M2A - CMO/RMBS		B	4	1.B FE	1,096,729	90.4290	1,092,446	1,208,071	1,081,288	0	56	0	(15,497)	3.451	7.684	JAJO	8,758	0	12/08/2022	02/15/2029
576429-AC-8	MARM 2007-2 A3 - RMBS			4	1.A FM	3,422,005	89.3976	3,629,310	4,059,741	2,699,007	0	121,140	0	0	4.809	2.727	MON	0	0	02/06/2013	03/25/2047
576433-DS-2	MARM 2003-2 B2 - CMO/RMBS			4	1.A FM	3,417	91.5650	41,760	45,607	12,415	0	360,659	360,761	0	4.350	250.000	MON	0	0	11/20/2003	08/25/2033
576433-E6-9	MARM 2005-8 2A1 - RMBS			4	1.A FM	9,829,459	90.4506	10,978,139	12,137,163	8,174,363	0	480,739	0	0	4.969	4.237	MON	0	0	02/26/2015	12/25/2035
576433-EK-8	MARM 2003-3 B2 - CMO/RMBS			4	1.D FM	0	0.0039	0	0	0	0	10	0	0	3.757	0.000	MON	9	0	11/20/2003	09/25/2033
576433-QT-6	MARM 2004-8 4A1 - CMO/RMBS			4	1.A FM	1,363,768	93.1017	1,363,768	1,464,815	1,363,768	0	22,070	57,639	0	3.576	7.576	MON	4,365	43,387	09/10/2013	09/25/2034
576434-C3-6	MALT 2004-13 B1 1 - CMO/RMBS			4	1.A FM	68,839	85.7245	194,903	227,360	116,370	0	46,945	0	0	5.617	47.522	MON	0	0	01/11/2005	01/25/2035
576434-EC-4	MALT 2003-3 B1 - CMO/RMBS			4	1.A FM	537,801	95.2130	537,801	564,840	537,801	0	(13)	23,016	0	6.159	7.583	MON	2,899	34,730	04/30/2003	05/25/2033
576434-EX-8	MALT 2003-4 B2 - CMO/RMBS			4	1.A FM	375	11.1369	594	5,337	0	722	(8)	4,551	0	6.212	0.000	MON	0	0	09/20/2004	06/25/2033
576434-T5-3	MALT 2005-5 5A1 - CMO/RMBS			4	1.F FM	874,848	84.9606	801,906	943,857	810,637	0	44,476	0	0	5.750	5.289	MON	0	0	04/06/2020	07/25/2035
576434-TH-7	MALT 2004-7 6A1 - CMO/RMBS			4	1.A FM	11,485	97.8280	11,202	11,450	11,376	0	15	15	0	5.500	6.339	MON	52	624	07/29/2004	08/25/2024
576434-WN-0	MALT 2004-10 B1 - CMO/RMBS			4	1.A FM	114,918	6.0500	75,770	1,252,401	118,905	0	(67,357)	156,334	0	5.725	31.025	MON	5,975	207,714	10/26/2004	09/25/2034
576434-XG-4	MALT 2004-11 9A2 - CMO/RMBS			4	1.A FM	15,649	98.2441	15,572	15,851	15,707	0	38	55	0	5.250	6.735	MON	69	832	12/07/2004	10/25/2024
576434-ZV-9	MALT 2004-13 6A1 - CMO/RMBS			4	1.A FM	557,546	94.1559	519,524	551,770	550,432	0	(159)	0	0	5.500	5.434	MON	2,529	30,347	12/07/2004	01/25/2035
57643L-HS-8	MABS 2005-OPT1 M4 - RMBS			4	1.A FM	23,946,949	89.8253	23,405,206	26,056,364	25,214,335	0	450,956	0	0	5.139	4.405	MON	18,597	514,671	01/16/2019	03/25/2035
57643L-LD-6	MABS 2005-AB1 A5A - RMBS			4	1.A FM	10,290,683	79.1500	23,708,363	29,953,711	10,157,905	0	1,195,354	0	0	6.212	12.258	MON	0	0	10/07/2005	11/25/2035
57643L-NV-4	MABS 2006-AB1 A3A - RMBS			4	1.A FM	20,070,092	82.2828	23,457,651	28,508,568	14,908,274	0	1,477,796	0	0	6.410	9.792	MON	0	0	02/09/2006	02/25/2036
57643M-CZ-5	MASTR 2004-6 212 - CMO/RMBS			4	1.A FM	105,147	95.1332	105,157	110,536	106,280	0	(281)	5,467	0	5.500	6.645	MON	490	6,080	11/19/2013	06/26/2034
57643M-LG-7	MASTR 2005-2 2A1 - CMO/RMBS			4	1.A FM	371,547	85.6789	418,205	488,107	393,670	0	6,773	0	0	4.789	10.001	MON	390	9,986	03/19/2020	11/25/2035
57645E-AD-2	MABS 2006-AM3 M1 - RMBS			4	1.A FM	298,907	60.3186	2,286,358	3,790,471	0	0	58,990	0	0	4.649	0.000	MON	0	0	10/23/2006	10/25/2036
57645M-AD-4	MABS 2006-WMC4 A4 - RMBS			4	1.A FM	1,535,051	32.4400	915,867	2,823,262	829,331	0	57,950	0	0	4.509	6.963	MON	0	0	11/08/2006	10/25/2036
57646L-AB-9	MABS 2007-HE2 A3 - RMBS			4	1.A FM	2,766,259	94.3440	2,844,487	3,015,017	2,763,263	0	105,573	0	0	5.289	3.041	MON	0	0	05/02/2017	08/25/2037
589929-5L-8	MLMI 2003-OPT1 M2 - RMBS			4	1.A FM	114,841	73.5508	117,288	159,465	115,261	0	7,429	1,739	0	6.564	6.603	MON	0	0	11/13/2003	07/25/2034
589929-5X-2	MLCC 2003-G A3 - CMO/RMBS			4	1.A FM	4,237	97.5375	4,957	5,082	4,237	0	0	0	0	5.923	7.009	MON	25	142	11/01/2006	01/25/2029
589929-6D-5	MLCC 2003-G B2 - CMO/RMBS			4	1.A FM	6,905	10.4495	5,837	55,859	1,363	5,783	831	6,062	0	6.339	12.123	MON	0	0	11/20/2003	01/25/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
589929-6S-2	MLCC 2003-H B1 - CMO/RMBS			4	1.A FM	169,383	94.1424	178,863	189,992	165,362	0	5,968	0	0	5.214	3.585	MON	0	0	12/04/2003	01/25/2029
589929-6T-0	MLCC 2003-H B2 - CMO/RMBS			4	6. FM	33,414	55.3269	33,414	60,395	33,414	0	4,179	41,003	0	6.264	8.901	MON	0	0	12/04/2003	01/25/2029
589929-7K-8	MLMI 2004-WMC1 M2 - RMBS			4	1.A FM	3,207,754	95.4888	3,207,754	3,359,300	3,207,754	0	24,630	79,678	0	6.039	5.814	MON	2,817	102,015	09/27/2017	10/25/2034
589929-7L-6	MLMI 2004-WMC1 M3 - RMBS			4	1.A FM	62,109	85.2130	52,917	62,100	62,419	0	(117)	0	0	6.339	4.261	MON	55	1,995	01/30/2004	10/25/2034
59001F-AQ-4	MMLT 2004-1 M1 - RMBS			4	1.A FM	2,315,057	95.4398	2,364,412	2,477,385	2,391,819	0	35,564	0	0	5.139	5.554	MON	1,768	58,962	12/13/2018	07/25/2034
59020U-5U-5	MLMI 2006-A1 1A1 - CMO/RMBS			4	1.A FM	1,305,720	67.1828	1,310,216	1,950,225	966,194	0	71,937	0	0	3.356	5.295	MON	0	0	04/06/2020	03/25/2036
59020U-AY-1	MLCC 2004-A B2 - CMO/RMBS			4	1.A FM	98,550	51.5490	76,176	147,774	74,780	0	7,324	0	0	5.769	9.015	MON	0	0	03/03/2004	04/25/2029
59020U-DT-9	MLCC MLCC 2004-C B2 - CMO/RMBS			4	4.C FM	66,415	91.2207	61,783	67,729	68,876	0	(2,458)	138,702	0	5.739	13.054	MON	0	0	06/09/2004	07/25/2029
59020U-EZ-4	MLCC MLCC 2004-HB1 B1 - CMO/RMBS			4	1.A FM	407,909	92.9010	418,833	450,838	418,052	0	6,958	0	0	4.841	7.413	MON	364	9,760	07/09/2004	04/25/2029
59020U-FA-8	MLCC MLCC 2004-HB1 B2 - CMO/RMBS			4	1.A FM	140,858	87.6296	236,025	269,344	168,351	0	55,904	0	0	5.441	40.034	MON	0	0	07/09/2004	04/25/2029
59020U-KP-9	MLMI 2004-OPT1 M1 - RMBS			4	1.A FM	3,350,429	95.2454	3,360,146	3,527,882	3,460,600	0	41,354	0	0	5.514	3.856	MON	2,702	82,996	08/26/2020	06/25/2035
59020U-Z5-7	MLMI 2005-A9 2AC - CMO/RMBS			4	1.A FM	3,610,529	93.7243	3,379,971	3,606,293	3,391,630	0	106,771	0	0	3.994	2.257	MON	0	0	10/27/2017	12/25/2035
59020U-ZL-2	MLMI 2005-A6 M1 - RMBS			4	1.A FM	1,841,000	85.4328	1,708,657	2,000,000	1,932,973	0	39,998	0	0	5.109	4.912	MON	1,419	41,580	08/26/2020	08/25/2035
59023P-AB-9	MLCC 2006-S3 2A1 - CMO/RMBS			4	1.A FM	1,007,390	83.9312	932,150	1,110,613	1,009,409	0	50,923	23,270	0	3.373	6.132	MON	0	0	12/20/2006	10/25/2036
59024N-AA-5	MLMBS 2007-1 1A1 - CMO/RMBS			4	1.A FM	5,018,382	80.3147	4,707,149	5,860,878	4,887,411	0	3,245	0	0	3.245	5.270	MON	0	0	12/20/2013	04/25/2037
59025G-AA-9	MLMBS 2007-2 1A1 - CDO/CMO/RMBS			4	1.A FM	2,799,196	81.4308	2,785,448	3,420,632	170,482	0	47,347	0	0	4.449	4.220	MON	0	0	01/07/2013	08/25/2036
59025J-AA-3	MLMBS 2007-3 1A1 - CMO/RMBS			4	1.A FM	394,876	97.7432	431,615	441,580	435,090	0	25,785	0	0	4.395	6.340	MON	0	0	07/12/2007	06/25/2037
59166E-AD-7	MST 191 M1 - CMO/RMBS			4	1.A	9,144,893	90.6841	8,551,512	9,430,000	9,210,376	0	14,907	0	0	3.746	4.034	MON	29,440	353,743	04/26/2019	04/25/2058
617445-CG-4	MSC 1996-1 B1 - CMO/RMBS			4	1.A FM	15,791	99.5811	15,655	15,721	15,732	0	(4)	0	0	7.250	7.303	MON	95	1,140	01/18/1996	01/25/2027
617445-CL-3	MSC 1996-1 B4 - CMO/RMBS			4	1.A FM	1,402	98.6074	5,444	5,521	1,513	0	108	4,133	0	7.250	209.024	MON	54	191	05/16/2002	01/25/2027
61744C-NU-6	MSAC 2005-WMC2 M4 - RMBS			4	1.A FM	2,260,824	89.0000	2,168,248	2,436,233	2,354,692	0	34,530	0	0	5.319	4.227	MON	1,800	57,028	08/26/2020	02/25/2035
61744C-RF-5	MSAC 2005-WMC4 M6 - RMBS			4	1.A FM	1,880,600	90.7838	1,815,676	2,000,000	1,953,537	0	27,031	0	0	5.439	4.160	MON	1,511	48,764	08/26/2020	04/25/2035
61744C-SZ-0	MSAC 2005-WMC6 M5 - RMBS			4	3.B FM	11,476,704	81.5187	9,405,623	11,538,000	11,470,656	0	240,253	0	0	5.364	2.102	MON	0	0	10/20/2021	07/25/2035
61744C-SZ-0	MSAC 2005-WMC6 M5 - RMBS			4	3.C FM	1,603,436	81.5187	1,314,081	1,612,000	1,617,469	0	48,449	0	0	5.364	2.102	MON	0	0	10/20/2021	07/25/2035
61744C-XM-3	MSAC 2006-WMC1 A2C - RMBS			4	1.A FM	3,669,382	94.9680	4,089,845	4,306,551	3,712,273	0	426,067	226,607	0	5.009	9.266	MON	0	0	06/02/2011	12/25/2035
61744C-ZD-1	MSAC 2006-NC3 A2D - RMBS			4	1.A FM	7,093,461	92.9721	7,200,150	7,744,416	7,305,014	0	139,522	41,159	0	4.929	6.041	MON	5,301	157,287	05/26/2016	03/25/2036
61745M-4M-2	MSM 2005-3AR 1A - CMO/RMBS			4	1.A FM	4,266,785	56.8683	4,285,909	7,536,549	4,266,785	0	343,469	461,828	0	3.184	5.166	MON	0	0	09/23/2015	07/25/2035
61745M-WR-0	MSM 2004-1 B1 - CMO/RMBS			4	6. FM	1	0.0039	1	16,806	1	99	3,898	234	0	5.902	250.000	MON	0	0	06/03/2004	11/25/2033
617487-AD-5	MSM 2006-16AX 2A3 - RMBS			4	1.A FM	1,868,326	32.1439	1,829,049	5,690,188	1,858,719	0	59,180	102,240	0	4.889	2.992	MON	0	0	12/29/2020	11/25/2036
61748H-FE-6	MSM 2004-10AR 2A2 - CMO/RMBS			4	1.A FM	144,272	94.0175	161,477	171,752	140,642	0	(6,270)	0	0	4.023	12.117	MON	576	5,332	11/01/2011	11/25/2034
61748H-JY-8	MSM 2005-4 2A1 - CMO/RMBS			4	3.C FM	1,889,706	47.1869	1,590,632	3,370,918	1,889,706	0	138,031	182,167	0	5.952	6.626	MON	0	0	07/16/2014	08/25/2035
61748H-LA-7	MSM 2005-5AR 2A1 - CMO/RMBS			4	1.A FM	1,717,257	37.2278	1,221,148	3,280,207	1,138,563	0	100,112	0	0	3.711	8.287	MON	0	0	04/09/2014	09/25/2035
61748H-SG-7	MSM 2005-10 3A - CMO/RMBS			4	1.A FM	2,311,101	30.4243	1,271,193	4,178,217	764,623	0	(82,572)	0	0	4.596	4.506	MON	0	0	07/09/2015	12/25/2035
61748H-WV-9	MSM 2006-3AR 3A1 - CMO/RMBS			4	1.A FM	3,279,395	88.5806	3,557,531	4,016,153	3,322,433	0	211,604	0	0	3.692	6.081	MON	0	0	02/13/2015	03/25/2036
61748L-AA-0	MSAC 2006-NC4 A1 - RMBS			4	1.A FM	8,658,647	93.2080	9,959,255	10,684,978	9,638,549	0	192,103	0	0	4.649	7.106	MON	6,899	207,626	03/20/2015	06/25/2036
61749B-AF-0	MSAC 2006-NC5 A2D - RMBS			4	1.A FM	4,678,272	50.2352	3,601,207	7,168,691	4,218,592	0	155,873	0	0	4.619	2.037	MON	0	0	08/08/2019	10/25/2036
61749C-AA-9	MSM 2006-6AR 1A1 - RMBS			4	1.A FM	1,004,776	21.6474	1,020,109	4,712,382	1,004,776	0	86,841	68,413	0	4.729	6.880	MON	0	0	02/11/2016	05/25/2036
61749C-AD-3	MSM 2006-6AR 1A4 - RMBS			4	1.A FM	3,061,708	29.0888	2,579,107	8,866,328	1,566,364	0	215,449	0	0	4.909	12.954	MON	0	0	05/18/2011	05/25/2036
61749E-AE-7	MSM 2006-12XS A4 - RMBS			4	1.A FM	6,204,464	24.1386	3,279,907	13,587,818	3,415,814	0	99,366	0	0	6.512	4.699	MON	0	0	08/15/2016	10/25/2036
61749H-AE-0	MSAC 2006-HE3 A2D - RMBS			4	1.A FM	11,960,412	90.5268	16,405,114	18,121,837	12,797,641	0	191,970	0	0	4.889	12.696	MON	12,305	390,553	03/23/2020	04/25/2036
617505-AE-2	MSAC 2007-NC1 A2D - RMBS			4	1.A FM	1,719,277	46.1955	1,959,879	4,242,580	1,661,717	0	228,011	0	0	4.609	11.913	MON	0	0	02/28/2012	11/25/2036
61750F-AA-8	MSAC 2006-HE6 A1 - RMBS			4	1.A FM	2,738,083	42.1601	2,236,303	5,304,312	2,221,454	0	136,362	0	0	4.649	3.860	MON	0	0	05/04/2016	09/25/2036
61750P-AC-2	MSM 2006-13ARX A3 - RMBS			4	1.A FM	752,901	31.1377	730,704	2,346,688	745,742	0	25,719	46,113	0	4.909	3.161	MON	0	0	12/29/2020	10/25/2036
61751T-AC-3	MSM 2007-2AX 2A2 - RMBS			4	1.A FM	3,377,845	37.8848	2,722,026	7,185,008	1,321,400	0	391,261	0	0	4.709	5.934	MON	0	0	10/17/2013	12/25/2036
61754H-AF-9	MSM 2007-7AX 2A5 - RMBS			4	1.A FM	6,579,548	36.8088	4,387,610	11,919,999	4,136,383	0	258,662	0	0	4.789	5.305	MON	0	0	06/14/2016	04/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61756Y-AE-3	MSAC 2007-HE7 M1 - RMBS			4	3.A FM	16,657,520	75.2082	12,177,706	16,192,000	16,678,489	0	(12,028)	0	0	6.389	3.173	MON	14,368	375,298	01/10/2022	07/25/2037
61915R-BZ-8	MHL 2006-1 1A2 - CMO/RMBS			4	1.A FM	2,337,725	81.7646	2,574,136	3,148,228	1,752,761	0	103,982	0	0	4.789	3.561	MON	0	0	09/30/2014	04/25/2036
61915Y-AD-3	MHL 2007-1 2A3 - RMBS			4	1.A FM	4,098,176	76.7493	4,033,362	5,255,244	4,098,176	0	291,805	545,537	0	4.789	4.526	MON	0	0	09/27/2017	06/25/2047
62954Y-AA-9	NYMT 22INV1 A1 - CMO/RMBS			4	1.A FE	78,687,574	97.1642	82,450,218	84,856,607	78,712,116	0	24,542	0	0	0.000	0.216	MON	0	664,710	11/03/2022	10/25/2057
62954Y-AB-7	NYMT 22INV1 A2 - CMO/RMBS			4	1.C FE	10,209,830	94.4566	10,544,948	11,163,799	10,213,599	0	3,769	0	0	0.000	0.256	MON	0	87,450	11/03/2022	10/25/2057
62954Y-AC-5	NYMT 22INV1 A3 - CMO/RMBS			4	1.F FE	14,790,823	93.6784	15,379,243	16,417,059	14,788,036	0	5,660	0	0	0.000	0.298	MON	0	0	11/03/2022	10/25/2057
63860F-AG-8	NSTR 2006-B M3 - RMBS			4	1.A FM	4,971,369	86.3146	4,877,640	5,651,000	4,983,408	0	59,010	368,458	0	4.759	0.603	MON	0	0	10/28/2021	09/25/2036
64352V-GV-7	NCHET 2004-A A28 - RMBS			4	1.A FM	13,667,583	90.0803	13,570,131	15,064,475	13,670,769	0	775,347	868,495	0	5.650	5.369	MON	0	0	08/02/2004	08/25/2034
64352V-KE-0	NCHET 2005-1 M5 - RMBS			4	1.A FM	13,174,063	87.0320	11,487,195	13,198,810	13,434,019	0	220,305	0	0	5.514	4.098	MON	10,108	361,314	09/23/2021	03/25/2035
64352V-MP-3	NCHET 2005-A A5W - RMBS			4	1.A FM	24,380,219	90.7854	24,380,219	26,854,767	24,380,219	0	(4,730)	2,008,452	0	5.788	7.224	MON	129,530	1,261,829	06/16/2005	08/25/2035
64352V-PQ-8	NCHET 2005-D M1 - RMBS			4	1.A FM	8,830,581	92.0684	9,344,939	10,150,000	9,631,626	0	283,947	0	0	5.064	5.366	MON	7,138	212,772	04/04/2017	02/25/2036
64360Y-AC-9	NCHET 2006-2 A2C - RMBS			4	1.A FM	7,626,469	83.1564	6,634,215	7,978,000	7,703,004	0	183,287	0	0	4.639	2.402	MON	0	0	10/19/2021	08/25/2036
64828N-AK-1	NRZT 2017-5 B1 - CMO/RMBS			4	1.A	3,812,746	97.5798	3,688,197	3,779,674	3,904,904	0	71,426	0	0	5.889	3.955	MON	3,091	102,448	08/14/2020	06/25/2057
64828X-AA-1	NRZT 2020-RPL1 A1 - CMO/RMBS			4	1.A	3,508,068	91.3426	3,033,344	3,320,841	3,483,921	0	(8,058)	0	0	2.750	1.107	MON	7,610	91,323	09/09/2020	11/25/2059
64828X-AB-9	NRZT 2020-RPL1 A2 - CMO/RMBS			4	1.A	16,036,339	83.9939	13,239,123	15,762,000	15,954,261	0	(25,012)	0	0	3.000	2.803	MON	39,405	472,860	02/05/2020	11/25/2059
64829D-AL-0	NRZT 2014-3 B1 - CMO/RMBS			4	1.E FE	3,552,354	93.3556	3,123,017	3,345,291	3,524,986	0	(27,993)	0	0	4.750	2.811	MON	13,242	158,901	11/22/2021	11/25/2054
64830H-AA-2	NRZT 19RPL2 A1 - CMO/RMBS			4	1.A	1,202,357	93.5455	1,051,169	1,123,698	1,191,395	0	(4,094)	0	0	3.250	1.027	MON	3,043	36,520	09/09/2020	02/25/2059
64830H-AB-0	NRZT 19RPL2 A2 - CMO/RMBS			4	1.A	6,495,267	86.9879	5,567,227	6,400,000	6,460,887	0	(9,892)	0	0	3.500	3.324	MON	18,667	224,000	07/31/2019	02/25/2059
64830N-AA-9	NRZT 19RPL3 A1 - CMO/RMBS			4	1.A	4,352,045	92.4347	3,820,715	4,133,423	4,314,678	0	(8,001)	0	0	2.750	1.300	MON	9,472	113,669	09/10/2020	07/25/2059
64830N-AB-7	NRZT 19RPL3 A2 - CMO/RMBS			4	1.A	58,555,129	87.5047	50,485,837	57,695,000	58,053,507	0	(185,857)	0	0	3.000	2.893	MON	28,848	1,730,850	10/02/2019	07/25/2059
65535V-JV-1	NAA 2005-S1 B1 - CMO/RMBS			4	1.A FM	6,554	692.8277	367,591	53,057	0	0	(188,372)	0	0	6.489	0.000	MON	0	0	03/10/2005	03/25/2035
65535V-MF-2	NAA 2005-AR3 2A - RMBS			4	1.A FM	4,218,306	75.4162	4,133,844	5,481,370	4,239,817	0	290,823	531,009	0	3.816	8.288	MON	0	0	03/22/2007	07/25/2035
65535V-MW-5	NAA 2005-AR4 2A - RMBS			4	1.A FM	4,820	100.0000	4,823	4,823	4,260	0	45	0	0	4.335	0.000	MON	17	200	10/17/2006	08/25/2035
65535V-PY-8	NAA 2005-AR5 3A3 - RMBS			4	1.A FM	4,176,644	38.0624	4,332,473	11,382,565	4,214,269	0	656,076	2,006,164	0	5.189	9.261	MON	0	0	04/13/2011	10/25/2035
655378-AH-0	NAA 2007-2 A5 - RMBS			4	1.A FM	6,378,589	81.5442	6,110,507	7,493,493	6,378,589	0	341,669	280,126	0	6.266	6.472	MON	0	0	02/20/2015	06/25/2037
65537E-AE-4	NAA 2006-AR3 A4A - RMBS			4	1.A FM	1,926,176	88.6975	2,107,818	2,376,412	1,884,482	0	122,164	0	0	4.909	4.750	MON	0	0	10/13/2015	10/25/2036
65537K-AX-8	NHELI 2007-1 1A3 - RMBS			4	1.A FM	2,682,490	28.6451	2,751,781	9,606,478	2,636,243	0	128,738	60,648	0	5.992	8.764	MON	0	0	11/10/2015	02/25/2037
65538N-AC-7	NAA 2007-1 2A3 - RMBS			4	1.A FM	2,811,664	63.2041	2,762,683	4,371,051	2,811,664	0	258,154	516,934	0	5.089	8.102	MON	0	0	04/06/2011	04/27/2037
65538P-AC-2	NAA 2007-1 1A2 - RMBS			4	1.A FM	1,716,793	99.1040	3,276,544	3,306,166	1,758,245	0	313,606	109,959	0	5.669	19.524	MON	0	0	06/30/2011	03/25/2047
669971-AC-7	NHEL 2007-1 A2B - RMBS			4	1.A FM	11,092,729	35.2650	8,537,064	24,208,336	8,356,148	0	525,001	0	0	4.539	5.479	MON	0	0	11/19/2015	03/25/2037
67118L-AA-9	OBX 22NQM9 A1A - CMO/RMBS			4	1.A FE	26,826,161	99.5564	26,806,615	26,926,065	26,854,715	0	28,554	0	0	6.450	6.439	MON	28,946	144,728	12/02/2022	09/25/2062
675748-AE-7	OCMBS 1998-R1 B1 - CMO/RMBS			4	1.A FM	6,176,047	60.5376	2,718,304	4,490,274	2,296,702	0	328,703	0	0	2.986	14.581	MON	0	0	04/27/1998	10/25/2040
675748-AF-4	OCMBS 1998-R1 B2 - CMO/RMBS			4	1.A FM	1	53.1610	2,942,405	5,534,893	8	0	144,879	0	0	2.986	250.000	MON	13,783	0	04/27/1998	10/25/2040
67647E-CD-7	OCMT 2021-5 B1 - CMO/RMBS			4	1.A	11,063,858	73.9201	8,006,565	10,831,377	11,047,133	0	(15,720)	0	0	2.998	2.738	MON	27,060	322,729	10/13/2021	10/25/2051
67647L-CD-1	OCMT 2021-1 B1 - CMO/RMBS			4	1.A	9,569,632	73.2713	7,016,180	9,575,617	9,568,672	0	(1,003)	0	0	2.725	2.726	MON	21,741	261,230	12/14/2021	05/25/2051
67647V-CD-9	OCMT 213 B1 - CMO/RMBS			4	1.A	7,337,829	80.1059	5,761,522	7,192,378	7,323,960	0	(12,466)	0	0	2.715	2.465	MON	16,270	195,528	07/14/2021	06/25/2051
67647W-CD-7	BVINV 2021-INV3 B1 - CMO/RMBS			4	1.D	5,271,318	82.5975	4,017,061	4,863,419	5,246,426	0	(22,051)	0	0	3.607	2.769	MON	14,618	174,341	08/24/2021	07/25/2051
68384C-AB-2	OPMAC 2006-2 A1B - RMBS			4	1.A FM	10,100,674	43.4109	7,245,191	16,689,811	5,813,761	0	59,652	0	0	4.709	0.000	MON	0	0	09/27/2017	07/25/2036
68389F-HT-4	OOMLT 2005-3 M2 - RMBS			4	1.A FM	430,172	99.4602	430,172	432,507	430,172	0	3,723	1,606	0	5.124	5.524	MON	308	9,398	07/06/2005	08/25/2035
68389F-HU-1	OOMLT 2005-3 M3 - RMBS			4	1.A FM	1,967,313	94.1921	4,709,606	5,000,000	3,522,560	0	565,454	0	0	5.154	18.111	MON	0	0	07/06/2005	08/25/2035
68389F-HV-9	OOMLT 2005-3 M4 - RMBS			4	1.A FM	3,504,968	79.8398	3,504,968	4,390,000	3,504,968	0	64,096	832,550	0	5.319	6.488	MON	3,243	78,724	10/29/2021	08/25/2035
68389F-HV-9	OOMLT 2005-3 M4 - RMBS			4	3.B FM	973,125	79.8398	798,398	1,000,000	988,772	0	15,327	0	0	5.319	3.558	MON	739	17,933	10/29/2021	08/25/2035
68389F-KQ-6	OOMLT 2006-1 2A4 - RMBS			4	1.A FM	2,923,445	96.6000	2,849,032	2,949,310	2,941,477	0	73,342	768	0	4.989	1.759	MON	110	2,759	12/17/2021	01/25/2036
68389F-KS-2	OOMLT 2006-1 M2 - RMBS			4	1.A FM	4,900,170	66.1391	3,484,871	5,269,000	4,906,579	0	80,964	0	0	4.959	1.656	MON	0	0	09/16/2021	01/25/2036
691215-BB-2	OWNIT 2005-2 M5 - RMBS			4	1.A FM	1,054,605	98.6374	1,217,296	1,234,112	1,155,060	0	104,936	0	0	5.349	8.737	MON	0	0	04/01/2005	03/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
691215-BC-0	OWNIT 2005-2 M6 - RMBS			4	1.A FM	1,295,562	86.3691	6,668,403	7,720,823	0	0	139,276	0	0	5.409	0.000	MON	0	0	04/01/2005	03/25/2036
69357Q-AB-2	PRPM 21RPL2 A2 - RMBS			4	1.C FE	1,999,948	84.6144	1,692,289	2,000,000	2,000,044	0	96	0	0	2.237	2.246	MON	746	44,740	10/07/2021	10/25/2051
69357Q-AC-0	PRPM 21RPL2 A3 - RMBS			4	1.F FE	2,522,987	83.8654	2,115,925	2,523,000	2,522,888	0	(99)	0	0	2.485	2.500	MON	697	62,697	10/07/2021	10/25/2051
693650-AJ-2	PSMC 2021-1 A9 - CMO/RMBS			4	1.A	939,964	77.0064	742,446	964,135	941,723	0	1,034	0	0	2.500	2.735	MON	2,009	24,184	04/09/2021	03/27/2051
693650-BC-6	PSMC 2021-1 AX1 - CMO/RMBS			4	1.A FE	898,916	1.5390	991,170	0	1,169,614	0	265,006	0	0	0.338	24.569	MON	0	0	04/09/2021	03/27/2051
693650-BS-1	PSMC 2021-1 B4 - CMO/RMBS			4	3.C FE	195,966	45.0511	126,359	280,480	194,770	0	9,113	0	0	2.838	4.733	MON	0	0	04/09/2021	03/27/2051
693650-BT-9	PSMC 2021-1 B5 - CMO/RMBS			4	4.B FE	137,755	37.2486	93,471	250,939	140,592	0	8,402	0	0	2.852	6.147	MON	0	0	04/09/2021	03/27/2051
693650-BU-6	PSMC 2021-1 B6 - CMO/RMBS			4	5.B GI	59,261	21.2761	62,275	292,700	59,389	0	376	43,821	0	2.852	15.200	MON	696	3,462	04/09/2021	03/27/2051
693652-AJ-8	PSMC 202 A9 - CMO/RMBS			4	1.A	14,527,684	84.4589	11,629,183	13,769,046	14,422,938	0	(17,929)	0	0	3.500	2.944	MON	40,160	483,331	06/26/2020	05/25/2050
693652-BC-2	PSMC 202 X1 - CMO/RMBS			4	1.A FE	19,567	0.0951	15,269	0	8,434	0	(7,988)	0	0	0.018	(114.394)	MON	238	5,504	06/26/2020	05/25/2050
693652-BP-3	PSMC 202 B1 - CMO/RMBS			4	1.A	1,317,256	82.4061	1,047,730	1,271,423	1,308,520	0	(2,772)	0	0	3.531	3.095	MON	3,741	45,062	06/26/2020	05/25/2050
693652-BQ-1	PSMC 202 B2 - CMO/RMBS			4	1.A	803,561	81.5312	643,570	789,353	798,922	0	(1,374)	0	0	3.542	3.327	MON	2,330	27,977	06/26/2020	05/25/2050
693652-BR-9	PSMC 202 B3 - CMO/RMBS			4	1.A	737,218	80.9976	607,389	749,886	737,017	0	705	0	0	3.542	3.739	MON	2,213	26,578	06/26/2020	05/25/2050
693652-BS-7	PSMC 202 B4 - CMO/RMBS			4	1.G FE	297,282	66.1264	247,936	374,943	297,584	0	1,638	0	0	3.542	5.356	MON	1,107	13,289	06/26/2020	05/25/2050
693652-BT-5	PSMC 202 B5 - CMO/RMBS			4	4.B FE	137,007	51.6406	123,938	240,000	138,927	0	1,296	0	0	3.542	7.073	MON	708	8,475	06/26/2020	05/25/2050
693652-BU-2	PSMC 202 B6 - CMO/RMBS			4	5.B GI	173,769	33.0251	158,190	479,000	179,953	0	756	0	0	3.542	10.520	MON	1,414	7,044	06/26/2020	05/25/2050
693675-AJ-9	PSMC 2020-3 A9 - CMO/RMBS			4	1.A	15,456,280	80.6459	11,767,642	14,591,747	15,360,809	0	(42,655)	0	0	3.000	2.447	MON	36,479	438,617	10/27/2020	11/25/2050
693675-BP-4	PSMC 2020-3 B1 - CMO/RMBS			4	1.A	1,295,158	79.7476	977,968	1,226,329	1,284,517	0	(4,906)	0	0	3.313	2.651	MON	3,386	40,683	10/27/2020	11/25/2050
693675-BQ-2	PSMC 2020-3 B2 - CMO/RMBS			4	1.A	599,579	79.4818	472,582	594,578	598,402	0	(552)	(1)	0	3.329	3.202	MON	1,649	19,725	10/27/2020	11/25/2050
693675-BR-0	PSMC 2020-3 B3 - CMO/RMBS			4	1.A	696,118	76.5569	540,565	706,095	696,053	0	244	1	0	3.311	3.444	MON	1,948	23,424	10/27/2020	11/25/2050
693675-BS-8	PSMC 2020-3 B4 - CMO/RMBS			4	3.C FE	255,804	48.6386	172,823	355,320	258,451	0	1,450	0	0	3.319	5.164	MON	983	11,781	10/27/2020	11/25/2050
693675-BT-6	PSMC 2020-3 B5 - CMO/RMBS			4	4.B FE	148,895	44.8263	106,241	237,006	150,843	0	1,070	0	0	3.313	5.987	MON	654	7,858	10/27/2020	11/25/2050
693675-BU-3	PSMC 2020-3 B6 - CMO/RMBS			4	5.B GI	90,770	39.3342	108,796	276,594	92,635	0	399	0	0	3.319	11.057	MON	765	3,816	10/27/2020	11/25/2050
693680-AJ-9	PSMC 182 A9 - CMO/RMBS			4	1.A	11,186,598	90.1195	10,766,973	11,947,441	11,320,863	0	(173,650)	0	0	3.500	4.374	MON	34,847	418,160	05/18/2018	06/25/2048
693680-AW-0	PSMC 182 AX1 - CMO/RMBS			4	1.A FE	146,529	0.5027	38,976	0	109,734	0	(65,018)	0	0	0.240	(3.039)	MON	1,552	20,539	05/18/2018	06/25/2048
693680-BF-6	PSMC 182 B1 - CMO/RMBS			4	1.A	3,680,415	86.0488	3,298,544	3,833,342	3,710,281	0	783	0	0	3.726	4.177	MON	11,902	142,804	05/18/2018	06/25/2048
693680-BG-4	PSMC 182 B2 - CMO/RMBS			4	1.A	1,679,412	85.1380	1,519,514	1,784,767	1,700,348	0	6,384	0	0	3.726	4.420	MON	5,541	66,488	05/18/2018	06/25/2048
693680-BH-2	PSMC 182 B3 - CMO/RMBS			4	1.A	1,134,799	84.2382	1,047,792	1,243,844	1,160,562	0	6,465	0	0	3.726	4.742	MON	3,862	46,337	05/18/2018	06/25/2048
693680-BJ-8	PSMC 182 B4 - CMO/RMBS			4	1.A	636,192	76.3306	619,237	811,258	652,627	0	5,799	0	0	3.726	6.177	MON	2,519	30,222	05/18/2018	06/25/2048
693680-BK-5	PSMC 182 B5 - CMO/RMBS			4	1.A	245,961	53.6152	226,440	422,343	251,308	0	2,511	(3,078)	0	3.726	7.309	MON	1,311	15,734	05/18/2018	06/25/2048
693680-BL-3	PSMC 182 B6 - CMO/RMBS			4	5.B GI	165,027	39.3308	142,390	362,032	168,789	0	682	0	0	3.726	9.057	MON	1,124	5,607	05/18/2018	06/25/2048
693684-AJ-1	PSMC 2020-1 A9 - CMO/RMBS			4	1.A	15,085,139	82.2745	11,950,908	14,525,654	14,992,229	0	(16,269)	0	0	3.500	3.103	MON	42,366	513,140	01/24/2020	01/25/2050
693684-BQ-4	PSMC 201 B1 - CMO/RMBS			4	1.A	1,296,545	82.9443	1,036,851	1,250,057	1,285,778	0	(3,356)	0	0	3.560	3.110	MON	3,709	45,062	01/24/2020	01/25/2050
693684-BR-2	PSMC 201 B2 - CMO/RMBS			4	1.A	813,926	82.1573	664,464	808,770	809,830	0	(1,196)	297	0	3.569	3.505	MON	2,405	29,155	01/24/2020	01/25/2050
693684-BS-0	PSMC 201 B3 - CMO/RMBS			4	1.B	640,088	71.4857	473,125	661,845	637,275	0	(117)	(4,202)	0	3.560	3.783	MON	1,964	23,858	01/24/2020	01/25/2050
693684-BT-8	PSMC 201 B4 - CMO/RMBS			4	3.B FE	225,309	50.7043	140,504	277,104	225,908	0	675	(7,122)	0	3.562	4.670	MON	823	9,875	01/24/2020	01/25/2050
693684-BU-5	PSMC 201 B5 - CMO/RMBS			4	4.B FE	103,723	35.5907	56,384	158,424	104,585	0	460	(5,034)	0	3.562	6.003	MON	470	5,646	01/24/2020	01/25/2050
693684-BV-3	PSMC 201 B6 - CMO/RMBS			4	5.B GI	55,796	35.0264	55,539	158,564	55,903	0	209	31,414	0	3.560	11.055	MON	470	2,353	01/24/2020	01/25/2050
69371V-AJ-6	PSMC 2018-1 A9 - CMO/RMBS			4	1.A	15,262,139	88.0562	13,990,401	15,888,033	15,386,130	0	(53,125)	0	0	3.500	3.927	MON	46,340	556,081	03/08/2018	02/25/2048
69371V-AW-7	PSMC 2018-1 AX1 - CMO/RMBS			4	1.A FE	115,092	0.7348	61,145	0	86,425	0	(33,604)	0	0	0.213	5.514	MON	1,477	19,932	03/08/2018	02/25/2048
69371V-BF-3	PSMC 2018-1 B1 - CMO/RMBS			4	1.A	2,276,422	86.0001	2,022,107	2,351,284	2,289,515	0	1,992	0	0	3.700	4.062	MON	7,251	86,991	03/08/2018	02/25/2048
69371V-BG-1	PSMC 2018-1 B2 - CMO/RMBS			4	1.A	1,451,687	85.3007	1,297,574	1,521,176	1,462,947	0	4,080	0	0	3.700	4.247	MON	4,691	56,279	03/08/2018	02/25/2048
69371V-BH-9	PSMC 2018-1 B3 - CMO/RMBS			4	1.A	1,159,059	84.3194	1,127,374	1,337,029	1,183,809	0	11,932	(104)	0	3.700	5.512	MON	4,123	49,466	03/08/2018	02/25/2048
69371V-BJ-5	PSMC 2018-1 B4 - CMO/RMBS			4	1.A	687,499	76.8082	672,713	875,835	708,844	0	1,292	0	0	3.700	5.988	MON	2,701	32,403	03/08/2018	02/25/2048
69371V-BK-2	PSMC 2018-1 B5 - CMO/RMBS			4	4.B FE	150,188	52.1066	134,088	257,334	154,693	0	1,322	0	0	3.700	7.119	MON	794	9,521	03/08/2018	02/25/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69371V-BL-0	PSMC 2018-1 B6 - CMO/RMBS			4	5.B GI	94,290	38.6787	79,716	206,099	94,502	0	376	334	0	3.700	9.135	MON	636	3,172	03/08/2018	02/25/2048
69372X-AJ-1	PSMC 2019-1 A9 - CMO/RMBS			4	1.A	5,303,503	90.5518	4,583,244	5,061,459	5,330,184	0	180,049	0	0	4.000	3.046	MON	16,872	206,985	06/11/2019	07/25/2049
69372X-BC-5	PSMC 2019-1 AX1 - CMO/RMBS			4	1.A FE	21,184	0.1856	5,718	0	6,811	0	(11,873)	0	0	0.178	(150.167)	MON	457	7,421	06/11/2019	07/25/2049
69372X-BP-6	PSMC 2019-1 B1 - CMO/RMBS			4	1.A	1,273,354	86.8817	1,046,325	1,204,309	1,253,995	0	3,911	0	0	4.190	3.459	MON	4,205	51,269	06/11/2019	07/25/2049
69372X-BQ-4	PSMC 2019-1 B2 - CMO/RMBS			4	1.A	710,021	86.2459	597,234	692,478	700,801	0	(2,674)	199	0	4.190	3.897	MON	2,418	29,480	06/11/2019	07/25/2049
69372X-BR-2	PSMC 2019-1 B3 - CMO/RMBS			4	1.A	521,403	84.7822	433,942	511,832	516,220	0	(1,980)	221	0	4.190	3.915	MON	1,787	21,789	06/11/2019	07/25/2049
69372X-BS-0	PSMC 2019-1 B4 - CMO/RMBS			4	3.B FE	265,352	65.4377	216,939	331,520	267,314	0	1,169	(4,391)	0	4.190	5.501	MON	1,158	13,907	06/11/2019	07/25/2049
69372X-BT-8	PSMC 2019-1 B5 - CMO/RMBS			4	4.B FE	107,220	60.6962	100,610	165,760	108,208	0	613	(4,091)	0	4.190	6.930	MON	579	6,954	06/11/2019	07/25/2049
69372X-BU-5	PSMC 2019-1 B6 - CMO/RMBS			4	5.B GI	110,041	39.8267	92,457	232,148	108,940	0	173	0	0	4.190	9.403	MON	811	4,046	06/11/2019	07/25/2049
69374J-AJ-0	PSMC 2018-3 A9 - CMO/RMBS			4	1.A	1,926,124	96.8568	1,889,219	1,950,528	1,924,182	0	(2,673)	0	0	3.953	4.419	MON	6,425	82,547	09/10/2018	08/25/2048
69374J-BD-2	PSMC 2018-3 AX1 - CMO/RMBS			4	1.A FE	10,624	0.1520	1,948	0	471	0	(11,506)	0	0	0.000	(200.000)	MON	0	27	09/10/2018	08/25/2048
69374J-BR-1	PSMC 2018-3 B2 - CMO/RMBS			4	1.A	1,519,069	92.5036	1,426,836	1,542,466	1,517,431	0	1,019	0	0	3.953	4.047	MON	5,081	61,916	09/10/2018	08/25/2048
69374J-BS-9	PSMC 2018-3 B3 - CMO/RMBS			4	1.A	1,028,247	91.5868	984,634	1,075,082	1,040,764	0	3,587	0	0	3.953	4.287	MON	3,541	43,155	09/10/2018	08/25/2048
69374J-BT-7	PSMC 2018-3 B4 - CMO/RMBS			4	1.A	659,820	83.4400	663,100	794,703	683,945	0	6,075	0	0	3.953	5.241	MON	2,618	31,900	09/10/2018	08/25/2048
69374J-BU-4	PSMC 2018-3 B5 - CMO/RMBS			4	1.A	157,361	63.5113	162,320	255,576	159,428	0	1,121	(4,305)	0	3.953	6.927	MON	842	10,135	09/10/2018	08/25/2048
69374J-BV-2	PSMC 2018-3 B6 - CMO/RMBS			4	3.B	117,694	44.0670	112,748	255,856	117,805	0	193	6,297	0	3.726	9.061	MON	794	4,161	09/10/2018	08/25/2048
69374K-AJ-7	PSMC 2018-4 A9 - CMO/RMBS			4	1.A	2,515,855	92.6441	2,409,391	2,600,696	2,483,579	0	(80,671)	0	0	4.000	4.886	MON	8,669	108,133	10/09/2018	11/27/2048
69374K-BC-1	PSMC 2018-4 AX1 - CMO/RMBS			4	1.A FE	21,772	0.4007	6,159	0	3,516	0	(11,956)	0	0	0.182	(184.111)	MON	234	4,219	10/09/2018	11/27/2048
69374K-BP-2	PSMC 2018-4 B1 - CMO/RMBS			4	1.A	1,235,091	90.6974	1,131,784	1,247,868	1,232,106	0	(1,571)	0	0	4.187	4.268	MON	4,354	52,984	10/09/2018	11/27/2048
69374K-BQ-0	PSMC 2018-4 B2 - CMO/RMBS			4	1.A	913,008	86.3626	808,200	935,822	914,497	0	1,783	0	0	4.198	4.423	MON	3,274	39,735	10/09/2018	11/27/2048
69374K-BR-8	PSMC 2018-4 B3 - CMO/RMBS			4	1.A	739,464	85.5574	667,244	779,878	748,090	0	3,759	0	0	4.198	4.703	MON	2,728	33,113	10/09/2018	11/27/2048
69374K-BS-6	PSMC 2018-4 B4 - CMO/RMBS			4	1.A	271,769	69.9860	240,238	343,266	274,458	0	2,809	0	0	4.198	5.849	MON	1,201	14,575	10/09/2018	11/27/2048
69374K-BT-4	PSMC 2018-4 B5 - CMO/RMBS			4	1.A	87,507	62.1384	84,540	136,052	89,546	0	763	0	0	4.198	6.982	MON	476	5,708	10/09/2018	11/27/2048
69374K-BU-1	PSMC 2018-4 B6 - CMO/RMBS			4	3.B	101,170	42.7712	101,940	238,337	102,397	0	258	0	0	4.028	10.465	MON	800	4,125	10/09/2018	11/27/2048
69374X-AJ-9	PSMC 2019-2 A9 - CMO/RMBS			4	1.A	13,467,600	86.6115	11,099,237	12,814,963	13,339,371	0	89,811	0	0	3.500	2.960	MON	37,377	453,254	10/08/2019	10/25/2049
69374X-BC-3	PSMC 2019-2 X1 - CMO/RMBS			4	1.A FE	51,525	0.7319	56,612	0	41,626	0	(12,876)	0	0	0.201	20.367	MON	1,295	17,502	10/08/2019	10/25/2049
69374X-BP-4	PSMC 2019-2 B1 - CMO/RMBS			4	1.A	1,273,592	84.1225	1,010,340	1,201,034	1,255,940	0	(2,794)	0	0	3.704	3.007	MON	3,707	45,065	10/08/2019	10/25/2049
69374X-BQ-2	PSMC 2019-2 B2 - CMO/RMBS			4	1.A	639,124	83.6378	528,779	632,225	634,753	0	(880)	(6,236)	0	3.704	3.589	MON	1,951	23,722	10/08/2019	10/25/2049
69374X-BR-0	PSMC 2019-2 B3 - CMO/RMBS			4	1.A	674,042	75.8932	527,700	695,319	671,976	0	84	205	0	3.704	3.906	MON	2,146	26,090	10/08/2019	10/25/2049
69374X-BS-8	PSMC 2019-2 B4 - CMO/RMBS			4	3.B FE	189,613	54.0135	128,765	238,394	190,054	0	509	(5,946)	0	3.704	4.949	MON	736	8,831	10/08/2019	10/25/2049
69374X-BT-6	PSMC 2019-2 B5 - CMO/RMBS			4	4.B FE	87,729	49.9042	68,031	136,324	88,275	0	424	(3,586)	0	3.704	6.282	MON	421	5,050	10/08/2019	10/25/2049
69374X-BU-3	PSMC 2019-2 B6 - CMO/RMBS			4	5.B GI	58,598	42.7318	58,256	136,329	58,694	0	174	1,259	0	3.704	9.384	MON	421	2,102	10/08/2019	10/25/2049
69375B-AJ-6	PSMC 2019-3 A9 - CMO/RMBS			4	1.A	10,328,052	83.7658	8,427,485	10,060,768	10,261,757	0	18,884	0	0	3.500	3.180	MON	29,344	355,848	10/28/2019	11/26/2049
69375B-BC-0	PSMC 2019-3 AX1 - CMO/RMBS			4	1.A FE	32,043	0.0356	2,881	0	651	0	(12,421)	0	0	0.041	(200.000)	MON	279	2,591	10/28/2019	11/26/2049
69375B-BP-1	PSMC 2019-3 B1 - CMO/RMBS			4	1.A	992,551	84.0666	811,061	964,784	983,741	0	(602)	0	0	3.526	3.167	MON	2,835	34,503	10/28/2019	11/26/2049
69375B-BQ-9	PSMC 2019-3 B2 - CMO/RMBS			4	1.A	652,278	83.2877	543,613	652,693	644,713	0	(307)	165	0	3.495	3.532	MON	1,901	23,342	10/28/2019	11/26/2049
69375B-BR-7	PSMC 2019-3 B3 - CMO/RMBS			4	1.A	442,399	69.4918	335,223	482,392	439,040	0	1,147	(7,639)	0	3.514	4.164	MON	1,413	17,251	10/28/2019	11/26/2049
69375B-BS-5	PSMC 2019-3 B4 - CMO/RMBS			4	3.B FE	155,697	49.0434	105,063	214,225	157,342	0	560	(5,959)	0	3.495	5.191	MON	624	7,560	10/28/2019	11/26/2049
69375B-BT-3	PSMC 2019-3 B5 - CMO/RMBS			4	4.B FE	53,873	47.2254	43,372	91,840	55,095	0	288	(2,525)	0	3.515	6.479	MON	269	3,241	10/28/2019	11/26/2049
69375B-BU-0	PSMC 2019-3 B6 - CMO/RMBS			4	5.B GI	63,017	41.7924	64,018	153,180	63,598	0	187	0	0	3.514	9.266	MON	449	2,246	10/28/2019	11/26/2049
69376C-AJ-3	PSMC 2021-2 A9 - CMO/RMBS			4	1.A	13,054,777	77.6364	10,156,921	13,082,678	13,078,072	0	350,786	0	0	2.500	2.498	MON	0	0	06/09/2021	05/25/2051
69376C-BC-7	PSMC 2021-2 AX1 - CMO/RMBS			4	1.A FE	565,593	0.9668	546,815	0	569,468	0	(55,500)	0	0	0.208	11.598	MON	9,813	126,688	06/09/2021	05/25/2051
69376C-BP-8	PSMC 2021-2 B1 - CMO/RMBS			4	1.A	1,154,628	74.3042	844,882	1,137,058	1,154,673	0	31,223	0	0	2.714	2.507	MON	0	0	06/09/2021	05/25/2051
69376C-BQ-6	PSMC 2021-2 B2 - CMO/RMBS			4	1.A	537,230	73.0159	390,738	535,142	537,909	0	15,276	0	0	2.714	2.636	MON	0	0	06/09/2021	05/25/2051
69376C-BR-4	PSMC 2021-2 B3 - CMO/RMBS			4	1.B	677,777	70.2530	493,363	702,267	680,296	0	22,048	0	0	2.714	3.044	MON	0	0	06/09/2021	05/25/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69376C-BS-2	PSMC 2021-2 B4 - CMO/RMBS			4	3.C FE	161,561	38.3001	93,579	244,332	163,510	0	8,228	0	0	2.714	4.862	MON	0	0	06/09/2021	05/25/2051
69376C-BT-0	PSMC 2021-2 B5 - CMO/RMBS			4	4.B FE	114,932	35.6238	74,626	209,484	116,004	0	7,023	0	0	2.714	5.985	MON	0	0	06/09/2021	05/25/2051
69376C-BU-7	PSMC 2021-2 B6 - CMO/RMBS			4	5.B GI	81,480	20.2145	49,412	244,439	85,171	0	3,991	0	0	2.714	9.224	MON	0	0	06/09/2021	05/25/2051
69376D-AJ-1	PSMC 213 A9 - CMO/RMBS			4	1.A	14,098,910	76.2644	10,813,655	14,179,157	14,102,043	0	(23,644)	0	0	2.500	2.550	MON	29,540	354,479	09/24/2021	08/25/2051
69376D-AM-4	PSMC 213 A12 - CMO/RMBS			4	1.A	15,250,933	65.5975	9,888,818	15,075,000	15,240,735	0	(8,095)	0	0	2.500	2.427	MON	31,406	376,875	09/24/2021	08/25/2051
69376D-BC-5	PSMC 213 AX1 - CMO/RMBS			4	1.A FE	392,337	0.7690	526,643	0	398,670	0	(37,026)	0	0	0.171	20.141	MON	9,773	122,629	09/24/2021	08/25/2051
69376D-BP-6	PSMC 213 B1 - CMO/RMBS			4	1.A	1,804,646	78.2468	1,401,908	1,791,650	1,803,282	0	(5,120)	0	0	2.676	2.580	MON	3,996	47,838	09/24/2021	08/25/2051
69376D-BQ-4	PSMC 213 B2 - CMO/RMBS			4	1.C	757,723	75.7858	574,493	758,048	757,563	0	(140)	0	0	2.676	2.665	MON	1,691	20,240	09/24/2021	08/25/2051
69376D-BR-2	PSMC 213 B3 - CMO/RMBS			4	1.G	650,986	68.4595	464,168	678,018	651,823	0	(809)	0	0	2.676	3.009	MON	1,512	18,103	09/24/2021	08/25/2051
69376D-BS-0	PSMC 213 B4 - CMO/RMBS			4	2.B	190,662	31.5529	90,933	288,192	192,455	0	1,431	0	0	2.676	4.802	MON	643	7,695	09/24/2021	08/25/2051
69376D-BT-8	PSMC 213 B5 - CMO/RMBS			4	3.C	89,721	25.7705	42,404	164,544	90,857	0	910	0	0	2.668	5.917	MON	366	4,393	09/24/2021	08/25/2051
69376D-BU-5	PSMC 213 B6 - CMO/RMBS			4	5.B GI	71,237	19.7121	40,581	205,869	71,237	0	2,832	860	0	2.676	9.048	MON	0	0	09/24/2021	08/25/2051
69378K-AA-2	PRPM 22NQM1 A1 - RMBS			4	1.A FE	3,339,530	97.0471	3,340,701	3,442,350	3,339,611	0	81	0	0	5.500	5.661	MON	15,777	47,332	10/05/2022	09/25/2067
69378K-AB-0	PRPM 22NQM1 A2 - RMBS			4	1.C FE	4,397,450	95.9095	4,401,738	4,589,471	4,397,786	0	336	0	0	5.500	5.737	MON	21,035	63,105	10/05/2022	09/25/2067
69378K-AC-8	PRPM 22NQM1 A3 - RMBS			4	1.F FE	2,172,335	94.7853	2,175,540	2,295,230	2,154,757	0	482	0	0	5.500	0.123	MON	0	0	10/05/2022	09/25/2067
70069F-CJ-4	PPSI 2004-MCW1 M3 - RMBS			4	1.A FM	6,264,417	97.8033	6,132,556	6,270,296	6,345,753	0	51,237	0	0	5.514	4.419	MON	4,802	169,205	10/23/2020	10/25/2034
70069F-LY-1	PPSI 2005-WCW3 M3 - RMBS			4	1.A FM	3,983,125	84.7502	3,390,010	4,000,000	3,978,810	0	78,060	0	0	5.169	1.966	MON	0	0	10/18/2021	08/25/2035
74160M-CZ-3	PRIME 2003-3 B3 - CMO/RMBS			4	1.A FM	56,300	95.2747	57,035	59,863	55,462	0	4,235	0	0	5.984	7.563	MON	0	0	09/27/2017	01/25/2034
74160M-EH-1	PRIME 2004-CL2 B1 - CMO/RMBS			4	1.A FM	642,620	71.7424	696,737	971,165	645,606	0	95,600	133,117	0	5.250	13.878	MON	0	0	07/07/2004	11/25/2031
74160M-GT-3	PRIME 2005-1 1B1 - CMO/RMBS			4	1.A FM	154,185	104.9008	204,221	194,680	23,909	0	14,210	0	0	5.500	0.184	MON	0	0	02/15/2005	03/25/2035
74160M-HE-5	PRIME 2005-1 2A5 - CMO/RMBS			4	1.A FM	2,076	98.6002	2,075	2,104	2,076	0	5	0	0	5.500	6.640	MON	10	(256)	01/12/2005	09/25/2034
74434U-CH-5	CL B2 (SUB)? - MBS			4	1.A FM	614	98.1399	666	679	672	0	(40)	0	0	0.000	9.199	N/A	4	51	04/17/2003	04/25/2024
74434U-CN-2	PRUDENTIAL HOME MORTGAGE SECURITIES 1994			4	1.A FM	695	98.1399	686	699	697	0	5	0	0	6.730	6.536	MON	4	35	05/01/2002	04/28/2024
74434U-HX-5	PRUDENTIAL HOME MORTGAGE SECURITIES 1994			4	1.A FM	226	98.8721	222	224	225	0	(2)	0	0	7.811	7.207	MON	0	36	01/30/1996	09/28/2024
74922A-AA-5	RALI 2007-QH6 A1 - RMBS			4	1.A FM	4,337,168	91.5449	4,775,225	5,216,266	4,425,381	0	67,668	0	0	4.769	7.917	MON	3,455	99,829	08/04/2014	07/25/2037
74922J-AA-6	RALI 2007-QH2 A1 - RMBS			4	1.A FM	7,701,073	94.1394	9,511,435	10,103,565	5,271,563	0	327,963	0	0	4.669	4.311	MON	0	0	04/14/2016	03/25/2037
74922M-AC-5	RALI 2006-QA6 A3 - RMBS			4	1.A FM	3,821,761	84.5588	3,763,066	4,450,238	3,644,989	0	166,644	0	0	4.769	2.890	MON	0	0	09/17/2014	07/25/2036
74922R-AH-3	RALI 2006-QS18 2A1 - CMO/RMBS			4	1.A FM	2,750,623	65.8182	3,902,034	5,928,506	2,781,023	0	423,365	375,640	0	4.839	10.464	MON	0	0	05/25/2011	12/25/2036
74922W-AA-7	RALI 2007-QH3 A1 - RMBS			4	1.A FM	4,330,771	91.1557	4,942,154	5,421,664	4,449,880	0	77,225	0	0	4.709	8.410	MON	3,546	100,827	12/11/2013	04/25/2037
74922X-AA-5	RALI 2006-QA11 A1 - RMBS			4	1.A FM	7,539,586	84.0064	8,096,455	9,637,905	6,928,380	0	344,220	0	0	4.729	3.536	MON	0	0	08/06/2015	12/25/2036
74923C-AE-2	RALI 2007-QS2 A5 - CMO/RMBS			4	1.A FM	3,904,403	74.0152	4,768,413	6,442,476	3,167,724	0	364,780	0	0	6.250	13.059	MON	0	0	04/05/2011	01/25/2037
74923J-AE-7	RALI 2007-QS5 A5 - CMO/RMBS			4	1.A FM	2,497,669	69.7104	3,308,297	4,745,771	1,995,793	0	241,399	0	0	4.689	8.803	MON	0	0	04/25/2011	03/25/2037
74923W-AB-4	RALI 2007-QS7 1A2 - CMO/RMBS			4	1.A FM	2,652,257	74.4557	2,631,627	3,534,485	2,652,257	0	201,702	484,953	0	6.000	6.759	MON	0	0	10/20/2015	05/25/2037
74928U-BZ-9	RBSSP 2009-12 182 - CMO/RMBS			4	1.A FM	6,236,442	89.1087	5,880,735	6,599,509	6,028,481	0	249,219	0	0	3.247	3.178	MON	0	0	12/08/2017	12/26/2035
74928X-AR-2	RBSSP 2009-6 2A2 - CMO/RMBS			4	1.A FM	9,664,608	62.1817	7,798,677	12,541,760	8,239,761	0	401,422	0	0	2.947	4.391	MON	0	0	01/26/2017	01/28/2036
74951P-CW-6	RESIF 2004-B B3 - CMO/RMBS			4	1.A FM	1,821,386	41.7607	182,171	436,227	0	0	10,521	0	0	5.174	30.698	MON	0	0	05/21/2004	02/10/2036
74951P-CX-4	RESIF 2004-B B4 - CMO/RMBS			4	1.A FM	164,237	1.3304	1,478	111,077	0	0	75,559	0	0	5.374	0.000	MON	0	0	05/21/2004	02/10/2036
74958T-AB-9	RFMSI 2007-SA3 2A1 - CMO/RMBS			4	1.A FM	1,555,222	71.2320	1,411,186	1,981,113	840,809	0	40,532	0	0	4.545	5.140	MON	0	0	02/14/2013	07/27/2037
74958W-AA-4	RFMSI 2007-SA1 1A1 - CMO/RMBS			4	1.A FM	77,442	81.8052	80,730	98,686	62,805	0	7,542	0	0	3.082	10.898	MON	0	0	01/11/2007	02/25/2037
74958Y-AD-4	RFMSI 2007-S4 A4 - CMO/RMBS			4	1.A FM	996,865	73.7582	1,074,885	1,457,310	106,760	0	(603)	0	0	5.375	8.473	MON	0	0	06/30/2011	04/25/2037
74978A-AE-0	RAAC 2007-SP1 M2 - RMBS			4	1.A FM	4,851,476	97.4422	5,078,689	5,212,000	5,089,331	0	85,173	0	0	5.889	5.290	MON	4,263	165,784	09/11/2018	03/25/2037
75114G-AA-7	RALI 2006-Q04 1A1 - RMBS			4	1.A FM	8,090,381	90.4958	9,127,865	10,086,510	7,857,928	0	664,498	1,425	0	2.969	7.778	MON	3,464	0	03/24/2016	04/25/2046
75114G-AC-3	RALI 2006-Q04 2A1 - RMBS			4	1.A FM	2,933,665	88.9644	3,274,946	3,681,189	2,931,309	0	(178,538)	0	0	4.769	9.424	MON	2,438	65,247	03/22/2016	04/25/2046
75114N-AA-2	RALI 2006-Q06 A1 - RMBS			4	1.A FM	2,852,546	25.3484	4,334,072	17,098,034	2,857,631	0	471,724	1,125,268	0	4.749	6.370	MON	0	0	09/27/2017	06/25/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75114N-AB-0	RALI 2006-Q06 A2 - RMBS			4	1.A FM	4,432,626	25.4319	3,073,413	12,084,888	2,534,240	0	422,091	0	0	4.849	9.696	MON	0	0	12/11/2013	06/25/2046
751150-AD-5	RALI 2006-Q07 2A1 - RMBS			4	1.A FM	2,949,743	93.5938	3,835,901	4,098,457	2,066,896	0	109,931	0	0	2.899	4.033	MON	0	0	02/19/2015	09/25/2046
751150-AH-6	RALI 2006-Q07 3A2 - RMBS			4	1.A FM	1,161,621	93.6145	1,201,806	1,283,782	1,016,269	0	27,165	0	0	4.799	1.195	MON	0	0	09/27/2017	09/25/2046
753910-AG-3	RASC 2005-KS12 M4 - RMBS			4	1.A FM	6,166,845	90.0992	5,578,944	6,192,000	6,156,619	0	135,953	0	0	5.349	2.213	MON	0	0	10/21/2021	01/25/2036
75406V-AD-5	RASC 2006-KS5 A4 - RMBS			4	1.A FM	1,214,276	99.9687	1,458,584	1,459,040	1,433,565	0	23,146	0	0	4.909	7.527	MON	995	32,425	10/28/2014	07/25/2036
75409T-DB-8	RATE 21J3 B1 - CMO/RMBS			4	1.B	3,265,843	78.6867	3,265,843	4,150,436	3,265,843	0	(17,848)	902,697	0	2.715	5.716	MON	1,878	112,629	10/14/2021	10/25/2051
75410J-DC-5	RATE 2021-J4 B1 - CMO/RMBS			4	1.A	6,206,690	69.9697	4,440,181	6,345,863	6,214,399	0	7,230	0	0	2.633	2.872	MON	13,926	152,704	11/19/2021	11/25/2051
75410R-DB-9	RATE 2022-J1 B1 - CMO/RMBS			4	1.A	7,644,213	78.4936	6,305,070	8,032,593	7,664,262	0	20,048	0	0	2.750	3.311	MON	18,406	218,862	01/31/2022	01/25/2052
759950-CF-3	RAMC 2004-1 M1 - RMBS			4	5.A FM	1,535,050	88.5827	1,388,055	1,566,960	1,555,191	7,904	18,579	0	0	5.259	3.539	MON	1,144	33,406	11/22/2021	05/25/2034
759950-GP-7	RAMC 2005-4 TAGGS A5 - ABS			4	1.A FM	4,707,368	88.2000	4,410,000	5,000,000	3,938,379	0	80,919	0	0	3.050	6.382	MON	12,710	149,932	12/09/2005	02/25/2036
760985-7J-4	RAMP 2004-RS7 AB2 - RMBS			4	1.A FM	914,610	95.4408	1,283,228	1,344,529	738,210	0	77,002	0	0	5.049	7.671	MON	0	0	10/17/2013	07/25/2034
76110G-W8-0	RALI 2002-QS16 M1 - CMO/RMBS			4	1.A FM	667,189	0.0010	0	4,175	0	0	0	0	0	5.750	0.000	MON	0	0	12/05/2002	02/15/2023
76110H-7B-9	RALI 2005-QA7 A21 - CMO/RMBS			4	1.A FM	1,283,516	90.6392	1,344,355	1,483,194	1,202,315	0	76,380	0	0	3.839	6.756	MON	0	0	01/16/2014	07/25/2035
76110H-H5-1	RALI 2004-QA6 N31 - CMO/RMBS			4	1.A FM	9,064,505	72.1551	1,007,627	1,396,473	925,218	0	59,192	0	0	4.505	7.318	MON	0	0	11/13/2006	12/26/2034
76110H-RE-1	RALI 2004-QS3 M1 - CMO/RMBS			4	1.A FM	3,994	0.0039	0	4,237	0	0	259	0	0	5.000	0.000	MON	0	0	03/22/2004	03/30/2034
76110V-QK-7	RFMS2 2004-HS2 AI5 - RMBS			4	1.A FM	938,326	95.4186	297,644	311,934	310,721	0	3,858	10,130	0	6.335	1.842	MON	364	3,406	06/22/2004	06/25/2034
76110W-N7-7	RASC 2005-KS2 M2 - RMBS			4	1.A FM	4,755,457	95.5201	4,781,491	5,005,745	4,923,810	0	68,285	0	0	5.409	4.977	MON	3,760	132,848	09/11/2020	03/25/2035
761118-DZ-8	RALI 2005-QS12 A12 - CMO/RMBS			4	1.A FM	1,018,810	79.0971	1,072,310	1,355,688	956,732	0	48,183	0	0	4.889	3.172	MON	0	0	08/06/2015	08/25/2035
761118-HA-9	RALI 2005-QS13 2A1 - CMO/RMBS			4	1.A FM	1,151,778	77.8700	1,194,863	1,534,433	1,120,212	0	64,585	0	0	5.089	3.766	MON	0	0	09/14/2016	09/25/2035
761118-HU-5	RALI 2005-Q02 A1 - CMO/RMBS			4	1.A FM	2,511,370	86.5657	1,639,047	1,893,413	1,164,308	0	53,382	0	0	3.409	2.879	MON	0	0	10/16/2014	09/25/2045
761118-MA-3	RALI 2005-QS16 A1 - CMO/RMBS			4	1.A FM	1,691,947	78.6314	1,628,570	2,071,144	1,502,103	0	61,678	0	0	5.089	2.207	MON	0	0	04/21/2014	11/25/2035
761118-NC-8	RALI 2005-QA12 NB5 - CMO/RMBS			4	1.A FM	53,448	97.6205	57,938	59,350	0	0	669	0	0	4.412	5.384	MON	0	0	04/06/2020	12/25/2035
761118-QM-3	RALI 2005-Q05 A1 - CMO/RMBS			4	1.A FM	9,611,083	80.7736	8,942,882	11,071,541	1,055,773	0	(128,421)	0	0	3.049	5.960	MON	0	0	06/02/2011	01/25/2046
761118-WQ-7	RALI 2006-Q03 A2 - RMBS			4	1.A FM	2,569,099	29.4052	3,205,653	10,901,671	2,551,339	0	256,268	862,957	0	4.909	3.069	MON	0	0	09/27/2017	03/26/2046
761118-XU-7	RALI 2006-QS3 2A1 - CMO/RMBS			4	1.A FM	9,009,590	66.2863	12,307,861	18,567,739	9,060,697	0	1,703,938	3,912,373	0	6.500	16.040	MON	0	0	04/05/2011	03/25/2036
76111X-ZB-2	RFMSI 2005-SA5 2A - CMO/RMBS			4	1.A FM	956,149	82.1772	880,972	1,072,040	562,135	0	28,161	0	0	4.302	5.385	MON	0	0	10/18/2012	11/25/2035
76112B-DV-9	RAMP 2004-RS10 MI1 - RMBS			4	1.A FM	1,626,466	100.0000	1,618,172	1,618,172	1,404,534	0	176,916	0	0	5.280	12.226	MON	0	0	10/22/2004	10/25/2034
76112B-EP-1	RAAC 2004-SP3 MI1 - RMBS			4	1.A FM	1,814,588	95.0027	1,677,360	1,765,593	1,587,959	0	140,355	0	0	5.447	9.305	MON	0	0	01/25/2005	09/25/2034
76112B-FW-5	RAMP 2004-RS12 M12 - RMBS			4	1.A FM	342,744	95.7365	2,253,576	2,353,937	309,225	0	131,401	0	0	6.232	49.775	MON	0	0	12/15/2004	12/25/2034
76112B-JA-9	RAMP 2005-RS1 M12 - RMBS			4	1.A FM	0	57.4794	821,886	1,429,879	0	0	58,027	0	0	5.992	0.000	MON	0	0	01/20/2005	12/25/2034
76112F-AA-9	RAST 2006-A5CB A1 - CMO/RMBS			4	1.A FM	6,785,628	41.7587	6,936,207	16,610,205	6,732,029	0	999,789	2,067,528	0	6.500	12.453	MON	0	0	04/05/2011	06/25/2036
76114G-AB-3	RAST 2006-A16 1A2 - CMO/RMBS			4	1.A FM	2,097,951	38.7251	1,300,496	3,358,274	1,574,972	0	86,698	0	0	6.000	5.855	MON	0	0	04/06/2020	02/25/2037
76120L-AA-6	RESI 192 A1 - CMO/RMBS		D	4	1.A FE	504,194	99.8754	505,081	505,711	510,569	0	5,387	0	0	5.224	2.292	MON	1,468	12,419	06/11/2020	02/12/2051
78386N-DF-3	SACO 2000-1 1B1 - RMBS			4	1.A FM	358,246	98.1820	407,822	415,374	393,873	0	33,037	0	0	6.016	12.069	MON	0	0	02/25/2000	02/25/2038
78473N-AC-7	STARM 2007-1 2A1 - CMO/RMBS			4	1.A FM	1,495,059	80.2825	1,355,874	1,688,878	1,249,386	0	(165,753)	0	0	3.232	2.669	MON	0	0	11/17/2014	02/25/2037
78473T-AG-5	STARM 2007-2 3A3 - CMO/RMBS			4	1.A FM	436,902	53.0134	371,568	700,895	329,075	0	20,871	0	0	2.278	5.877	MON	0	0	04/06/2020	04/25/2037
78473W-AE-3	STARM 2007-4 2A2 - CMO/RMBS			4	1.A FM	4,322,712	75.5843	3,815,708	5,048,284	4,145,427	0	247,543	0	0	3.655	5.723	MON	0	0	04/04/2013	10/25/2037
78473W-AF-0	STARM 2007-4 3A1 - CMO/RMBS			4	3.A FM	2,703,432	85.7184	1,086,854	1,267,935	1,269,053	0	24,647	0	0	3.691	1.843	MON	0	0	06/10/2013	10/25/2037
78577N-AA-6	SACO 2006-12 1A - RMBS			4	1.A FM	33,427	105.7284	59,002	55,806	0	0	1,000	0	0	4.669	250.000	MON	0	0	12/19/2006	09/25/2036
79548K-PK-8	SBM7 9420 A - CMO/RMBS			4	1.A FM	21,272	97.8329	20,840	21,301	21,370	0	(100)	116	0	3.476	4.973	MON	62	615	09/25/1996	12/25/2024
805564-PQ-8	SAST 2004-1 M3 - RMBS			4	1.A FM	36	0.0039	36	927,338	0	0	9,911	131,755	0	6.414	5.492	MON	0	0	08/04/2004	03/25/2035
81743A-CB-3	SEMT 2019-5 B1 - CMO/RMBS			4	1.A	8,999,827	83.5399	7,208,996	8,629,407	8,909,910	0	(29,507)	0	0	3.719	3.185	MON	26,747	321,598	11/15/2019	12/27/2049
81744A-AA-6	SEMT TRUST 11 A - CMO/RMBS			4	1.A FM	238,919	88.7267	226,949	255,784	243,660	0	3,032	0	0	5.253	5.909	MON	411	6,320	10/26/2006	12/20/2032
81744F-HV-2	SEMT 2005-4 1A1 - CMO/RMBS			4	1.A FM	1,085,418	78.0792	1,085,418	1,390,150	1,085,418	0	11,121	138,912	0	4.573	8.162	MON	1,942	21,990	03/17/2015	10/20/2035
81744F-HV-2	SEMT 2005-4 1A1 - CMO/RMBS			4	3.B FM	882,099	78.0792	797,739	1,021,705	899,834	0	8,173	0	0	4.573	5.108	MON	1,428	16,162	03/17/2015	10/20/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81745X-CC-9	SEMT 174 B2 - CMO/RMBS			4	1.A	3,303,216	88.4138	2,841,126	3,213,442	3,247,211	0	(25,695)	0	0	3.917	3.217	MON	10,488	125,837	10/11/2019	07/25/2047
81746N-AN-8	SEMT 163 A13 - CMO/RMBS			4	1.A	8,743,650	88.9422	7,438,018	8,362,755	8,592,860	0	4,265	0	0	3.500	2.894	MON	24,391	292,621	10/12/2016	11/26/2046
81746V-CB-4	SEMT 2018-3 B1 - CMO/RMBS			4	1.A	6,776,387	88.2173	6,131,475	6,950,422	6,842,705	0	19,792	0	0	3.794	4.393	MON	21,973	265,496	02/22/2018	03/25/2048
81746V-CC-2	SEMT 2018-3 B2 - CMO/RMBS			4	1.A	4,455,195	87.8293	4,069,670	4,633,615	4,539,067	0	30,177	0	0	3.794	4.610	MON	14,649	172,876	02/22/2018	03/25/2048
81746V-CD-0	SEMT 2018-3 B3 - CMO/RMBS			4	1.A	4,672,853	86.3461	4,364,804	5,055,012	4,824,880	0	75,968	0	0	3.794	5.742	MON	15,981	188,598	02/22/2018	03/25/2048
81747C-CE-9	SEMT 2019-CH2 B1B - CMO/RMBS			4	1.A	11,941,913	90.1990	9,893,387	10,968,400	11,364,099	0	(308,819)	0	0	4.790	2.208	MON	43,781	527,303	07/17/2019	08/25/2049
81747D-AN-9	SEMT 2018-CH1 A13 - CMO/RMBS			4	1.A	4,518,437	93.2816	4,181,995	4,483,193	4,515,306	0	12,538	0	0	4.000	3.769	MON	14,944	186,771	02/08/2018	03/25/2048
81747E-AQ-0	SEMT 18CH2 A15 - CMO/RMBS			4	1.A	1,320,620	93.6270	1,241,043	1,325,518	1,320,954	0	1,397	0	0	4.000	4.057	MON	4,418	53,161	05/10/2018	06/25/2048
81747G-CA-8	SEMT 2018-5 B1 - CMO/RMBS			4	1.A	5,915,547	88.4231	4,903,371	5,545,352	5,694,319	0	(124,889)	0	0	3.941	(0.124)	MON	18,210	220,414	08/15/2019	05/26/2048
81747J-CC-8	SEMT 2018-6 B1 - CMO/RMBS			4	1.A	3,222,093	92.1131	2,749,312	2,984,715	3,006,714	0	(151,765)	0	0	4.167	(0.181)	MON	10,365	124,555	08/16/2019	07/27/2048
81747K-CC-5	SEMT 2021-1 B1 - CMO/RMBS			4	1.A	10,871,649	72.6013	7,730,281	10,647,582	10,845,435	0	(13,524)	0	0	2.660	2.442	MON	23,605	283,518	02/16/2021	03/27/2051
81747Y-CC-5	SEMT 212 I26 - CMO/RMBS			4	1.A	8,600,995	71.3642	6,183,022	8,664,033	8,603,885	0	2,480	0	0	2.558	2.626	MON	18,472	221,075	10/20/2021	04/25/2051
81747Y-CD-3	SEMT 212 B1 - CMO/RMBS			4	1.A	3,148,428	70.1436	2,454,382	3,499,084	3,170,285	0	99,378	0	0	2.552	3.538	N/A	0	0	02/16/2022	04/25/2051
81748A-CC-6	SEMT 2020-3 B1 - CMO/RMBS			4	1.A	14,577,920	79.4341	11,007,868	13,857,862	14,443,244	0	(45,411)	0	0	3.327	2.776	MON	38,416	461,102	03/10/2020	04/25/2050
81748B-CB-6	SEMT 2019-3 B1 - CMO/RMBS			4	1.A	5,264,090	88.7303	4,329,526	4,879,421	5,132,487	0	(39,855)	0	0	4.059	2.616	MON	16,504	199,545	08/15/2019	09/27/2049
81748B-CC-4	SEMT 2019-3 B2 - CMO/RMBS			4	1.A	4,389,621	88.1128	3,705,624	4,205,544	4,311,823	0	(39,087)	0	0	4.059	3.326	MON	14,224	170,678	08/15/2019	09/27/2049
81748R-CC-9	SEMT 2020-4 B1 - CMO/RMBS			4	1.A	7,096,663	76.5564	5,222,152	6,821,310	7,057,525	0	(17,617)	0	0	2.924	2.507	MON	16,623	199,731	10/26/2020	11/25/2050
81748R-CD-7	SEMT 2020-4 B2 - CMO/RMBS			4	1.A	2,506,357	75.2707	1,856,958	2,467,039	2,509,265	0	70,738	0	0	2.924	2.759	MON	0	0	10/27/2021	11/25/2050
81748T-CD-3	SEMT 217 B1 - CMO/RMBS			4	1.E	7,632,203	79.3153	5,948,802	7,500,190	7,622,300	0	(9,142)	0	0	2.872	2.671	MON	17,953	215,219	10/06/2021	11/25/2051
81748V-CD-8	SEMT 213 B1 - CMO/RMBS			4	1.A	7,389,348	71.9310	5,233,459	7,275,666	7,379,124	0	(7,005)	0	0	2.652	2.484	MON	16,078	193,106	08/10/2021	05/25/2051
81748V-CE-6	SEMT 213 B2 - CMO/RMBS			4	1.A	3,513,712	70.6361	2,534,890	3,588,659	3,524,046	0	101,969	0	0	2.652	2.864	MON	0	0	12/15/2021	05/25/2051
81748W-CD-6	SEMT 2021-4 B1 - CMO/RMBS			4	1.A	2,723,100	71.8605	2,001,282	2,784,954	2,726,429	0	3,062	0	0	2.668	2.912	MON	6,192	74,363	11/22/2021	06/26/2051
81748W-CE-4	SEMT 2021-4 B2 - CMO/RMBS			4	1.B	947,783	70.7764	679,784	960,467	948,729	0	782	0	0	2.668	2.808	MON	2,135	25,649	05/06/2021	06/26/2051
81748X-CD-4	SEMT 215 B1 - CMO/RMBS			4	1.A	11,698,130	75.5499	8,547,672	11,313,945	11,669,304	0	(24,988)	0	0	3.050	2.691	MON	28,757	345,347	11/22/2021	07/25/2051
81748Y-CD-2	SEMT 2021-6 B1 - CMO/RMBS			4	1.G	7,187,380	79.8032	5,545,323	6,948,747	7,170,503	0	(15,178)	0	0	2.929	2.553	MON	16,960	203,614	09/22/2021	10/25/2051
81749C-CG-2	SEMT 2022-1 B1 - CMO/RMBS			4	2.A	10,836,997	79.6679	8,814,499	11,064,058	10,846,789	0	9,029	0	0	2.947	3.180	MON	27,168	229,735	01/20/2022	02/26/2052
83611M-DJ-4	SVHE 2005-OPT1 M3 - RMBS			4	1.A FM	1,198,682	84.8772	4,243,858	5,000,000	2,380,210	0	455,198	0	0	5.139	22.180	MON	0	0	04/06/2005	06/25/2035
83611M-GV-4	SVHE 2005-OPT3 M2 - RMBS			4	1.A FM	20,295,642	86.3248	28,954,188	33,541,000	23,698,879	0	2,147,358	617,094	0	5.214	9.990	MON	0	0	02/02/2017	11/25/2035
83611M-GW-2	SVHE 2005-OPT3 M3 - RMBS			4	1.A FM	0	83.0275	8,302,750	10,000,000	0	0	148,523	0	0	5.319	0.000	MON	0	0	09/28/2005	11/25/2035
83611M-GX-0	SVHE 2005-OPT3 M4 - RMBS			4	1.A FM	0	71.6682	5,733,455	8,000,000	0	0	97,402	0	0	5.409	0.000	MON	0	0	09/28/2005	11/25/2035
83611M-GY-8	SVHE 2005-OPT3 M5 - RMBS			4	1.A FM	66,975	49.5183	431,605	871,606	0	0	10,302	0	0	5.889	0.000	MON	0	0	09/28/2005	11/25/2035
83612P-AE-0	SVHE 2007-1 2A4 - RMBS			4	1.A FM	6,161,950	93.8931	8,520,603	9,074,790	7,272,577	0	592,700	0	0	4.639	6.703	MON	0	0	01/19/2012	03/25/2037
84751P-LP-2	SURF 2006-BC2 A2D - RMBS			4	1.A FM	1,765,047	38.7788	1,157,669	2,985,312	942,497	0	101,799	0	0	6.350	9.799	MON	0	0	03/22/2006	02/25/2037
85571R-AA-8	STAR 2022-3 A1 - CMO/RMBS			4	1.A FE	3,460,119	94.1242	3,371,111	3,581,556	3,460,326	0	206	0	0	4.161	5.254	MON	12,419	0	12/15/2022	03/25/2067
863579-C6-3	SARM 2005-21 7A1 - CMO/RMBS			4	1.A FM	5,029,932	71.1728	4,898,839	6,883,026	4,604,413	0	96,531	0	0	4.172	4.707	MON	0	0	04/06/2020	11/25/2035
863579-GY-8	SARM 2004-20 1A1 - CMO/RMBS			4	1.A FM	2,823,730	88.5727	2,826,050	3,190,656	2,918,919	0	52,588	0	0	4.040	7.851	MON	10,741	101,947	04/06/2020	01/25/2035
863579-HB-7	SARM 2004-20 2A1 - CMO/RMBS			4	1.A FM	3,248,543	92.2977	3,339,731	3,618,432	3,362,689	0	65,246	0	0	4.009	7.831	MON	12,087	111,903	04/06/2020	01/25/2035
863579-L6-3	SARM 2005-23 4A1 - CMO/RMBS			4	1.A FM	6,884,747	97.2203	2,589,657	2,663,699	807,098	0	134,962	0	0	3.815	4.966	MON	0	0	01/16/2014	01/25/2036
863579-LC-0	SARM 2005-1 4A1 - CMO/RMBS			4	1.A FM	1,385,892	88.7532	1,444,907	1,628,006	1,310,729	0	105,833	0	0	3.745	8.202	MON	0	0	11/15/2011	02/25/2035
863579-LH-9	SARM 2005-1 B1 - CMO/RMBS			4	1.A FM	209,098	70.9947	4,624,201	6,513,444	0	0	126,738	0	0	4.839	0.000	MON	0	0	07/27/2005	02/25/2035
863579-MW-5	SARM 2005-4 4A - CMO/RMBS			4	1.A FM	1,497,321	88.7573	1,686,918	1,900,597	1,172,384	0	102,677	0	0	3.927	8.816	MON	0	0	11/15/2011	03/25/2035
863579-P7-7	SARM 2006-1 4A2 - CMO/RMBS			4	1.A FM	14,970,261	79.3325	14,680,168	18,504,613	10,354,725	0	606,464	0	0	3.765	5.324	MON	0	0	04/02/2013	02/25/2036
863579-PA-0	SARM 2005-8XS M2 - RMBS			4	1.A FM	583,680	77.6894	629,006	809,642	0	0	17,682	0	0	5.334	0.000	MON	0	0	03/18/2005	04/25/2035
863579-PD-4	SARM 2005-7 1A1 - CMO/RMBS			4	1.A FM	2,169,755	89.2226	2,201,190	2,467,077	2,233,495	0	158,516	0	0	3.854	7.469	MON	0	0	11/07/2006	04/25/2035
863579-V4-7	SARM 2006-2 5A1 - CMO/RMBS			4	1.A FM	1,947,170	80.1453	2,001,018	2,496,737	1,871,384	0	154,507	0	0	3.490	7.898	MON	0	0	03/19/2020	03/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
863579-WZ-7	SARM 2005-18 1A1 - CMO/RMBS			4	1.A FM	691,534	72.7191	652,122	896,768	564,597	0	32,668	0	0	3.637	5.216	MON	0	0	04/06/2020	09/25/2035
863579-XC-7	SARM 2005-18 3A1 - CMO/RMBS			4	1.A FM	1,397,358	71.1623	1,301,766	1,829,291	1,142,926	0	89,614	0	0	3.748	6.212	MON	0	0	04/06/2020	09/25/2035
863579-XE-3	SARM 2005-18 4A1 - CMO/RMBS			4	1.A FM	2,483,402	70.2555	2,163,117	3,078,931	1,790,233	0	130,657	0	0	3.493	6.863	MON	0	0	01/16/2014	09/25/2035
863579-XP-8	SARM 2005-18 7A3 - CMO/RMBS			4	1.A FM	2,836,482	61.5719	2,068,498	3,359,485	2,104,523	0	98,155	0	0	3.666	4.195	MON	0	0	05/17/2013	09/25/2035
863579-Y6-9	SARM 2006-3 4A - CMO/RMBS			4	1.A FM	699,449	61.9487	973,582	1,571,594	0	0	35,700	0	0	3.330	8.721	MON	0	0	11/21/2011	04/25/2036
863587-AE-1	SAIL 2006-3 A5 - RMBS			4	1.A FM	3,163,927	95.1480	3,495,401	3,673,645	3,518,116	0	50,778	0	0	4.689	4.430	MON	2,392	41,230	03/09/2016	06/25/2036
86358D-AA-6	SARM 2008-1 A1 - CMO/RMBS			4	1.A FM	3,371,846	82.5489	3,030,511	3,671,169	2,490,892	0	68,037	0	0	6.139	1.492	MON	0	0	03/17/2015	10/25/2037
86358E-C5-3	SAIL 2006-BNC1 A1 - RMBS			4	1.A FM	9,412,557	61.9991	8,878,692	14,320,683	8,056,562	0	489,697	0	0	4.769	3.704	MON	0	0	03/12/2015	03/25/2036
86358E-FJ-0	SAIL 2003-BC12 1A - RMBS			4	1.A FM	2,226,981	98.5746	2,337,719	2,371,523	2,303,278	0	34,499	0	0	5.089	5.576	MON	1,676	51,103	12/20/2013	11/25/2033
86358E-ZT-6	SAIL 2005-11 A7 - RMBS			4	1.A FM	3,140,873	93.5909	3,461,536	3,698,582	3,463,712	0	58,849	0	0	5.109	5.832	MON	2,624	81,383	11/06/2015	01/25/2036
86359A-ET-6	SASC 2002-BC1 M2 - RMBS			4	1.A FM	2,116,576	98.1565	2,240,907	2,282,993	2,156,672	0	127,330	0	0	7.839	5.991	MON	0	0	04/12/2004	08/25/2032
86359B-4X-6	SASC 2005-4XS 15B - RMBS			4	1.A FM	14,505	97.1693	14,505	14,927	14,505	0	1,008	2,253	0	5.490	9.975	MON	5	54	12/28/2020	03/25/2035
86359B-4Z-1	SASC 2005-4XS 21B - RMBS			4	1.A FM	216,143	93.1642	343,145	368,323	173,757	0	30,966	0	0	5.870	26.943	MON	540	3,421	05/25/2005	03/25/2035
86359B-UG-4	SASC 2004-11XS 1A6 - RMBS			4	1.A FM	13,285	98.1466	13,318	13,570	13,287	0	775	386	0	6.080	6.799	MON	13	128	05/20/2004	06/25/2034
86359B-WR-8	SARM 2004-8 5A6 - CMO/RMBS			4	1.A FM	413,602	93.7004	413,602	441,409	413,602	0	4,477	15,973	0	3.851	6.588	MON	1,417	14,200	06/18/2004	07/25/2034
86359B-XM-8	SASC 2004-16XS A4B - RMBS			4	1.A FM	4,853	98.2977	4,867	4,952	4,831	0	244	70	0	5.860	4.850	MON	0	0	07/21/2004	08/25/2034
86359D-LM-7	SASC 2005-WF3 M2 - RMBS			4	1.A FM	1,131,479	100.0039	1,131,479	1,131,434	1,131,479	0	161,961	107,383	0	5.244	12.920	MON	0	0	07/15/2005	07/25/2035
86359L-QB-8	SAMI 2005-AR7 2A1 - CMO/RMBS			4	1.A FM	2,042,729	96.1821	2,040,216	2,121,201	2,113,999	0	406,575	603,779	0	5.389	19.647	MON	0	0	04/09/2007	03/25/2046
86359L-TG-4	SAMI 2006-AR1 3A1 - RMBS			4	1.A FM	5,785,947	81.1522	6,628,416	8,167,885	5,196,061	0	707,616	0	0	4.849	6.833	MON	0	0	04/25/2011	02/25/2036
86359P-AC-4	SASC 2006-BC3 A3 - RMBS			4	1.A FM	12,441,234	84.1557	8,032,131	9,544,370	5,857,598	0	539,807	0	0	4.709	7.980	MON	0	0	10/17/2013	10/25/2036
86360B-AA-6	SARM 2006-4 1A1 - CMO/RMBS			4	1.A FM	3,580,206	69.2411	3,094,496	4,469,159	2,317,408	0	111,949	0	0	3.723	4.948	MON	0	0	04/02/2013	05/25/2036
86360B-AJ-7	SARM 2006-4 5A1 - CMO/RMBS			4	1.A FM	6,113,820	72.0000	5,870,842	8,153,947	5,097,661	0	292,086	71,214	0	3.930	5.421	MON	0	0	09/27/2017	05/25/2036
86360Q-AE-5	SAMI 2006-AR4 3A1 - RMBS			4	1.A FM	6,723,288	81.9429	6,887,657	8,405,440	7,009,629	0	109,729	0	0	4.769	5.596	MON	5,567	122,657	03/17/2015	06/25/2036
86360W-AD-4	SAIL 2006-4 A4 - RMBS			4	1.A FM	3,830,861	96.2100	3,909,792	4,063,810	3,860,094	0	689,217	25,904	0	4.689	5.095	MON	0	0	12/17/2021	07/25/2036
863613-AD-7	SASC 2007-MLN1 A4 - RMBS			4	1.A FM	604,765	60.8676	1,791,349	2,943,023	1,123,439	0	196,562	0	0	4.629	18.016	MON	0	0	04/30/2007	01/25/2037
86361G-AC-0	SASC 2006-BC2 A3 - RMBS			4	1.A FM	1,711,076	93.8992	1,890,398	2,013,220	1,746,691	0	131,526	0	0	4.539	5.729	MON	0	0	10/17/2013	09/25/2036
86361H-AA-2	SAMI 2006-AR7 A1A - RMBS			4	1.A FM	18,529,735	73.7746	12,129,221	16,440,918	7,039,599	0	884,780	0	0	4.809	6.078	MON	0	0	05/20/2011	08/25/2036
86361P-AA-4	SARM 2006-9 1A1 - CMO/RMBS			4	1.A FM	765,806	57.8126	527,929	913,173	475,958	0	14,663	0	0	3.658	2.459	MON	0	0	09/29/2017	10/25/2036
86361W-AA-9	SAMI 2006-AR8 A1A - RMBS			4	1.A FM	2,887,902	84.0048	2,915,042	3,470,092	3,097,937	0	102,504	18,419	0	4.789	6.491	MON	2,308	58,925	04/29/2016	10/25/2036
86362H-AA-1	SARM 2006-11 1A1 - RMBS			4	1.A FM	1,894,529	88.8690	1,934,711	2,177,037	854,178	0	26,412	0	0	4.709	1.326	MON	0	0	05/30/2013	12/25/2036
86362R-AC-5	SARM 2006-12 2A1 - CMO/RMBS			4	1.A FM	844,434	77.9672	984,923	1,263,252	635,134	0	54,074	0	0	4.152	8.420	MON	0	0	05/15/2012	01/25/2037
86363G-AA-2	SARM 2007-3 1A1 - RMBS			4	1.A FM	4,699,309	83.0994	4,993,632	6,009,229	1,717,822	0	100,673	0	0	4.789	2.563	MON	0	0	05/30/2013	04/25/2037
86363G-AF-1	SARM 2007-3 3A1 - CMO/RMBS			4	1.A FM	491,326	47.0934	363,778	772,461	328,898	0	22,171	0	0	3.490	5.016	MON	0	0	04/06/2020	04/25/2037
86363X-AA-5	SARM 2007-5 1A1 - RMBS			4	1.A FM	7,339,642	87.8262	7,339,642	8,357,006	7,339,642	0	169,937	794,329	0	4.829	2.086	MON	0	0	10/26/2021	06/25/2037
86363X-AJ-6	SARM 2007-5 3A1 - CMO/RMBS			4	1.A FM	5,202,967	79.3597	5,023,954	6,330,614	4,595,520	0	231,753	0	0	3.446	4.504	MON	0	0	08/05/2015	06/25/2037
86364K-AA-2	SAMI 2007-AR7 1A1 - CMO/RMBS			4	1.A FM	2,341,998	74.1178	2,210,635	2,982,596	1,701,575	0	121,876	0	0	5.239	3.337	MON	0	0	03/17/2015	10/26/2037
872227-AC-7	TBW 2007-2 A2A - RMBS			4	1.A FM	5,826,559	32.3613	5,357,857	16,556,362	3,213,008	0	506,562	0	0	4.569	11.942	MON	0	0	04/06/2011	07/25/2037
881561-VZ-4	TMTS 2005-12ALT AF5 - RMBS			4	1.A FM	39,933	98.3491	39,901	40,570	39,906	0	2,067	969	0	5.564	4.890	MON	0	0	06/17/2005	07/25/2036
881561-XL-3	TMTS 2005-14HE AF4 - RMBS			4	1.A FM	9,096,533	90.4070	14,320,881	15,840,459	9,541,048	0	1,297,866	0	0	6.015	14.059	MON	0	0	07/22/2005	08/25/2036
881561-XM-1	TMTS 2005-14HE AF5 - RMBS			4	1.A FM	262,237	93.0071	263,049	282,827	262,337	0	17,332	789	0	5.652	6.343	MON	0	0	07/22/2005	08/25/2036
881561-ZC-1	TMTS 2005-16HE AF4 - RMBS			4	1.A FM	15,825,220	85.8490	18,517,358	21,569,694	16,154,014	0	1,262,822	0	0	5.970	7.993	MON	0	0	08/26/2005	09/25/2036
88156E-AD-8	TMTS 2006-17HE A1 - RMBS			4	1.A FM	4,822,364	99.8889	5,095,202	5,100,871	5,658,725	0	294,611	0	0	4.809	4.509	MON	0	0	05/06/2016	01/25/2038
88158A-AA-0	TMTS 2007-9SL A1 - RMBS			4	1.A FM	4,638,683	53.9369	2,515,123	4,663,082	4,586,290	0	52,253	0	0	7.389	0.107	MON	33,867	0	10/22/2007	06/25/2038
885220-DQ-3	TMST 2003-3 A3 - CMO/RMBS			4	1.A FM	1,516,255	92.4398	1,449,854	1,568,431	1,536,095	0	40,039	30,206	0	2.631	6.065	MON	3,439	41,039	09/24/2013	06/25/2043
885220-HM-8	TMST 2005-2 A1 - CMO/RMBS			4	1.A FM	1,642,545	88.6313	1,542,809	1,740,704	1,649,013	0	5,053	(5,583)	0	4.609	6.036	MON	1,560	36,818	08/12/2014	07/25/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88522A-AB-7	TMST 2006-4 A2A - CMO/RMBS			4	1.A FM	2,269,615	79.3752	2,197,876	2,768,969	560,553	0	14,187	0	0	4.517	1.892	MON	0	0	07/13/2011	07/25/2036
88522E-AE-3	TMST 2007-1 A3A - CMO/RMBS			4	1.A FM	28,033,149	86.8114	10,534,957	12,135,457	2,981,591	0	157,860	0	0	3.163	2.703	MON	0	0	02/16/2012	03/25/2037
88522N-AA-1	TMST 2006-6 A1 - CMO/RMBS			4	1.A FM	6,313,575	82.1808	6,594,295	8,024,130	2,024,611	0	215,079	0	0	4.085	3.240	MON	0	0	09/27/2017	12/26/2036
88522R-AA-2	TMST 2006-5 A1 - CMO/RMBS			4	1.A FM	3,473,964	89.5139	3,532,982	3,946,853	3,175,747	0	224,560	0	0	4.507	7.584	MON	0	0	07/28/2011	08/25/2036
88522U-AG-2	TMST 2008-1 4A1 - CMO/RMBS			4	1.A FM	466,055	95.8243	638,078	665,884	472,551	0	59,277	0	0	3.718	10.483	MON	0	0	03/19/2020	04/25/2038
88522W-AD-5	TMST 2007-2 A3A - CMO/RMBS			4	1.A FM	2,369,115	83.9440	2,374,763	2,828,983	2,348,975	0	103,752	0	0	6.616	4.417	MON	0	0	07/15/2013	06/25/2037
89171U-AJ-8	TPMT 2015-4 B1 - RMBS			4	1.A	9,293,515	96.3911	8,567,245	8,888,000	9,060,965	0	(60,347)	0	0	6.069	3.233	MON	44,954	351,507	05/22/2019	04/26/2055
89175V-AC-7	TPMT 182 M1 - RMBS			4	1.A	13,175,711	89.8390	11,685,689	13,007,370	13,113,388	0	(12,645)	0	0	3.416	3.260	MON	37,938	430,084	11/06/2019	03/25/2058
89176E-AC-4	TPMT 2018-1 M1 - RMBS			4	1.A	5,096,275	91.7598	4,587,991	5,000,000	5,046,675	0	(15,394)	0	0	3.500	3.189	MON	14,583	175,000	11/05/2019	01/25/2058
89176E-AE-0	TPMT 2018-1 B1 - RMBS			4	1.A	20,290,553	87.5237	17,426,834	19,911,000	20,305,860	0	599,834	0	0	3.846	3.484	MON	0	355	02/15/2022	01/25/2058
89177B-AB-1	TPMT 2019-1 A2 - RMBS			4	1.A	26,827,500	87.3485	24,457,577	28,000,000	27,220,389	0	192,194	0	0	3.750	4.542	MON	87,500	1,029,288	02/07/2019	03/25/2058
89177J-AB-4	TPMT 192 A2 - CMO/RMBS			4	1.A	11,972,656	88.1864	11,023,301	12,500,000	12,177,470	0	62,539	0	0	3.750	4.347	MON	39,063	466,396	02/21/2019	12/26/2058
89177L-AD-5	TPMT 2019-3 A2 - RMBS			4	1.A	58,478,375	89.6482	52,040,803	58,050,000	58,111,870	0	(79,178)	0	0	4.000	3.869	MON	193,500	2,321,194	07/16/2019	02/25/2059
89178B-AB-0	TPMT 2019-4 A2 - CMO/RMBS			4	1.A	79,550,282	85.7045	65,732,796	76,697,000	78,561,080	0	(302,002)	0	0	3.250	2.772	MON	207,721	2,492,652	07/31/2020	10/27/2059
89178B-AC-8	TPMT 2019-4 M1 - CMO/RMBS			4	1.A	30,207,720	82.9988	24,899,628	30,000,000	30,069,024	0	(24,026)	0	0	3.500	3.439	MON	87,500	1,050,000	01/17/2020	10/27/2059
924921-AA-7	VERUS 225 A1 - CMO/RMBS			4	1.A FE	13,451,259	92.4413	13,332,645	14,422,830	13,457,201	0	5,942	0	0	3.800	7.047	MON	45,672	0	12/20/2022	04/25/2067
924922-AA-5	VERUS 228 A1 - CMO/RMBS			4	1.A FE	4,511,754	98.8047	4,520,927	4,575,618	4,511,825	0	71	0	0	6.127	6.192	MON	23,362	46,725	10/06/2022	09/25/2067
924922-AB-3	VERUS 228 A2 - CMO/RMBS			4	1.C FE	2,401,317	97.9014	2,406,441	2,458,025	2,401,376	0	58	0	0	6.127	6.253	MON	12,550	25,101	10/12/2022	09/25/2067
924922-AC-1	VERUS 228 A3 - CMO/RMBS			4	1.F FE	1,598,618	97.6388	1,619,581	1,658,748	1,606,192	0	18,711	0	0	6.127	6.357	MON	0	0	10/12/2022	09/25/2067
924923-AA-3	VERUS 22INV2 A1 - CMO/RMBS			4	1.A FE	7,722,417	99.2303	7,741,675	7,801,725	7,722,488	0	70	0	0	6.790	6.863	MON	8,829	88,290	11/03/2022	10/25/2067
924923-AB-1	VERUS 22INV2 A2 - CMO/RMBS			4	1.C FE	5,582,551	98.5625	5,621,848	5,703,840	5,582,871	0	320	0	0	6.790	6.911	MON	32,274	64,548	11/03/2022	10/25/2067
924923-AC-9	VERUS 22INV2 A3 - CMO/RMBS			4	1.F FE	6,465,231	97.4122	6,513,180	6,686,207	6,450,403	0	194	0	0	6.790	0.075	MON	0	0	11/03/2022	10/25/2067
92539A-AB-0	VERUS 226 A2 - CMO/RMBS			4	1.C FE	4,594,069	96.2894	4,532,670	4,707,343	4,606,816	0	12,747	0	0	4.940	5.837	MON	19,379	115,565	06/21/2022	06/27/2067
92539A-AC-8	VERUS 226 A3 - CMO/RMBS			4	1.F FE	8,189,786	94.0610	7,969,997	8,473,217	8,208,797	0	211,308	0	0	4.940	5.112	MON	0	0	06/21/2022	06/27/2067
92539J-AA-3	VERUS 22INV1 A1 - CMO/RMBS			4	1.A FE	9,800,941	96.6078	9,763,135	10,105,948	9,805,431	0	4,491	0	0	5.041	6.106	MON	42,453	31,942	12/15/2022	08/25/2067
92539J-AB-1	VERUS 22INV1 A2 - CMO/RMBS			4	1.C FE	3,254,394	94.0232	3,091,209	3,287,710	3,255,136	0	742	0	0	5.802	6.108	MON	15,896	54,044	10/11/2022	08/25/2067
92539J-AC-9	VERUS 22INV1 A3 - CMO/RMBS			4	1.F FE	3,436,846	95.2127	3,345,533	3,513,746	3,455,119	0	60,448	0	0	5.830	6.405	MON	0	0	10/11/2022	08/25/2067
92539N-AB-2	VERUS 227 A2 - CMO/RMBS			4	1.B FE	1,433,713	96.2035	1,396,810	1,451,932	1,452,887	0	19,174	0	0	5.350	5.202	MON	6,473	32,366	07/28/2022	07/25/2067
92539N-AC-0	VERUS 227 A3 - CMO/RMBS			4	1.F FE	1,887,756	93.0579	1,801,219	1,935,590	1,915,536	0	27,780	0	0	5.350	5.749	MON	8,630	43,148	07/28/2022	07/25/2067
92838C-AB-4	VISIO 221 A2 - CMO/RMBS			4	1.C FE	606,446	99.0349	610,510	616,460	607,288	0	842	0	0	5.850	6.451	MON	3,005	15,019	07/14/2022	08/25/2057
92838C-AC-2	VISIO 221 A3 - CMO/RMBS			4	1.F FE	869,553	98.3582	878,146	892,804	872,972	0	22,787	0	0	5.850	6.002	MON	0	0	07/14/2022	08/25/2057
929227-C9-5	WAMU 2002-S8 1B2 - CMO/RMBS			4	6. FM	2,243,479	87.3939	268,032	306,694	260,665	0	15,163	0	0	5.750	5.712	MON	0	0	01/03/2003	01/25/2033
92922F-3L-0	WAMU 2005-AR12 1A6 - CMO/RMBS			4	1.A FM	4,402,547	85.9436	4,505,397	5,242,274	4,418,550	0	390,013	149,483	0	3.813	8.295	MON	0	0	11/15/2011	10/25/2035
92922F-4D-7	WAMU 2005-AR14 1A4 - CMO/RMBS			4	1.A FM	1,341,660	86.0261	1,367,965	1,590,175	1,255,449	0	84,957	0	0	3.889	6.123	MON	0	0	04/06/2020	12/25/2035
92922F-5U-8	WAMU 2005-AR15 1A2 - CMO/RMBS			4	1.A FM	6,804,059	88.0152	4,184,337	4,754,104	4,242,659	0	73,234	0	0	4.949	6.579	MON	4,575	97,038	11/06/2014	11/25/2045
92922F-6Y-9	WAMU 2005-AR16 1A3 - CMO/RMBS			4	1.A FM	2,010,571	83.4986	2,048,488	2,453,322	2,010,571	0	163,421	156,706	0	3.836	8.714	MON	0	0	11/15/2011	12/25/2035
92922F-8M-3	WAMU 2005-AR18 13A - CMO/RMBS			4	1.A FM	960,024	87.5062	1,002,804	1,145,980	991,767	0	77,908	243	0	3.476	8.883	MON	0	0	11/15/2011	01/25/2036
92922F-C2-2	WAMU 2004-AR13 B1 - CMO/RMBS			4	1.A FM	2,592,695	80.9897	2,591,645	3,199,968	2,571,809	0	109,422	128,544	0	5.412	4.079	MON	0	0	10/21/2019	11/25/2034
92922F-EC-8	WAMU 2003-AR10 B1 - CMO/RMBS			4	4.C FM	650,577	72.9073	545,114	747,680	545,114	(121,066)	17,214	49,429	0	4.234	9.798	MON	2,638	22,259	09/05/2003	10/25/2033
92922F-G9-3	WAMU 2005-AR4 B1 - CMO/RMBS			4	1.A FM	548,037	67.8499	1,195,511	1,761,994	27,163	0	2,390	0	0	2.987	2.600	MON	0	0	12/28/2020	04/25/2035
92922F-Q4-3	WAMU 2005-AR7 A3 - CMO/RMBS			4	1.A FM	3,808,676	93.7316	4,129,616	4,405,788	3,856,071	0	302,463	0	0	3.666	7.607	MON	0	0	11/15/2011	08/25/2035
92922F-QF-8	WAMU 2004-S2 1A5 - CMO/RMBS			4	1.A FM	20,399	91.5701	20,399	22,277	20,399	0	12	2,068	0	5.000	8.244	MON	93	1,113	11/19/2013	06/25/2034
92925G-AA-1	WAMU 2006-AR16 1A1 - CMO/RMBS			4	1.A FM	997,698	77.9333	966,250	1,239,842	921,878	0	4,316	0	0	3.510	6.419	MON	0	0	04/06/2020	12/25/2036
92925G-AC-7	WAMU 2006-AR16 2A1 - CMO/RMBS			4	1.A FM	551,427	83.0904	554,853	667,771	529,727	0	18,720	0	0	3.406	5.565	MON	0	0	04/06/2020	12/25/2036
92925V-AF-7	WAMU 2007-HY1 2A3 - CMO/RMBS			4	1.A FM	9,447,398	80.1186	8,093,766	10,102,229	9,267,477	0	135,725	0	0	3.093	3.664	MON	0	0	10/23/2017	02/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92925V-AH-3	WAMU 2007-HY1 3A1 - CMO/RMBS			4	1.A FM	1,131,445	79.1102	1,021,884	1,291,722	1,039,361	0	59,605	0	0	3.211	5.748	MON	0	0	02/04/2014	02/25/2037
92926U-AF-8	WAMU 2007-HY2 3A1 - CMO/RMBS			4	1.A FM	4,552,490	75.9043	4,012,727	5,286,561	3,930,912	0	284,664	0	0	3.508	6.775	MON	0	0	02/04/2014	09/25/2036
92926W-AA-5	WAMU 2007-OA1 A1A - CMO/RMBS			4	1.A FM	6,754,241	78.3279	6,285,628	8,024,764	5,927,507	0	128,645	0	0	2.749	2.044	MON	0	0	12/11/2013	02/25/2047
92927B-AA-0	WAMU 2007-OA6 1A - CMO/RMBS			4	1.A FM	6,172,954	78.8148	5,747,375	7,292,252	6,080,977	0	274,565	0	0	2.859	3.439	MON	0	0	07/22/2016	07/25/2047
92927X-AA-2	WAMU 2007-HY6 1A1 - CMO/RMBS			4	1.A FM	1,141,397	75.9551	1,148,636	1,512,257	1,010,791	0	79,198	0	0	3.227	7.869	MON	0	0	03/19/2020	06/25/2037
92927X-AH-7	WAMU 2007-HY6 3A2 - CMO/RMBS			4	1.A FM	5,077,307	74.8184	5,064,312	6,768,808	4,304,323	0	437,474	0	0	3.465	8.541	MON	0	0	11/22/2011	06/25/2037
92977Y-BV-2	WMLT 2005-B 2A3 - CMO/RMBS			4	1.A FM	393,755	92.8593	391,410	421,509	314,263	0	15,547	0	0	4.160	4.675	MON	0	0	03/15/2013	10/20/2035
92978E-AB-0	WMLT 2006-AMN1 A2 - RMBS			4	1.A FM	7,205,633	36.0102	4,438,167	12,324,749	4,008,551	0	140,209	0	0	4.689	2.077	MON	0	0	06/25/2014	08/25/2036
92990G-AA-1	WAMU 2007-HY5 1A1 - CMO/RMBS			4	1.A FM	4,045,330	76.5883	2,062,646	2,693,162	1,945,987	0	162,581	88,664	0	2.980	9.470	MON	0	0	09/27/2017	05/25/2037
92990G-AC-7	WAMU 2007-HY5 2A1 - CMO/RMBS			4	1.A FM	701,967	66.6029	618,705	928,946	710,353	0	38,296	0	0	3.347	5.183	MON	0	423	04/06/2020	05/26/2037
92990G-AD-5	WAMU 2007-HY5 2A2 - CMO/RMBS			4	1.A FM	1,695,987	86.3376	1,791,964	2,075,530	1,410,139	0	(99,841)	0	0	3.143	5.466	MON	0	0	04/06/2020	05/26/2037
92990G-AJ-2	WAMU 2007-HY5 3A1 - CMO/RMBS			4	1.A FM	3,620,340	81.4278	3,730,008	4,580,757	2,707,588	0	131,972	0	0	3.342	7.640	MON	0	0	04/06/2020	05/26/2037
93362F-AK-9	WAMU 2006-AR8 3A2 - CMO/RMBS			4	1.A FM	1,866,817	75.2636	1,754,856	2,331,614	1,641,505	0	133,139	0	0	3.758	8.073	MON	0	0	11/15/2011	08/25/2036
933631-AC-7	WMHE 2007-HE1 2A2 - RMBS			4	1.A FM	3,138,289	42.6388	3,362,020	7,884,876	3,099,449	0	337,412	356,845	0	4.499	7.387	MON	0	0	03/29/2017	01/25/2037
933634-AA-5	WAMU 2007-HY3 1A1 - CMO/RMBS			4	1.A FM	3,642,951	71.2734	3,191,456	4,477,767	3,331,756	0	173,287	0	0	2.945	5.912	MON	0	0	04/06/2020	03/25/2037
933634-AG-2	WAMU 2007-HY3 3A3 - CMO/RMBS			4	1.A FM	925,148	78.2162	837,779	1,071,106	750,496	0	32,745	0	0	3.292	4.420	MON	0	2,013	11/14/2012	03/25/2037
933636-AA-0	WAMU 2007-HY4 1A1 - CMO/RMBS			4	1.A FM	1,861,941	78.2148	1,986,525	2,539,833	1,617,722	0	(11,588)	0	0	2.766	7.462	MON	0	0	04/06/2020	04/25/2037
933636-AC-6	WAMU 2007-HY4 2A1 - CMO/RMBS			4	1.A FM	1,692,579	82.8653	1,705,090	2,057,665	1,413,270	0	78,106	0	0	2.819	5.384	MON	0	0	04/06/2020	04/25/2037
933636-AD-4	WAMU 2007-HY4 2A2 - CMO/RMBS			4	1.A FM	3,490,826	82.8653	3,098,693	3,739,434	3,086,711	0	94,246	0	0	2.819	2.972	MON	0	0	05/01/2013	04/25/2037
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS			4	1.A FM	2,067,788	83.0656	1,816,760	2,187,140	1,913,672	0	58,345	0	0	3.156	2.856	MON	0	0	05/29/2014	11/25/2036
933637-AA-8	WAMU 2006-AR18 1A1 - CMO/RMBS			4	1.A FM	6,339,180	75.2731	6,606,627	8,776,875	5,574,849	0	416,532	0	0	2.710	6.880	MON	0	0	04/06/2020	01/25/2037
933637-AC-4	WAMU 2006-AR18 2A1 - CMO/RMBS			4	1.A FM	2,286,580	79.3402	2,214,925	2,791,678	2,380,092	0	852	0	0	2.826	5.343	MON	0	0	04/06/2020	01/25/2037
933637-AE-0	WAMU 2006-AR18 2A3 - CMO/RMBS			4	1.A FM	1,428,029	79.3402	1,398,711	1,762,927	1,428,029	0	102,037	119,292	0	2.826	6.680	MON	0	0	02/04/2014	01/25/2037
933637-AG-5	WAMU 2006-AR18 3A1 - CMO/RMBS			4	1.A FM	1,229,644	75.6579	1,136,167	1,501,716	1,057,131	0	63,568	0	0	3.217	5.913	MON	0	0	04/06/2020	01/25/2037
933637-AH-3	WAMU 2006-AR18 3A2 - CMO/RMBS			4	1.A FM	196,586	75.6579	181,641	240,083	169,731	0	10,363	0	0	3.217	6.009	MON	0	0	04/06/2020	01/25/2037
933638-AA-6	WAMU 2006-AR19 1A - CMO/RMBS			4	1.A FM	12,227,043	85.0868	6,700,821	7,875,277	5,702,791	0	(37,633)	0	0	2.789	1.566	MON	0	0	12/11/2013	01/25/2047
93363E-AA-3	WAMU 2006-AR10 1A1 - CMO/RMBS			4	1.A FM	1,021,974	81.6596	1,154,327	1,413,585	871,211	0	48,794	0	0	3.738	7.831	MON	0	0	03/19/2020	09/25/2036
93363N-AA-3	WAMU 2006-AR12 1A1 - CMO/RMBS			4	1.A FM	3,137,771	85.2402	199,228	233,725	144,871	0	17,639	0	0	3.801	12.384	MON	0	0	03/07/2007	10/25/2036
93363R-AA-4	WAMU 2006-AR13 1A - CMO/RMBS			4	1.A FM	9,604,847	88.9896	6,622,694	7,442,103	6,514,974	0	188,379	0	0	2.929	1.988	MON	0	0	07/30/2014	10/25/2046
93364A-AA-0	WAMU 2007-OA3 1A - CMO/RMBS			4	1.A FM	4,792,472	76.6885	4,251,061	5,543,281	4,880,725	0	148,031	0	0	2.809	2.438	MON	0	0	03/24/2017	04/25/2047
93364A-AB-8	WAMU 2007-OA3 2A - CMO/RMBS			4	1.A FM	6,303,043	92.2408	6,553,036	7,104,268	5,735,664	0	131,183	0	0	2.819	2.727	MON	0	0	01/23/2019	04/25/2047
93364C-AA-6	WAMU 2007-OA4 1A - CMO/RMBS			4	1.A FM	22,542,577	79.8456	19,357,920	24,244,189	21,323,949	0	589,115	0	0	2.819	1.670	MON	0	0	06/05/2014	05/25/2047
93364F-AA-9	WAMU 2007-HY7 1A1 - CMO/RMBS			4	1.A FM	207,437	80.2666	220,326	274,492	217,721	0	12,450	0	0	3.389	5.649	MON	0	0	04/06/2020	07/25/2037
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS			4	1.A FM	411,371	87.0622	441,504	507,114	383,168	0	15,807	0	0	3.368	5.345	MON	0	0	04/06/2020	07/25/2037
93364F-AD-3	WAMU 2007-HY7 2A2 - CMO/RMBS			4	1.A FM	2,784,751	72.7260	2,494,487	3,429,981	2,668,069	0	131,426	0	0	3.368	6.271	MON	0	0	11/24/2014	07/25/2037
93364F-AG-6	WAMU 2007-HY7 3A1 - CMO/RMBS			4	1.A FM	863,120	78.0621	829,492	1,062,605	772,140	0	16,524	0	0	3.524	5.895	MON	0	0	04/06/2020	07/25/2037
93364F-AH-4	WAMU 2007-HY7 3A2 - CMO/RMBS			4	1.A FM	480,580	78.0621	461,857	591,653	440,627	0	9,643	0	0	3.524	5.895	MON	0	0	04/06/2020	07/25/2037
939335-P4-1	WAMMS 2002-AR1 3A4 - CMO/RMBS			4	1.A FM	154,097	95.3982	195,357	204,781	163,523	0	15,345	0	0	3.077	15.342	MON	525	5,489	04/17/2003	02/25/2031
939335-P7-4	WAMMS 2002-AR1 CB1 - CMO/RMBS			4	1.A FM	144,745	95.3623	138,378	145,108	150,414	0	7,387	0	0	3.464	4.253	MON	419	4,354	03/19/2002	02/25/2031
939336-C9-2	WAMMS 2003-MS8 CB1 - CMO/RMBS			4	5.A FM	396,496	67.1262	396,496	590,673	396,496	0	27,168	162,792	0	5.625	6.464	MON	0	0	04/30/2003	05/25/2033
939336-ZV-8	WAMMS 2003-MS6 3B1 - CMO/RMBS			4	1.A FM	298,204	94.3323	301,594	319,715	301,624	0	25,264	0	0	5.750	8.598	MON	0	0	04/30/2003	05/25/2033
939345-AA-2	WMALT 2006-AR4 1A - CMO/RMBS			4	1.A FM	2,413,817	69.4195	2,402,241	3,460,471	1,793,350	0	102,067	0	0	3.029	3.927	MON	0	0	05/19/2016	06/25/2046
939345-AC-8	WMALT 2006-AR4 3A - CMO/RMBS			4	1.A FM	10,311,522	76.9317	10,824,222	14,069,917	8,055,959	0	347,831	0	0	2.969	3.500	MON	0	0	04/21/2016	06/25/2046
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS			4	1.A FM	693,014	62.7038	649,967	1,036,566	558,229	0	41,394	0	0	6.000	8.001	MON	0	0	03/19/2020	10/25/2035
93934F-GB-2	WMALT 2005-10 2A3 - CMO/RMBS			4	1.A FM	2,394,999	78.5375	2,339,694	2,979,077	2,394,999	0	172,326	166,208	0	5.289	3.253	MON	0	0	01/21/2015	11/26/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
93934F-NJ-7	WMALT 2006-3 1A1 - CMO/RMBS			4	1.A FM	7,038,687	77.1268	5,612,154	7,276,525	6,133,522	0	195,937	0	0	6.000	3.300	MON	0	0	10/23/2017	04/25/2036
93934F-QP-0	WMALT 2006-AR3 A1A - CMO/RMBS			4	1.A FM	10,699,391	74.9107	10,398,771	13,881,554	9,872,109	0	48,055	0	0	3.019	3.852	MON	0	0	06/14/2016	05/25/2046
939355-AA-1	WMALT 2007-OA3 1A - CMO/RMBS			4	1.A FM	11,535,315	83.8334	12,815,581	15,286,969	11,256,311	0	623,063	0	0	2.789	4.385	MON	0	0	03/17/2016	02/25/2047
939355-AB-9	WMALT 2007-OA3 2A - CMO/RMBS			4	1.A FM	7,686,089	82.5301	8,136,927	9,859,348	6,891,382	0	(20,888)	0	0	2.799	3.509	MON	0	0	06/20/2016	02/25/2047
939355-AD-5	WMALT 2007-OA3 4A1 - CMO/RMBS			4	1.A FM	12,700,536	81.4804	13,896,051	17,054,473	13,375,078	0	464,275	0	0	2.819	4.102	MON	0	0	10/06/2015	04/25/2047
93935A-AD-4	WMALT 2006-AR5 4A - CMO/RMBS			4	1.A FM	5,721,965	75.0194	5,731,300	7,639,756	5,437,110	0	279,168	0	0	3.039	3.911	MON	0	0	11/12/2015	06/25/2046
93935D-AA-4	WMALT 2006-AR7 A1A - CMO/RMBS			4	1.A FM	23,894,985	83.6471	25,820,319	30,868,139	24,035,467	0	1,268,091	173,604	0	2.969	4.443	MON	0	0	09/11/2015	09/25/2046
93935F-AC-5	WMALT 2006-AR6 2A - CMO/RMBS			4	1.A FM	12,613,589	52.5911	9,693,976	18,432,736	8,968,716	0	424,135	0	0	3.009	4.344	MON	0	0	09/23/2015	08/25/2046
93935Q-AA-5	WMALT 2007-OA2 1A - CMO/RMBS			4	1.A FM	12,838,955	78.2369	13,261,921	16,950,985	11,960,204	0	346,512	0	0	2.739	3.817	MON	0	0	04/11/2016	01/25/2047
93935Q-AB-3	WMALT 2007-OA2 2A - CMO/RMBS			4	1.A FM	4,875,414	74.2821	4,074,422	5,485,066	4,346,893	0	195,847	0	0	2.749	3.367	MON	0	0	08/14/2015	01/25/2047
93936A-AA-9	WMALT 2007-HY1 A1 - RMBS			4	1.A FM	7,029,720	45.1622	5,466,373	12,103,869	4,575,149	0	296,446	0	0	4.569	4.101	MON	0	0	03/19/2020	02/25/2037
93936F-AA-8	WMALT 2007-OC1 A1 - RMBS			4	1.A FM	7,210,943	95.1138	8,153,614	8,572,478	7,289,141	0	359,681	0	0	4.869	3.318	MON	0	0	01/24/2017	05/26/2037
93936F-AD-2	WMALT 2007-OC1 A4 - RMBS			4	1.A FM	3,307,146	83.3757	2,885,195	3,460,473	2,966,560	0	147,116	0	0	5.029	3.367	MON	0	0	01/24/2017	05/26/2037
93936L-AA-5	WMALT 2007-OC2 A1 - RMBS			4	1.A FM	3,677,874	82.6040	5,071,430	6,139,452	3,644,328	0	566,058	0	0	4.589	16.116	MON	0	0	09/17/2007	06/25/2037
93936L-AB-3	WMALT 2007-OC2 A2 - RMBS			4	1.A FM	2,368,217	83.0977	2,929,313	3,525,143	2,269,867	0	265,406	0	0	4.769	9.232	MON	0	0	01/19/2012	06/25/2037
93936M-AA-3	WMALT 2007-OA4 A1A - CMO/RMBS			4	1.A FM	7,909,147	80.4245	7,995,994	9,942,241	7,286,348	0	34,951	0	0	2.809	3.815	MON	0	0	05/20/2016	04/25/2047
93936R-AA-2	WMALT 2007-OA5 A1A - CMO/RMBS			4	1.A FM	17,417,409	81.5389	16,750,277	20,542,670	16,201,877	0	704,378	0	0	2.889	3.272	MON	0	0	06/12/2015	05/25/2047
94974S-AF-0	WFALT 2002-1 B1 - CMO/RMBS			4	1.A FM	348,768	96.8723	339,591	350,556	346,484	0	(388)	0	0	6.250	6.661	MON	1,826	21,910	09/25/2002	08/25/2032
94974S-AH-6	WFALT 2002-1 B3 - CMO/RMBS			4	1.A FM	8,008	17.6239	8,008	45,440	8,008	0	5,068	14,887	0	6.250	23.401	MON	0	0	04/27/2004	08/25/2032
949789-AA-9	WFMBS 2006-AR19 A1 - CMO/RMBS			4	1.A FM	237,404	82.6750	208,307	251,959	235,118	0	1,991	0	0	4.564	3.018	MON	0	0	10/18/2012	12/26/2036
949789-AC-5	WFMBS 2006-AR19 A3 - CMO/RMBS			4	1.A FM	377,386	82.6750	42,329	51,200	24,333	0	6,217	0	0	4.564	23.643	MON	0	0	01/04/2007	12/26/2036
949794-AA-9	WFMBS 2007-AR6 A1 - CMO/RMBS			4	1.A FM	1,787,826	87.1980	1,642,743	1,883,923	1,018,666	0	(8,330)	0	0	4.243	5.870	MON	0	0	12/26/2018	10/25/2037
949802-AC-6	WFMBS 2003-I B1 - CMO/RMBS			4	1.A FM	87,666	94.4757	87,666	92,792	87,666	0	1,470	1,987	0	4.073	7.028	MON	315	2,933	12/28/2020	09/25/2033
94981V-AP-2	WFMBS 2004-K B1 - CMO/RMBS			4	1.A FM	538,597	79.3067	786,409	991,606	611,227	0	48,024	0	0	3.649	12.939	MON	964	10,177	10/26/2004	07/25/2034
94982P-AB-5	WFMBS 2005-AR7 1A2 - CMO/RMBS			4	1.A FM	91,475	96.9162	92,702	95,652	90,829	0	1,488	0	0	3.115	7.573	MON	248	2,893	09/01/2005	05/25/2035
949831-BJ-9	WFMBS 2019-3 B2 - CMO/RMBS			4	1.A	6,731,874	84.9150	5,632,449	6,633,041	6,650,619	0	(30,071)	0	0	3.731	3.255	MON	20,622	262,773	09/16/2019	07/26/2049
94983J-AC-6	WFMBS 2006-AR1 2A1 - CMO/RMBS			4	1.A FM	2,080,412	94.7498	454,616	479,807	0	0	13,423	0	0	2.823	102.475	MON	0	0	02/07/2006	03/25/2036
94983J-AG-7	WFMBS 2006-AR1 2A5 - CMO/RMBS			4	1.A FM	2,013,929	94.7498	2,012,314	2,123,819	1,946,030	0	95,700	0	0	2.823	4.137	MON	0	0	04/19/2017	03/25/2036
94983P-AF-5	WFMBS 2006-AR4 2A4 - CMO/RMBS			4	1.A FM	352,576	88.7198	412,636	465,100	37,280	0	(22,368)	0	0	2.879	7.241	MON	0	0	08/15/2011	04/25/2036
94983R-AD-6	WFMBS 2006-AR5 2A1 - CMO/RMBS			4	1.A FM	1,126,144	94.6142	1,146,393	1,211,650	1,185,748	0	92,619	0	0	2.755	5.806	MON	0	0	10/17/2013	04/25/2036
94984D-AB-0	WFMBS 2006-AR13 A2 - CMO/RMBS			4	1.A FM	1,266,375	90.4241	1,626,530	1,798,779	0	0	51,356	0	0	4.198	10.886	MON	0	0	11/21/2011	09/25/2036
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS			4	1.A FM	3,750,277	90.4241	409,998	453,417	362,760	0	65,131	0	0	4.198	16.603	MON	0	0	12/28/2020	09/25/2036
94984G-AD-9	WFMBS 2006-AR12 2A1 - CMO/RMBS			4	1.A FM	175,057	86.9614	164,320	188,957	173,732	0	8,355	21,680	0	4.437	4.222	MON	0	0	09/27/2017	09/25/2036
94984M-AB-0	WFMBS 2006-AR14 1A2 - CMO/RMBS			4	1.A FM	1,735,373	90.0392	1,896,945	2,106,798	1,615,224	0	145,111	0	0	4.480	9.613	MON	0	0	09/29/2017	10/25/2036
94984M-AG-9	WFMBS 2006-AR14 1A7 - CMO/RMBS			4	1.A FM	426,906	90.0392	527,719	586,099	1	0	9,065	0	0	4.480	7.676	MON	0	0	11/15/2011	10/25/2036
94984M-AP-9	WFMBS 2006-AR14 2A3 - CMO/RMBS			4	1.A FM	1,953,905	85.3507	1,853,388	2,171,497	2,020,732	0	85,468	7	0	4.511	4.083	MON	0	0	09/27/2017	10/25/2036
94984N-AA-0	WFMBS 2006-AR16 A1 - CMO/RMBS			4	1.A FM	540,932	90.8573	525,396	578,265	540,932	0	54,502	84,128	0	4.240	4.366	MON	0	0	10/26/2012	10/25/2036
94985J-BP-4	WFMBS 2007-7 A38 - CMO/RMBS			4	1.A FM	372,770	90.2325	380,158	421,309	372,970	0	19,111	41,390	0	6.000	7.568	MON	0	0	02/04/2014	06/25/2037
94986C-AA-2	WFMBS 2007-AR4 A1 - CMO/RMBS			4	1.A FM	323,007	85.0648	351,621	413,357	108,848	0	(8,612)	0	0	4.096	7.983	MON	0	0	07/13/2011	08/25/2037
94986D-AA-0	WFMBS 2007-AR5 A1 - CMO/RMBS			4	1.A FM	2,488,815	78.6074	1,364,970	1,736,439	1,362,288	0	124,888	168,022	0	4.414	11.871	MON	681	6,432	09/27/2017	10/25/2037
94986K-AA-4	WFMBS 2007-AR7 A1 - CMO/RMBS			4	1.A FM	1,557,735	89.5015	1,499,090	1,674,932	1,598,254	0	83,788	0	0	4.332	5.056	MON	0	0	02/04/2013	12/28/2037
94986Q-AA-1	WFMBS 2007-17 A1 - CMO/RMBS			4	1.A FM	5,984,751	82.1803	5,136,932	6,250,808	5,816,843	0	897,728	97,081	0	6.000	7.309	MON	0	0	11/30/2017	01/25/2038
949912-AC-3	WFALT 2003-1 1A3 - CMO/RMBS			4	1.A FM	1,310,666	95.4327	1,285,760	1,347,296	1,323,548	0	(301)	0	0	5.750	6.273	MON	6,456	77,470	08/05/2003	09/25/2033
95002F-BH-6	WFMBS 2019-4 B1 - CMO/RMBS			4	1.A	12,413,970	83.0952	9,970,648	11,999,073	12,297,350	0	(49,292)	0	0	3.510	3.012	MON	35,096	421,846	11/20/2019	09/27/2049
95002J-BH-8	WFMBS 2019-2 B1 - CMO/RMBS			4	1.A	1,398,292	92.6388	1,234,128	1,332,194	1,333,341	0	(41,318)	0	0	4.154	2.605	MON	4,612	55,470	05/15/2019	04/26/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95002K-BH-5	WFMBS 2020-1 B1 - CMO/RMBS			4	1.A	9,297,936	80.6459	7,152,952	8,869,583	9,205,502	0	(34,713)	0	0	3.368	2.796	MON	24,895	299,322	02/19/2020	12/27/2049
95002T-BH-6	WFMBS 2020-3 B1 - CMO/RMBS			4	1.A	8,531,546	78.5014	6,410,015	8,165,482	8,489,145	0	(25,392)	0	0	3.185	2.658	MON	21,670	260,461	11/22/2021	06/27/2050
95003B-BH-4	WFMBS 205 B1 - CMO/RMBS			4	1.A	6,248,744	77.1006	4,691,689	6,085,156	6,223,917	0	(11,533)	0	0	2.913	2.601	MON	14,774	177,319	10/13/2020	09/26/2050
95003J-BH-7	WFMBS 21RR1 B1 - CMO/RMBS			4	1.E	5,872,035	81.6308	4,629,992	5,671,871	5,865,048	0	(14,507)	0	0	2.998	2.529	MON	14,171	170,352	11/22/2021	12/26/2050
AU3FN0-05-1	TRTN 2019-3 B - CMO/RMBS		B	4	1.A FE	553,050	99.2840	543,539	547,459	558,339	0	12,660	0	(37,146)	5.060	4.955	MON	1,518	16,998	07/16/2020	04/12/2051
G571A3-BH-7	LGATE 08W1 A1 - CMO/RMBS		B	4	1.F FE	409,026	93.6577	397,718	424,651	399,179	0	7	0	(9,855)	3.930	4.251	JAJO	4,168	0	12/13/2022	01/01/2061
G8961D-AC-8	TPMF 2019-AUBURN 13 C - CMO/RMBS		B	4	1.E FE	25,022,464	94.9223	22,228,669	23,417,740	23,417,740	0	113,407	0	(2,834,266)	4.355	0.000	JAJO	203,965	544,996	10/22/2020	07/20/2045
G8961G-AC-1	TPMF 2019-VANTAGE2 C - CMO/RMBS		B	4	1.C FE	32,718,768	98.6177	29,879,401	30,298,210	30,298,210	0	(31)	0	(3,672,131)	5.168	0.000	FMAN	175,870	944,042	10/22/2020	02/20/2054
Q73853-AC-9	PEPAU 23 A2 - CMO/RMBS		B	4	1.A FE	3,102,160	99.7406	2,965,540	2,973,254	3,039,505	0	50,812	0	(203,558)	5.262	4.104	MON	5,573	99,557	07/03/2019	08/18/2060
Q73853-AD-7	PEPAU 23 B - CMO/RMBS		B	4	1.B FE	1,989,510	99.1367	1,886,454	1,902,882	1,946,604	0	31,161	0	(130,390)	5.562	4.330	MON	3,770	69,504	07/03/2019	08/18/2060
Q7389K-AF-0	PEPAU 2019-1 A2 - CMO/RMBS		B	4	1.A FE	2,235,995	99.9546	2,144,656	2,145,630	2,184,298	0	30,134	0	(146,499)	5.121	3.760	MON	5,419	68,442	07/03/2019	08/15/2050
Q7449S-AJ-3	TRTN 2020-1 A1Y - CMO/RMBS		B	4	1.A FE	4,795,369	99.7995	4,759,540	4,769,100	4,858,053	0	115,520	0	(322,967)	4.420	4.750	MON	11,550	117,164	07/16/2020	08/14/2051
Q744B0-AD-4	LTFC 191 A2L - CMO/RMBS		B	4	1.A FE	2,336,207	99.9685	2,244,424	2,245,131	2,267,195	0	16,964	0	(152,513)	5.210	3.445	MON	6,089	74,168	07/03/2019	08/13/2050
Q744B0-AJ-1	LTFC 191 B - CMO/RMBS		B	4	1.A FE	750,527	99.7293	720,173	722,128	729,716	0	6,745	0	(49,058)	5.460	3.508	MON	2,052	25,688	07/03/2019	08/13/2050
Q744BA-AB-6	AFG 2019-2 AB - CMO/RMBS		B	4	1.A FE	811,838	99.2615	792,161	798,054	817,076	0	18,373	0	(54,366)	4.760	4.258	MON	2,082	22,523	07/16/2020	03/10/2051
Q744BA-AC-4	AFG 2019-2 B - CMO/RMBS		B	4	1.A FE	531,562	99.1266	519,855	524,436	535,990	0	12,316	0	(35,652)	5.060	4.694	MON	1,454	16,417	07/16/2020	03/10/2051
Q744BB-AH-1	TRTN 2019-3 AB - CMO/RMBS		B	4	1.A FE	1,387,526	99.3869	1,360,257	1,368,647	1,398,089	0	30,743	0	(93,055)	4.810	4.589	MON	3,607	39,023	07/16/2020	04/12/2051
XS2432-28-7	TWRBG 2022-1 D - CMO/RMBS		B	4	2.A FE	2,653,338	93.8801	2,198,460	2,341,774	2,278,103	0	0	0	(312,288)	5.080	0.000	MJSD	0	0	01/14/2022	11/20/2063
085558-AA-2	BNLI I A1A - CDO		C	4	6. FE							(401,988)								02/15/2013	07/05/2042
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						5,314,960,623	XXX	4,996,330,037	6,562,446,352	4,631,893,997	1,246,816	174,286,577	83,271,600	(8,512,718)	XXX	XXX	XXX	6,050,709	63,255,587	XXX	XXX
000000-00-0	EURO 33 B - CMBS		B	4	1.F FE	22,948,200	97.9305	21,278,144	21,727,800	21,727,800	0	0	0	(2,633,400)	4.304	7.513	JAJO	176,801	642,404	12/07/2018	01/03/2029
000000-00-0	EURO 36 A1 - CMBS		B	4	1.A FE	51,215,532	95.8363	47,086,161	49,131,846	49,131,846	0	0	0	(3,111,760)	2.795	3.993	FMAN	171,654	533,534	10/18/2019	02/17/2030
000000-00-0	EURO 36 A2 - CMBS		B	4	1.B FE	66,639,228	97.5000	62,329,833	63,928,034	63,928,034	0	0	0	(4,048,875)	3.325	4.528	FMAN	265,701	1,034,223	10/18/2019	02/17/2030
000000-00-0	EURO 36 C - CMBS		B	4	1.G FE	43,104,287	94.2901	38,989,521	41,350,604	41,350,604	0	0	0	(2,618,936)	4.045	5.256	FMAN	209,079	970,394	10/18/2019	02/17/2030
000000-00-0	EURO 36 B - CMBS		B	4	1.D FE	43,104,287	94.5000	39,076,321	41,350,604	41,350,604	0	0	0	(2,618,936)	3.595	4.801	FMAN	185,819	783,129	10/18/2019	02/17/2030
000000-00-0	SGSHR 1 C - CMBS		B	4	1.G FE	4,954,440	95.9033	4,399,064	4,586,980	4,586,980	0	0	0	(555,940)	5.254	7.574	FMAN	29,373	146,792	10/12/2020	11/17/2030
000000-00-0	SGSHR 2021 B - CMBS		B	4	1.D FE	15,020,500	93.0953	12,361,285	13,278,100	13,278,100	0	0	0	(1,609,300)	4.604	6.742	FMAN	75,368	338,447	11/01/2021	11/17/2051
000000-00-0	SGSHR 2021 C - CMBS		B	4	1.G FE	17,614,950	89.1889	13,888,127	15,571,590	15,136,768	0	0	0	(1,877,409)	4.954	0.000	FMAN	0	0	11/01/2021	11/17/2051
00110X-AA-2	AFN 211 A1 - CMBS			2	1.A FE	4,871,093	88.8712	4,330,558	4,872,847	4,873,645	0	106,967	0	0	2.210	2.212	MON	0	0	05/26/2021	05/20/2051
00110X-AB-0	AFN 211 A2 - CMBS			2	1.A FE	12,804,000	84.9300	10,876,002	12,805,843	12,812,369	0	354,100	0	0	2.790	2.791	MON	0	0	05/26/2021	05/20/2051
00110X-AC-8	AFN 211 A3 - CMBS			4	1.F FE	2,768,389	88.1400	2,441,236	2,769,726	2,770,236	0	83,084	0	0	3.030	3.032	MON	0	0	05/26/2021	05/20/2051
00192N-AL-1	AOA 211177 D - CMBS			4,5	1.A	9,987,486	90.8783	9,087,831	10,000,000	9,854,357	0	190,617	0	0	5.700	1.923	MON	0	0	10/20/2021	10/15/2038
00192N-AN-7	AOA 211177 E - CMBS			4,5	1.F	19,974,937	91.9522	18,390,440	20,000,000	19,712,094	0	459,950	0	0	6.099	2.323	MON	0	0	10/20/2021	10/15/2038
00216A-AA-5	A10 PERM ASSET FING 2017-II LLC - CMBS			4	1.A FE	122,914,503	96.3540	118,433,028	122,914,503	122,846,230	0	(67,486)	0	0	3.747	3.783	MON	204,681	6,395,873	11/15/2019	06/15/2051
00216A-AB-3	A10 PERM ASSET FING 2017-II LLC - CMBS			4	1.F FE	13,343,191	85.3767	11,391,971	13,343,191	13,343,191	0	0	0	0	4.324	4.360	MON	25,643	576,968	06/30/2017	06/15/2051
00216A-AE-7	A10 PERMANENT ASSET FINANCING 2017-II LL			4	1.F FE	4,050,000	88.3638	3,578,734	4,050,000	4,050,000	0	0	0	0	5.290	5.338	N/A	9,522	214,245	11/26/2018	06/15/2051
00216A-AF-4	A10 PERMANENT ASSET FINANCING 2017-II LL			4	2.C FE	7,462,500	71.3255	5,349,410	7,500,000	7,327,039	0	(53,756)	0	0	6.614	7.055	MON	41,338	496,050	12/18/2018	06/15/2051
00217V-AA-8	AREIT 22CRE7 A - CMBS			4	1.A FE	6,217,321	99.0761	6,246,749	6,305,000	6,230,626	0	13,305	0	0	6.116	7.661	MON	16,068	63,925	11/01/2022	06/17/2039
00217V-AC-4	AREIT 22CRE7 AS - CMBS			4	1.A FE	5,058,004	100.2763	5,155,205	5,141,000	5,063,518	0	5,514	0	0	6.668	8.262	MON	12,380	45,087	11/21/2022	06/17/2039
00217V-AE-0	AREIT 22CRE7 B - CMBS			4	1.D FE	3,447,259	100.0141	3,503,494	3,503,000	3,456,880	0	9,621	0	0	7.118	8.577	MON	9,005	51,340	12/07/2022	06/17/2039
00217V-AG-5	AREIT 22CRE7 C - CMBS			4	1.G FE	2,895,251	99.4918	2,888,248	2,903,000	2,910,789	0	15,537	0	0	7.717	7.953	MON	8,090	95,750	08/08/2022	06/17/2039
03880R-AC-3	ARCLO 2021-FL4 AS - CMBS		C	4	1.A FE	8,531,445	96.4459	8,704,241	9,025,000	8,547,841	0	16,395	0	0	6.018	7.758	MON	25,647	79,097	11/09/2022	11/17/2036
03881B-AE-3	AMMST 2020-MF1 A5 - CMBS			4	1.A	15,354,167	84.9475	12,547,057	14,770,360	15,260,549	0	(65,088)	0	0	2.756	2.244	MON	33,926	407,115	11/22/2021	05/15/2053
03881B-AJ-2	AMMST 2020-MF1 AS - CMBS			4	1.A	6,179,993	82.8944	4,973,663	6,000,000	6,135,524	0	(17,454)	0	0	3.061	2.717	MON	15,306	183,666	05/19/2020	05/15/2053

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
039283-AA-4	ARCAP 2005-RR5 A1 - CMBS			4	6. *	22,423	30.6563	117,671	383,839	0	0	91,593	0	0	5.480	0.000	MON	0	0	08/08/2005	10/24/2045
04002P-AC-8	AREIT 2021-CRE5 AS - CMBS			4	1.A FE	15,000,000	96.5305	14,479,578	15,000,000	15,000,000	0	0	0	0	5.669	5.714	MON	30,708	442,006	09/28/2021	11/18/2038
04002V-AG-6	AREIT 22CRE6 C - CMBS		C	4	1.G FE	988,678	91.0770	985,453	1,082,000	995,911	0	7,234	0	0	6.463	11.200	MON	2,525	9,768	11/02/2022	01/19/2037
04002V-AJ-0	AREIT 22CRE6 D - CMBS		C	4	2.B FE	1,057,209	91.1953	1,055,130	1,157,000	1,065,412	0	13,746	0	0	7.163	10.906	MON	0	5,646	11/07/2022	01/19/2037
04682A-AA-2	A10 151 A - CMBS			4	1.A FE	35,311,501	96.7791	34,174,153	35,311,501	35,281,868	0	(29,657)	0	0	3.490	3.546	MON	54,770	1,291,113	05/04/2017	09/15/2049
05492J-AX-0	BBCMS 2019-C5 AS - CMBS			4	1.A	4,870,020	84.9754	3,823,894	4,500,000	4,768,737	0	(35,760)	0	0	3.366	2.424	MON	12,623	151,470	02/21/2020	11/18/2052
05492T-BP-4	BBCMS 2020-C6 A4 - CMBS			4	1.A	10,967,188	85.0513	8,505,135	10,000,000	10,739,905	0	(100,836)	0	0	2.639	1.514	MON	21,992	263,900	09/17/2020	02/18/2053
05492V-AB-1	BBCMS 2020-C7 A2 - CMBS			4	1.A	511,894	92.4588	462,294	500,000	503,544	0	(4,848)	0	0	2.021	0.976	MON	842	10,105	12/29/2020	04/17/2053
05493F-AE-9	BDS 2021-FL7 C - CMBS		C	4	1.G FE	3,191,750	93.7360	3,187,024	3,400,000	3,197,520	0	5,770	0	0	6.039	10.043	MON	7,415	14,912	12/12/2022	06/18/2036
05493J-AA-9	BDS 21FL8 A - CMBS		C	4	1.A FE	531,371	96.9277	535,113	552,074	533,895	0	2,523	0	0	5.259	7.888	MON	1,123	4,361	10/28/2022	01/18/2036
054967-AG-9	BAMLL 2018-DSNY B - CMBS			4	1.D FE	899,713	96.5542	902,782	935,000	901,627	0	1,914	0	0	5.468	7.951	MON	2,414	3,916	12/06/2022	09/15/2034
05523G-AC-5	BAMLL 2016-ISQR XA - CMBS			4	1.A FE	7,810,412	2.2387	2,612,304	0	3,059,247	0	(1,105,166)	0	0	0.758	2.922	MON	73,738	943,308	07/27/2016	08/16/2034
05523G-AG-6	BAMLL 2016-ISQR B - CMBS			4	1.B	14,804,230	81.9818	11,783,523	14,373,332	14,548,707	0	(50,851)	0	0	3.182	2.810	MON	38,113	457,359	07/27/2016	08/16/2034
05523G-AJ-0	BAMLL 2016-ISQR C - CMBS			4	2.A	3,458,921	79.3229	2,674,505	3,371,666	3,407,522	0	(6,456)	0	0	3.606	3.331	MON	10,133	123,281	07/27/2016	08/16/2034
05523G-AL-5	BAMLL 2016-ISQR D - CMBS			4	3.A	11,080,508	74.6609	8,403,834	11,256,000	11,167,676	0	12,534	0	0	3.606	3.884	MON	33,827	411,563	07/27/2016	08/16/2034
05525B-AG-5	BAMLL 2013-WBRK B - CMBS			4	1.A	10,800,250	87.5545	9,412,104	10,750,000	10,753,218	0	(5,438)	0	0	3.534	3.554	MON	31,661	385,214	03/20/2013	03/12/2037
05525B-AJ-9	BAMLL 2013-WBRK C - CMBS			4	1.A	5,955,723	84.7780	5,171,458	6,100,000	6,048,836	0	19,640	0	0	3.534	3.974	MON	17,966	218,587	03/20/2013	03/12/2037
05525M-AA-4	BAMLL 2014-520M A - CMBS			4	1.A	49,392,295	78.8888	37,803,502	47,920,000	48,925,798	0	(66,651)	0	0	4.185	4.049	MON	111,411	2,033,450	02/09/2018	08/16/2046
05525M-AE-6	BAMLL 2014-520M B - CMBS			4	1.C	19,281,813	76.2873	15,257,456	20,000,000	19,420,913	0	36,776	0	0	4.214	4.636	MON	46,821	854,485	12/17/2018	08/16/2046
05526Q-AJ-5	BAMLL 2015-200P D - CMBS			4	1.C	25,524,538	88.5160	23,014,149	26,000,000	25,781,577	0	76,339	0	0	3.596	4.007	MON	77,909	947,893	04/08/2015	04/15/2033
05526Q-AL-0	BAMLL 2015-200P E - CMBS			4	1.F	15,510,416	86.4229	13,827,664	16,000,000	15,770,673	0	85,488	0	0	3.596	4.285	MON	47,944	583,319	04/08/2015	04/15/2033
05526Q-AN-6	BAMLL 2015-200P F - CMBS			4	3.A	13,005,781	83.2589	11,656,251	14,000,000	13,605,873	0	152,078	0	0	3.596	4.942	MON	41,951	510,404	07/05/2016	04/15/2033
05538U-AA-1	BBUBS 2012-SHOW A - CMBS			4	1.A FM	3,117,305	93.2423	2,797,270	3,000,000	3,020,164	0	(11,063)	0	0	3.430	3.053	MON	8,576	102,906	12/17/2012	11/07/2036
05549G-AA-9	BHMS 2018-ATLS A - CMBS			4	1.A	477,969	96.5824	482,912	500,000	479,664	0	1,696	0	0	5.568	7.623	MON	1,315	4,144	10/31/2022	07/16/2035
05549G-AJ-0	BHMS 2018-ATLS C - CMBS			4	1.A	1,282,811	94.1005	1,276,944	1,357,000	1,293,704	0	10,893	0	0	6.218	7.760	MON	3,984	25,282	08/11/2022	07/16/2035
05551V-BJ-1	BBCMS 2021-C10 A5 - CMBS			4	1.A	39,529,013	82.4315	31,530,037	38,250,000	39,328,622	0	(162,095)	0	0	2.492	2.021	MON	79,433	953,190	11/22/2021	07/15/2054
05551V-BM-4	BBCMS 2021-C10 AS - CMBS			4	1.A	10,265,500	79.5515	7,955,155	10,000,000	10,236,687	0	(26,135)	0	0	2.684	2.373	MON	22,367	268,400	11/22/2021	07/15/2054
05552A-BC-1	BBCMS 2020-C8 A5 - CMBS			4	1.A	20,546,685	80.2527	16,516,000	20,580,000	20,534,804	0	3,120	0	0	2.040	2.067	MON	34,986	419,832	11/22/2021	10/20/2053
05552A-BD-9	BBCMS 2020-C8 AS - CMBS			4	1.A	12,359,376	77.6694	9,320,332	12,000,000	12,284,782	0	(34,683)	0	0	2.398	2.064	MON	23,980	287,760	10/09/2020	10/20/2053
05592D-AJ-3	BPR 2022-OANA C - CMBS			4	1.A	14,464,040	92.8054	13,456,776	14,500,000	14,475,316	0	470,848	0	0	7.033	7.191	MON	0	0	04/07/2022	04/15/2037
05592L-AC-0	BOCA 22BOCA B - CMBS			4	1.A	20,643,872	96.1032	19,883,749	20,690,000	20,789,545	0	145,673	0	0	6.113	6.047	MON	59,729	560,767	10/28/2022	05/01/2030
05592L-AE-6	BOCA 22BOCA C - CMBS			4	1.A	14,953,132	94.6422	14,172,674	14,975,000	14,802,821	0	296,223	0	0	6.513	3.217	MON	0	0	04/28/2022	05/01/2030
05592L-AG-1	BOCA 22BOCA D - CMBS			4	1.A	5,089,550	94.8221	4,833,083	5,097,000	4,920,145	0	575	0	0	7.112	0.018	MON	0	0	04/28/2022	05/01/2030
055983-AA-8	BSPRT 2022-FL8 A - CMBS		C	4	1.A FE	10,016,641	96.6493	10,148,172	10,500,000	10,040,800	0	24,159	0	0	5.307	7.785	MON	26,315	77,578	11/09/2022	02/17/2037
055984-AE-8	BSPRT 2022-FL9 AS - CDO/CMBS			4	1.A FE	1,215,720	97.7595	1,200,487	1,228,000	1,224,994	0	9,274	0	0	7.204	7.394	MON	4,177	32,201	06/10/2022	05/16/2039
055984-AG-3	BSPRT 2022-FL9 B - CMBS			4	1.D FE	1,495,890	99.3231	1,500,771	1,511,000	1,507,785	0	11,895	0	0	7.702	7.980	MON	5,495	43,154	06/10/2022	05/16/2039
055984-AJ-7	BSPRT 2022-FL9 C - CMBS			4	1.G FE	2,037,149	99.2172	2,040,897	2,057,000	2,052,777	0	15,628	0	0	8.252	8.546	MON	8,015	64,059	07/11/2022	05/16/2039
05602F-AC-1	BPCRE 22FL2 AS - CMBS		C	4	1.A FE	2,869,020	100.1237	2,901,585	2,898,000	2,895,959	0	26,939	0	0	7.425	7.400	MON	7,770	93,651	05/18/2022	01/19/2037
05602F-AE-7	BPCRE 22FL2 B - CMBS		C	4	1.D FE	2,869,020	98.5850	2,856,995	2,898,000	2,895,553	0	26,533	0	0	8.125	8.106	MON	8,502	105,372	05/18/2022	01/19/2037
05604F-AG-0	BWAY 2013-1515 XB - CMBS			4	2.C FE	809,140	0.7237	166,444	0	196,969	0	(89,979)	0	0	0.403	13.798	MON	7,728	105,299	09/23/2015	03/10/2033
05604F-AJ-4	BWAY 2013-1515 B - CMBS			4	1.A	22,317,106	93.2526	20,795,335	22,300,000	22,280,312	0	159	0	0	3.473	3.499	MON	64,538	774,457	02/09/2018	03/10/2033
05604L-AA-0	BWAY 2015-1740 A - CMBS			4	1.A	2,299,987	88.9345	2,059,723	2,316,000	2,310,713	0	8,748	0	0	2.917	3.018	MON	5,630	67,558	04/25/2016	01/11/2035
056054-AA-7	BX 2019-XL A - CMBS			4	1.A	7,528,945	98.7657	7,433,689	7,526,593	7,526,593	0	(28,002)	0	0	5.370	0.000	MON	19,087	186,012	07/13/2020	10/15/2036
05606D-AS-7	BX 2022-PSB A - CMBS			4	1.A	7,879,750	99.7886	7,891,787	7,908,504	7,899,479	0	19,729	0	0	6.787	6.902	MON	23,854	131,947	09/28/2022	08/15/2039
05608U-AJ-7	BX 22GPA B - CMBS			4	1.A	1,992,500	99.0119	1,980,237	2,000,000	1,996,036	0	3,536	0	0	6.458	7.077	MON	6,099	26,242	09/13/2022	08/15/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05608U-AL-2	BX 22GPA C - CMBS			4	1.A	7,870,375	98.6663	7,794,641	7,900,000	7,905,975	0	148,531	0	0	7.007	7.632	MON	0	0	09/13/2022	08/15/2039
05608U-AN-8	BX 22GPA D - CMBS			4	1.A	4,283,875	98.5571	4,237,955	4,300,000	4,303,160	0	88,553	0	0	8.397	8.528	MON	0	0	09/13/2022	08/15/2039
05608W-AJ-3	BX 2021-SOAR C - CMBS			4	1.A	5,954,890	94.5488	5,630,279	5,954,890	5,954,890	0	0	0	0	5.418	5.729	MON	15,235	157,468	06/11/2021	06/15/2038
05608W-AL-8	BX 2021-SOAR D - CMBS			4	1.A	11,668,853	94.2239	11,096,547	11,776,788	11,704,959	0	49,693	0	0	5.718	7.281	MON	26,798	299,145	10/07/2022	06/15/2038
05608W-AN-4	BX 2021-SOAR E - CMBS			4	1.A	13,001,841	93.9134	12,394,718	13,198,022	13,109,208	0	107,367	0	0	6.118	7.993	MON	38,129	403,000	07/20/2022	06/15/2038
05609B-AK-5	BX 21LBA DJV - CMBS			4	1.A	155,971	91.0534	148,417	163,000	159,603	0	8,008	0	0	5.918	6.472	MON	0	227	03/08/2022	02/15/2036
05609B-BH-1	BX 21LBA EV - CMBS			4	1.A	2,733,765	90.1487	2,498,021	2,771,000	2,776,836	0	43,072	0	0	6.318	5.983	MON	8,267	88,501	02/17/2022	02/15/2036
05609C-AJ-6	BX 2021-21M C - CMBS			4	1.A	7,370,027	94.0536	7,007,099	7,450,115	7,539,029	0	173,563	0	0	5.495	4.810	MON	19,332	202,824	10/27/2021	10/15/2036
05609C-AL-1	BX 2021-21M D - CMBS			4	1.A	16,951,387	91.9087	15,748,792	17,135,265	17,340,081	0	398,442	0	0	5.744	5.063	MON	46,477	509,754	10/27/2021	10/15/2036
05609C-AN-7	BX 2021-21M E - CMBS			4	1.A	24,615,466	91.6899	22,815,556	24,883,385	25,180,356	0	577,105	0	0	6.489	5.824	MON	76,247	928,208	10/27/2021	10/15/2036
05609K-AE-9	BX 2021-XL2 C - CMBS			4	1.A	4,610,401	94.5924	4,383,012	4,633,575	4,550,212	0	61,975	0	0	5.515	1.349	MON	0	0	10/14/2021	10/15/2038
05609K-AG-4	BX 2021-XL2 D - CMBS			4	1.A	18,441,624	94.0632	17,433,957	18,534,301	17,860,499	0	3,098	0	0	5.715	0.030	MON	0	0	10/14/2021	10/15/2038
05609K-AJ-8	BX 2021-XL2 E - CMBS			4	1.A	13,831,204	93.7171	13,027,358	13,900,726	13,324,638	0	1,919	0	0	6.163	0.030	MON	0	0	10/14/2021	10/15/2038
05609K-AL-3	BX 2021-XL2 F - CMBS			4	1.A	18,441,565	92.8276	17,204,948	18,534,301	17,682,330	0	2,082	0	0	6.562	0.030	MON	0	0	10/14/2021	10/15/2038
05609M-CF-0	BMO 2022-C1 AS - CMBS			4	1.A	20,598,410	83.4998	16,699,951	20,000,000	20,552,925	0	(45,485)	0	0	3.676	3.327	MON	61,267	612,667	02/10/2022	02/18/2055
05609P-AN-8	BX 21PAC E - CMBS			4	1.A	46,582,776	93.0629	43,739,564	47,000,000	45,302,898	0	188,534	0	0	5.822	1.387	MON	19,247	194,699	05/11/2022	11/15/2038
05609Q-AC-0	BX 2021-ACNT B - CMBS			4	1.A	5,695,360	95.6868	5,733,550	5,992,000	5,709,996	0	14,636	0	0	5.568	7.395	MON	15,755	57,755	10/28/2022	11/15/2038
05609Q-AE-6	BX 2021-ACNT C - CMBS			4	1.A	10,474,525	94.9416	9,968,870	10,500,000	10,334,045	0	171,664	0	0	5.818	1.651	MON	0	0	11/04/2021	11/15/2038
05609Q-AG-1	BX 2021-ACNT D - CMBS			4	1.A	28,454,309	94.4374	27,386,848	29,000,000	27,887,376	0	185,389	0	0	6.168	3.492	MON	0	38,900	10/12/2022	11/15/2038
05609Q-AJ-5	BX 2021-ACNT E - CMBS			4	1.A	24,936,833	94.1547	23,538,664	25,000,000	23,978,337	0	12,489	0	0	6.515	0.051	MON	0	0	11/04/2021	11/15/2038
05609W-AL-7	BX 2022-IND D - CMBS			4	1.A	24,221,025	94.3476	22,917,081	24,290,057	24,016,398	0	598,651	0	0	7.175	5.414	MON	0	0	04/08/2022	04/15/2037
05610B-AL-0	BXSC 2022-WSS D - CMBS			4	1.A	992,500	95.2843	952,843	1,000,000	980,998	0	26,521	0	0	7.524	3.508	MON	0	0	03/11/2022	03/15/2035
05610H-AE-3	BX 22LP2 C - CMBS			4	1.A	9,488,543	94.7485	9,324,138	9,840,934	9,636,461	0	379,963	0	0	5.356	7.855	MON	0	187	06/02/2022	02/15/2027
05610H-AG-8	BX 22LP2 D - CMBS			4	1.A	2,771,234	93.6151	2,694,251	2,878,009	2,815,263	0	118,513	0	0	6.263	8.366	MON	0	219	06/02/2022	02/15/2027
05610J-AG-4	BX 22MVRK E - CMBS			4	1.A	14,939,721	90.9951	13,649,258	15,000,000	15,061,219	0	795,874	0	0	8.414	8.153	MON	0	0	03/10/2022	03/15/2039
05610J-AW-9	BX 22MVRK D - CMBS			4	1.A	16,035,515	94.2166	15,168,876	16,100,000	16,124,055	0	663,469	0	0	7.167	6.460	MON	0	0	03/10/2022	03/15/2039
06036F-BF-7	BANK 2018-BNK15 AS - CMBS			4	1.A	20,598,598	93.2019	18,640,376	20,000,000	20,342,343	0	(61,664)	0	0	4.579	4.277	MON	76,322	928,749	11/16/2018	11/18/2061
06539X-AQ-7	BANK 2020-BNK27 AS - CMBS			4	1.A	9,269,361	78.4211	7,057,898	9,000,000	9,206,188	0	(23,849)	0	0	2.551	2.236	MON	19,133	229,590	06/19/2020	04/17/2063
065402-BF-5	BANK 2019-BNK18 AS - CMBS			4	1.A	10,299,820	88.0326	8,803,258	10,000,000	10,198,828	0	(29,474)	0	0	3.826	3.477	MON	31,883	382,600	05/21/2019	05/17/2062
065405-AF-9	BANK 2019-BNK16 AS - CMBS			4	1.A	2,059,906	92.1907	1,843,815	2,000,000	2,038,100	0	(5,970)	0	0	4.267	3.913	MON	7,112	85,340	02/01/2019	02/16/2052
06540B-BG-3	BANK 2019-BNK21 AS - CMBS			4	1.A	1,029,966	85.2299	852,299	1,000,000	1,020,916	0	(2,925)	0	0	3.093	2.751	MON	2,578	30,930	09/27/2019	10/18/2052
06540J-BB-7	BANK 2020-BNK26 A3 - CMBS			4	1.A	4,203,281	82.1128	3,284,513	4,000,000	4,144,264	0	(25,889)	0	0	2.155	1.453	MON	7,183	86,200	09/15/2020	03/16/2063
06540J-BG-6	BANK 2020-BNK26 A4 - CMBS			4	1.A	4,280,313	83.4517	3,338,069	4,000,000	4,211,799	0	(28,467)	0	0	2.403	1.604	MON	8,010	96,120	07/22/2020	03/16/2063
06540J-BP-6	BANK 2020-BNK26 AS - CMBS			4	1.A	30,899,883	80.3924	24,117,718	30,000,000	30,666,954	0	(82,519)	0	0	2.687	2.369	MON	67,175	806,100	03/02/2020	03/16/2063
06540L-BN-6	BANK 2021-BNK37 AS - CMBS			4	1.A	2,059,844	76.6445	1,532,890	2,000,000	2,053,704	0	(6,063)	0	0	2.851	2.512	MON	4,752	57,020	11/12/2021	11/18/2064
06540V-BE-4	BANK 2019-BNK24 AS - CMBS			4	1.A	13,921,406	83.9293	10,872,792	12,954,699	13,735,582	0	(104,472)	0	0	3.283	2.335	MON	35,442	425,303	10/21/2021	11/17/2062
06540W-BD-4	BANK 2019-BNK19 A3 - CMBS			4	1.A	20,599,320	88.1798	17,635,960	20,000,000	20,404,315	0	(59,455)	0	0	3.183	2.837	MON	53,050	636,600	07/23/2019	08/17/2061
06540Y-AC-3	BANK 2020-BNK28 A3 - CMBS			4	1.A	18,179,172	78.6694	14,160,492	18,000,000	18,134,435	0	(19,899)	0	0	1.584	1.466	MON	23,760	285,120	09/21/2020	03/15/2063
06540Y-AH-2	BANK 2020-BNK28 A4 - CMBS			4	1.A	11,329,835	79.0533	8,695,865	11,000,000	11,257,416	0	(32,295)	0	0	1.844	1.516	MON	16,903	202,840	09/21/2020	03/15/2063
06541C-BF-2	BANK 2021-BNK33 A4 - CMBS			4	1.A	20,147,200	81.8032	16,360,642	20,000,000	20,126,939	0	(18,344)	0	0	2.270	2.171	MON	37,833	454,000	11/22/2021	05/16/2064
06541J-AL-5	BANK 2021-BNK34 A5 - CMBS			4	1.A	33,659,439	81.0105	26,733,451	33,000,000	33,586,363	0	(66,124)	0	0	2.438	2.204	MON	67,045	804,540	11/22/2021	06/15/2063
06541R-BB-8	BANK 2019-BNK23 A3 - CMBS			4	1.A	8,654,521	86.6285	6,956,266	8,030,000	8,493,002	0	(63,564)	0	0	2.920	2.010	MON	19,540	234,476	05/29/2020	12/17/2052
06541R-BE-2	BANK 2019-BNK23 AS - CMBS			4	1.A	37,986,887	84.6826	30,909,167	36,500,000	37,571,560	0	(140,316)	0	0	3.203	2.744	MON	97,425	1,169,095	03/06/2020	12/17/2052
06541T-BF-5	BANK 2020-BNK29 A4 - CMBS			4	1.A	12,124,381	79.0517	9,723,354	12,300,000	12,143,254	0	17,038	0	0	1.997	2.173	MON	20,469	245,631	11/22/2021	11/17/2053
06541U-BW-5	BANK 2020-BNK30 A4 - CMBS			4	1.A	20,071,550	78.8757	16,169,527	20,500,000	20,119,338	0	42,541	0	0	1.925	2.185	MON	32,885	394,625	11/22/2021	12/15/2053

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06650A-AD-9	BANK 2017-BNK8 A3 - CMBS			4	1.A	6,901,477	91.1042	6,225,452	6,833,333	6,875,297	0	7,082	0	0	3.229	3.052	MON	18,387	239,407	10/27/2017	11/18/2050
07335C-AF-1	BBCMS 2019-C4 A5 - CMBS			4	1.A	17,200,198	87.3902	14,594,171	16,700,000	17,037,669	0	(49,746)	0	0	2.919	2.576	MON	40,623	487,473	08/09/2019	08/16/2052
07335C-AG-9	BBCMS 2019-C4 AS - CMBS			4	1.A	18,539,028	85.6425	15,415,649	18,000,000	18,371,491	0	(53,531)	0	0	3.171	2.825	MON	47,565	570,780	08/09/2019	08/16/2052
07335Y-AG-1	BDS 21FL10 C - CMBS			4	1.G FE	209,073	95.2637	202,912	213,000	211,910	0	2,837	0	0	6.639	6.899	MON	511	6,566	04/19/2022	11/18/2036
08162D-AE-8	BMARK 2019-B13 A4 - CMBS			4	1.A	2,671,094	87.4822	2,187,055	2,500,000	2,624,885	0	(17,574)	0	0	2.952	2.141	MON	6,150	73,800	04/29/2020	08/17/2057
08162F-AK-9	BMARK 2019-B12 XA - CMBS			4	1.A FE	3,090,909	4.1398	1,647,376	0	1,807,676	0	(437,934)	0	0	1.032	4.257	MON	34,239	531,483	07/22/2019	08/16/2052
08162M-BB-3	BMARK 2020-B17 AS - CMBS			4	1.A	20,599,842	79.9742	15,994,846	20,000,000	20,441,250	0	(58,514)	0	0	2.583	2.245	MON	43,042	516,500	03/03/2020	03/17/2053
08162N-AK-2	BMARK 2020-IG2 AM - CMBS			4	1.A	10,299,186	80.6474	8,064,736	10,000,000	10,224,901	0	(28,882)	0	0	2.791	2.453	MON	23,258	279,100	05/13/2020	09/17/2048
08162T-BD-4	BMARK 2018-B7 AM - CMBS			4	1.A	10,299,405	93.6483	9,364,826	10,000,000	10,185,325	0	(29,823)	0	0	4.741	4.385	MON	39,508	474,100	11/09/2018	05/16/2053
08163A-AD-5	BMARK 2020-B18 A4 - CMBS			4	1.A	5,049,634	79.4096	3,970,480	5,000,000	5,035,936	0	(5,752)	0	0	1.672	1.549	MON	6,967	83,600	07/23/2020	07/15/2053
08163A-AE-3	BMARK 2020-B18 A5 - CMBS			4	1.A	5,149,598	80.4249	4,021,246	5,000,000	5,113,715	0	(15,037)	0	0	1.925	1.590	MON	8,021	96,250	07/23/2020	07/15/2053
08163A-AG-8	BMARK 2020-B18 AM - CMBS			4	1.A	25,841,936	78.0485	19,921,878	25,525,000	25,766,283	0	(31,767)	0	0	2.335	2.197	MON	49,667	596,009	05/24/2021	07/15/2053
08163C-BG-3	BMARK 2021-B24 AS - CMBS			4	1.A	12,902,344	78.9330	9,866,620	12,500,000	12,841,203	0	(38,651)	0	0	2.780	2.410	MON	28,954	347,450	05/24/2021	03/17/2054
08163D-AE-7	BMARK 2021-B25 A5 - CMBS			4	1.A	3,648,477	82.8408	2,899,430	3,500,000	3,632,024	0	62,748	0	0	2.577	2.092	MON	1,074	12,885	06/08/2021	04/17/2054
08163D-BT-3	BMARK 2021-B25 PB - CMBS			4	1.A	13,142,367	72.6537	9,614,260	13,233,000	13,159,462	0	410,989	0	0	2.994	3.161	MON	0	0	04/28/2021	04/17/2054
08163K-BG-5	BMARK 2021-B30 A5 - CMBS			4	1.A	8,497,374	81.7833	6,747,125	8,250,000	8,471,228	0	(23,304)	0	0	2.576	2.238	MON	17,710	212,520	10/29/2021	11/17/2054
08163K-BJ-9	BMARK 2021-B30 AM - CMBS			4	1.A	5,149,970	77.7143	3,885,715	5,000,000	5,134,331	0	(13,940)	0	0	2.779	2.441	MON	11,579	138,950	10/29/2021	11/17/2054
08163L-AE-9	BMARK 2020-B21 A4 - CMBS			4	1.A	7,856,855	79.1825	6,492,967	8,200,000	7,901,355	0	38,640	0	0	1.704	2.285	MON	11,647	139,761	11/22/2021	12/17/2053
08163L-AG-4	BMARK 2020-B21 A5 - CMBS			4	1.A	27,397,983	79.6174	22,197,337	27,880,000	27,450,130	0	47,093	0	0	1.978	2.190	MON	45,944	551,327	11/22/2021	12/17/2053
08163L-AQ-2	BMARK 2020-B21 AS - CMBS			4	1.A	9,556,174	78.1927	7,588,793	9,705,250	9,572,503	0	13,984	0	0	2.254	2.444	MON	18,232	218,785	11/22/2021	12/17/2053
12433E-AL-5	BX 22LBA6 D - CMBS			4	2.C FE	976,875	92.5735	925,735	1,000,000	972,767	0	25,328	0	0	6.303	3.281	MON	0	1,633	03/02/2022	01/17/2039
12434C-AL-8	BX 2021-SDMF D - CMBS			4	1.A	44,862,741	93.6505	42,142,717	45,000,000	45,830,014	0	915,882	0	0	5.705	4.832	MON	121,228	1,320,904	09/17/2021	09/15/2034
12434D-AL-6	BX 21LGCY D - CMBS			4	1.A	11,884,685	93.0512	11,166,142	12,000,000	11,796,997	0	224,284	0	0	5.177	1.896	MON	0	0	10/13/2021	10/15/2023
12434D-AN-2	BX 21LGCY E - CMBS			4	1.A	14,855,865	92.6458	13,896,874	15,000,000	14,751,060	0	339,136	0	0	5.575	2.296	MON	0	0	10/13/2021	10/15/2023
12434E-AE-0	BX 2021-RISE C - CMBS			4	1.A	17,457,000	94.5639	16,508,018	17,457,000	17,604,899	0	671,472	0	0	5.768	5.183	MON	0	0	11/18/2021	11/17/2036
12434E-AG-5	BX 2021-RISE D - CMBS			4	1.A	11,219,000	93.9391	10,539,023	11,219,000	11,313,740	0	465,346	0	0	6.068	5.490	MON	0	0	11/18/2021	11/17/2036
12477B-AA-2	CAMB 2021-CX2 A - CMBS			4	1.A	3,604,757	79.1276	2,769,464	3,500,000	3,593,756	0	(10,565)	0	0	2.700	2.368	MON	7,875	94,500	10/22/2021	11/13/2046
12477B-AG-9	CAMB 2021-CX2 C - CMBS			4	1.A	1,474,617	73.1814	1,097,722	1,500,000	1,477,197	0	2,480	0	0	2.771	3.018	MON	3,464	42,145	10/22/2021	11/13/2046
12482H-AN-4	CAMB 2019-LIFE E - CMBS			4	1.A	988,125	95.7336	957,336	1,000,000	1,002,631	0	14,506	0	0	6.468	6.302	MON	3,054	31,382	03/15/2022	12/15/2037
12515B-AE-8	CD 2019-CD8 A4 - CMBS			4	1.A	36,049,276	86.3928	30,237,473	35,000,000	35,710,405	0	(103,192)	0	0	2.912	2.572	MON	84,933	1,019,200	08/09/2019	08/17/2057
12515B-AG-3	CD 2019-CD8 AM - CMBS			4	1.A	14,934,686	83.4440	12,099,381	14,500,000	14,796,246	0	(42,597)	0	0	3.124	2.782	MON	37,748	452,980	08/09/2019	08/17/2057
125284-AA-7	CGDB 2019-MOB A - CMBS			4	1.A	4,957,813	97.5001	4,875,007	5,000,000	5,078,451	0	103,962	0	0	5.268	4.387	MON	12,438	124,639	06/29/2020	11/17/2036
125284-AG-4	CGDB 2019-MOB D - CMBS			4	1.A	8,176,851	95.4356	7,825,722	8,200,000	8,332,568	0	154,884	0	0	5.968	5.094	MON	23,109	262,605	11/22/2021	11/17/2036
12529M-AJ-7	CF 2019-CF1 AS - CMBS			4	1.A	16,258,433	88.9007	14,032,983	15,785,000	16,095,630	0	(46,587)	0	0	4.027	3.677	MON	52,976	635,709	04/16/2019	05/17/2052
12591Y-BD-6	COMM 2014-UBS3 AM - CMBS			4	1.A	6,179,844	95.5583	5,733,500	6,000,000	6,048,277	0	(15,412)	0	0	4.012	3.745	MON	20,060	240,720	05/21/2014	06/12/2047
12592F-AE-5	COMM 2014-277P B - CMBS			4	1.A	22,802,575	93.9623	21,376,422	22,750,000	22,744,276	0	(7,367)	0	0	3.611	3.653	MON	68,464	832,982	08/08/2014	08/12/2049
12592T-AC-9	COMM 2015-3BP XA - CMBS			4	1.A FE	1,842,730	0.1819	376,661	0	410,472	0	(194,322)	0	0	0.060	12.045	MON	10,420	218,158	02/10/2015	02/12/2035
12592T-AJ-4	COMM 2015-3BP C - CMBS			4	1.A	7,855,617	90.3801	7,411,166	8,200,000	8,081,786	0	49,857	0	0	3.238	3.992	MON	22,129	269,237	02/09/2018	02/12/2035
12595X-AX-1	CSAIL 2018-CX12 AS - CMBS			4	1.A	8,239,960	92.6577	7,412,619	8,000,000	8,141,785	0	(24,117)	0	0	4.463	4.110	MON	29,756	357,072	08/08/2018	08/17/2051
12597D-AH-8	CSAIL 2019-C18 AS - CMBS			4	1.A	17,405,984	83.5333	13,682,125	16,379,251	17,272,475	0	(120,748)	0	0	3.321	2.451	MON	45,335	544,020	11/22/2021	12/17/2052
12625X-AC-1	COMM 2013-300P A1P - CMBS			4	1.A	30,897,861	97.6190	29,285,711	30,000,000	30,036,060	0	(108,219)	0	0	4.256	3.910	MON	106,400	1,276,800	08/12/2013	08/12/2030
12626B-AD-6	COMM 2013-CCRE10 A4 - CMBS			4	1.A	19,546,239	99.1303	18,834,757	19,000,000	19,018,909	0	(66,375)	0	0	4.210	3.877	MON	66,658	799,900	08/01/2013	08/10/2046
12631D-BB-8	COMM 2014-CCRE17 A5 - CMBS			4	1.A	21,629,273	97.5482	20,485,120	21,000,000	21,075,151	0	(70,631)	0	0	3.977	3.643	MON	69,598	835,170	04/29/2014	05/10/2047
12635W-AC-1	COMM 2016-787S XA - CMBS			4	1.A FE	4,652,526	0.8057	1,961,794	0	1,354,771	0	(366,318)	0	0	0.287	48.977	MON	58,212	828,141	12/26/2018	02/12/2036
12635W-AE-7	COMM 2016-787S B - CMBS			4	1.A	18,378,011	90.5599	16,432,187	18,145,100	18,216,680	0	23,332	0	0	3.832	3.754	MON	57,942	704,955	02/09/2018	02/12/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12635W-AG-2	COMM 2016-787S C - CMBS			4	1.A	17,099,798	88.4869	15,099,809	17,064,460	17,070,096	0	(5,068)	0	0	3.832	3.880	MON	54,491	662,972	02/19/2016	02/12/2036
12635W-AJ-6	COMM 2016-787S D - CMBS			4	1.C	5,999,937	87.8914	5,803,731	6,603,300	5,955,646	0	(467,246)	0	0	3.832	3.604	MON	21,086	256,545	02/19/2016	02/12/2036
12636L-AY-6	CSAIL 2016-C5 A5 - CMBS			4	1.A	37,804,630	95.1502	34,739,630	36,510,305	36,953,943	0	(165,220)	0	0	3.757	3.273	MON	114,299	1,371,582	02/04/2016	11/18/2048
12652F-AJ-1	CSMC 2017-CALI C - CMBS			4	1.G FE	2,107,720	88.8396	1,821,212	2,050,000	2,093,801	0	(12,699)	0	0	3.778	3.151	MON	6,454	78,528	11/22/2021	11/12/2032
12652U-AU-3	CSAIL 2018-CX11 A5 - CMBS			4	1.A	5,342,404	93.2086	4,565,357	4,898,000	5,170,058	0	(51,486)	0	0	4.033	2.822	MON	16,462	197,541	07/09/2019	04/17/2051
12653V-AG-1	CSMC 2019-ICE4 D - CMBS			4	1.A	160,504	97.5598	159,023	163,000	169,914	0	13,695	0	0	5.918	13.801	MON	0	0	03/24/2022	05/15/2036
12655T-BP-3	COMM 2019-GC44 AM - CMBS			4	1.A	30,005,262	83.3360	24,106,517	28,926,900	29,755,200	0	(113,069)	0	0	3.263	2.799	MON	78,657	943,885	10/21/2021	08/15/2057
12656K-AA-5	COMM 2020-CX A - CMBS			4	1.A	9,765,432	77.5066	7,626,648	9,840,000	9,773,260	0	7,061	0	0	2.173	2.270	MON	17,819	213,823	11/22/2021	11/13/2046
12656K-AE-7	COMM 2020-CX B - CMBS			4	1.A	8,450,086	74.6593	6,352,017	8,508,000	8,455,988	0	5,320	0	0	2.446	2.537	MON	17,342	208,106	11/22/2021	11/13/2046
12656K-AG-2	COMM 2020-CX C - CMBS			4	1.D	3,511,117	73.1197	2,578,200	3,526,000	3,512,488	0	1,082	0	0	2.683	2.784	MON	95,934	11/22/2021	11/13/2046
126650-AW-0	CVSPAS NOTES CTF - CMBS			4	2.B	7,927,804	99.1320	7,620,065	7,686,787	7,762,265	0	(19,093)	0	0	5.298	4.821	MON	23,756	421,255	11/27/2013	01/11/2027
126650-BQ-2	CVSPAS 2007 CTF - CMBS			1	2.B FE	3,931,626	102.2900	4,220,293	4,125,812	4,043,113	0	12,149	0	0	6.943	7.687	MON	16,710	288,645	11/27/2013	01/10/2030
126650-BV-1	CVSPAS 2010 CTF - CMBS			4	2.B	2,075,724	97.2490	1,967,326	2,022,978	2,066,327	0	1,800	0	0	5.773	5.488	MON	6,813	113,940	10/29/2019	01/10/2033
129890-AN-9	CALI 19101C E - CMBS			4	1.C	6,917,785	74.8989	5,242,922	7,000,000	6,941,384	0	6,667	0	0	4.324	4.548	MON	25,226	306,915	03/07/2019	03/11/2039
14016L-AG-1	CAPITAL FOUR US CLO III LTD - CMBS		C	4	1.D Z	16,915,000	100.0000	16,915,000	16,915,000	16,915,000	0	0	0	0	0.000	0.000	N/A	0	0	11/22/2022	01/21/2035
14317G-AC-7	CARLYLE US CLO 2022-6 LTD - CMBS		C	4	1.C FE	10,000,000	99.0168	9,901,677	10,000,000	10,000,000	0	0	0	0	7.470	7.077	MON	47,723	0	10/28/2022	10/25/2034
17290M-AA-2	CGCMT 2015-101A A - CMBS			4	1.A	44,027,510	77.9536	34,143,675	43,800,000	43,870,509	0	(9,916)	0	0	3.529	3.522	MON	128,809	1,545,702	02/09/2018	01/16/2043
17290M-AE-4	CGCMT 2015-101A XA - CMBS			4	1.A FE	10,121,136	9.0902	5,672,310	0	8,628,706	0	(716,442)	0	0	1.095	0.166	MON	56,966	723,671	01/20/2015	01/16/2043
17290M-AJ-3	CGCMT 2015-101A B - CMBS			4	1.A	10,710,581	76.9609	8,003,938	10,400,000	10,608,670	0	(14,512)	0	0	3.831	3.638	MON	33,202	398,424	01/20/2015	01/16/2043
17290M-AL-8	CGCMT 2015-101A C - CMBS			4	1.A	14,108,603	75.2023	10,528,323	14,000,000	14,055,126	0	(5,095)	0	0	4.234	4.211	MON	49,397	592,760	02/09/2018	01/16/2043
17324D-AU-8	CGCMT 2015-P1 A5 - CMBS			4	1.A	7,750,781	95.2724	7,145,428	7,500,000	7,567,737	0	(28,965)	0	0	3.717	3.312	MON	23,231	278,775	01/19/2016	09/17/2048
17324D-AW-4	CGCMT 2015-P1 AS - CMBS			4	1.A	12,359,368	94.1961	11,303,530	12,000,000	12,102,360	0	(44,017)	0	0	4.033	3.656	MON	40,330	483,960	08/06/2015	09/17/2048
17326C-BB-9	CGCMT 2017-B1 AS - CMBS			4	1.A	13,360,001	90.1260	11,157,603	12,380,000	13,176,870	0	(165,575)	0	0	3.711	2.222	MON	38,285	459,422	11/22/2021	08/17/2050
17328C-AD-4	CGCMT 2019-C7 A4 - CMBS			4	1.A	3,945,650	86.9356	3,199,229	3,680,000	3,875,811	0	(26,461)	0	0	3.102	2.261	MON	9,513	114,154	04/29/2020	12/16/2072
17328C-AF-9	CGCMT 2019-C7 AS - CMBS			4	1.A	4,315,625	84.6141	3,384,564	4,000,000	4,230,070	0	(30,465)	0	0	3.415	2.509	MON	11,383	136,600	02/14/2020	12/16/2072
17328F-AW-5	CGCMT 2019-GC41 A5 - CMBS			4	1.A	18,230,927	86.2641	15,268,748	17,700,000	18,061,782	0	(51,826)	0	0	2.869	2.532	MON	42,313	507,760	08/06/2019	08/10/2056
17328H-BD-2	CGCMT 2019-GC43 A4 - CMBS			4	1.A	22,682,383	86.9698	18,263,666	21,000,000	22,239,568	0	(173,729)	0	0	3.038	2.085	MON	53,165	637,980	05/28/2020	11/13/2052
17328Q-AA-9	CGCMT 2020-420K A - CMBS			4	1.A	20,580,504	78.8020	16,154,408	20,500,000	20,570,101	0	(9,441)	0	0	2.456	2.412	MON	41,957	503,480	11/22/2021	11/13/2042
17328Q-AC-5	CGCMT 2020-420K B - CMBS			4	1.A	2,457,365	77.8203	1,914,380	2,460,000	2,457,468	0	87	0	0	2.860	2.882	MON	5,863	70,356	11/22/2021	11/13/2042
17328Q-AE-1	CGCMT 2020-420K C - CMBS			4	1.A	457,613	76.7938	432,349	563,000	463,277	0	12,089	0	0	3.312	6.329	MON	0	0	07/25/2022	11/13/2042
17328R-AZ-2	CGCMT 2020-GC46 A5 - CMBS			4	1.A	23,579,305	84.5926	18,556,243	21,936,000	23,186,934	0	(168,595)	0	0	2.717	1.840	MON	49,667	596,001	11/22/2021	02/18/2053
17328R-BB-4	CGCMT 2020-GC46 AS - CMBS			4	1.A	17,303,178	81.0589	13,617,894	16,800,000	17,171,661	0	(45,275)	0	0	2.918	2.596	MON	40,852	490,224	02/13/2020	02/18/2053
20049A-AE-8	COMM 2020-CBM B - CMBS			4	1.A	5,368,941	90.9768	4,849,065	5,330,000	5,354,560	0	(13,017)	0	0	3.099	2.853	MON	13,765	165,177	11/22/2021	02/12/2037
22939Q-AA-0	NA 2006-1 A - CMBS			4	6. FE	0	0.2070	120,701	58,309,776	0	0	187,834	0	0	4.721	0.000	MON	209,755	0	12/08/2008	09/22/2047
23307D-BC-6	DBGS 2018-C1 AM - CMBS			4	1.A	4,892,342	93.7263	4,452,001	4,750,000	4,833,472	0	(14,472)	0	0	4.611	4.306	MON	18,251	221,995	10/17/2018	10/17/2051
23307G-AG-1	DBWF 2018-GLKS B - CMBS			4	1.D FE	1,119,482	96.1006	1,127,260	1,173,000	1,122,802	0	3,320	0	0	5.689	7.646	MON	2,410	9,919	11/08/2022	12/19/2030
23312R-AE-5	DBJPM 2016-SFC B - CMBS			4	2.B	28,165,767	85.2697	23,290,574	27,314,000	27,685,940	0	(178,981)	0	0	3.237	2.418	MON	73,680	884,154	11/22/2021	08/12/2036
29478J-AL-4	EQUS 21EQAZ D - CMBS			4	1.A	20,247,658	93.0122	20,262,297	21,784,563	20,561,288	0	481,382	0	0	5.968	12.269	MON	0	68,132	10/20/2022	10/15/2038
30326M-AE-5	FSRIA 2022-FL4 B - CMBS			4	1.D FE	1,658,000	96.2067	1,595,108	1,658,000	1,658,000	0	0	0	0	6.676	7.065	MON	11,971	45,455	03/24/2022	01/19/2039
30326M-AG-0	FSRIA 2022-FL4 C - CMBS			4	1.G FE	2,169,000	95.6052	2,073,677	2,169,000	2,169,000	0	0	0	0	7.076	7.478	MON	16,721	65,128	03/24/2022	01/19/2039
30327M-AA-2	FSRIA 22FL5 A - CMBS			4	1.A FE	6,025,365	98.2688	6,061,219	6,168,000	6,042,458	0	17,093	0	0	6.604	7.729	MON	14,710	62,441	10/17/2022	06/19/2037
30327M-AC-8	FSRIA 22FL5 AS - CMBS			4	1.A FE	2,270,066	99.3839	2,278,872	2,293,000	2,286,679	0	16,613	0	0	7.174	7.131	MON	5,940	65,689	06/03/2022	06/19/2037
30327M-AE-4	FSRIA 22FL5 B - CMBS			4	1.D FE	2,846,360	99.3460	2,876,068	2,895,000	2,861,980	0	15,620	0	0	7.673	8.026	MON	8,022	70,800	10/25/2022	06/19/2037
30327M-AG-9	FSRIA 22FL5 C - CMBS			4	1.G FE	2,056,226	99.2319	2,061,047	2,077,000	2,070,243	0	14,017	0	0	8.222	8.129	MON	6,167	70,751	06/03/2022	06/19/2037
30328D-AC-7	FSRIA 22FL6 AS - CMBS			4	1.A FE	604,936	99.5890	605,501	608,000	606,553	0	1,616	0	0	7.721	7.366	MON	5,143	9,119	08/10/2022	08/19/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30328D-AE-3	FSRIA 22FL6 B - CMBS			4	1.D FE	659,683	99.5915	660,292	663,000	661,426	0	1,743	0	0	8.271	7.878	MON	6,023	10,756	08/19/2022	08/19/2037
30328D-AG-8	FSRIA 22FL6 C - CMBS			4	1.G FE	958,357	99.6627	959,751	963,000	960,854	0	2,498	0	0	9.021	8.487	MON	9,567	17,031	08/11/2022	08/19/2037
30329X-AA-6	FSRIA 22FL7 A - CMBS			4	1.A FE	10,719,000	99.3006	10,724,468	10,800,000	10,750,509	0	31,509	0	0	0.000	7.153	MON	0	0	11/18/2022	10/06/2039
30329X-AC-2	FSRIA 22FL7 AS - CMBS			4	1.A FE	21,268,283	99.3019	21,279,393	21,429,000	21,335,124	0	66,841	0	0	0.000	7.486	MON	0	0	11/18/2022	10/06/2039
30329X-AE-8	FSRIA 22FL7 B - CMBS			4	1.D FE	6,716,248	99.3015	6,719,729	6,767,000	6,740,742	0	24,495	0	0	7.820	8.578	MON	139,646	0	11/18/2022	10/06/2039
36170U-AG-6	GFORC 2005-RR E - CDO			4	6. *	27,727	97.8125	99,786	102,018	0	0	(115,964)	0	0	5.858	0.000	MON	0	0	01/25/2005	08/22/2036
36192R-AA-0	GSMS 2012-BWTR A - CMBS			4	1.A FM	9,350,781	86.9139	8,691,394	10,000,000	9,963,949	0	37,251	0	0	2.954	3.416	MON	24,617	295,400	10/10/2013	11/07/2034
36192R-AJ-1	GSMS 2012-BWTR C - CMBS			4	5.B FM	4,014,375	82.3188	3,292,752	4,000,000	3,998,822	0	2,174	0	0	3.329	3.499	MON	11,095	134,989	01/28/2013	11/07/2034
36198F-AE-2	GSMS 2013-GCJ14 A5 - CMBS			4	1.A	27,294,648	97.8146	25,920,866	26,500,000	26,527,152	0	(93,326)	0	0	4.243	3.905	MON	93,700	1,124,395	08/14/2013	08/10/2046
36228C-UV-3	GSMS 2005-ROCK A - CMBS			4	1.A FM	54,190,719	97.3161	54,578,772	56,084,000	55,705,750	0	140,051	0	0	5.366	5.728	MON	250,789	3,009,467	04/13/2007	05/03/2032
36228C-VB-6	GSMS 2005-ROCK D - CMBS			4	1.A FM	23,250,938	97.6289	23,430,946	24,000,000	23,855,085	0	53,629	0	0	5.415	5.745	MON	108,300	1,299,600	11/15/2005	05/03/2032
36228C-VD-2	GSMS 2005-ROCK F - CMBS			4	1.A FM	14,538,461	96.1158	14,417,369	15,000,000	14,898,029	0	37,785	0	0	5.515	5.883	MON	68,938	827,250	10/19/2006	05/03/2032
36228C-VF-7	GSMS 2005-ROCK H - CMBS			4	1.A FM	14,396,246	94.8550	13,422,935	14,151,000	14,199,078	0	(20,418)	0	0	5.713	5.608	MON	67,371	808,447	05/17/2005	05/03/2032
36228C-VG-5	GSMS 2005-ROCK J - CMBS			4	1.A FM	15,122,665	93.7959	13,941,829	14,864,000	14,914,479	0	(21,416)	0	0	5.862	5.760	MON	72,611	871,328	05/17/2005	05/03/2032
36257H-BP-0	GSMS 2019-GC40 A4 - CMBS			4	1.A	5,965,996	88.0781	4,844,293	5,500,000	5,838,778	0	(49,418)	0	0	3.160	2.128	MON	14,483	173,800	05/19/2020	07/10/2052
36257H-BT-2	GSMS 2019-GC40 AS - CMBS			4	1.A	16,478,864	85.6347	13,701,554	16,000,000	16,331,653	0	(46,338)	0	0	3.412	3.071	MON	45,493	545,920	06/26/2019	07/10/2052
36257M-AA-3	GSMS 2019-70P A - CMBS			4	1.A FE	7,783,511	96.7471	7,801,443	8,063,747	7,853,961	0	70,450	0	0	5.318	8.866	MON	20,250	86,030	10/27/2022	10/15/2036
36257M-AL-9	GSMS 2019-70P C - CMBS			4	1.F FE	509,009	93.4431	500,855	536,000	570,905	0	71,430	0	0	5.818	46.373	MON	0	0	08/31/2022	10/15/2036
36258Y-BF-4	GSMS 2020-GC45 A4 - CMBS			4	1.A	6,083,939	84.5190	4,923,232	5,825,000	6,012,650	0	(27,356)	0	0	2.658	2.121	MON	12,902	154,852	05/20/2020	02/14/2053
36258Y-BG-2	GSMS 2020-GC45 A5 - CMBS			4	1.A	28,312,466	85.8165	22,666,702	26,413,000	27,818,831	0	(189,673)	0	0	2.911	2.081	MON	64,065	768,777	05/06/2020	02/14/2053
36261C-AA-9	GSF 2021-1 ISSUER LLC - CMBS			4	1.A FE	16,515,645	91.5420	15,158,922	16,559,527	16,533,558	0	17,475	0	0	2.547	2.182	MON	18,749	310,675	06/10/2022	03/15/2035
36261C-AC-5	GSF 2021-1 ISSUER LLC - CMBS			4	1.A FE	33,733,384	92.5614	30,316,635	32,753,000	34,051,097	0	330,954	0	0	3.214	1.592	MON	46,788	777,662	06/10/2022	03/15/2035
36261C-AE-1	GSF 2021-1 ISSUER LLC - CMBS			4	1.A FE	943,222	89.1714	816,810	916,000	940,300	0	(2,922)	0	0	3.101	1.931	MON	1,262	16,606	06/10/2022	03/15/2035
36261C-AG-6	GSF 2021-1 ISSUER LLC - CMBS			4	1.D FE	6,339,302	88.3540	5,453,209	6,172,000	6,313,904	0	(22,779)	0	0	3.235	2.196	MON	8,874	300,491	11/14/2022	03/15/2035
36261C-AL-5	GSF 2021-1 ISSUER LLC - CMBS			4	1.G FE	10,296,453	86.2181	8,647,158	10,029,400	10,250,074	0	(39,722)	0	0	3.762	2.560	MON	16,768	259,573	11/14/2022	03/15/2035
36264Y-AJ-9	GSMS 2021-ROSS D - CMBS			4	1.A	96,656	87.7607	87,761	100,000	97,398	0	4,099	0	0	6.818	5.375	MON	0	209	03/03/2022	06/16/2036
36265X-AE-1	GSMS 22ECI C - CMBS			4	1.A	4,125,042	99.6338	4,119,859	4,135,000	4,132,642	0	10,814	0	0	7.779	7.284	MON	14,443	86,879	09/20/2022	08/15/2039
36265X-AG-6	GSMS 22ECI D - CMBS			4	1.A	2,941,626	99.7103	2,940,457	2,949,000	2,914,989	0	46,007	0	0	8.528	4.206	MON	0	0	07/26/2022	08/15/2039
38406J-AA-6	GRACE 20GRCE A - CMBS			4	1.A	4,172,721	76.6250	3,919,370	5,115,000	4,212,821	0	40,100	0	0	2.347	4.813	MON	10,004	60,025	06/28/2022	12/10/2040
38406J-AJ-7	GRACE 20GRCE D - CMBS			4	1.A	4,496,021	68.2750	3,567,369	5,225,000	4,557,655	0	148,500	0	0	2.680	4.715	MON	0	0	04/05/2022	11/04/2042
39678A-AA-4	GCCFC 2006-RR1 A1 - CMBS			4	6. *	1,547	51.5938	26,275	50,927	0	0	91,665	0	0	5.732	0.000	MON	0	0	06/07/2007	03/18/2049
39809P-AC-9	GSTNE 21FL3 AS - CMBS			4	1.A FE	2,711,134	94.2271	2,758,028	2,927,000	2,728,196	0	17,062	0	0	5.767	8.060	MON	7,971	35,453	09/27/2022	07/15/2039
39809P-AE-5	GSTNE 21FL3 B - CMBS			4	1.D FE	1,989,905	92.5125	2,030,649	2,195,000	2,005,184	0	15,279	0	0	6.067	9.069	MON	6,289	28,251	09/27/2022	07/15/2039
40422G-AC-4	HFX FDG ISSUER LLC - CMBS			4	1.A FE	1,069,682	97.3762	1,041,615	1,069,682	1,069,671	0	(11)	0	0	3.014	2.945	MON	2,687	55,047	02/06/2020	03/15/2035
40422G-AE-0	HFX FDG ISSUER LLC - CMBS			4	1.A FE	4,308,490	96.6389	4,042,404	4,183,000	4,225,414	0	(24,097)	0	0	3.622	3.032	MON	12,625	151,579	01/31/2019	03/15/2035
40422G-AG-5	HFX FDG ISSUER LLC - CMBS			4	1.D FE	1,836,490	92.8488	1,655,495	1,783,000	1,807,860	0	(10,663)	0	0	4.180	3.535	MON	6,211	74,556	02/06/2020	03/15/2035
41975A-AC-6	HHT 2019-MAUI B - CMBS			4	1.A	15,281,768	95.9808	15,365,573	16,009,000	15,365,793	0	84,025	0	0	5.768	17.592	MON	43,604	51,409	12/23/2022	05/17/2038
41975A-AE-2	HHT 2019-MAUI C - CMBS			4	1.A	536,639	95.2574	539,157	566,000	547,665	0	15,384	0	0	5.968	13.640	MON	0	2,107	10/04/2022	05/17/2038
432885-AL-5	HILT 2018-ORL D - CMBS			4	1.B	1,293,624	96.3668	1,304,807	1,354,000	1,299,774	0	31,619	0	0	6.168	5.799	MON	0	181	12/09/2022	12/15/2034
449652-AC-0	ILPTCM 22LPF2 B - CMBS			4	1.A	1,994,942	99.6532	1,993,065	2,000,000	1,998,868	0	3,925	0	0	7.047	7.034	MON	6,655	28,873	09/13/2022	10/15/2027
449652-AE-6	ILPT COMMERCIAL MORTGAGE TRUST 2022-LPF2			4	1.A	14,263,871	100.8661	14,423,854	14,300,000	14,306,369	0	271,647	0	0	7.796	7.822	MON	0	0	09/13/2022	10/15/2027
449652-AG-1	ILPT COMMERCIAL MORTGAGE TRUST 2022-LPF2			4	1.A	13,987,231	99.7877	13,970,278	14,000,000	14,045,101	0	304,453	0	0	8.495	8.380	MON	0	0	09/19/2022	10/15/2027
44965L-AC-8	ILPT 2019-SURF XA - CMBS			4	1.A FE	4,673,791	0.9735	2,753,890	0	3,029,138	0	(427,692)	0	0	0.149	4.911	MON	35,080	589,665	03/04/2019	02/13/2041
44965L-AG-9	ILPT 2019-SURF B - CMBS			4	1.A	11,341,550	91.4516	10,059,677	11,000,000	11,221,668	0	(32,578)	0	0	4.294	3.999	MON	39,360	478,878	03/04/2019	02/13/2041
44965L-AL-8	ILPT 2019-SURF C - CMBS			4	1.A	15,282,360	88.4369	13,265,538	15,000,000	15,076,217	0	(12,075)	0	0	4.294	4.281	MON	53,673	653,016	03/04/2019	02/13/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45378Y-AL-8	IPT 2018-INDP B - CMBS			4	1.A	7,202,282	93.4701	6,514,869	6,970,000	7,132,062	0	(63,521)	0	0	3.911	2.932	MON	22,716	272,597	11/22/2021	07/10/2035
46117N-AE-2	TOWN 22STAY C - CMBS			4	1.A	2,554,156	97.9407	2,514,138	2,567,000	2,558,964	0	4,807	0	0	7.479	7.647	MON	9,066	58,823	07/29/2022	08/15/2039
46117N-AG-7	TOWN 22STAY D - CMBS			4	1.B	1,915,374	97.3759	1,874,485	1,925,000	1,868,575	0	240	0	0	8.470	0.033	MON	0	0	07/29/2022	08/15/2039
46361T-AC-6	ICOT 2013-IRV A2 - CMBS			4	1.A	10,192,710	98.7883	9,878,832	10,000,000	10,003,172	0	(21,964)	0	0	3.173	3.010	MON	18,510	321,724	05/07/2013	05/15/2048
46361T-AJ-1	ICOT 2013-IRV C - CMBS			4	1.A	3,860,016	98.4853	3,939,412	4,000,000	3,974,744	0	11,490	0	0	3.173	3.685	MON	7,404	128,690	05/07/2013	05/15/2048
46590L-AX-0	JPMDB 2016-C2 AS - CMBS			4	1.A	411,488	89.9286	359,714	400,000	408,652	0	(2,565)	0	0	3.484	2.785	MON	1,161	13,934	11/22/2021	06/17/2049
46591E-AV-9	JPMCC 2019-COR5 AS - CMBS			4	1.A	18,024,945	87.4638	15,306,168	17,500,000	17,850,831	0	(51,730)	0	0	3.669	3.321	MON	53,509	642,110	06/12/2019	06/14/2052
46592F-AE-3	JPMCC 2021-2NJ B - CMBS			4	1.C FE	1,698,205	76.7180	1,321,084	1,722,000	1,702,277	0	3,630	0	0	2.076	2.357	MON	2,980	36,254	11/22/2021	01/05/2040
46597G-AG-7	JPMCC 22NXSS B - CMBS			4	1.D FE	2,370,060	99.6280	2,367,161	2,376,000	2,371,084	0	1,024	0	0	6.473	6.639	MON	7,263	31,251	09/16/2022	09/15/2039
46597G-AJ-1	JPMCC 22NXSS C - CMBS			4	1.G FE	1,470,315	99.5071	1,466,735	1,474,000	1,449,830	0	479	0	0	6.973	0.128	MON	0	0	09/16/2022	09/15/2039
46597G-AL-6	JPMCC 22NXSS D - CMBS			4	2.C FE	2,698,238	99.2589	2,684,952	2,705,000	2,655,149	0	879	0	0	8.465	0.128	MON	0	0	09/16/2022	09/15/2039
46629P-AQ-1	JPMCC 2006-LDP9 AMS - CMBS			4	1.A FM	1,907,089	94.2736	2,324,457	2,465,649	2,244,407	0	(1,816)	0	0	5.337	0.000	MON	0	0	02/23/2012	05/15/2047
466330-AL-1	JPMCC 2021-MHC D - CMBS			4	1.A	651,926	94.9153	658,712	694,000	667,134	0	17,787	0	0	6.018	19.963	MON	0	3,056	11/02/2022	04/15/2038
46639N-AV-3	JPMBB 2013-C12 B - CMBS			4	1.A	1,763,525	97.9965	1,803,135	1,840,000	1,826,730	0	5,825	0	0	4.112	4.544	MON	6,306	76,377	07/25/2013	07/17/2045
46641B-AD-5	JPMCC 2013-C16 A4 - CMBS			4	1.A	22,144,828	98.6699	21,214,029	21,500,000	21,529,810	0	(77,613)	0	0	4.166	3.816	MON	74,648	895,776	11/08/2013	12/17/2046
46641J-AW-6	JPMBB 2014-C18 A5 - CMBS			4	1.A	27,500,893	97.7857	26,108,780	26,700,000	26,765,801	0	(94,881)	0	0	4.079	3.729	MON	90,764	1,089,173	02/19/2014	02/15/2047
46641W-AZ-0	JPMBB 2014-C19 AS - CMBS			4	1.A	24,720,695	96.5057	23,162,051	24,000,700	24,077,278	0	(86,181)	0	0	4.243	3.889	MON	84,866	1,018,398	03/15/2016	04/17/2047
46642E-AY-2	JPMBB 2014-C21 A5 - CMBS			4	1.A	30,899,910	97.0500	29,114,998	30,000,000	30,129,623	0	(106,307)	0	0	3.775	3.420	MON	94,370	1,132,440	07/01/2014	08/16/2047
46643G-AJ-9	JPMBB 2014-C24 AS - CMBS			4	1.A	10,299,930	94.0404	9,404,044	10,000,000	10,072,338	0	(29,244)	0	0	3.914	3.611	MON	32,618	391,420	10/09/2014	11/18/2047
46648K-AU-0	JPMDB 2017-C7 A5 - CMBS			4	1.A	8,239,960	91.6814	7,334,512	8,000,000	8,119,054	0	(25,595)	0	0	3.409	3.054	MON	22,728	272,736	10/13/2017	10/17/2050
46651E-AC-8	JPMCC 2019-OSB XA - CMBS			4	1.A FE	6,982,178	2.1231	4,158,496	0	4,495,795	0	(699,176)	0	0	0.386	6.780	MON	62,923	857,987	05/29/2019	06/07/2039
46651E-AE-4	JPMCC 2019-OSB XB - CMBS			4	1.D FE	899,231	0.7734	537,738	0	579,011	0	(90,047)	0	0	0.105	6.888	MON	6,076	109,446	05/29/2019	06/07/2039
46651E-AJ-3	JPMCC 2019-OSB C - CMBS			4	1.A	7,040,030	84.4330	5,770,993	6,835,000	6,973,974	0	(19,424)	0	0	3.749	3.413	MON	21,354	256,244	05/30/2019	06/07/2039
46651E-AL-8	JPMCC 2019-OSB D - CMBS			4	1.A	10,063,825	80.4253	7,962,105	9,900,000	10,010,784	0	(15,249)	0	0	3.783	3.663	MON	31,208	379,699	05/30/2019	06/07/2039
46652J-AV-4	JPMDB 2020-COR7 A4 - CMBS			4	1.A	6,059,969	79.8472	4,790,833	6,000,000	6,042,024	0	(7,103)	0	0	1.915	1.788	MON	9,576	114,912	06/25/2020	05/15/2053
46652J-AW-2	JPMDB 2020-COR7 A5 - CMBS			4	1.A	5,149,997	80.2552	4,012,760	5,000,000	5,112,558	0	(15,119)	0	0	2.180	1.839	MON	9,083	118,073	06/25/2020	05/15/2053
46654B-AE-7	JPMCC 2021-1MEM B - CMBS			4	1.A	7,743,023	74.1280	5,633,729	7,600,000	7,727,461	0	(13,669)	0	0	2.654	2.485	MON	16,806	204,469	10/04/2021	10/09/2042
46654B-AG-2	JPMCC 2021-1MEM C - CMBS			4	1.A	5,997,445	70.4128	4,224,766	6,000,000	5,997,694	0	241	0	0	2.654	2.705	MON	13,268	161,423	10/04/2021	10/09/2041
46868R-AA-2	JAX 19LIC A - CMBS			4	1.A	15,455,286	81.4348	12,109,348	14,870,000	15,306,538	0	(61,025)	0	0	2.766	2.292	MON	34,275	411,304	09/30/2020	10/14/2039
46868R-AJ-3	JAX 19LIC C - CMBS			4	1.A	15,382,067	77.1567	11,837,385	15,342,000	15,388,120	0	153,219	0	0	3.131	3.095	MON	26,658	319,894	08/13/2021	10/14/2039
46868R-AL-8	JAX 19LIC D - CMBS			4	1.A	16,532,935	73.3330	12,466,615	17,000,000	16,651,663	0	42,300	0	0	3.242	3.639	MON	45,934	558,864	11/07/2019	10/14/2039
47631W-AB-3	JER 2006-2 AFL - CMBS			4	6. FE	0	1.5850	427,003	26,939,743	0	0	0	0	0	4.719	250.000	MON	0	0	11/17/2008	03/25/2045
48128Y-AW-1	JPMCC 2019-COR4 A5 - CMBS			4	1.A	21,162,497	92.3953	17,776,856	19,240,000	20,505,557	0	(197,048)	0	0	4.029	2.815	MON	64,600	775,199	07/09/2019	03/12/2052
48129R-AX-3	JPMDB 2019-COR6 A4 - CMBS			4	1.A	32,427,541	86.1483	25,781,606	29,927,000	31,761,736	0	(255,784)	0	0	3.057	2.073	MON	76,227	914,719	05/05/2020	11/18/2052
48254C-AQ-8	KIND 2021-KDIP E - CMBS			4	1.A	1,014,366	93.1649	1,002,687	1,076,250	1,028,165	0	13,799	0	0	5.868	7.347	MON	2,982	22,901	06/14/2022	12/15/2037
48275E-AC-0	KREF 2022-FL3 AS - CMBS		C	4	1.A FE	4,183,834	96.4530	4,234,286	4,390,000	4,204,505	0	20,672	0	0	6.221	8.144	MON	9,103	50,815	10/20/2022	02/22/2039
48275E-AJ-5	KREF 2022-FL3 D - CMBS		C	4	2.B FE	414,482	95.8315	422,617	441,000	416,059	0	11,731	0	0	7.125	6.988	MON	0	0	08/23/2022	02/22/2039
50172L-AL-4	LAQ 2022-LAQ D - CMBS			4	1.A	2,640,900	97.3289	2,613,282	2,685,000	2,588,023	0	42,408	0	0	7.925	4.510	MON	0	4,394	08/01/2022	03/15/2039
50184B-AC-2	LCCM 2013-GCP A2 - CMBS			4	1.A	5,124,964	89.2727	4,463,634	5,000,000	5,046,479	0	(9,393)	0	0	3.985	3.782	MON	16,605	199,255	03/08/2013	02/15/2036
50184B-AJ-7	LCCM 2013-GCP B - CMBS			2	1.B	5,637,440	88.8003	4,884,017	5,500,000	5,551,524	0	(10,451)	0	0	4.336	4.132	MON	19,874	238,485	03/08/2013	02/15/2036
50184B-AL-2	LCCM 2013-GCP C - CMBS			4	1.C	1,276,992	86.2242	1,101,083	1,277,000	1,275,758	0	(155)	0	0	4.407	4.431	MON	4,690	56,277	03/08/2013	02/15/2036
50190F-AC-5	LCCM 2021-FL3 AS - CMBS			4	1.A FE	2,139,546	94.2469	2,066,835	2,193,000	2,165,267	0	25,721	0	0	6.118	6.262	MON	6,336	58,804	04/27/2022	12/15/2036
53218C-AJ-9	LIFE 2021-BMR E - CMBS			4	1.A	10,327,170	94.4253	9,901,743	10,486,326	10,524,870	0	188,956	0	0	6.068	5.678	MON	30,047	329,204	05/10/2022	03/15/2038
53218D-AG-3	LIFE 2022-BMR2 C - CMBS			4	1.A	79,499,499	96.6966	77,259,608	79,899,000	77,470,131	0	14,105	0	0	6.429	0.030	MON	0	0	05/03/2022	05/15/2039
53218D-AJ-7	LIFE 2022-BMR2 D - CMBS			4	1.C	70,165,387	95.6914	67,479,635	70,518,000	68,194,064	0	12,441	0	0	6.878	0.030	MON	0	0	05/03/2022	05/15/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
53946P-AC-4	LNCR 22CRE7 AS - CMBS		C	4	1.A FE	39,863,470	95.2574	40,240,523	42,244,000	39,916,355	0	52,885	0	0	5.808	7.235	MON	88,605	375,111	11/09/2022	01/19/2037
55066W-AC-8	LUXE 2021-TRIP B - CMBS			4	1.A	9,685,000	94.5194	9,830,016	10,400,000	9,763,539	0	78,539	0	0	5.718	9.586	MON	28,081	88,926	10/13/2022	10/15/2038
55066W-AE-4	LUXE 2021-TRIP C - CMBS			4	1.A	750,000	93.1270	698,452	750,000	740,840	0	13,982	0	0	6.068	1.877	MON	0	0	10/07/2021	10/15/2038
55066W-AG-9	LUXE 2021-TRIP D - CMBS			4	1.A	11,431,105	92.7213	10,599,898	11,432,000	11,460,575	0	29,449	0	0	6.568	6.186	MON	35,456	436,153	10/06/2021	10/15/2038
55282D-AJ-3	MBRT 2019-MBR D - CMBS			4	1.A	2,464,007	95.8618	2,454,061	2,560,000	2,499,174	0	61,488	0	0	6.018	13.543	MON	0	0	10/25/2022	11/17/2036
55282X-AJ-9	MF1 2021-FL5 D - CMBS			4	2.B FE	2,251,378	91.7997	2,156,375	2,349,000	2,268,353	0	55,132	0	0	6.950	7.844	MON	0	0	09/06/2022	07/17/2036
55284A-AC-2	MF1 2021-FL7 AS - CMBS		C	4	1.A FE	33,481,575	95.3914	34,007,999	35,651,000	33,497,870	0	16,296	0	0	5.776	6.671	MON	74,364	331,728	11/10/2022	10/21/2036
55284A-AG-3	MF1 2021-FL7 C - CMBS		C	4	1.G FE	1,410,190	94.7451	1,403,176	1,481,000	1,425,633	0	15,443	0	0	6.376	6.736	MON	3,410	43,141	05/09/2022	10/21/2036
55284J-AC-3	MF1 2022-FL8 AS - CMBS			4	1.A FE	8,592,625	94.7174	8,545,400	9,022,000	8,594,770	0	2,146	0	0	5.558	6.738	MON	18,011	16,008	12/23/2022	02/19/2037
55285A-AA-5	MF1 22FL9 A - CMBS			4	1.A FE	12,878,180	98.4611	12,938,774	13,141,000	12,892,829	0	14,649	0	0	6.464	7.254	MON	28,316	131,871	11/14/2022	06/19/2037
55285A-AC-1	MF1 22FL9 AS - CMBS			4	1.A FE	4,166,550	98.3615	4,160,691	4,230,000	4,195,199	0	28,649	0	0	6.964	6.569	MON	10,500	126,250	05/13/2022	06/19/2037
55285A-AE-7	MF1 22FL9 B - CMBS			4	1.D FE	5,875,525	98.3553	5,866,892	5,965,000	5,915,194	0	39,669	0	0	7.464	7.071	MON	14,842	195,265	05/13/2022	06/19/2037
55285A-AG-2	MF1 22FL9 C - CMBS			4	1.G FE	3,155,940	98.3742	3,151,908	3,204,000	3,177,164	0	21,224	0	0	8.014	7.643	MON	8,559	115,065	05/13/2022	06/19/2037
55285B-AC-9	MF1 2022-FL10 AS - CMBS			4	1.A FE	4,866,545	99.9096	4,886,581	4,891,000	4,881,844	0	15,299	0	0	7.147	7.229	MON	11,652	118,716	07/26/2022	09/21/2037
55293A-AJ-6	MHC 2021-MHC2 C - CMBS			4	1.A	2,850,424	95.1217	2,863,162	3,010,000	2,903,232	0	69,875	0	0	5.618	15.201	MON	0	6,071	11/17/2022	05/17/2038
55293A-AL-1	MHC 2021-MHC2 D - CMBS			4	1.A	2,974,950	94.2895	2,987,092	3,168,000	3,023,204	0	59,608	0	0	5.818	19.234	MON	0	0	11/17/2022	05/17/2038
55293A-AN-7	MHC 2021-MHC2 E - CMBS			4	1.A	998,280	93.8818	997,025	1,062,000	1,023,610	0	25,330	0	0	6.268	16.908	MON	3,143	14,280	10/04/2022	05/17/2038
55293B-AK-1	MHP 2021-STOR E - CMBS			4	1.A	2,819,337	93.6083	2,744,597	2,932,000	2,851,218	0	31,881	0	0	6.068	6.652	MON	8,401	66,750	10/05/2022	07/15/2038
55293D-AA-9	MHP 2022-MHIL A - CMBS			4	1.A FE	4,072,221	95.6584	4,089,682	4,275,298	4,111,549	0	39,329	0	0	5.150	9.110	MON	10,398	44,886	10/06/2022	01/18/2039
55316V-AA-2	MHC 2021-MHC A - CMBS			4	1.A	2,735,201	97.0072	2,759,855	2,845,000	2,781,761	0	46,560	0	0	5.119	13.355	MON	6,877	21,412	10/14/2022	04/15/2038
55316V-AC-8	MHC 2021-MHC B - CMBS			4	1.A	4,161,321	95.7899	4,204,219	4,389,000	4,260,412	0	99,092	0	0	5.419	16.392	MON	11,231	49,597	10/12/2022	04/15/2038
55316V-AE-4	MHC 2021-MHC C - CMBS			4	1.A	2,703,829	95.3106	2,698,244	2,831,000	2,725,286	0	27,307	0	0	5.669	7.570	MON	0	0	12/14/2022	04/15/2038
55316V-AG-9	MHC 2021-MHC D - CMBS			4	1.A	17,899,327	94.7755	18,003,548	18,996,000	18,109,796	0	333,502	0	0	5.919	10.394	MON	0	3,423	12/13/2022	04/15/2038
55316V-AJ-3	MHC 2021-MHC E - CMBS			4	1.B	4,514,632	94.4042	4,524,793	4,793,000	4,539,687	0	25,055	0	0	6.419	8.026	MON	14,528	74,382	11/30/2022	04/15/2038
553697-AJ-2	MSJP 2015-HAUL C - CMBS			4	1.A	16,172,573	75.5003	11,925,268	15,795,000	16,042,117	0	(21,015)	0	0	4.851	4.757	MON	63,851	776,857	09/24/2015	09/06/2047
553697-AL-7	MSJP 2015-HAUL D - CMBS			4	1.A	18,611,452	69.2790	13,855,792	20,000,000	18,954,762	0	65,743	0	0	4.851	5.613	MON	80,850	983,675	02/09/2018	09/06/2047
55375K-AE-6	MSSG 2017-237P B - CMBS			4	1.A	3,152,903	86.1881	2,839,897	3,295,000	3,211,045	0	15,333	0	0	3.690	4.308	MON	10,132	121,586	12/13/2018	09/15/2039
556227-AJ-5	MAD 2015-11MD D - CMBS			4	3.B	28,485,169	86.8618	26,058,544	30,000,000	29,572,177	0	160,324	0	0	3.555	(4.769)	MON	88,870	1,081,252	08/04/2015	09/12/2035
58403Y-AK-2	MED 2021-MDLN B - CMBS			4	1.A	16,000,000	94.4159	15,106,550	16,000,000	16,000,000	0	0	0	0	5.768	5.432	MON	43,579	479,875	10/29/2021	11/15/2038
58403Y-AN-6	MED 2021-MDLN C - CMBS			4	1.A	10,000,000	94.8300	9,483,000	10,000,000	10,000,000	0	0	0	0	6.118	6.354	MON	28,890	335,408	10/29/2021	11/15/2038
61690A-AG-9	MSBAM 2015-C27 AS - CMBS			4	1.A	13,733,534	92.2233	12,311,807	13,350,000	13,464,489	0	(40,100)	0	0	4.068	3.761	MON	45,257	543,078	02/09/2018	12/17/2047
61690G-AH-4	MSBAM 2014-C14 AS - CMBS			4	1.A	17,509,468	97.7315	16,614,351	17,000,000	17,040,397	0	(65,677)	0	0	4.384	4.010	MON	62,107	745,280	01/30/2014	02/15/2047
61690K-AG-7	MSBAM 2013-C7 AS - CMBS			4	1.A	2,501,529	97.8404	2,440,168	2,494,028	2,494,028	0	1,158	0	0	3.214	2.689	MON	6,680	97,260	02/27/2019	02/16/2046
61690K-AH-5	MSBAM 2013-C7 B - CMBS			4	1.A	10,695,003	94.8580	9,850,051	10,384,000	10,384,000	0	(26,725)	0	0	3.769	2.831	MON	32,614	391,373	01/09/2013	02/16/2046
61691U-BE-8	MSC 2019-L3 A4 - CMBS			4	1.A	11,176,305	86.8663	8,947,226	10,300,000	10,948,582	0	(88,820)	0	0	3.127	2.128	MON	26,840	322,081	05/20/2020	11/15/2052
61691Y-AJ-0	MSC 2021-L5 - CMBS			4	1.A	31,260,600	83.1410	24,942,306	30,000,000	31,121,956	0	(125,394)	0	0	2.728	2.230	MON	68,200	818,400	11/22/2021	05/15/2054
61691Y-AR-2	MSC 2021-L5 AS - CMBS			4	1.A	10,299,893	80.5867	8,058,669	10,000,000	10,253,954	0	(28,254)	0	0	2.951	2.610	MON	24,592	295,100	04/29/2021	05/15/2054
61692B-BJ-8	MSC 2020-HR8 A3 - CMBS			4	1.A	6,059,942	79.0051	4,740,307	6,000,000	6,041,960	0	(6,802)	0	0	1.790	1.666	MON	8,950	107,400	07/23/2020	07/17/2053
61692B-BP-4	MSC 2020-HR8 A4 - CMBS			4	1.A	41,276,221	80.3566	32,154,675	40,015,000	40,982,210	0	(124,205)	0	0	2.041	1.692	MON	68,059	816,706	11/22/2021	07/17/2053
61692C-BE-7	MSC 2021-L6 A4 - CMBS			4	1.A	9,276,144	80.0976	7,213,588	9,006,000	9,238,639	0	(25,716)	0	0	2.444	2.108	MON	18,342	220,107	06/30/2021	06/17/2054
61692C-BM-9	MSC 2021-L6 AS - CMBS			4	1.A	3,404,036	77.6833	2,565,104	3,302,000	3,403,333	0	87,778	0	0	2.749	2.603	MON	0	0	06/30/2021	06/17/2054
61762D-AZ-4	MSBAM 2013-C9 B - CMBS			4	1.A	21,863,327	94.3703	20,383,988	21,600,000	21,601,395	0	(19,761)	0	0	3.708	3.632	MON	66,744	800,928	09/12/2013	05/17/2046
61762M-BW-0	MSBAM 2013-C10 A4 - CMBS			4	1.A	12,880,150	99.1330	12,396,584	12,505,000	12,521,819	0	(40,654)	0	0	4.070	3.443	MON	42,416	516,377	10/09/2013	07/17/2046
61762X-AU-1	MSBAM 2013-C12 A4 - CMBS			4	1.A	87,544,101	98.6656	83,865,749	85,000,000	85,077,281	0	(312,301)	0	0	4.259	3.905	MON	301,679	3,620,150	10/10/2013	10/17/2046
61763B-AU-8	MSBAM 2013-C13 A4 - CMBS			4	1.A	28,837,987	98.1494	27,481,820	28,000,000	28,064,634	0	(81,914)	0	0	4.039	3.816	MON	94,243	1,130,920	11/26/2013	11/16/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61763K-BA-1	MSBAM 2014-C15 A4 - CMBS			4	1.A	16,479,576	98.0978	15,695,649	16,000,000	16,040,973	0	(59,746)	0	0	4.051	3.685	MON	54,013	648,160	03/26/2014	04/17/2047
61763M-AF-7	MSBAM 2014-C16 A5 - CMBS			4	1.A	231,743	97.3483	219,034	225,000	225,756	0	(805)	0	0	3.892	3.536	MON	730	8,757	06/05/2014	06/17/2047
61764X-BL-8	MSBAM 2015-C21 AS - CMBS			4	1.A	7,148,110	92.8665	6,356,712	6,845,000	7,043,703	0	(95,661)	0	0	3.652	2.192	MON	20,832	249,979	11/22/2021	03/17/2048
61765T-AF-0	MSBAM 2015-C25 A5 - CMBS			4	1.A	5,487,721	94.9518	5,079,921	5,350,000	5,387,238	0	(15,990)	0	0	3.635	3.326	MON	16,206	194,472	01/21/2016	10/19/2048
61766C-AE-9	MSC 2016-UBS9 A4 - CMBS			4	1.A	9,999,982	94.4217	9,167,781	9,709,400	9,800,308	0	(32,074)	0	0	3.594	3.245	MON	29,080	348,956	02/19/2016	03/17/2049
61766R-BA-3	MSBAM 2016-C31 XA - CMBS			4	1.A FE	4,136,246	3.6203	1,895,618	0	2,007,168	0	(671,134)	0	0	1.274	8.769	MON	55,593	745,339	12/26/2018	11/18/2049
61767C-AX-6	MSBAM 2017-C33 XB - CMBS			4	1.G FE	4,798,237	2.3456	1,906,973	0	2,276,628	0	(486,736)	0	0	0.615	2.630	MON	41,694	553,967	05/05/2017	05/17/2050
61770K-AX-3	MSC 2020-L4 A3 - CMBS			4	1.A	5,458,008	84.4349	4,221,743	5,000,000	5,345,642	0	(46,648)	0	0	2.698	1.647	MON	11,242	134,900	07/22/2020	02/18/2053
61770K-BA-2	MSC 2020-L4 AS - CMBS			4	1.A	15,449,798	81.2372	12,185,584	15,000,000	15,327,837	0	(43,613)	0	0	2.880	2.541	MON	36,000	432,000	02/07/2020	02/18/2053
61770Y-AA-3	MSC 2020-CNP A - CMBS			4	1.A	10,958,857	78.6723	8,653,952	11,000,000	10,968,230	0	3,750	0	0	2.509	2.515	MON	22,995	270,745	05/06/2020	04/07/2042
61771M-AV-2	MSC 2019-H7 A3 - CMBS			4	1.A	8,180,781	87.4931	7,086,943	8,100,000	8,143,184	0	(8,650)	0	0	3.005	2.890	MON	20,284	243,405	07/15/2019	07/17/2052
61771M-AW-0	MSC 2019-H7 A4 - CMBS			4	1.A	3,089,861	88.4211	2,652,634	3,000,000	3,060,459	0	(8,857)	0	0	3.261	2.917	MON	8,153	97,830	07/15/2019	07/17/2052
61772W-AQ-0	MSC-21230P-F - CMBS			4	1.A	39,899,819	91.8957	36,758,276	40,000,000	40,674,330	0	771,458	0	0	8.513	7.751	MON	160,800	2,313,178	11/23/2021	12/15/2038
61772W-AS-6	MSC 2021-230P G - CMBS			4	4.C FE	43,890,070	93.3320	41,066,097	44,000,000	42,339,647	0	(1,554,031)	0	0	9.412	3.382	MON	195,558	2,945,505	11/23/2021	12/15/2038
61773P-AA-9	MSC 2021-PLZA A - CMBS			4	1.A	2,574,842	74.3972	1,859,930	2,500,000	2,567,095	0	(6,933)	0	0	2.574	2.243	MON	5,363	61,490	11/05/2021	11/09/2043
61773P-AE-1	MSC 2021-PLZA B - CMBS			4	1.A	14,324,965	73.0145	10,222,027	14,000,000	14,285,377	0	(38,614)	0	0	2.810	2.599	MON	24,039	397,587	11/05/2021	11/09/2043
61773P-AG-6	MSC 2021-PLZA C - CMBS			4	1.F FE	9,223,845	69.1047	6,392,188	9,250,000	9,226,332	0	2,184	0	0	2.810	2.893	MON	21,659	262,580	11/05/2021	11/09/2043
62479W-AA-9	MSC 211LP A - CMBS			4	1.A	992,966	96.1868	958,698	996,704	1,008,295	0	15,329	0	0	5.096	4.386	MON	2,398	22,344	01/26/2022	11/30/2031
62479W-AL-5	MSC 211LP D - CMBS			4	1.A	542,582	93.5310	543,488	581,078	550,444	0	12,274	0	0	5.894	10.891	MON	0	2,128	10/04/2022	11/30/2031
628870-AE-7	NCMF 22MFP C - CMBS			4	1.A	1,011,595	97.0755	996,966	1,027,000	1,014,261	0	21,918	0	0	7.140	6.254	MON	0	0	08/19/2022	03/15/2039
63874H-AA-1	NCMS 2018-OSS A - CMBS			4	1.A FE	784,219	87.9398	659,548	750,000	772,739	0	(4,354)	0	0	4.177	3.500	MON	2,611	31,329	04/08/2020	12/17/2037
63874R-AG-6	NCMS 19NEMA C - CMBS			4	1.A	1,750,995	84.1403	1,430,385	1,700,000	1,733,910	0	(4,791)	0	0	4.174	3.878	MON	5,913	70,958	03/22/2019	02/15/2041
63874R-AJ-0	NCMS 19NEMA D - CMBS			4	2.B FE	22,158,863	82.4126	18,295,605	22,200,000	22,160,809	0	1,697	0	0	4.409	4.516	MON	81,574	992,479	03/22/2019	02/15/2041
63874U-AG-9	NCMS 1910K C - CMBS			4	1.F FE	18,668,623	83.3826	15,113,102	18,125,000	18,455,654	0	(88,974)	0	0	4.075	2.955	MON	61,557	738,684	05/30/2019	05/17/2039
63874U-AJ-3	NCMS 1910K D - CMBS			4	2.B FE	8,020,191	80.9262	6,700,686	8,280,000	8,065,994	0	300,946	0	0	4.135	4.728	MON	0	0	07/25/2022	05/17/2039
63875J-AL-2	NCMS 22RRI D - CMBS			4	2.C FE	99,750	99.0088	99,009	100,000	95,814	0	13	0	0	7.739	0.019	MON	0	0	04/08/2022	03/15/2035
66981Y-AB-5	AMSR 22SFR3 B - CMBS			4	1.D FE	4,726,087	89.9442	4,497,212	5,000,000	4,742,105	0	16,017	0	0	4.000	5.231	MON	16,667	54,444	08/11/2022	10/19/2039
66981Y-AC-3	AMSR 22SFR3 C - CMBS			4	1.G FE	4,672,888	89.0979	4,454,896	5,000,000	4,624,950	0	6,506	0	0	4.000	0.395	MON	0	0	08/11/2022	10/19/2039
67076X-AA-3	NYC 21909 A - CMBS			4	1.A	8,591,695	77.1298	6,350,099	8,233,000	8,552,824	0	(35,158)	0	0	2.941	2.425	MON	20,178	242,133	11/22/2021	04/10/2043
67118A-AL-9	OPG 21PORT D - CMBS			4	1.A	21,014,397	92.8052	19,713,504	21,241,800	21,565,385	0	553,150	0	0	5.449	4.668	MON	52,906	549,036	10/25/2022	10/15/2036
67118A-AN-5	OPG 21PORT E - CMBS			4	1.A	441,898	92.5177	424,208	458,515	445,083	0	3,185	0	0	5.847	6.394	MON	1,266	12,557	06/03/2022	10/15/2036
682413-AE-9	ONP 2021-PARK C - CMBS			4	1.A	2,200,000	91.9473	2,022,841	2,200,000	2,200,000	0	0	0	0	5.550	5.768	MON	5,766	58,656	02/10/2021	03/17/2036
682413-AG-4	ONP 2021-PARK D - CMBS			4	1.A	12,540,058	91.2032	11,555,443	12,670,000	12,696,772	0	166,008	0	0	5.950	4.750	MON	33,240	363,388	06/22/2022	03/17/2036
682439-AC-8	AACMT 2005-C6 A2 - CMBS			4	1.A FM	28,010,625	98.2968	27,523,100	28,000,000	27,995,841	0	(1,098)	0	0	5.690	5.752	MON	88,505	1,593,088	03/07/2006	10/13/2037
682439-AE-4	AACMT 2005-C6 A3 - CMBS			4	1.A FM	42,213,859	100.0882	42,037,040	42,000,000	42,088,073	0	(11,081)	0	0	5.690	5.716	MON	132,757	2,389,632	02/01/2006	10/13/2037
682439-AG-9	AACMT 2005-C6 B - CMBS			4	1.A FM	5,336,065	97.9544	4,802,215	4,902,500	5,168,724	0	(22,567)	0	0	5.690	4.998	MON	15,496	278,933	01/09/2014	10/13/2037
682439-AJ-3	AACMT 2005-C6 C - CMBS			4	1.A FM	6,086,003	96.7091	5,926,337	6,128,000	6,104,426	0	1,634	0	0	5.690	5.806	MON	19,370	348,659	10/24/2005	10/13/2037
682439-AN-4	AACMT 2005-C6 E - CMBS			4	1.A FM	3,744,419	93.5989	3,841,298	4,104,000	3,890,734	0	14,159	0	0	5.690	6.461	MON	12,972	233,501	05/10/2006	10/13/2037
682439-AU-8	AACMT 2005-C6 H - CMBS			4	1.A FM	1,621,182	84.1151	4,205,758	5,000,000	1,633,158	0	349,642	0	0	5.690	17.830	MON	0	0	12/22/2006	10/13/2037
68245H-AJ-3	OMPT 2017-1MKT E - CMBS			4	1.C	19,751,787	86.7696	17,570,852	20,250,000	20,138,865	0	88,536	0	0	4.142	4.602	MON	69,027	828,320	10/12/2021	02/10/2032
68249D-AE-9	ONYP 2020-1NYP B - CMBS			4	1.A	16,531,969	93.6034	16,310,392	17,425,000	17,360,760	0	828,791	0	0	5.818	16.225	MON	47,872	325,385	07/19/2022	01/15/2036
68249D-AG-4	ONYP 2020-1NYP C - CMBS			4	1.F	3,543,750	92.7857	3,247,500	3,500,000	3,501,140	0	(30,476)	0	0	6.518	(200.000)	MON	10,773	131,605	06/22/2021	01/15/2036
68275C-AC-2	FB FB 2005-1 A3 - CMBS			2	1.A FM	14,019,591	97.9946	13,776,346	14,058,277	14,047,587	0	1,941	0	0	5.278	5.356	MON	47,405	741,996	02/22/2006	08/10/2035
68275C-AD-0	FB FB 2005-1 B - CMBS			2	1.A FM	6,055,768	95.6247	5,733,655	5,996,000	6,006,352	0	(4,227)	0	0	5.322	5.296	MON	20,387	319,107	08/16/2005	08/10/2035
68275C-AE-8	FB FB 2005-1 C - CMBS			2	1.A FM	7,747,444	95.5103	7,333,283	7,678,000	7,691,501	0	(5,187)	0	0	5.288	5.342	MON	25,941	411,770	08/16/2005	08/10/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68275C-AF-5	FB FB 2005-1 D - CMBS			4	1.A FM	3,238,940	92.1426	3,685,703	4,000,000	3,775,363	0	70,996	0	0	5.307	7.826	MON	13,563	215,279	08/16/2005	08/10/2035
68275C-AG-3	FB FB 2005-1 E - CMBS			4	1.A FM	5,623,928	91.9348	6,251,568	6,800,000	6,453,792	0	108,055	0	0	5.356	7.630	MON	23,270	369,307	08/17/2005	08/10/2035
68275C-AH-1	FB FB 2005-1 F - CMBS			4	1.A FM	5,445,303	86.2767	5,782,267	6,702,000	6,286,637	0	128,779	0	0	5.356	8.117	MON	22,935	363,984	08/17/2005	08/10/2035
69291Q-AC-9	PFP 229 AS - CMBS		C	4	1.A FE	3,357,130	99.2988	3,350,340	3,374,000	3,358,673	0	1,543	0	0	7.226	7.561	MON	10,835	45,230	09/19/2022	08/30/2035
69357X-AA-9	PFP 218 A - CMBS		C	4	1.A FE	793,846	95.3162	795,442	834,529	803,613	0	9,767	0	0	5.318	13.002	MON	1,972	6,467	10/24/2022	08/14/2037
69357X-AC-5	PFP 218 AS - CMBS		C	4	1.A FE	8,596,000	94.0031	8,080,502	8,596,000	8,596,000	0	0	0	0	5.568	5.579	MON	21,272	242,413	09/16/2021	08/14/2037
69357X-AE-1	PFP 218 B - CMBS		C	4	1.D FE	2,564,047	93.5169	2,594,160	2,774,000	2,586,472	0	22,425	0	0	5.818	9.687	MON	8,006	34,069	10/24/2022	08/14/2037
69410P-AA-1	CPACE 2021-1 A - CMBS			4	1.A FE	6,239,188	84.6200	5,279,939	6,239,587	6,277,373	0	38,138	0	0	2.628	2.626	MON	9,565	134,609	12/07/2021	10/10/2059
69563N-AA-1	PAINE WEBBER REAL ESTATE SECS INC - CMBS			4	6. *	0	0.0000	0	1,319,734	0	0	0	0	0	0.000	0.000	MON	0	0	10/18/1996	08/01/2025
74824D-AA-8	QCMT 2013-QC A - CMBS			4	1.A	5,302,369	92.1500	5,243,337	5,690,000	5,600,372	0	39,138	0	0	3.275	4.073	MON	15,529	186,348	02/12/2014	01/13/2037
74969C-AQ-0	RLGH 21TROT E - CMBS			4	1.A	40,763,483	94.6262	38,622,613	40,816,000	40,693,366	0	843,675	0	0	6.331	3.184	MON	36,822	439,810	11/22/2021	04/15/2036
74969C-AS-6	RLGH 21TROT F - CMBS			4	1.B	17,470,285	94.7619	16,583,333	17,500,000	17,848,548	0	349,957	0	0	6.931	6.007	MON	57,280	731,391	05/10/2021	04/15/2036
75574E-AC-1	RCMT 22FL9 AS - CMBS			4	1.A FE	1,990,944	99.6447	1,999,870	2,007,000	2,003,647	0	12,703	0	0	7.039	7.390	MON	2,747	59,830	06/23/2022	06/25/2037
75574E-AE-7	RCMT 22FL9 B - CMBS			4	1.D FE	6,476,376	99.8533	6,516,427	6,526,000	6,494,438	0	18,063	0	0	7.537	8.065	MON	9,564	142,040	10/26/2022	06/25/2037
75574E-AG-2	RCMT 22FL9 C - CMBS			4	1.G FE	3,327,093	99.7091	3,322,307	3,332,000	3,337,693	0	10,599	0	0	8.236	8.440	MON	5,336	101,308	09/21/2022	06/25/2037
75574Y-AA-1	RCMT 2021-FL5 A - CMBS			4	1.A FE	11,043,282	97.3006	11,116,895	11,425,316	11,079,626	0	36,345	0	0	5.389	10.145	MON	8,551	133,925	09/28/2022	12/27/2038
75575W-AC-0	RCMT 2021-FL7 AS - CMBS			4	1.A FE	2,581,426	94.1916	2,584,522	2,743,900	2,592,896	0	11,470	0	0	5.889	9.457	MON	3,089	25,537	11/16/2022	11/25/2036
75575W-AG-1	RCMT 2021-FL7 C - CMBS			4	1.G FE	221,339	92.2519	208,489	226,000	224,605	0	3,266	0	0	6.589	6.929	MON	207	7,536	04/19/2022	11/25/2036
755931-AA-0	RCMT 22FL10 A - CMBS			4	1.A FE	14,866,363	99.4714	14,899,527	14,978,703	14,880,382	0	14,019	0	0	6.571	7.457	MON	19,138	180,150	10/07/2022	08/25/2037
755931-AC-6	RCMT 22FL10 AS - CMBS			4	1.A FE	9,684,815	100.6658	9,822,971	9,758,000	9,693,344	0	8,529	0	0	6.928	7.715	MON	13,145	127,048	10/07/2022	08/25/2037
755931-AE-2	RCMT 22FL10 B - CMBS			4	1.D FE	6,849,243	100.7247	6,951,014	6,901,000	6,854,704	0	5,462	0	0	7.378	8.254	MON	9,900	97,086	10/07/2022	08/25/2037
78449R-AA-3	SLG 2021-OVA A - CMBS			4	1.A	82,399,936	79.7189	63,775,104	80,000,000	81,993,911	0	(284,348)	0	0	2.585	2.171	MON	172,360	2,068,320	06/15/2021	07/17/2041
78449R-AE-5	SLG 2021-OVA B - CMBS			4	1.A	15,449,996	77.8224	11,673,358	15,000,000	15,442,975	0	385,312	0	0	2.707	2.516	MON	0	0	06/16/2021	07/17/2041
78449R-AJ-4	SLG 2021-OVA D - CMBS			4	1.A	14,381,557	74.0611	10,696,641	14,443,000	14,386,251	0	14,007	0	0	2.851	2.905	MON	33,257	399,085	02/23/2022	07/17/2041
78449R-AL-9	SLG 2021-OVA E - CMBS			4	1.A	23,516,346	69.4688	16,673,899	24,002,000	23,570,661	0	40,776	0	0	2.851	3.095	MON	57,017	684,203	09/23/2021	07/17/2041
78458M-AC-8	SMR 2022-IND B - CMBS			4	1.D FE	2,664,440	94.6052	2,646,402	2,797,312	2,674,172	0	9,732	0	0	6.703	8.019	MON	8,854	40,579	09/30/2022	02/15/2039
78472U-AE-8	SREIT 2021-MFP C - CMBS			4	1.A	17,688,148	94.9737	16,934,769	17,831,000	17,464,927	0	260,415	0	0	5.647	1.842	MON	0	2,872	10/07/2022	11/15/2038
78472U-AG-3	SREIT 2021-MFP D - CMBS			4	1.A	34,103,923	94.3545	33,633,609	35,646,000	33,932,528	0	435,510	0	0	5.896	7.062	MON	0	0	10/13/2022	11/15/2038
78485G-AG-9	SREIT 2021-FLWR B - CMBS			4	1.A	10,814,312	95.1861	10,470,474	11,000,000	10,969,939	0	140,744	0	0	5.244	6.077	MON	27,238	229,995	10/07/2022	07/15/2036
78485K-AE-5	STWD 2022-FL3 AS - CMBS			4	1.A FE	4,840,986	97.2949	4,960,093	5,098,000	4,870,244	0	29,257	0	0	5.693	8.098	MON	13,705	60,911	10/28/2022	11/18/2038
78485K-AG-0	STWD 2022-FL3 B - CMBS			4	1.D FE	226,928	95.1833	225,584	237,000	229,952	0	3,025	0	0	5.843	7.111	MON	654	5,312	06/10/2022	11/18/2038
79583V-AA-8	GRADE 22INV1 A1 - CMBS			4	1.A FE	104,646,753	93.1288	104,652,580	112,374,000	104,651,286	0	4,533	0	0	0.000	0.161	N/A	0	0	12/20/2022	04/25/2067
79583V-AC-4	GRADE 22INV1 A3 - CMBS			4	1.F FE	1,227,026	87.9607	1,227,052	1,395,000	1,227,122	0	96	0	0	0.000	0.289	N/A	0	0	12/20/2022	04/25/2067
82348L-AA-0	SHERATON PHILADELPHIA PENNSYLVANIA SENIO			4	1.E PL	10,500,000	79.8106	8,380,109	10,500,000	10,500,000	0	0	0	0	5.150	5.216	N/A	24,033	540,750	02/26/2019	02/15/2051
85236W-CG-9	SREIT 2021-MFP2 B - CMBS			4	1.A	2,342,047	95.3701	2,336,567	2,450,000	2,343,258	0	1,211	0	0	5.489	5.886	MON	6,350	28,116	10/04/2022	11/17/2036
85236W-CJ-3	SREIT 2021-MFP2 C - CMBS			4	1.A	8,965,776	94.7028	8,523,252	9,000,000	9,134,873	0	169,002	0	0	5.689	4.901	MON	24,176	262,323	11/24/2021	11/17/2036
85236W-CL-8	SREIT 2021-MFP2 D - CMBS			4	1.A	9,463,873	94.1715	8,946,290	9,500,000	9,535,955	0	368,046	0	0	5.888	5.361	MON	0	0	11/24/2021	11/17/2036
85236W-CN-4	SREIT 2021-MFP2 E - CMBS			4	1.A	9,035,508	93.9446	8,520,774	9,070,000	9,111,307	0	399,554	0	0	6.337	5.806	MON	0	0	11/24/2021	11/17/2036
85236W-CQ-7	SREIT 2021-MFP2 F - CMBS			4	1.A	14,634,141	93.4514	13,728,011	14,690,000	14,754,827	0	733,987	0	0	6.936	6.425	MON	0	0	11/24/2021	11/17/2036
87267H-AN-7	TPGI 21DGWD D - CMBS			4	2.A FE	708,284	93.1775	703,490	755,000	727,240	0	32,555	0	0	5.818	10.193	MON	0	1,781	07/07/2022	06/15/2038
87277J-AC-5	TRTX 2022-FL5 AS - CMBS		C	4	1.A FE	6,382,795	96.7335	6,518,873	6,739,000	6,403,752	0	20,957	0	0	5.958	7.524	MON	46,760	32,357	10/18/2022	02/15/2039
88581E-AD-3	3650R 2021-PF1 A5 - CMBS			4	1.A	7,001,379	80.7524	5,489,546	6,798,000	6,979,575	0	(19,501)	0	0	2.522	2.181	MON	14,287	171,446	11/05/2021	11/18/2054
90117P-AC-9	AOTA 2015-1211 1A2 - CMBS			4	1.A	7,760,999	92.8494	6,963,707	7,500,000	7,577,757	0	(30,631)	0	0	3.901	3.470	MON	24,378	292,538	10/20/2017	08/10/2035
90117P-AJ-4	AOTA 2015-1211 B - CMBS			4	1.A	15,861,969	90.1673	13,885,760	15,400,000	15,527,966	0	(50,772)	0	0	4.091	3.807	MON	52,508	638,950	08/07/2015	08/10/2035
902055-AG-7	LBTY 2016-225L D - CMBS			4	2.B	7,688,903	90.1530	7,238,477	8,029,100	7,847,642	0	32,392	0	0	4.649	5.527	MON	31,103	378,417	04/04/2016	02/12/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
902055-AN-2	LBTY 2016-225L X - CMBS			4	1.F FE	224,116	2.6228	80,982	0	80,754	0	(17,636)	0	0	0.875	1.354	MON	2,251	29,003	02/12/2016	02/12/2036
90276T-AG-9	UBSCM 2017-C5 A5 - CMBS			4	1.A	8,754,327	91.8282	7,805,396	8,500,000	8,627,965	0	(27,041)	0	0	3.474	3.120	MON	24,608	295,290	11/01/2017	11/18/2050
90276X-AV-7	UBSCM 2018-C11 A5 - CMBS			4	1.A	5,020,117	93.9802	4,699,008	5,000,000	5,011,581	0	(3,220)	0	0	4.241	4.195	MON	17,671	212,055	03/24/2020	06/16/2051
90276Y-AD-5	UBSCM 2019-C16 A3 - CMBS			4	1.A	20,077,241	91.1710	17,541,309	19,240,000	19,717,519	0	(104,917)	0	0	3.344	2.734	MON	53,609	643,309	07/08/2019	04/17/2052
90349G-BH-7	UBSBB 2013-C6 AS - CMBS			4	1.A	1,158,743	99.1597	1,115,547	1,125,000	1,128,078	0	(2,303)	0	0	3.469	3.189	MON	3,252	39,024	04/11/2013	04/12/2046
90353D-BC-8	UBSCM 2018-C12 AS - CMBS			4	1.A	7,767,012	92.5956	6,982,450	7,540,800	7,674,774	0	(22,760)	0	0	4.587	4.233	MON	28,825	345,897	08/03/2018	08/17/2051
92858T-AA-4	VLS 20LAB A - CMBS			4	1.A FE	9,718,437	76.9076	7,567,707	9,840,000	9,731,707	0	11,981	0	0	2.130	2.288	MON	17,466	209,592	11/22/2021	10/10/2042
92858T-AC-0	VLS 20LAB B - CMBS			4	1.B FE	2,603,528	75.7805	1,988,479	2,624,000	2,605,659	0	1,922	0	0	2.453	2.557	MON	5,364	64,367	11/22/2021	10/10/2042
92890P-AE-4	WFRBS 2013-C14 A5 - CMBS			4	1.A	5,847,593	98.9039	5,978,739	6,045,000	6,028,485	0	22,754	0	0	3.337	3.755	MON	16,810	201,722	10/10/2013	06/15/2046
92890P-AH-7	WFRBS 2013-C14 B - CMBS			4	1.D	14,656,554	87.5618	12,931,462	14,768,380	14,673,013	0	4,070	0	0	3.841	4.171	MON	47,271	567,253	12/17/2018	06/15/2046
929342-AB-9	WMRK 2022-WMRK B - CMBS			4	1.A	26,708,664	99.5178	26,781,222	26,911,000	26,732,591	0	23,927	0	0	7.772	8.399	MON	92,952	162,144	10/27/2022	11/15/2035
929342-AC-7	WMRK 2022-WMRK C - CMBS			4	1.A	66,390,435	99.3799	66,479,206	66,894,000	65,964,027	0	12,709	0	0	8.386	0.150	MON	0	0	10/27/2022	11/15/2035
92937U-AF-5	WFRBS 2013-C13 AS - CMBS			4	1.A	6,179,808	99.0987	5,945,922	6,000,000	5,998,980	0	(20,814)	0	0	3.345	3.007	MON	16,725	200,700	04/17/2013	05/17/2045
94988M-AA-8	WFCM 2013-BTC A - CMBS			4	1.A	4,457,260	99.1334	4,312,302	4,350,000	4,347,508	0	(13,161)	0	0	3.544	3.255	MON	12,847	154,164	05/30/2013	04/18/2035
94989D-AY-5	WFCM 2015-C27 AS - CMBS			4	1.A	24,677,082	92.1045	22,129,029	24,026,000	24,173,699	0	(76,854)	0	0	3.836	3.533	MON	76,803	921,637	12/17/2018	02/18/2048
94989Q-AV-2	WFCM 2015-SG1 A4 - CMBS			4	1.A	10,579,208	95.4704	9,729,452	10,191,071	10,299,802	0	(46,870)	0	0	3.789	3.266	MON	32,178	386,140	01/14/2016	09/17/2048
94989Y-BB-8	WFCM 2016-C32 AS - CMBS			4	1.A	4,327,921	92.0975	3,960,192	4,300,000	4,307,973	0	(4,428)	0	0	3.952	3.864	MON	14,161	169,936	02/09/2018	01/17/2059
95000C-BB-8	WFCM 2016-NXS5 A6 - CMBS			4	1.A	39,997,774	94.0395	36,519,851	38,834,600	38,932,497	0	(47,838)	0	0	3.635	3.523	MON	117,636	1,411,638	10/24/2018	01/17/2059
95000L-AY-9	WFCM 2016-C33 A3 - CMBS			4	1.A	3,830,896	93.8192	3,322,716	3,541,618	3,775,539	0	(26,456)	0	0	3.162	0.378	MON	9,332	112,877	12/08/2020	03/17/2059
95000L-AZ-6	WFCM 2016-C33 A4 - CMBS			4	1.A	13,517,897	93.8583	12,318,903	13,125,000	13,250,988	0	(43,350)	0	0	3.426	3.076	MON	37,472	449,663	03/18/2016	03/17/2059
95000M-BP-5	WFCM 2016-C36 A4 - CMBS			4	1.A	11,329,659	91.6559	10,082,153	11,000,000	11,131,191	0	(36,195)	0	0	3.065	2.713	MON	28,096	337,150	10/21/2016	11/18/2059
95000X-AG-2	WFCM 2017-C39 AS - CMBS			4	1.A	8,141,250	90.5557	7,244,459	8,000,000	8,070,710	0	(16,271)	0	0	3.702	3.486	MON	24,680	296,160	01/17/2018	09/16/2050
95001V-AU-4	WFCM 2019-C51 A4 - CMBS			4	1.A	14,958,000	88.8589	12,795,687	14,400,000	14,773,973	0	(54,880)	0	0	3.311	2.863	MON	39,732	476,784	07/09/2019	06/17/2052
95001V-AX-8	WFCM 2019-C51 AS - CMBS			4	1.A	11,432,612	86.5634	9,608,540	11,100,000	11,323,344	0	(32,743)	0	0	3.584	3.236	MON	33,152	397,824	06/21/2019	06/17/2052
95001Y-AH-7	WFCM 2019-C54 AS - CMBS			4	1.A	17,509,694	85.3066	14,502,129	17,000,000	17,362,142	0	(49,470)	0	0	3.449	3.103	MON	48,861	586,330	11/08/2019	12/16/2052
95002M-AX-7	WFCM 2019-C52 A5 - CMBS			4	1.A	75,335,636	86.6329	65,840,980	76,000,000	75,402,783	0	58,711	0	0	2.892	3.012	MON	183,160	2,197,920	03/24/2020	08/16/2052
95002R-AX-6	WFCM 2020-C56 A5 - CMBS			4	1.A	22,121,633	83.0088	17,431,846	21,000,000	21,856,669	0	(114,269)	0	0	2.448	1.830	MON	42,840	514,080	09/28/2020	06/17/2053
95002R-AY-4	WFCM 2020-C56 AS - CMBS			4	1.A	22,868,835	82.4996	18,149,918	22,000,000	22,670,446	0	(78,522)	0	0	3.107	2.672	MON	56,962	683,540	10/15/2020	06/17/2053
95002R-BA-5	WFCM 2020-C56 C - CMBS			4	1.A	3,961,506	74.7853	3,508,178	4,691,000	4,011,119	0	125,694	0	0	3.743	6.350	MON	0	0	06/28/2022	06/17/2053
95002U-AD-3	WFCM 2020-C58 A3 - CMBS			4	1.A	9,950,526	78.9137	8,088,652	10,250,000	10,012,012	0	55,121	0	0	1.810	2.424	MON	15,460	185,525	11/22/2021	07/15/2053
95002U-AJ-0	WFCM 2020-C58 A4 - CMBS			4	1.A	4,870,603	79.7235	3,922,398	4,920,000	4,875,756	0	4,649	0	0	2.092	2.216	MON	8,577	102,926	11/22/2021	07/15/2053
95002X-BD-6	WFCM 2020-C57 A4 - CMBS			4	1.A	24,721,899	80.8150	19,395,606	24,000,000	24,557,710	0	(71,970)	0	0	2.118	1.779	MON	42,360	508,320	11/22/2021	08/15/2053
95003D-BJ-6	WFCM 2021-C60 A4 - CMBS			4	1.A	6,660,700	79.7973	5,266,619	6,600,000	6,653,464	0	(5,952)	0	0	2.342	2.236	MON	12,881	154,572	11/22/2021	08/17/2054
95003D-CG-1	WFCM 2021-C60 AS - CMBS			4	1.A	6,661,347	76.5191	5,050,264	6,600,000	6,654,352	0	(6,340)	0	0	2.547	2.440	MON	14,009	168,102	11/22/2021	08/17/2054
G1819G-AR-7	CANWA 2B C2 - CMBS			B	1.F FE	34,350,154	80.2943	33,154,519	41,291,270	35,873,161	0	790,452	0	(4,316,872)	4.741	7.568	JAJO	370,047	958,424	03/21/2017	10/22/2037
G1819G-AU-0	CANWA 2B D2 - CMBS			B	2.B FE	25,703,374	78.1680	22,008,683	28,155,608	25,558,571	0	319,881	0	(3,081,498)	3.410	6.536	JAJO	189,349	860,972	07/12/2017	10/22/2037
G315BG-AB-3	EURO 35 A - CMBS			B	1.A FE	59,044	99.7912	61,594	61,723	61,813	0	722	0	(3,866)	2.502	3.295	JAJO	296	458	03/19/2020	04/23/2029
G315BG-AE-7	EURO 35 D - CMBS			B	1.D FE	1,101,046	95.2551	989,612	1,038,908	1,038,908	0	7,502	0	(65,643)	3.902	5.197	JAJO	7,770	25,378	11/10/2020	04/23/2029
G5S831-AA-7	LMLOG 1 A - CMBS			B	1.A FE	10,851,679	94.9102	11,301,230	11,907,292	11,394,855	0	35,946	0	605,139	2.545	5.011	FMAN	37,880	46,173	10/13/2022	08/17/2033
G5S831-AB-5	LMLOG 1 B - CMBS			B	1.D FE	783,947	90.6446	644,336	710,838	711,001	0	180	0	(45,038)	2.845	4.039	FMAN	2,528	8,101	07/07/2021	08/17/2033
G5S831-AC-3	LMLOG 1 C - CMBS			B	1.G FE	1,275,236	90.2271	1,043,305	1,156,311	1,134,018	0	793	0	(73,122)	3.195	0.000	FMAN	0	0	07/07/2021	08/17/2033
G5S831-AH-2	LMLOG 1 D - CMBS			B	2.C FE	910,883	92.1310	760,943	825,936	804,581	0	769	0	(52,193)	3.695	0.000	FMAN	0	0	07/07/2021	08/17/2033
G6961Z-AA-7	PERLF 2020 A1 - CMBS			B	1.A FE	2,855,395	97.3900	2,952,697	3,031,828	2,946,456	0	(2,521)	0	93,582	3.195	5.438	FMAN	12,108	0	11/17/2022	11/17/2032
G7T833-AD-2	EURO 33 D - CMBS			B	2.C FE	1,456,256	96.4066	1,440,691	1,494,390	1,494,390	0	5,659	0	(180,657)	6.616	8.787	JAJO	18,689	63,246	10/12/2020	01/03/2029
G8702K-AB-8	TAURS 2021-4 B - CMBS			B	1.D FE	15,631,670	92.7082	12,793,312	13,799,551	13,798,242	0	(1,508)	0	(1,671,577)	4.604	6.351	FMAN	78,329	348,742	08/19/2021	08/18/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G8702K-AC-6	TAURS 2021-4 C - CMBS		B	4	1.G FE	23,446,261	90.7630	18,787,328	20,699,326	20,031,169	0	(4,927)	0	(2,482,060)	4.854	0.000	FMAN	0	0	08/19/2021	08/18/2031
G8702L-AB-6	TAURS 2021-5 B - CMBS		B	4	1.D FE	10,727,340	96.0064	9,039,369	9,415,380	9,415,380	0	0	0	(1,141,140)	4.754	7.107	FMAN	54,488	248,610	10/22/2021	05/17/2031
G8702L-AD-2	TAURS 2021-5 D - CMBS		B	4	2.C FE	13,546,705	92.2385	10,967,093	11,889,935	11,493,351	0	0	0	(1,438,017)	5.454	0.000	FMAN	0	0	10/22/2021	05/17/2031
G8702L-AF-7	TAURS 2021-5 C - CMBS		B	4	1.G FE	5,982,555	93.6305	4,916,431	5,250,885	5,104,703	0	0	0	(635,414)	4.904	0.000	FMAN	0	0	10/22/2021	05/17/2031
G8738K-AN-0	TELSEC 1 B6 - CMBS		B	4	2.B FE	11,821,535	81.7360	12,348,312	15,107,557	13,129,552	0	257,227	0	(1,569,505)	4.536	8.052	MJSD	37,550	316,823	03/21/2017	12/12/2033
G8738K-AR-1	TELSEC 1 B7 - CMBS		B	4	2.B FE	47,852,422	91.5530	35,359,730	38,622,142	38,416,902	0	212,194	0	(4,683,811)	6.046	7.288	MJSD	127,953	1,404,483	05/11/2015	12/12/2033
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,936,949,446	XXX	5,296,166,752	5,938,235,518	5,859,408,953	0	10,105,247	0	(39,816,248)	XXX	XXX	XXX	14,759,103	159,686,151	XXX	XXX
000000-00-0	AVOCA XIV C2R - CDO		B	4	1.F FE	17,295,803	92.7247	14,889,274	16,057,500	16,255,290	0	177,551	0	(1,027,412)	3.020	4.381	JAJO	109,111	271,617	11/23/2021	01/13/2031
000000-00-0	CADOG X D2 - CDO		B	4	2.B FE	5,781,755	88.3228	4,632,927	5,245,450	5,245,450	0	0	0	(332,220)	4.343	5.604	JAJO	43,031	135,455	11/22/2017	10/25/2030
000000-00-0	CADOG X C2 - CDO		B	4	1.F FE	8,259,650	92.7673	6,951,518	7,493,500	7,493,500	0	0	0	(474,600)	3.473	4.713	JAJO	49,158	128,368	11/22/2017	10/25/2030
000000-00-0	CGMSE 2015-3 C2 - CDO		B	4	2.B FE	8,258,950	88.8937	6,661,251	7,493,500	7,493,500	0	0	0	(474,600)	4.178	5.588	JAJO	66,094	191,451	12/07/2017	07/15/2030
000000-00-0	GLME 1 A1B - CDO		B	4	1.A FE	60,421,900	97.5886	51,189,602	52,454,500	52,454,500	0	0	0	(3,322,200)	2.406	3.718	JAJO	255,917	387,566	02/22/2018	10/20/2030
000000-00-0	GLME 1 B1B - CDO		B	4	1.B FE	12,947,550	94.0570	10,572,243	11,240,250	11,240,250	0	0	0	(711,900)	2.726	4.061	JAJO	62,133	118,914	02/22/2018	10/20/2030
000000-00-0	GLME 1 C1B - CDO		B	4	1.E FE	10,481,350	92.8948	8,452,728	9,099,250	9,099,250	0	0	0	(576,300)	3.226	4.576	JAJO	59,524	141,628	02/22/2018	10/20/2030
000000-00-0	PRVD 1 B3 - CDO		B	4	1.C FE	15,864,550	93.4246	13,001,429	13,916,500	13,916,500	0	0	0	(881,400)	1.441	4.141	FMAN	26,738	166,309	02/28/2018	05/14/2031
000000-00-0	PRVD 1 C2 - CDO		B	4	1.F FE	9,152,625	91.6231	7,356,191	8,028,750	8,028,750	0	0	0	(508,500)	3.612	4.640	FMAN	38,666	134,398	02/28/2018	05/14/2031
000000-00-0	ARMDA 2 A2 - CDO		B	4	1.A FE	30,843,750	97.2570	26,028,402	26,762,500	26,762,500	0	0	0	(1,695,000)	1.081	3.748	FMAN	37,770	224,953	03/12/2018	11/15/2031
000000-00-0	CGMSE 161R B2R - CDO		B	4	1.E FE	9,079,500	93.0052	7,467,154	8,028,750	8,028,750	0	0	0	(508,500)	3.825	4.792	FMAN	38,387	148,013	04/26/2018	05/17/2031
000000-00-0	CADOG VII C2 - CDO		B	4	1.E FE	11,944,500	91.4522	9,789,954	10,705,000	10,705,000	0	0	0	(678,000)	3.913	4.787	FMAN	43,052	200,681	05/14/2018	05/26/2031
000000-00-0	JUBIL 2018-XX B3 - CDO		B	4	1.C FE	21,694,347	93.7516	18,566,810	19,804,250	20,283,343	0	483,785	0	(1,300,371)	3.108	3.651	JAJO	126,523	270,633	06/06/2018	07/19/2031
000000-00-0	CGMSE 141RR C2R - CDO		B	4	1.E FE	12,828,200	93.6399	11,026,569	11,775,500	11,775,500	0	0	0	(745,800)	3.548	4.888	JAJO	88,201	218,265	06/22/2018	07/15/2031
000000-00-0	RPARK 1401RR B3R - CDO		B	4	1.A FE	19,808,400	94.9675	17,282,668	18,198,500	18,198,500	0	0	0	(1,152,600)	2.863	4.506	JAJO	114,336	271,430	07/03/2018	07/14/2031
000000-00-0	ALME V C2 - CDO		B	4	1.F FE	6,869,070	93.8527	5,877,454	6,262,425	6,262,425	0	0	0	(396,630)	3.698	5.031	JAJO	48,890	125,489	07/06/2018	07/15/2031
000000-00-0	ALME V B2 - CDO		B	4	1.C FE	16,438,800	95.4934	14,311,603	14,987,000	14,987,000	0	0	0	(949,200)	3.298	4.613	JAJO	104,346	240,252	07/06/2018	07/15/2031
000000-00-0	CGMSE 2018-2 B2 - CDO		B	4	1.F FE	9,984,950	93.4945	8,507,294	9,099,250	9,099,250	0	0	0	(576,300)	3.998	5.150	FMAN	34,358	201,937	07/09/2018	08/28/2031
000000-00-0	CGMSE 2018-2 A2C - CDO		B	4	1.B FE	7,048,200	95.1976	6,114,544	6,423,000	6,423,000	0	0	0	(406,800)	3.498	4.633	FMAN	21,219	110,531	07/09/2018	08/28/2031
000000-00-0	TIKEH IV C2 - CDO		B	4	1.F FE	4,686,000	92.1313	3,945,061	4,282,000	4,282,000	0	0	0	(271,200)	3.798	5.197	JAJO	34,333	92,240	07/16/2018	10/15/2031
000000-00-0	ADAGI VII C2 - CDO		B	4	1.F FE	21,565,450	92.1945	18,258,437	19,804,250	19,804,250	0	0	0	(1,254,300)	3.448	5.244	JAJO	155,538	431,959	07/27/2018	10/10/2031
000000-00-0	PHNXP 1RR B2 - CDO		B	4	1.F FE	7,225,625	94.2986	6,309,166	6,690,625	6,690,625	0	0	0	(423,750)	4.048	5.524	JAJO	48,901	167,658	10/12/2018	10/29/2031
000000-00-0	CGMSE 2014-2 B2 - CDO		B	4	1.F FE	8,057,000	92.9520	6,965,360	7,493,500	7,493,500	0	0	0	(474,600)	4.618	5.406	FMAN	45,179	182,334	10/19/2018	11/17/2031
000000-00-0	GLME 2 C1B - CDO		B	4	1.F FE	10,269,000	93.7567	9,032,986	9,634,500	9,634,500	0	0	0	(610,200)	4.226	5.506	JAJO	82,562	236,419	11/16/2018	01/20/2032
000000-00-0	GLME 2 B1B - CDO		B	4	1.C FE	7,987,000	94.1619	7,056,021	7,493,500	7,493,500	0	0	0	(474,600)	3.206	4.792	JAJO	48,716	131,579	11/16/2018	01/20/2032
000000-00-0	TIKEH 5 C2 - CDO		B	4	1.F FE	6,282,080	92.5333	5,547,189	5,994,800	5,994,800	0	0	0	(379,680)	3.828	5.509	JAJO	48,446	147,111	07/19/2019	04/15/2032
000000-00-0	TIKEH 5 D2 - CDO		B	4	2.C FE	5,328,550	90.1847	4,585,779	5,084,875	5,084,875	0	0	0	(322,050)	5.778	6.982	JAJO	62,025	197,796	07/19/2019	04/15/2032
000000-00-0	ARESE 14 C - CDO		B	4	1.F FE	7,200,993	95.5910	6,446,800	6,744,150	6,678,762	0	10,914	0	(300,265)	4.162	5.969	JAJO	47,227	153,724	10/26/2022	10/21/2033
000000-00-0	ARESE 14 B - CDO		B	4	1.C FE	6,740,250	95.3888	5,820,481	6,101,850	6,101,850	0	0	0	(386,460)	3.212	4.794	JAJO	39,198	107,368	10/09/2020	10/21/2033
000000-00-0	SNDPE IV C - CDO		B	4	1.F FE	1,299,320	95.9510	1,129,871	1,177,550	1,177,550	0	0	0	(74,580)	4.278	5.966	JAJO	10,635	34,214	10/26/2020	01/15/2035
000000-00-0	SNDPE IV B1 - CDO		B	4	1.C FE	708,720	94.4714	606,790	642,300	642,300	0	0	0	(40,680)	3.178	4.850	JAJO	4,309	11,584	10/26/2020	01/15/2035
000000-00-0	CORDA XIX D - CDO		B	4	2.C FE	4,528,840	89.3389	3,634,217	4,067,900	4,067,900	0	0	0	(257,640)	5.902	6.896	MJSD	6,002	164,396	11/25/2020	12/23/2033
000000-00-0	CIFCE 3 A - CDO		B	4	1.A FE	3,640,200	96.6203	3,102,961	3,211,500	3,211,500	0	0	0	(203,400)	2.428	4.080	JAJO	16,461	33,785	12/10/2020	01/15/2034
000000-00-0	BLUME II C - CDO		B	4	1.F FE	9,118,500	92.9233	7,460,578	8,028,750	8,028,750	0	0	0	(508,500)	3.328	4.971	JAJO	56,408	156,872	01/21/2021	07/15/2030
000000-00-0	BLUME II B - CDO		B	4	1.C FE	2,613,970	93.9332	2,161,942	2,301,575	2,301,575	0	0	0	(145,770)	2.778	4.408	JAJO	13,498	32,284	01/21/2021	07/15/2030
000000-00-0	PLMER 2021-1 C - CDO		B	4	1.F FE	9,824,825	91.4134	7,975,431	8,724,575	8,724,575	0	0	0	(552,570)	3.578	5.267	JAJO	65,902	192,309	02/08/2021	04/17/2034
000000-00-0	NEUBE 1 C - CDO		B	4	1.F FE	6,758,080	90.8176	5,444,331	5,994,800	5,994,800	0	0	0	(379,680)	3.478	5.164	JAJO	44,016	125,284	02/01/2021	04/17/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	CHANNEL FINANCE S.A. - ABS		C	4	1.D Z	40,000,000	100.0000	40,000,000	40,000,000	40,000,000	0	0	0	0	5.293	5.710	N/A	94,090	1,479,687	11/26/2021	03/01/2026
000000-00-0	HARVT XVI B2R - CDO		B	4	1.C FE	8,178,300	82.4569	5,958,233	7,225,875	7,225,875	0	0	0	(457,650)	1.600	1.603	JAJO	24,407	113,759	02/12/2021	10/15/2031
000000-00-0	ARESE 6RR C - CDO		B	4	1.F FE	1,518,375	93.9115	1,256,653	1,338,125	1,338,125	0	0	0	(84,750)	3.278	4.922	JAJO	9,260	25,473	02/24/2021	04/15/2030
000000-00-0	GRIPK 1RR B - CDO		B	4	1.F FE	13,109,800	93.0058	10,951,898	11,775,500	11,775,500	0	0	0	(745,800)	3.902	5.152	FMAN	52,330	257,623	03/05/2021	11/21/2031
000000-00-0	SPAUL VI C - CDO		B	4	1.F FE	8,799,420	90.6543	7,132,843	7,868,175	7,868,175	0	0	0	(498,330)	4.402	5.674	FMAN	39,446	210,558	03/04/2021	05/22/2034
000000-00-0	SNDPE V C2 - CDO		B	4	1.F FE	14,662,830	90.9767	11,979,035	13,167,150	13,167,150	0	0	0	(833,940)	4.343	5.384	JAJO	108,016	318,828	03/10/2021	07/25/2035
000000-00-0	SNDPE V B2 - CDO		B	4	1.C FE	20,861,750	82.7737	15,506,618	18,733,750	18,733,750	0	0	0	(1,186,500)	1.850	3.275	JAJO	63,539	341,540	03/10/2021	07/25/2035
000000-00-0	AVOCA 12 B2 - CDO		B	4	1.C FE	11,033,400	86.0665	8,522,415	9,902,125	9,902,125	0	0	0	(627,150)	1.850	3.645	JAJO	38,673	180,250	03/15/2021	04/15/2034
000000-00-0	AVOCA 12 C - CDO		B	4	1.F FE	8,647,800	91.9658	7,137,581	7,761,125	7,761,125	0	0	0	(491,550)	3.578	5.275	JAJO	58,624	171,390	03/15/2021	04/15/2034
000000-00-0	PRVD II C - CDO		B	4	1.F FE	2,083,900	92.0000	1,723,505	1,873,375	1,873,375	0	0	0	(118,650)	3.728	5.396	JAJO	14,744	44,109	03/19/2021	07/15/2031
000000-00-0	ACLO 6R C - CDO		B	4	1.F FE	6,587,900	91.6790	5,397,830	5,887,750	5,887,750	0	0	0	(372,900)	4.021	5.282	FMAN	26,305	135,286	04/16/2021	05/22/2034
000000-00-0	ACLO 6R B1 - CDO		B	2	1.C FE	6,288,450	92.0228	5,171,796	5,620,125	5,620,125	0	0	0	(355,950)	3.371	4.615	FMAN	21,050	92,578	04/16/2021	05/22/2034
000000-00-0	ARESE XI C - CDO		B	4	1.F FE	1,203,000	93.2766	998,526	1,070,500	1,070,500	0	0	0	(67,800)	3.578	5.254	JAJO	8,086	23,596	04/21/2021	04/15/2032
000000-00-0	AVOCA XXIII C - CDO		B	4	1.F FE	1,209,300	91.2081	976,383	1,070,500	1,070,500	0	0	0	(67,800)	3.428	5.125	JAJO	7,747	22,028	04/23/2021	04/15/2034
000000-00-0	SNDPE I CR - CDO		B	4	1.F FE	8,718,850	90.0849	6,991,602	7,761,125	7,761,125	0	0	0	(491,550)	3.593	5.124	JAJO	52,673	160,727	04/30/2021	05/25/2034
000000-00-0	SNDPE I B1R - CDO		B	4	1.C FE	12,927,950	92.1476	10,604,231	11,507,875	11,507,875	0	0	0	(728,850)	3.143	4.658	JAJO	68,320	186,876	04/30/2021	05/25/2034
000000-00-0	ACLO VIII C - CDO		B	4	1.F FE	1,520,000	90.4239	1,209,985	1,338,125	1,338,125	0	0	0	(84,750)	4.052	5.030	MJSD	1,356	29,577	05/17/2021	06/23/2034
000000-00-0	ACLO VIII B3 - CDO		B	4	1.C FE	1,520,000	86.1607	1,152,937	1,338,125	1,338,125	0	0	0	(84,750)	1.900	3.581	MJSD	565	24,826	05/17/2021	06/23/2034
000000-00-0	CORDA 14R CR - CDO		B	4	1.F FE	10,354,700	92.4830	8,415,259	9,099,250	9,089,268	0	171,701	0	(599,283)	3.821	2.558	FMAN	6,817	33,682	06/08/2021	05/24/2032
000000-00-0	CORDA 14R DR - CDO		B	4	2.C FE	9,745,600	88.3503	7,566,320	8,564,000	8,581,037	0	57,275	0	(549,787)	4.771	5.985	FMAN	39,724	228,426	06/08/2021	05/24/2032
000000-00-0	EGLXY IV C - CDO		B	4	1.F FE	3,029,500	90.4767	2,421,382	2,676,250	2,676,250	0	0	0	(169,500)	3.805	5.277	JAJO	18,081	59,801	06/14/2021	07/30/2034
000000-00-0	ACLO II B - CDO		B	4	1.C FE	5,958,000	92.3431	4,942,664	5,352,500	5,352,500	0	0	0	(339,000)	3.681	4.666	MJSD	5,473	99,907	06/17/2021	06/22/2034
000000-00-0	AIG Rover, LLC Class C Notes				5.B GI	3,291,000	100.0000	3,291,000	3,291,000	3,583,970	0	236,741	0	0	8.500	7.463	N/A	0	0	03/29/2022	10/22/2030
000000-00-0	AIG Rover, LLC Class B Notes				5.B GI	6,418,500	100.0000	6,418,500	6,418,500	6,863,255	0	321,061	0	0	5.000	4.829	N/A	0	0	10/01/2021	10/22/2030
000000-00-0	BLUME IV B - CDO		B	4	1.C FE	1,475,625	91.7159	1,227,273	1,338,125	1,338,125	0	0	0	(84,750)	3.563	4.767	FMAN	4,900	24,258	07/15/2021	02/25/2034
000000-00-0	BLUME IV C - CDO		B	4	1.F FE	1,180,500	90.0695	964,194	1,070,500	1,070,949	0	26,391	0	(70,724)	4.113	2.250	FMAN	0	0	07/15/2021	02/25/2034
000000-00-0	NWEST V C - CDO		B	4	1.F FE	1,179,600	90.9330	973,438	1,070,500	1,074,716	0	26,050	0	(70,906)	3.656	2.217	JAJO	0	0	07/19/2021	07/20/2034
000000-00-0	NWEST V B1 - CDO		B	4	1.C FE	1,179,600	92.5231	990,459	1,070,500	1,070,500	0	0	0	(67,800)	3.156	4.765	JAJO	6,851	18,263	07/19/2021	07/20/2034
000000-00-0	BECLO XI B1 - CDO		B	4	1.C FE	1,533,480	92.2285	1,283,498	1,391,650	1,391,650	0	0	0	(88,140)	2.978	4.663	JAJO	8,749	25,178	07/19/2021	07/17/2034
000000-00-0	BECLO XI C - CDO		B	4	1.F FE	1,179,600	91.8063	982,786	1,070,500	1,074,956	0	25,989	0	(71,377)	3.578	2.205	JAJO	0	0	07/19/2021	07/17/2034
000000-00-0	CIFCE 1R CR - CDO		B	4	1.F FE	2,023,254	92.5495	1,684,262	1,819,850	1,828,003	0	44,885	0	(120,923)	3.578	2.232	JAJO	0	0	08/02/2021	07/15/2032
000000-00-0	HNLY V B1 - CDO		B	4	1.C FE	1,185,600	92.4473	989,649	1,070,500	1,070,500	0	0	0	(67,800)	2.733	4.817	JAJO	5,526	21,534	07/30/2021	10/25/2034
000000-00-0	HNLY V C - CDO		B	4	1.F FE	1,185,600	91.4077	978,519	1,070,500	1,088,277	0	42,879	0	(73,199)	3.283	5.183	JAJO	0	0	07/30/2021	10/25/2034
000000-00-0	CORDA 21 C - CDO		B	4	1.F FE	1,483,125	91.5056	1,224,459	1,338,125	1,352,817	0	52,131	0	(90,750)	4.231	5.072	MJSD	0	0	08/03/2021	09/22/2034
000000-00-0	CORDA 21 B1 - CDO		B	4	1.C FE	2,254,350	93.4212	1,900,141	2,033,950	2,033,950	0	0	0	(128,820)	3.781	4.771	MJSD	2,136	50,176	08/03/2021	09/22/2034
000000-00-0	HAYEM 4 C - CDO		B	4	1.F FE	12,132,925	90.5302	9,933,539	10,972,625	11,019,894	0	278,965	0	(729,605)	3.678	2.306	JAJO	0	0	08/04/2021	10/15/2034
000000-00-0	HAYEM 4 B3 - CDO		B	4	1.C FE	20,418,825	92.2221	17,029,848	18,466,125	18,466,125	0	0	0	(1,169,550)	3.728	4.872	JAJO	145,333	416,658	08/04/2021	10/15/2034
000000-00-0	GLME 3R C - CDO		B	4	1.F FE	5,299,200	93.4617	4,502,284	4,817,250	4,851,006	0	137,320	0	(320,882)	3.756	2.953	JAJO	0	0	08/16/2021	01/20/2032
000000-00-0	GLME 3R B1 - CDO		B	4	1.C FE	10,421,760	94.7026	8,972,053	9,473,925	9,473,925	0	0	0	(600,030)	3.156	4.748	JAJO	60,630	161,883	08/16/2021	01/20/2032
000000-00-0	RRME 8 A2 - CDO		B	4	1.C FE	15,438,720	92.9670	13,136,795	14,130,600	14,130,600	0	0	0	(894,960)	3.078	4.767	JAJO	91,821	248,240	08/20/2021	10/15/2036
000000-00-0	CORDA XV B1R - CDO		B	4	1.C FE	7,676,500	94.1722	6,552,737	6,958,250	6,958,250	0	0	0	(440,700)	3.548	4.700	FMAN	23,316	124,125	08/31/2021	08/26/2032
000000-00-0	AQUE 19AR B1 - CDO		B	4	1.C FE	18,610,200	94.3594	15,909,349	16,860,375	16,860,375	0	0	0	(1,067,850)	3.028	4.694	JAJO	107,779	278,730	09/10/2021	07/15/2032
000000-00-0	RRME 9 A2 - CDO		B	4	1.C FE	10,556,100	93.0536	8,965,254	9,634,500	9,634,500	0	0	0	(610,200)	3.078	4.768	JAJO	62,605	155,954	09/17/2021	10/15/2036
000000-00-0	AQUE 20SR CR - CDO		B	4	1.F FE	1,971,284	89.8348	1,923,363	2,141,000	2,035,640	0	48,498	0	32,515	3.456	5.902	JAJO	0	0	05/11/2022	04/20/2034
000000-00-0	AVOCA 25 A - CDO		B	4	1.A FE	18,651,200	95.5529	16,366,297	17,128,000	17,128,000	0	0	0	(1,084,800)	2.338	4.002	JAJO	84,540	137,117	10/20/2021	10/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	CORDA XXII B1 - CDO		B	4	1.C FE	9,284,000	92.7876	7,946,333	8,564,000	8,564,000	0	0	0	(542,400)	3.796	4.821	MJSD	15,351	171,783	11/01/2021	12/15/2034
000000-00-0	VOYE IV C - CDO		B	4	1.F FE	8,785,616	90.5152	7,286,618	8,050,160	8,050,160	0	0	0	(509,856)	3.578	5.288	JAJO	60,807	151,276	10/28/2021	10/15/2034
000000-00-0	CORDA XXII A - CDO		B	4	1.A FE	11,605,000	95.0086	10,170,669	10,705,000	10,705,000	0	0	0	(678,000)	2.986	3.987	MJSD	15,095	127,752	11/01/2021	12/15/2034
000000-00-0	CORDA XXII C - CDO		B	4	1.F FE	24,370,500	90.6534	20,379,338	22,480,500	22,480,500	0	0	0	(1,423,800)	4.146	5.190	MJSD	44,013	530,031	11/01/2021	12/15/2034
000000-00-0	BECLO 12 B1 - CDO		B	4	1.C FE	9,970,840	92.9017	8,552,809	9,206,300	9,206,300	0	0	0	(583,080)	3.153	4.825	JAJO	60,474	127,899	11/09/2021	01/17/2035
000000-00-0	BECLO 12 C2 - CDO		B	4	1.F FE	11,594,000	90.9002	9,730,866	10,705,000	10,705,000	0	0	0	(678,000)	4.053	5.286	JAJO	89,152	192,338	11/09/2021	01/17/2035
000000-00-0	PLMER 221 B1 - CDO		B	4	1.C FE	20,126,670	92.5724	17,540,482	18,947,850	18,947,850	0	0	0	(1,200,060)	3.212	4.823	JAJO	121,721	265,755	11/18/2021	01/21/2035
000000-00-0	PLMER 221 C - CDO		B	4	1.F FE	14,782,300	91.4537	12,727,154	13,916,500	13,916,500	0	0	0	(881,400)	3.762	5.389	JAJO	104,708	256,100	11/18/2021	01/21/2035
000000-00-0	PLMER 221 A - CDO		B	4	1.A FE	17,056,500	95.5957	15,350,280	16,057,500	16,057,500	0	0	0	(1,017,000)	2.432	4.014	JAJO	78,104	125,541	11/18/2021	01/21/2035
000000-00-0	AVOCA 20R CR - CDO		B	4	1.F FE	20,924,575	93.6489	18,546,462	19,804,250	20,191,703	0	650,594	0	(1,267,722)	3.728	5.171	JAJO	23,169	71,243	12/09/2021	07/15/2032
000000-00-0	AVOCA 20R DR - CDO		B	4	2.C FE	7,919,800	88.3649	6,621,624	7,493,500	7,634,036	0	361,679	0	(501,003)	4.728	6.125	JAJO	0	0	12/03/2021	07/15/2032
000000-00-0	BECLO VIII CR - CDO		B	4	1.F FE	5,145,300	89.4012	4,306,680	4,817,250	4,816,310	0	75,507	0	(336,496)	3.706	1.746	JAJO	0	0	02/03/2022	01/20/2036
000000-00-0	ARMDA 3R C - CDO		B	4	1.E FE	5,114,333	94.0248	4,630,063	4,924,300	4,947,488	0	155,414	0	(257,645)	3.728	5.357	JAJO	0	0	05/25/2022	07/15/2031
000000-00-0	LOGIC 1 C - CDO		B	4	1.F FE	9,064,800	90.1807	7,723,075	8,564,000	8,564,000	0	0	0	(500,800)	3.878	5.597	JAJO	70,113	116,511	02/11/2022	03/15/2035
000000-00-0	NBLAEC-3-D - CDO		B	4	2.C FE	1,715,100	83.0100	1,332,933	1,605,750	1,605,750	0	0	0	(109,350)	4.743	6.314	JAJO	14,386	28,549	02/03/2022	10/25/2034
000000-00-0	NEUBE 3 C - CDO		B	4	1.F FE	4,859,450	90.8184	4,131,897	4,549,625	4,549,625	0	0	0	(309,825)	3.793	5.343	JAJO	32,596	57,543	02/03/2022	10/25/2034
000000-00-0	SNDPE D - CDO		B	4	2.C FE	11,578,400	84.3064	9,250,625	10,972,625	10,972,625	0	0	0	(605,775)	4.993	6.576	JAJO	103,485	213,261	02/14/2022	04/25/2035
000000-00-0	AVOCA XXVI C - CDO		B	4	1.F FE	11,307,000	90.8735	9,728,006	10,705,000	10,566,549	0	0	0	(613,110)	3.778	0.000	JAJO	0	0	02/23/2022	04/15/2035
000000-00-0	SPAUL IX C - CDO		B	4	1.F FE	904,560	92.7047	793,923	856,400	856,400	0	0	0	(48,160)	4.456	6.101	JAJO	7,738	14,234	02/23/2022	07/20/2035
000000-00-0	ACLO IX D - CDO		B	4	2.C FE	791,490	87.1210	652,841	749,350	749,350	0	0	0	(42,140)	5.078	6.617	JAJO	6,871	13,819	02/23/2022	10/28/2034
000000-00-0	CORDA XXIII C - CDO		B	4	1.F FE	9,281,150	97.6078	8,881,578	9,099,250	9,147,234	0	187,286	0	(195,022)	4.693	3.355	JAJO	4,745	7,886	03/04/2022	04/25/2036
000000-00-0	OTOPK 1 D - CDO		B	4	2.C FE	5,623,285	89.1027	4,912,296	5,513,075	5,367,537	0	0	0	(115,104)	5.948	0.000	FMAN	0	0	03/04/2022	05/15/2035
000000-00-0	CORDA XXIII D - CDO		B	4	2.C FE	545,950	90.5600	484,722	535,250	535,250	0	0	0	(10,700)	5.693	7.276	JAJO	5,756	10,390	03/04/2022	04/25/2036
000000-00-0	SNDPE 7 D - CDO		B	4	2.C FE	4,390,335	83.9808	3,775,862	4,496,100	4,317,383	0	130,678	0	(123,511)	4.743	3.811	JAJO	0	0	03/10/2022	01/25/2035
000000-00-0	TCLO 8 C - CDO		B	4	1.F FE	8,907,570	95.2600	8,260,042	8,671,050	8,671,050	0	0	0	(236,520)	4.878	6.609	JAJO	89,294	144,219	03/16/2022	04/16/2035
000000-00-0	TCLO 8 B - CDO		B	4	1.C FE	8,907,570	95.0579	8,242,519	8,671,050	8,671,050	0	0	0	(236,520)	4.078	5.789	JAJO	74,650	111,255	03/16/2022	04/16/2035
000000-00-0	HARVT XXVIII C - CDO		B	4	1.F FE	6,661,800	94.6296	6,078,057	6,423,000	6,460,006	0	161,692	0	(252,881)	4.943	3.387	JAJO	0	0	03/17/2022	10/25/2034
000000-00-0	Bighorn VIII, Ltd Class B Notes - ABS			4	2.C FE	7,000,000	100.0000	7,000,000	7,000,000	7,214,359	0	205,915	0	0	4.000	3.794	N/A	0	0	04/20/2022	04/25/2032
000000-00-0	ACLO V D - CDO		B	4	2.C FE	538,201	87.5003	468,345	535,250	531,290	0	23,500	0	(16,841)	4.878	6.782	JAJO	0	0	03/21/2022	04/17/2034
000000-00-0	Infostretch Corporation - ABS			4,5	4.B Z	16,418,850	97.0000	16,251,311	16,753,929	16,450,555	0	32,490	0	0	6.500	7.008	JAJO	272,251	277,432	04/01/2022	04/01/2028
000000-00-0	BECLO XIII C - CDO		B	4	1.F FE	3,644,800	93.1767	3,341,479	3,586,175	3,586,175	0	0	0	(58,625)	3.293	0.000	JAJO	0	0	04/07/2022	10/20/2034
000000-00-0	AQUE 205R DR - CDO		B	4	2.C FE	493,844	84.0663	449,965	535,250	510,877	0	14,987	0	8,262	4.456	6.856	JAJO	0	0	05/03/2022	04/20/2034
000000-00-0	CORDA XX D - CDO		B	4	2.C FE	1,997,907	84.7667	1,814,855	2,141,000	2,030,420	0	60,774	0	14,081	5.081	6.912	MJSD	0	0	05/04/2022	06/22/2034
000000-00-0	CGMSE 2014-3 CR - CDO		B	4	2.A FE	3,237,366	86.0000	3,025,190	3,517,663	3,347,239	0	98,818	0	46,233	3.943	6.706	JAJO	0	0	05/06/2022	01/25/2032
000000-00-0	INVSC VIII C - CDO		B	4	1.F FE	6,785,350	96.6911	6,728,008	6,958,250	6,958,250	0	0	0	172,900	3.803	6.498	JAJO	138,192	0	05/16/2022	07/25/2036
000000-00-0	ARMDA 5 B - CDO		B	4	1.C FE	2,483,475	91.6559	2,698,235	2,943,875	2,701,081	0	20,073	0	197,533	3.228	6.114	JAJO	17,158	16,208	10/12/2022	07/28/2034
000000-00-0	CORDA 9R B1R - CDO		B	4	1.C FE	1,229,124	93.0735	1,245,440	1,338,125	1,265,278	0	19,961	0	16,193	3.502	5.689	FMAN	5,337	12,279	06/22/2022	08/20/2034
000000-00-0	HARVT XXIX B1 - CDO		B	4	1.C FE	1,190,475	98.0000	1,258,908	1,284,600	1,267,611	0	14,377	0	62,759	3.894	6.902	JAJO	20,843	0	07/08/2022	07/15/2035
000000-00-0	ARESE X B1 - CDO		B	4	1.C FE	1,374,714	94.6421	1,469,058	1,552,225	1,485,980	0	9,794	0	101,471	2.828	5.563	JAJO	9,267	5,405	09/13/2022	10/15/2031
000000-00-0	ARESE 12R B1R - CDO		B	4	1.C FE	927,838	94.8631	1,015,509	1,070,500	1,016,153	0	5,637	0	82,678	3.156	5.837	JAJO	6,851	4,368	09/22/2022	04/20/2032
000000-00-0	AVOCA XIX C - CDO		B	4	1.F FE	877,842	94.2105	1,008,523	1,070,500	991,482	0	11,810	0	102,767	3.748	5.583	JAJO	0	0	09/27/2022	10/15/2031
000000-00-0	SNDPE III B1 - CDO		B	4	1.C FE	1,542,096	93.5552	1,752,640	1,873,375	1,697,809	0	10,594	0	145,119	3.128	6.729	JAJO	12,371	0	09/29/2022	04/15/2033
000000-00-0	ARESE XIII B1 - CDO		B	4	1.C FE	1,126,770	95.3100	1,275,367	1,338,125	1,234,165	0	4,673	0	102,722	3.256	5.082	JAJO	8,835	0	10/03/2022	04/20/2032
000000-00-0	VOYE V B1 - CDO		B	4	1.C FE	881,198	92.8183	993,620	1,070,500	966,230	0	2,444	0	82,588	3.128	4.932	JAJO	7,069	0	10/13/2022	04/15/2035
000000-00-0	CGMSE 2018-2 A2A - CDO		B	4	1.B FE	896,382	93.9894	1,006,157	1,070,500	986,335	0	5,647	0	84,306	3.498	6.089	FMAN	3,537	5,474	10/13/2022	08/28/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	CADOG XII C - CDO		B	4	1.F FE	881,883	92.9900	995,458	1,070,500	976,367	0	10,330	0	83,450	3.678	6.260	JAJO	0	0	10/13/2022	10/15/2031
000000-00-0	CGMSE 2014-3 BR - CDO		B	4	1.E FE	2,092,938	91.0500	2,339,257	2,569,200	2,316,109	0	23,905	0	199,265	3.143	6.326	JAJO	0	0	10/20/2022	01/25/2032
000000-00-0	CRNCL 7 B - CDO		B	4	1.B FE	930,921	95.1191	1,018,250	1,070,500	1,012,681	0	3,149	0	78,612	3.205	5.671	JAJO	5,909	0	10/24/2022	01/31/2030
000000-00-0	Class A Notes 11/15/35 (144A) UNFUNDED			4	2.B Z	0	0.0000	0	31,525,000	0	0	0	0	0	0.000	0.000	N/A	0	0	11/03/2022	10/15/2035
00037Q-AC-3	ABBSL 3 B - CDO		C	4	1.C FE	10,500,000	95.2484	10,001,078	10,500,000	10,500,000	0	0	0	0	5.943	5.591	JAJO	126,527	304,070	08/24/2021	10/20/2034
00037Q-AE-9	ABBSL 3 C - CDO		C	4	1.F FE	8,750,000	93.4641	8,178,108	8,750,000	8,750,000	0	0	0	0	6.343	5.974	JAJO	112,537	291,016	08/24/2021	10/20/2034
00038K-AU-5	ABBSL 1 BR - CDO		C	4	1.C FE	7,150,000	95.6645	6,840,012	7,150,000	7,150,000	0	0	0	0	5.864	5.615	JAJO	88,508	165,786	01/14/2022	01/16/2035
00038K-AW-1	ABBSL 1 CR - CDO		C	4	1.F FE	7,500,000	94.0441	7,053,308	7,500,000	7,611,880	0	310,957	0	0	6.364	5.924	JAJO	0	0	01/14/2022	01/16/2035
00085U-AL-5	ABPCI 4R A1R - CDO		C	4	1.A FE	9,635,000	96.0717	9,607,170	10,000,000	9,640,700	0	5,700	0	0	4.299	7.405	JAJO	78,820	0	12/13/2022	10/27/2033
00091J-AA-6	AUTHB 2021-1 A2 - ABS			4	2.C FE	32,598,663	79.5300	25,925,716	32,598,663	32,821,466	0	1,203,304	0	0	3.734	3.733	JAJO	0	0	05/05/2021	07/31/2051
00119T-AK-0	AGL 5 BR - CDO		C	4	1.C FE	3,718,260	95.8591	3,738,505	3,900,000	3,754,196	0	35,936	0	0	5.943	6.227	JAJO	46,996	71,187	05/12/2022	07/20/2034
00119T-AM-6	AGL 5 CR - CDO		C	4	1.F FE	4,782,101	92.6859	4,448,925	4,800,000	4,939,671	0	117,926	0	0	6.243	5.736	JAJO	0	148,130	12/02/2021	07/20/2034
00119V-AS-8	AGL 6R CR - CDO		C	4	1.F FE	1,464,375	93.5812	1,403,718	1,500,000	1,469,304	0	31,323	0	0	6.393	3.531	JAJO	0	0	05/04/2022	07/20/2034
001207-AE-9	AGL 9 B - CDO		C	4	1.C FE	7,250,000	95.9887	6,959,181	7,250,000	7,250,000	0	0	0	0	6.043	5.726	JAJO	88,834	209,036	11/23/2020	01/20/2034
001207-AG-4	AGL 9 C - CDO		C	4	1.F FE	4,925,000	95.6165	4,709,115	4,925,000	4,925,000	0	0	0	0	6.743	6.413	JAJO	67,337	176,954	11/23/2020	01/20/2034
00140B-AN-6	AIGIM 2019-1 I - CDO			4	2.C FE	42,023,666	87.2241	38,429,287	44,058,106	44,164,362	0	1,390,746	0	0	0.000	4.618	JAJO	0	0	02/04/2022	04/18/2035
00140E-AC-4	AIG CLO Ltd SER 2019-2ACL SUB Adj % Due		C	4,5	5.B GI	0	76.2030	0	0	0	0	(114,675)	0	0	6.082	12.910	JAJO	7,811	0	08/03/2021	10/25/2032
00140L-AJ-3	AIMCO 12 CR - CDO		C	4	1.F FE	3,847,500	94.0705	3,809,854	4,050,000	3,851,394	0	68,507	0	0	5.914	2.940	JAJO	0	0	05/18/2022	01/20/2032
00140L-AK-0	AIMCO 12 DR - CDO		C	4	2.C FE	1,157,157	92.6967	1,149,439	1,240,000	1,175,582	0	22,873	0	0	6.764	7.244	JAJO	0	0	09/06/2022	01/20/2032
00140W-AY-6	AIGIM 2020-1 CR - CDO		C	4	1.F FE	4,350,000	93.3585	4,061,096	4,350,000	4,445,969	0	185,633	0	0	6.079	5.587	JAJO	0	0	06/08/2021	04/17/2034
00140W-BA-7	AIGIM 2020-1 DR - CDO		C	4	2.C FE	3,900,000	91.2226	3,557,681	3,900,000	3,995,224	0	207,565	0	0	7.079	6.555	JAJO	0	0	06/08/2021	04/17/2034
00141U-AQ-6	AIGIM CLASSI - CDO			4	3.A FE	27,149,843	90.3049	26,204,984	29,018,341	30,664,655	0	3,130,049	0	0	0.000	8.439	JAJO	0	(171,251)	04/16/2021	04/20/2032
00141Y-AG-0	AIGIM 211 D - CDO		C	4	2.C FE	5,000,000	89.8857	4,494,285	5,000,000	5,000,000	0	0	0	0	7.275	6.843	JAJO	69,715	205,588	03/03/2021	04/22/2034
00142D-AE-0	AIGIM 2021-2 C - CDO			4	1.F FE	4,000,000	93.2765	3,731,061	4,000,000	4,069,088	0	175,727	0	0	6.243	5.656	JAJO	0	0	07/20/2021	07/20/2034
00142D-AG-5	AIGIM 2021-2 D - CDO			4	2.C FE	2,200,000	90.4684	1,990,305	2,200,000	2,241,488	0	119,079	0	0	7.293	6.687	JAJO	0	0	07/20/2021	07/20/2034
00142M-AE-0	AIGIM 2019-2 BR - CDO			4	1.C FE	22,500,000	95.7630	21,546,676	22,500,000	22,500,000	0	0	0	0	5.958	5.590	JAJO	253,233	589,399	10/27/2021	10/25/2033
00142M-AG-5	AIGIM 2019-2 CR - CDO			4	1.F FE	12,500,000	93.1790	11,647,370	12,500,000	12,500,000	0	0	0	0	6.358	5.969	JAJO	150,130	374,944	10/27/2021	10/25/2033
00142M-AJ-9	AIGIM 2019-2 DR - CDO			4	2.C FE	12,500,000	91.3260	11,415,748	12,500,000	12,500,000	0	0	0	0	7.408	7.013	JAJO	174,921	499,631	10/27/2021	10/25/2033
00142M-AL-4	AIGIM 2019-2 ER - CDO			4	3.C FE	4,375,000	90.1727	3,945,056	4,375,000	4,375,000	0	0	0	0	10.758	10.432	JAJO	88,906	314,105	10/27/2021	10/25/2033
00176P-AN-2	AMMC 19R CR - CDO			4	1.B FE	7,874,476	97.9598	7,709,437	7,870,000	8,018,642	0	140,182	0	0	6.629	6.026	JAJO	110,139	280,691	04/21/2022	10/16/2028
00184@-AA-4	AMAZON (EUCLID OH) CONTROL PASS-THRU TRU			1,2	1.E	8,082,647	90.5942	7,322,407	8,082,647	8,082,647	0	0	0	0	4.095	4.016	MON	84,171	249,754	09/17/2018	06/30/2039
00191#-AA-3	TR CTF			1	1.E	9,020,757	90.4887	8,162,763	9,020,757	9,020,757	0	(21,471)	0	0	4.095	4.073	MON	31,889	370,228	10/16/2018	08/31/2039
00191@-AA-5	TR CTF			1	1.E	24,168,245	89.6700	21,671,665	24,168,245	24,168,245	0	0	0	0	4.233	4.232	MON	88,272	951,765	11/01/2018	09/30/2039
00192R-AE-8	ARES 35R A2R - CDO			4	1.A FE	1,500,338	96.5471	1,448,207	1,500,000	1,530,015	0	28,019	0	0	5.479	4.951	JAJO	17,351	36,571	11/22/2021	07/15/2030
00192R-AG-3	ARES 35R BR - CDO			4	1.C FE	2,000,874	96.3881	1,927,761	2,000,000	2,040,622	0	37,422	0	0	5.729	5.206	JAJO	24,190	53,859	11/22/2021	07/15/2030
00195@-AE-3	APA FINANCE LLC - ABS			1,2	1.G FE	28,481,935	65.0000	18,516,458	28,486,859	28,488,967	0	7,140	0	0	3.160	3.171	N/A	132,527	689,692	10/28/2021	02/29/2056
00195@-AF-0	APA FINANCE LLC - ABS			1,2	2.B FE	19,936,956	39.8300	7,942,332	19,940,578	20,401,204	0	792,238	0	0	4.010	3.961	N/A	636	2,223	10/28/2021	02/29/2056
00224P-AA-2	SR SECD LN 144A - ABS			4	1.F FE	140,362,000	94.4700	132,599,981	140,362,000	140,362,000	0	0	0	0	3.640	3.591	MON	667,031	4,355,589	04/21/2022	04/22/2052
00225#-AA-3	AMAZON (GRAND RAPIDS, MI) CONTROL PASS			1,2	1.E	8,487,644	90.4428	7,676,460	8,487,644	8,487,644	0	0	0	0	4.095	4.016	MON	59,118	319,315	11/16/2018	09/30/2039
00231#-AA-5	ASF Orca TL 1L 12/2026 - ABS			4	2.A PL	83,151,775	99.9027	83,070,868	83,151,775	84,531,277	0	14,380	0	0	6.424	6.517	MJSD	0	0	12/27/2022	12/28/2026
008511-AL-1	AGL 7R AR - CDO		C	4	1.A FE	5,004,135	96.9809	4,849,043	5,000,000	5,103,403	0	94,376	0	0	5.279	4.762	JAJO	55,724	111,709	12/02/2021	07/17/2034
008511-AN-7	AGL 7R BR - CDO		C	4	1.C FE	4,000,000	95.5468	3,821,872	4,000,000	4,000,000	0	0	0	0	5.779	5.599	JAJO	48,802	109,756	06/28/2021	07/17/2034
008511-AQ-0	AGL 7R CR - CDO		C	4	1.F FE	8,899,933	93.0326	8,279,905	8,900,000	9,049,436	0	141,078	0	0	6.129	5.668	JAJO	115,160	275,964	12/02/2021	07/17/2034
00851K-AD-7	AGL 8R AR - CDO		C	4	1.A FE	8,000,000	97.4683	7,797,468	8,000,000	8,000,000	0	0	0	0	5.333	5.190	JAJO	86,506	167,496	10/27/2021	10/20/2032
00901A-AN-7	AIMCO 10 CR - CDO		C	4	1.F FE	3,941,700	92.9436	3,903,630	4,200,000	3,944,816	0	3,116	0	0	6.225	8.007	JAJO	50,108	0	12/07/2022	07/22/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00901F-AE-6	AIMCO 16 C - CDO		C	4	1.F FE	2,960,580	93.1643	2,794,930	3,000,000	2,950,212	0	54,196	0	0	6.079	2.343	JAJO	0	0	03/03/2022	01/17/2035
009088-AA-3	AIR CANADA 2015-2 PASS THROUGH TRUSTS -		C	1	1.G FE	14,071,812	87.8270	12,351,930	14,063,933	14,068,743	0	(20)	0	0	3.750	3.741	JD	23,440	536,658	02/09/2016	06/15/2029
00908P-AA-5	AIR CANADA PASS THROUGH CERTIFICATES SER		C	1	1.F FE	5,049,560	84.5890	4,227,616	4,997,832	5,037,433	0	(7,353)	0	0	3.300	3.135	JJ	76,050	172,893	06/25/2019	07/15/2031
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH TRUST - A		C	1	1.F FE	3,673,545	89.4120	3,355,491	3,752,842	3,702,928	0	14,517	0	0	3.600	4.007	MS	39,780	142,391	02/28/2019	09/15/2028
01627A-AC-2	ADC 221 A2 - ABS			4	1.G FE	57,946,482	99.1200	59,472,000	60,000,000	58,123,142	0	418,390	0	0	6.500	6.631	MON	0	0	11/07/2022	10/15/2047
01751A-AE-6	ALLEG XIV B - CDO		C	4	1.C FE	3,800,000	95.3284	3,622,481	3,800,000	3,800,000	0	0	0	0	5.779	5.587	JAJO	46,362	107,458	08/23/2021	10/16/2034
01751A-AG-1	ALLEG XIV C - CDO		C	4	1.F FE	8,750,000	92.0030	8,050,263	8,750,000	8,750,000	0	0	0	0	6.229	6.025	JAJO	115,066	289,436	08/23/2021	10/16/2034
01751A-AJ-5	ALLEG XIV D - CDO		C	4	2.C FE	6,500,000	88.0876	5,725,694	6,500,000	6,500,000	0	0	0	0	7.229	7.035	JAJO	99,200	284,343	08/23/2021	10/16/2034
021345-AA-1	ALTA WIND HOLDINGS LLC - ABS			1	2.C FE	21,770,208	98.3000	21,400,330	21,770,427	21,768,425	0	(4,141)	0	0	7.000	7.001	JD	4,233	2,283,266	07/21/2010	06/30/2035
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T			1	2.A FE	4,127,344	89.1900	3,681,178	4,127,344	4,127,344	0	0	0	0	3.650	3.649	FA	56,911	154,061	01/04/2017	08/15/2030
023764-AA-1	AMERICAN AIRLINES 2016-2 PASS THROUGH TR			1	3.B FE	9,822,403	78.1050	7,493,810	9,594,533	9,733,059	0	(13,074)	0	0	3.650	3.342	JD	15,564	355,676	06/21/2016	12/15/2029
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH TR				2.A FE	3,341,239	86.5950	2,893,346	3,341,239	3,341,239	0	0	0	0	3.350	3.349	AO	23,630	117,938	07/31/2017	04/15/2031
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR			1	2.A FE	1,435,903	89.1340	1,273,510	1,428,759	1,433,585	0	99	0	0	3.575	3.439	JJ	23,553	51,078	01/05/2017	07/15/2029
023770-AA-8	AMERICAN AIRLINES 2015-1 PASS THROUGH TR			1	3.A FE	12,486,461	81.7760	10,145,511	12,406,465	12,450,799	0	(13,213)	0	0	3.375	3.268	MN	69,786	444,147	08/02/2017	11/01/2028
023771-R9-1	AMERICAN AIRLINES INC PASS THROUGH CERTI			1	2.A FE	4,439,386	86.5030	4,013,589	4,639,826	4,520,843	0	26,250	0	0	3.000	3.609	AO	29,386	146,420	12/15/2016	04/15/2030
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR			1	2.A FE	16,679,476	90.0680	15,022,871	16,679,476	16,680,205	0	222	0	0	3.600	3.598	MS	165,127	600,461	09/10/2015	03/22/2029
02377C-AA-2	AMERICAN AIRLINES 2017-2 PASS THROUGH TR				2.C FE	4,567,058	78.4620	3,561,148	4,538,691	4,557,241	0	(3,673)	0	0	3.600	3.511	AO	34,494	172,161	08/22/2017	04/15/2031
02378W-AA-7	AMERICAN AIRLINES 2017-1 PASS THROUGH TR			1	3.B FE	1,815,182	93.8420	2,257,203	2,405,323	2,028,757	0	107,479	0	0	4.950	16.145	FA	44,980	119,063	01/15/2021	08/15/2026
03027W-AJ-1	AMTT 2013-2A 2A - RMBS			1,2	1.A FE	3,224,000	98.3400	3,048,540	3,100,000	3,104,219	0	(20,355)	0	0	3.070	2.417	MON	4,230	95,170	09/22/2016	03/15/2048
03027W-AK-8	AMETOW 2018-1 A - RMBS			1,2	1.A FE	65,000,000	89.1200	57,928,000	65,000,000	65,000,000	0	0	0	0	3.652	3.680	MON	105,502	2,373,800	03/27/2018	03/15/2048
03328L-AC-6	ANCHC 4-R B - CDO		C	4	1.C FE	15,200,000	96.9092	14,730,198	15,200,000	15,200,000	0	0	0	0	5.874	5.693	JAJO	161,205	403,052	01/19/2018	01/28/2031
03328L-AE-2	ANCHC 4-R C - CDO		C	4	1.F FE	10,000,000	93.8229	9,382,289	10,000,000	10,000,000	0	0	0	0	6.224	5.955	JAJO	112,375	300,652	01/19/2018	01/28/2031
03328Q-AQ-4	ANCHC 6R B1R - CDO		C	4	1.B FE	12,998,764	97.9022	12,727,283	13,000,000	13,058,014	0	56,428	0	0	5.829	5.814	JAJO	159,978	363,334	11/22/2021	07/15/2030
03328Y-AC-8	ANCHC 1-R A2 - CDO		C	4	1.A FE	13,500,002	97.9778	13,226,998	13,500,000	13,538,921	0	36,886	0	0	5.211	5.345	JAJO	156,321	305,840	11/22/2021	04/13/2031
03329A-AG-0	ANCHC 5-R C - CDO		C	4	1.F FE	4,779,262	95.0700	4,753,499	5,000,000	4,971,693	0	98,973	0	0	5.929	6.282	JAJO	62,585	144,841	11/22/2021	01/15/2030
03330N-AK-0	ANCHC 11R BR - CDO			4	1.C FE	13,500,000	95.8398	12,938,371	13,500,000	13,500,000	0	0	0	0	6.075	5.766	JAJO	157,180	389,938	07/15/2021	07/22/2032
03330N-AL-8	ANCHC 11R CR - CDO			4	1.F FE	7,885,000	94.7913	7,474,298	7,885,000	7,806,588	0	190,479	0	0	6.625	2.438	JAJO	0	0	07/15/2021	07/22/2032
03330W-AN-4	ANCHC 16 BR - CDO		C	4	1.C FE	24,200,000	95.3300	23,069,852	24,200,000	24,200,000	0	0	0	0	6.027	5.680	JAJO	299,788	643,120	11/19/2021	01/19/2035
03331G-AJ-7	ANCHC 24 D1 - CDO		C	4	2.A FE	7,425,000	90.3492	6,776,193	7,500,000	7,219,444	0	4,655	0	0	7.309	0.083	JAJO	0	0	03/16/2022	04/17/2034
03331P-AA-6	ANCHF 15 A - CDO		D	4	1.A FE	13,596,295	93.7068	12,740,653	13,596,295	13,596,295	0	0	0	0	4.545	4.505	JAJO	133,890	267,779	04/21/2022	04/18/2040
03331P-AC-2	ANCHF 15 B - CDO		C	4	1.D FE	2,980,726	89.1177	2,656,355	2,980,726	2,980,726	0	0	0	0	4.750	4.705	JAJO	30,677	61,289	04/21/2022	04/18/2040
03331P-AE-8	ANCHF 15 C - CDO		C	4	1.G FE	2,091,738	86.7766	1,815,140	2,091,738	2,091,738	0	0	0	0	5.095	5.054	JAJO	23,091	46,182	04/21/2022	04/18/2040
03331P-AG-3	ANCHF 15 D - CDO		C	4	2.C FE	862,319	84.4753	750,976	888,989	863,359	0	1,040	0	0	5.000	5.597	JAJO	9,013	19,261	04/21/2022	04/18/2040
03331R-AA-2	ANCHF 15 E - CDO		C	4	3.C FE	363,753	73.4276	284,143	386,971	364,921	0	1,168	0	0	6.500	7.447	JAJO	5,100	10,900	04/21/2022	04/18/2040
03331R-AC-8	ANCHF 15 F - CDO		C	4	4.C FE	225,000	67.8228	169,557	250,000	226,133	0	1,133	0	0	6.500	8.043	JAJO	3,295	7,042	04/21/2022	04/18/2040
03664T-AG-2	ANTR 2019-1 C - CDO		C	4	1.F FE	4,500,000	97.4491	4,385,208	4,500,000	4,500,000	0	0	0	0	7.793	7.670	JAJO	71,107	209,590	04/05/2019	07/21/2031
03665J-AK-4	ANTR 2017-1 BR - CDO		C	4	1.C FE	3,875,193	93.1243	3,957,783	4,250,000	3,887,145	0	11,953	0	0	6.243	7.850	JAJO	53,799	51,154	09/27/2022	04/20/2033
03665L-AE-3	ANTR 2018-3 B - CDO		C	4	1.C FE	482,500	96.3031	481,516	500,000	488,206	0	5,706	0	0	6.343	7.041	JAJO	6,431	10,143	05/19/2022	01/21/2031
03665Y-AE-5	ANTR 192 B - CDO		C	4	1.C FE	5,650,000	97.3080	5,497,901	5,650,000	5,650,000	0	0	0	0	6.925	6.690	JAJO	74,987	210,655	12/18/2019	01/23/2032
03665Y-AG-0	ANTR 192 C - CDO		C	4	1.F FE	2,000,000	97.6433	1,952,866	2,000,000	2,000,000	0	0	0	0	8.025	7.779	JAJO	30,761	96,813	12/18/2019	01/23/2032
03666B-AG-9	ANTR 2021-1 C - CDO		C	4	1.F FE	2,000,000	93.4973	1,869,946	2,000,000	2,000,000	0	0	0	0	7.108	6.707	JAJO	26,854	94,170	06/16/2021	07/25/2033
03764Q-BC-5	APID XV 1RR - CDO			4	1.A FE	4,997,200	98.3299	4,916,496	5,000,000	5,059,796	0	109,180	0	0	5.253	4.746	JAJO	53,255	104,114	03/29/2018	04/21/2031
03764Q-BE-1	APID XV 2RR - CDO			4	1.A FE	1,999,998	96.9172	1,938,344	2,000,000	2,039,462	0	37,343	0	0	5.493	4.801	JAJO	22,275	46,512	11/22/2021	04/21/2031
03764Q-BG-6	APID XV BRR - CDO			4	1.C FE	15,492,968	96.3228	14,930,042	15,500,000	15,554,096	0	57,606	0	0	5.793	5.563	JAJO	182,064	407,616	11/22/2021	04/21/2031
03766H-AJ-9	APID XXXIX C - CDO		C	4	1.F FE	6,000,000	92.9715	5,578,292	6,000,000	5,871,770	0	0	0	0	6.206	0.000	JAJO	0	0	02/25/2022	04/23/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03767M-AG-3	APID XXIX A2 - CDO		C	4	1.C FE	997,498	95.8111	958,111	1,000,000	1,017,989	0	19,273	0	0	5.908	5.172	JAJO	11,160	26,781	11/22/2021	07/25/2030
03767N-AG-1	APID XVIII BRR - CDO			4	1.C FE	4,002,088	96.2972	3,851,887	4,000,000	4,081,961	0	75,081	0	0	5.975	5.214	JAJO	45,805	111,459	11/22/2021	10/22/2030
03768R-AL-0	APID XXXII C - CDO		C	4	1.F FE	1,706,250	95.2809	1,667,416	1,750,000	1,713,610	0	39,975	0	0	6.643	3.873	JAJO	0	0	05/09/2022	01/20/2033
03768U-AA-7	APID XXXV A - CDO		C	4	1.A FE	5,765,400	97.3044	5,838,266	6,000,000	5,772,692	0	7,292	0	0	5.293	6.252	JAJO	64,393	0	10/26/2022	04/20/2034
03768W-AL-9	APID XXXIV A1R - CDO		C	4	1.A FE	2,196,960	97.2025	2,223,994	2,288,000	2,200,470	0	3,510	0	0	5.393	6.266	JAJO	25,019	22,569	10/12/2022	01/22/2035
03769C-AE-8	APID XXXVIII B - CDO		C	4	1.C FE	7,693,000	95.5165	7,498,045	7,850,000	7,772,814	0	79,814	0	0	5.928	5.681	JAJO	93,063	194,427	05/03/2022	01/23/2034
03769R-AE-5	APID XL B - CDO		C	4	1.C FE	13,142,984	98.6525	13,362,484	13,545,000	13,178,001	0	35,017	0	0	5.011	4.813	JAJO	375,210	0	10/26/2022	07/16/2035
03789X-AD-0	DIN 2019-1 A21 - RMBS			2	2.B FE	6,791,400	95.9200	6,514,311	6,791,400	6,791,400	0	0	0	0	4.194	4.873	MJSD	20,571	284,831	05/28/2019	06/07/2049
03789X-AE-8	DIN 2019-1 A22 - RMBS			2	2.B FE	27,155,700	90.9800	24,706,256	27,155,700	27,155,700	0	0	0	0	4.723	4.993	MJSD	92,630	1,282,564	05/28/2019	06/07/2049
038779-AB-0	ARBYS 2020-1 A2 - RMBS			2	2.C FE	51,612,000	85.0500	43,896,006	51,612,000	51,612,000	0	0	0	0	3.237	3.250	JAJO	283,088	1,670,893	07/23/2020	07/30/2050
03927N-AC-7	ARCAP 2005-1 C - CDO			4	6. FE	0	2.4393	121,967	5,000,000	0	0	0	0	0	5.750	0.000	MON	0	0	12/19/2005	12/22/2042
03927N-AD-5	ARCAP 2005-1 D - CDO			4	6. FE	0	1.1051	110,509	10,000,000	0	0	0	0	0	5.950	0.000	MON	0	0	12/19/2005	12/22/2042
03927N-AE-3	ARCAP 2005-1 E - CDO			4	6. FE	0	0.9509	57,053	6,000,000	0	0	0	0	0	6.350	0.000	MON	0	0	12/19/2005	12/22/2042
03927N-AF-0	ARCAP 2005-1 F - CDO			4	6. FE	0	0.8619	21,549	2,500,000	0	0	0	0	0	6.690	0.000	MON	0	0	12/19/2005	12/22/2042
03927R-AD-6	ARCAP 2006-RR7 C - CMBS			4	6. *	0	0.0500	9,750	19,500,000	0	0	74,836	0	0	6.234	0.000	MON	74,836	0	04/24/2006	09/27/2045
03927R-AE-4	ARCAP 2006-RR7 D - CMBS			4	6. *	0	0.0600	4,950	8,250,000	0	0	32,392	0	0	6.254	0.000	MON	32,392	0	04/24/2006	09/27/2045
03927R-AF-1	ARCAP 2006-RR7 E - CMBS			4	6. *	0	0.0600	4,950	8,250,000	0	0	34,368	0	0	6.432	0.000	MON	34,368	0	04/24/2006	09/27/2045
039939-AE-3	ARES 67 B1 - CDO		C	4	1.C FE	2,500,000	99.7496	2,493,741	2,500,000	2,500,000	0	0	0	0	7.592	7.620	JAJO	10,544	0	10/31/2022	01/25/2036
039939-AG-8	ARES 67 B2 - CDO		C	4	1.C FE	10,000,000	98.9092	9,890,923	10,000,000	10,000,000	0	0	0	0	6.881	6.932	JAJO	36,318	0	10/31/2022	01/25/2036
039939-AJ-2	ARES 67 C - CDO		C	4	1.F FE	2,000,000	98.9950	1,979,900	2,000,000	2,000,000	0	0	0	0	8.492	8.535	JAJO	9,435	0	10/31/2022	01/25/2036
04009B-AG-3	ARES 3 C1 - CDO		C	4	1.E FE	13,000,000	97.2659	12,644,567	13,000,000	13,311,374	0	306,394	0	0	6.188	4.662	JAJO	0	0	06/10/2022	07/25/2035
04009B-AL-2	ARES 3 C2 - CDO		C	4	1.F FE	4,920,000	99.1672	4,879,028	4,920,000	5,056,069	0	133,889	0	0	6.908	5.392	JAJO	0	0	06/10/2022	07/25/2035
04009G-AC-1	ARES LIII A2 - CDO		C	4	1.A FE	10,500,000	96.3839	10,120,305	10,500,000	10,500,000	0	0	0	0	5.975	5.698	JAJO	120,238	290,624	03/29/2019	04/24/2031
04009G-AE-7	ARES LIII B - CDO		C	4	1.C FE	10,000,000	97.1403	9,714,034	10,000,000	10,000,000	0	0	0	0	6.205	5.910	JAJO	118,921	300,041	03/29/2019	04/24/2031
04009G-AG-2	ARES LIII C - CDO		C	4	1.F FE	6,750,000	95.8659	6,470,947	6,750,000	6,750,000	0	0	0	0	6.975	6.665	JAJO	90,234	255,080	03/29/2019	04/24/2031
04016V-AE-5	ARES 47 B - CDO		C	4	1.C FE	992,500	96.2107	962,107	1,000,000	1,014,008	0	20,238	0	0	5.529	5.175	JAJO	11,673	24,890	11/22/2021	04/15/2030
04017J-AC-5	ARES XLIX A2 - CDO		C	4	1.A FE	4,999,995	96.7004	4,835,021	5,000,000	5,098,868	0	93,385	0	0	5.725	4.960	JAJO	54,860	126,581	11/22/2021	07/22/2030
04017J-AE-1	ARES XLIX B - CDO		C	4	1.C FE	12,000,478	96.3385	11,560,623	12,000,000	12,020,317	0	18,670	0	0	5.975	5.685	JAJO	137,415	334,378	11/22/2021	07/22/2030
04017Q-AE-5	ARES XXVIIIR B - CDO		C	4	1.C FE	10,500,437	96.2385	10,105,047	10,500,000	10,520,233	0	18,599	0	0	5.729	5.665	JAJO	126,996	285,238	11/22/2021	10/17/2030
04017Q-AG-0	ARES XXVIIIR C - CDO		C	4	1.F FE	5,500,000	93.0127	5,115,700	5,500,000	5,500,000	0	0	0	0	6.229	6.185	JAJO	72,327	177,216	08/17/2018	10/17/2030
04017T-AC-3	ARES 31RR A2 - CDO		C	4	1.A FE	9,000,000	96.3863	8,674,767	9,000,000	9,000,000	0	0	0	0	6.057	5.443	FMAN	56,030	237,633	05/16/2018	05/24/2030
04017T-AE-9	ARES 31RR B - CDO		C	4	1.C FE	6,000,074	96.5434	5,792,601	6,000,000	6,031,745	0	29,967	0	0	6.299	5.560	FMAN	38,842	176,722	11/22/2021	05/24/2030
04019F-AG-2	ARES LXV C - CDO		C	4	1.F FE	11,750,000	94.0590	11,051,928	11,750,000	11,763,992	0	166,167	0	0	6.450	2.515	JAJO	0	0	04/27/2022	07/25/2034
04019F-AJ-6	ARES-65-D - CDO		C	4	2.C FE	3,000,000	91.3550	2,740,650	3,000,000	3,014,794	0	63,347	0	0	7.710	3.761	JAJO	0	0	04/27/2022	07/25/2034
04019H-AJ-2	ARES LXIV C1 - CDO		C	4	1.E FE	7,500,000	93.6942	7,027,066	7,500,000	7,500,000	0	0	0	0	6.214	5.945	JAJO	98,382	141,025	03/25/2022	04/16/2035
04019H-AL-7	ARES LXIV C2 - CDO		C	4	1.F FE	7,500,000	96.1101	7,208,258	7,500,000	7,500,000	0	0	0	0	6.714	6.452	JAJO	106,299	158,109	03/25/2022	04/16/2035
04623T-AE-5	MORGN 2 C - CDO			4	1.F FE	1,494,375	93.1243	1,396,864	1,500,000	1,487,668	0	28,197	0	0	6.043	2.068	JAJO	0	0	01/26/2022	04/21/2031
04941V-AC-9	ATCLO IX A - CDO		C	2	1.A FE	7,585,894	99.0834	7,516,363	7,585,894	7,585,894	0	0	0	0	5.113	5.451	JAJO	78,644	147,192	02/23/2018	04/20/2028
04941Y-AJ-8	ATCLO 11 B - CDO		C	4	1.C FE	5,984,670	94.6170	5,677,017	6,000,000	6,107,923	0	115,955	0	0	5.977	5.273	JAJO	66,742	167,121	11/22/2021	07/28/2031
04965C-AL-2	ATRM XLI BR - CDO			4	1.C FE	5,948,322	97.6651	5,859,909	6,000,000	6,076,987	0	122,944	0	0	5.675	5.104	JAJO	65,258	148,839	11/22/2021	04/22/2027
04965C-AN-8	ATRM XLI CR - CDO			4	1.F FE	18,821,071	95.4074	18,127,410	19,000,000	19,181,803	0	308,522	0	0	5.975	5.550	JAJO	217,574	529,432	12/02/2021	04/22/2027
04966H-AE-6	ATRM XLII B - CDO		C	4	1.C FE	745,286	96.3170	722,377	750,000	761,115	0	14,944	0	0	5.825	5.201	JAJO	8,373	19,621	11/22/2021	11/21/2030
05377R-EY-6	AESOP 193D D - ABS			4	2.C FE	64,037,645	91.2000	58,413,600	64,050,000	64,112,675	0	1,997,545	0	0	5.430	5.433	MON	0	0	05/20/2022	03/20/2026
05377R-FD-1	AESOP 221 C - ABS			4	2.C FE	29,994,687	89.0200	26,706,000	30,000,000	30,023,136	0	980,316	0	0	4.840	4.867	MON	0	0	04/07/2022	08/21/2028
054978-AC-5	BBAM 1 A2 - CDO		C	4	1.C FE	1,150,000	94.8390	1,090,648	1,150,000	1,150,000	0	0	0	0	5.814	5.559	JAJO	14,114	21,959	02/14/2022	04/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
054982-AA-1	BCAST 2022-A ISSUER LLC - ABS			4	1.D PL	975,000	100.0000	975,000	975,000	975,000	0	0	0	0	4.250	4.250	MON	6,676	0	11/22/2022	10/15/2035
05554U-AE-2	BXCMM 222 B2 - CDO			4	1.C FE	5,524,303	95.4360	5,272,837	5,525,000	5,524,960	0	656	0	0	5.875	5.917	JAJO	125,329	0	07/05/2022	07/18/2034
05577@-AA-8	MUFG AMERICAS LEASING CORPORATION			1	2.B	2,902,728	99.6900	3,536,046	3,547,042	3,394,625	0	270,701	0	0	5.560	15.558	JD	114,104	98,608	01/24/2011	06/17/2023
05577@-AB-6	MUFG AMERICAS LEASING CORPORATION			1	2.B	436,902	99.6900	444,721	446,104	446,785	0	(1,309)	0	0	5.560	5.215	JD	14,243	12,402	01/01/2008	06/17/2023
05577@-AC-4	BTMU CAPITAL CORP			1	1.G	3,063,182	99.7900	3,142,218	3,148,830	3,147,258	0	12,780	0	0	5.560	5.665	JD	202,540	87,538	01/30/2008	06/17/2023
05577@-AD-2	BTMU CAPITAL CORP			1	1.G	382,438	99.7900	395,190	396,021	395,294	0	2,605	0	0	5.560	5.963	JD	12,547	21,703	01/30/2008	06/17/2023
05577@-AP-5	BTMU CAPITAL CORP			1	1.D	571,212	97.2700	555,618	571,212	571,212	0	0	0	0	3.930	3.927	FA	7,982	27,259	02/23/2011	02/23/2026
05577@-AQ-3	BTMU CAPITAL CORP			1	1.D	268,806	97.2700	261,467	268,806	268,816	0	6	0	0	3.930	3.925	FA	3,756	10,564	02/23/2011	02/23/2026
05577@-AR-1	BTMU CAPITAL CORP			1	1.D	1,092,023	97.0200	1,059,481	1,092,023	1,092,068	0	12	0	0	3.930	3.925	MN	6,676	42,917	05/05/2011	05/05/2026
05606N-AB-2	BXGNT 16A B - RMBS			4	2.C FE	2,703,928	92.6900	2,506,875	2,704,580	2,704,217	0	89	0	0	3.860	3.904	MON	8,410	104,397	03/07/2016	07/02/2031
05606X-AB-0	BXGNT 2015-A B - RMBS			4	2.C FE	1,284,834	96.2300	1,237,306	1,285,780	1,285,044	0	320	0	0	3.470	3.579	MON	3,594	44,617	07/11/2016	05/02/2030
05608T-AB-7	BXGNT 20A B - RMBS			4	1.G FE	8,878,229	90.2700	8,015,599	8,879,583	8,877,486	0	80	0	0	2.490	2.515	MON	1,843	221,625	10/01/2020	02/28/2036
05608T-AC-5	BXGNT 20A C - RMBS			4	2.B FE	2,595,216	90.4700	2,347,938	2,595,267	2,594,808	0	49	0	0	4.220	4.267	MON	913	109,780	10/01/2020	02/28/2036
05684C-AS-4	BCC 2020-3 CR - CDO		C	4	1.F FE	3,846,250	92.9842	3,951,827	4,250,000	3,900,185	0	53,935	0	0	6.475	7.341	JAJO	0	0	10/06/2022	10/23/2034
05684L-AG-0	BCC 211 C - CDO		C	4	1.F FE	458,500	92.5683	462,841	500,000	465,268	0	3,843	0	0	6.194	7.593	JAJO	0	0	11/09/2022	04/18/2034
05766E-AE-2	BOBA 221 C - CDO		C	4	1.F FE	11,000,000	94.6123	10,407,349	11,000,000	10,782,987	0	0	0	0	6.513	0.000	JAJO	0	0	04/07/2022	04/20/2034
05766E-AG-7	BOBA 221 D - CDO		C	4	2.C FE	2,000,000	92.3774	1,847,549	2,000,000	1,947,574	0	0	0	0	7.963	0.000	JAJO	0	0	04/07/2022	04/20/2034
05874J-AE-0	BALLY 21 A2B - CDO		C	4	1.C FE	8,000,000	98.9273	7,914,184	8,000,000	8,000,000	0	0	0	0	6.540	6.590	JAJO	87,200	0	09/27/2022	10/22/2035
05874J-AG-5	BALLY 21 B - CDO		C	4	1.E FE	8,000,000	98.3704	7,869,633	8,000,000	8,000,000	0	0	0	0	8.088	7.600	JAJO	109,643	0	09/27/2022	10/22/2035
05875Y-AC-0	BALLY 18 A2 - CDO		C	4	1.C FE	37,975,000	95.4103	36,232,061	37,975,000	37,975,000	0	0	0	0	5.729	5.528	JAJO	459,302	911,777	11/10/2021	01/16/2035
06744B-AE-3	BARDN 212 C - CDO		C	4	1.F FE	10,945,000	92.4578	10,170,358	11,000,000	11,170,443	0	224,173	0	0	6.798	6.080	JAJO	141,256	387,026	09/24/2021	10/25/2034
06761V-AJ-6	BABSN 2019-IV C - CDO		C	4	1.F FE	6,888,340	96.5894	6,761,258	7,000,000	6,903,073	0	146,710	0	0	6.879	4.052	JAJO	0	5,548	10/11/2022	01/18/2033
06761V-AL-1	BABSN 2019-IV D - CDO		C	4	2.C FE	6,000,000	94.6468	5,678,807	6,000,000	6,004,019	0	214,218	0	0	8.479	4.619	JAJO	0	0	03/08/2022	01/18/2033
06762B-AJ-9	BABSN 2020-IV D1 - CDO		C	4	2.B FE	960,000	95.2252	952,252	1,000,000	967,524	0	26,947	0	0	7.943	5.515	JAJO	0	0	06/14/2022	01/20/2032
06763H-AE-6	BABSN 224 C - CDO		C	4	1.F FE	10,000,000	99.0011	9,900,113	10,000,000	10,000,000	0	0	0	0	8.170	8.285	JAJO	118,014	0	10/03/2022	12/15/2037
06763H-AG-1	BABSN 224 D - CDO		C	4	2.B FE	9,800,000	98.1105	9,811,048	10,000,000	9,920,946	0	120,946	0	0	9.720	9.024	JAJO	0	0	10/03/2022	12/15/2037
070252-AG-6	BARK 1 D - CDO		C	4	2.C FE	1,560,375	89.9822	1,538,696	1,710,000	1,585,088	0	31,587	0	0	6.893	7.539	JAJO	0	0	09/15/2022	04/20/2034
07132L-AQ-2	BATLN XI CR - CDO			4	1.F FE	9,265,950	93.4642	8,645,439	9,250,000	9,411,421	0	183,942	0	0	6.725	5.421	JAJO	99,888	273,279	12/02/2021	04/24/2034
07135J-AE-1	BATLN 24 C - CDO		C	4	1.F FE	9,900,000	99.5006	9,950,058	10,000,000	9,900,788	0	788	0	0	8.828	9.101	N/A	41,687	0	11/10/2022	01/15/2034
07355T-BC-5	BCHPK 1 C1R - CDO		C	4	1.E FE	15,000,000	91.5891	13,738,367	15,000,000	15,000,000	0	0	0	0	5.955	5.596	JAJO	186,095	321,113	02/11/2022	01/17/2035
07355T-BG-6	BCHPK 1 C2R - CDO		C	4	1.F FE	5,400,000	94.8600	5,122,439	5,400,000	5,400,000	0	0	0	0	6.505	6.151	JAJO	73,182	134,411	02/11/2022	01/17/2035
07655#-AA-7	BEDROCK ABS I, LLC - ABS			1,2	2.A PL	52,646,000	100.0000	52,646,000	52,646,000	53,104,262	0	353,615	0	0	7.951	7.951	N/A	0	0	11/21/2022	12/27/2037
08179K-AE-3	BSP 28 C - CDO		C	4	1.F FE	16,250,000	98.5434	16,013,310	16,250,000	16,175,880	0	0	0	0	8.210	8.324	JAJO	192,713	0	09/29/2022	10/20/2035
08179K-AG-8	BSP 28 D1 - CDO		C	4	2.B FE	10,000,000	96.7048	9,670,484	10,000,000	10,000,000	0	0	0	0	9.460	0.000	JAJO	0	0	09/29/2022	10/20/2035
08179K-AJ-2	BSP 28 B2 - CDO		C	4	1.C FE	8,200,000	98.9198	8,111,423	8,200,000	8,170,885	0	0	0	0	6.391	6.389	JAJO	74,242	0	09/29/2022	10/20/2035
08179L-AA-9	BSP 14 A1 - CDO			4	1.A FE	50,000,000	98.1087	49,054,362	50,000,000	50,000,000	0	0	0	0	5.243	5.362	JAJO	531,538	1,036,072	02/28/2018	04/21/2031
08179L-AE-1	BSP 14 B - CDO			4	1.C FE	20,000,000	95.7168	19,143,367	20,000,000	20,000,000	0	0	0	0	5.693	5.557	JAJO	230,865	505,679	02/28/2018	04/21/2031
08179P-AJ-1	BSP 27 C - CDO		C	4	1.F FE	12,000,000	98.4803	11,817,639	12,000,000	12,000,000	0	0	0	0	6.938	7.262	JAJO	349,205	0	06/29/2022	07/20/2035
08182B-AQ-1	BSP XVII CR - CDO			4	1.F FE	2,338,800	94.3669	2,359,173	2,500,000	2,373,531	0	19,590	0	0	6.229	7.596	JAJO	0	0	11/09/2022	07/15/2032
08182D-AE-4	BSP VI-B B - CDO		C	4	1.C FE	26,931,200	95.8031	26,202,160	27,350,000	26,930,669	0	(531)	0	0	6.043	5.958	JAJO	335,119	500,245	11/30/2022	07/20/2034
08182D-AG-9	BSP VI-B C1 - CDO		C	4	1.F FE	3,500,000	94.8967	3,321,383	3,500,000	3,484,845	0	91,073	0	0	6.693	2.616	JAJO	0	0	07/12/2021	07/20/2034
08182F-AS-8	BSP XX BR - CDO		C	4	1.C FE	3,774,440	95.5480	3,821,922	4,000,000	3,782,138	0	7,698	0	0	5.779	7.452	JAJO	48,802	0	10/25/2022	07/15/2034
08182F-AU-3	BSP XX CR - CDO		C	4	1.F FE	1,000,000	92.5925	925,925	1,000,000	995,757	0	22,167	0	0	6.129	2.225	JAJO	0	0	08/09/2021	07/15/2034
08182F-AW-9	BSP XX DR - CDO		C	4	2.C FE	4,250,000	90.9561	3,865,634	4,250,000	4,241,540	0	143,401	0	0	7.279	3.391	JAJO	0	0	08/09/2021	07/15/2034
08182N-AC-6	BSP XXIV B - CDO		C	4	1.C FE	12,000,000	95.8292	11,499,508	12,000,000	12,000,000	0	0	0	0	5.943	5.590	JAJO	144,603	331,210	09/17/2021	10/20/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08186A-AE-6	BSP XXVI C - CDO		C	4	1.F FE	11,000,000	93.3127	10,264,395	11,000,000	10,811,314	0	0	0	0	6.463	0.000	JAJO	0	0	05/02/2022	07/20/2034
08186E-AC-2	BSP 29 B1 - CDO			4	1.C FE	20,000,000	99.2522	19,850,431	20,000,000	20,000,000	0	0	0	0	7.681	8.012	N/A	46,937	0	11/21/2022	01/25/2036
08186E-AE-8	BSP 29 B2 - CDO			4	1.C FE	8,900,000	99.4409	8,850,240	8,900,000	8,900,000	0	0	0	0	6.655	7.157	N/A	16,453	0	11/21/2022	01/25/2036
08186E-AG-3	BSP 29 C - CDO			4	1.F FE	14,325,000	99.0016	14,181,983	14,325,000	14,325,000	0	0	0	0	8.581	8.973	N/A	37,558	0	11/21/2022	01/25/2036
08881*-AA-5	BGS CTL PASS-THROUGH TRUST SERIES 2010 (			4	1.G YE	15,346,766	97.3436	14,646,174	15,045,849	15,239,213	0	(9,634)	0	0	5.483	5.361	N/A	36,665	893,711	06/17/2010	07/15/2039
09076V-AN-1	BGCLO 3 B2 - CDO		C	4	1.C FE	13,000,000	90.7366	11,795,755	13,000,000	13,000,000	0	0	0	0	5.879	5.132	JAJO	158,873	265,417	11/03/2021	01/19/2035
09203W-AQ-8	BLACK 161R A2R - CDO		C	4	1.C FE	6,767,520	95.4380	6,680,662	7,000,000	7,006,874	0	168,569	0	0	6.077	5.847	JAJO	79,168	202,072	11/22/2021	04/26/2031
09261M-AA-4	BLKMM VI A - CDO		C	4	1.A FE	12,500,000	97.0444	12,130,554	12,500,000	12,500,000	0	0	0	0	5.943	5.787	JAJO	150,628	347,733	02/08/2021	04/20/2033
09628N-AS-1	BLUEM 2015-4 BR - CDO		C	4	1.C FE	2,992,899	96.3476	2,890,429	3,000,000	3,053,977	0	57,598	0	0	5.893	5.266	JAJO	35,846	81,935	11/22/2021	04/22/2030
09628N-AU-6	BLUEM 2015-4 CR - CDO		C	4	1.F FE	7,979,528	90.8820	7,270,560	8,000,000	8,141,438	0	154,393	0	0	6.143	5.534	JAJO	99,646	238,771	12/02/2021	04/22/2030
09628V-AQ-7	BLUEM 2016-3 BR - CDO			4	1.C FE	15,000,000	96.3182	14,447,735	15,000,000	15,000,000	0	0	0	0	6.306	5.755	FMAN	123,495	448,388	11/02/2018	11/15/2030
09630G-AN-3	BLUEM XXVI AR - CDO		C	4	1.A FE	15,000,000	96.8880	14,533,196	15,000,000	15,000,000	0	0	0	0	5.453	5.174	JAJO	165,849	339,168	10/20/2021	10/20/2034
09630G-AQ-6	BLUEM XXVI BR - CDO		C	4	1.C FE	17,000,000	95.7071	16,270,207	17,000,000	17,000,000	0	0	0	0	6.018	5.663	JAJO	207,439	480,174	10/20/2021	10/20/2034
09630Q-AQ-4	BLUEM XXX CR - CDO		C	4	1.E FE	916,250	92.6291	926,291	1,000,000	927,052	0	13,787	0	0	6.014	5.597	JAJO	0	0	09/21/2022	04/16/2035
09631E-AG-2	BLUEM 32 D - CDO		C	4	2.C FE	5,511,060	91.0185	5,461,112	6,000,000	5,607,086	0	7,432	0	0	7.594	8.999	JAJO	0	0	12/14/2022	10/15/2034
09631J-AG-1	BLUEM XXXIV C - CDO		C	4	1.F FE	4,568,318	93.9297	4,611,948	4,910,000	4,616,346	0	33,888	0	0	6.363	7.721	JAJO	0	0	11/30/2022	04/20/2035
09631R-AE-8	BLUEM XXXV C - CDO		C	4	1.E FE	8,000,000	94.5457	7,563,655	8,000,000	8,000,000	0	0	0	0	4.444	6.074	JAJO	221,193	0	05/10/2022	07/23/2035
09631R-AG-3	BLUEM XXXV D - CDO		C	4	2.C FE	4,000,000	94.0522	3,762,090	4,000,000	4,019,781	0	0	0	0	5.944	0.000	JAJO	0	0	05/10/2022	07/23/2035
09748R-AA-6	BOJA 2020-1 A2 - ABS			4	2.B FE	32,455,743	89.5400	29,060,872	32,455,743	32,455,743	0	0	0	0	3.832	3.850	JAJO	245,286	1,243,704	09/29/2020	10/20/2050
10010Y-AA-0	TURK HAVA YOLLARI AO - ABS			1	4.B FE	11,497,279	85.8920	9,875,243	11,497,279	11,497,687	0	48	0	0	4.200	4.196	MS	142,183	482,886	03/19/2015	09/15/2028
10805V-AA-5	BRDGE 22SFR1 A - RMBS			4	1.A FE	31,886,145	91.6203	32,067,102	35,000,000	31,903,432	0	17,288	0	0	3.400	4.202	MON	102,472	0	11/17/2022	11/19/2037
10901A-AA-4	BDF II A - CDO			4	1.A FE	75,000,000	97.6656	73,249,183	75,000,000	75,000,000	0	0	0	0	4.750	4.747	AO	653,125	3,562,500	08/30/2018	10/25/2035
11043X-AA-1	BRITISH AIRWAYS 2019-1 PASS THROUGH TRUS			1	1.F FE	16,662,829	84.9300	14,068,420	16,564,724	16,648,628	0	(4,400)	0	0	3.300	3.260	MON	24,295	552,711	09/16/2019	06/15/2034
11043X-AB-9	BRITISH AIRWAYS 2019-1 PASS THROUGH TRUS			1	2.C FE	14,554,269	85.8290	12,491,783	14,554,269	14,554,269	0	0	0	0	3.350	3.364	MJSD	21,670	501,632	07/15/2019	12/15/2030
12479R-AE-7	CAUTO 2017-1 A2 - ABS			4	1.E FE	44,743,280	96.0200	42,968,489	44,749,520	44,742,290	0	3,071	0	0	4.180	4.220	MON	83,135	1,870,677	03/30/2017	04/15/2047
12480V-AG-0	CBAM 171 B - CDO		C	4	1.B FE	8,000,856	96.9578	7,756,621	8,000,000	8,158,253	0	149,908	0	0	6.043	5.350	JAJO	98,024	230,660	11/22/2021	07/22/2030
12480V-AJ-4	CBAM 171 C - CDO		C	4	1.E FE	8,955,500	95.1266	8,561,394	9,000,000	8,979,817	0	249,510	0	0	6.643	3.627	JAJO	0	0	04/27/2022	07/22/2030
12481X-AS-9	CBAM 2018-6 B1R - CDO			4	1.C FE	723,750	97.5069	731,302	750,000	729,442	0	5,692	0	0	6.225	7.013	JAJO	9,857	15,265	06/24/2022	01/15/2031
12509V-AL-6	CBAM 2012R CR - CDO		C	4	1.F FE	5,199,948	93.2972	4,851,456	5,200,000	5,302,811	0	97,035	0	0	6.493	5.824	JAJO	68,461	173,691	12/02/2021	07/20/2034
12510H-AF-7	CAUTO 2020-1 A6 - ABS			4	1.E FE	7,437,612	80.8745	6,018,833	7,442,188	7,438,017	0	709	0	0	3.810	3.848	MON	12,602	283,563	01/15/2020	02/15/2050
12510H-AJ-9	CAUTO 2020-1 B3 - ABS			4	2.B FE	14,996,919	81.2291	12,184,370	15,000,000	14,997,239	0	894	0	0	4.950	5.002	MON	33,000	742,500	01/15/2020	02/15/2050
12510H-AL-4	CAUTO 211 A2 - ABS			4	1.A FE	18,320,713	77.2000	14,151,951	18,331,542	18,477,275	0	(4,435)	0	0	2.280	2.183	MON	18,576	418,150	07/27/2021	08/15/2051
12510H-AN-0	CAUTO 211 A4 - ABS			4	1.E FE	15,443,406	74.2800	11,474,358	15,447,440	15,463,710	0	427,385	0	0	2.760	2.793	MON	0	0	07/27/2021	08/15/2051
12510H-AQ-3	CAUTO 221 A2 - ABS			2	1.E FE	26,123,910	83.7900	21,892,285	26,127,563	26,161,792	0	746,325	0	0	3.700	3.702	MON	0	0	03/08/2022	03/15/2052
12510H-AR-1	CAUTO 221 B - ABS			4	2.B FE	3,728,448	81.7200	3,048,156	3,730,000	3,734,550	0	134,116	0	0	4.680	4.699	MON	0	0	03/08/2022	03/15/2052
12511T-AN-3	CBAM 2021-15 B2 - CDO			4	1.C FE	27,750,000	90.9279	25,232,503	27,750,000	27,750,000	0	0	0	0	5.879	5.157	JAJO	339,335	620,731	11/22/2021	01/15/2036
12547D-AC-0	CIFC 2021-IV B - CDO		C	4	1.C FE	12,521,250	95.7814	12,691,039	13,250,000	12,551,289	0	30,039	0	0	5.659	7.618	JAJO	158,299	0	10/28/2022	07/15/2033
12547D-AG-1	CIFC 2021-IV D - CDO		C	4	2.C FE	2,468,940	92.3025	2,307,564	2,500,000	2,522,865	0	51,065	0	0	6.979	6.703	JAJO	36,834	99,181	12/02/2021	07/15/2033
12547L-AS-7	CIFC 202R CR - CDO		C	4	1.F FE	7,650,000	93.4433	7,148,412	7,650,000	7,650,000	0	0	0	0	6.293	5.921	JAJO	97,613	249,378	08/30/2021	10/20/2034
12547L-AU-2	CIFC 202R DR - CDO		C	4	2.C FE	5,400,000	93.1728	5,031,333	5,400,000	5,400,000	0	0	0	0	7.293	6.930	JAJO	79,854	233,781	08/30/2021	10/20/2034
12548J-AE-2	CIFC 2017-III A2 - CDO		C	4	1.B FE	13,741,460	96.9507	13,379,203	13,800,000	14,071,954	0	280,748	0	0	6.043	5.350	JAJO	169,091	397,889	09/30/2020	07/22/2030
12549J-BE-0	CIFC 2014-IV-R CR2 - CDO			4	1.F FE	11,255,875	93.4326	10,744,746	11,500,000	11,445,143	0	85,852	0	0	6.044	6.056	JAJO	144,797	337,126	07/24/2019	01/21/2031
12550G-AE-3	CIFC 185 B - CDO		C	4	1.F FE	956,010	95.8160	958,160	1,000,000	967,326	0	14,424	0	0	6.229	5.606	JAJO	0	0	09/20/2022	01/15/2032
12551J-AQ-9	CIFC 2017-IV BR - CDO			4	1.F FE	5,000,000	94.7844	4,739,221	5,000,000	5,000,000	0	0	0	0	6.325	6.107	JAJO	60,610	156,087	05/27/2021	10/24/2030
12551M-AC-3	CIFC 175 A2 - CDO		C	4	1.C FE	998,694	96.6759	966,759	1,000,000	1,018,555	0	18,802	0	0	5.679	5.190	JAJO	11,989	26,660	11/22/2021	11/18/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12553D-AN-7	CIFC 2019-1 CR - CDO		C	4	1.F FE	1,475,265	94.5692	1,418,538	1,500,000	1,480,029	0	30,532	0	0	6.293	3.414	JAJO	0	0	05/04/2022	04/20/2032
12554A-AW-2	CIFC 2019-II CR - CDO		C	4	1.F FE	912,000	93.8347	938,347	1,000,000	923,752	0	10,550	0	0	6.179	6.181	JAJO	0	12,235	10/12/2022	04/17/2034
12554V-AS-5	CIFC 193R BR - CDO		C	4	1.F FE	6,000,000	92.8500	5,570,998	6,000,000	5,970,630	0	128,718	0	0	6.079	2.155	JAJO	0	0	08/16/2021	10/16/2034
12554V-AU-0	CIFC 193R CR - CDO		C	4	2.C FE	3,000,000	92.6227	2,778,681	3,000,000	2,991,405	0	96,002	0	0	7.129	3.220	JAJO	0	0	08/16/2021	10/16/2034
12563E-AE-3	CIFC 2021-I C - CDO		C	4	1.F FE	1,423,267	93.3641	1,400,462	1,500,000	1,447,505	0	26,304	0	0	6.158	5.907	JAJO	5,816	14,658	09/21/2022	04/25/2033
12563Y-AC-3	CIFC 2021-II B - CDO		C	4	1.C FE	6,572,210	95.0640	6,654,479	7,000,000	6,585,521	0	13,311	0	0	5.529	7.316	JAJO	81,708	0	11/02/2022	04/17/2034
12564D-AG-9	CIFC 2021-3 D - CDO		C	4	2.C FE	3,114,363	92.4813	3,156,386	3,413,000	3,148,880	0	56,800	0	0	7.079	6.792	JAJO	0	0	09/15/2022	07/15/2036
12567U-AA-1	PASSTHRU CTF 4/A2 - ABS			4	1.D Z	45,397,929	89.6200	40,685,624	45,397,929	45,397,929	0	0	0	0	2.868	2.885	MON	75,951	1,400,615	11/16/2021	05/11/2037
12567W-AG-4	CIFC 224 C - CDO		C	4	1.F FE	11,750,000	93.8436	11,026,624	11,750,000	11,750,000	0	0	0	0	4.002	6.430	JAJO	276,883	0	04/20/2022	07/16/2035
12569E-AE-7	CIFC 227 B1 - CDO		C	4	1.C FE	8,500,000	99.2786	8,438,678	8,500,000	8,500,000	0	0	0	0	6.665	6.759	JAJO	51,935	0	10/14/2022	10/22/2035
12569E-AG-2	CIFC 227 B2 - CDO		C	4	1.C FE	9,000,000	97.8314	8,804,826	9,000,000	9,000,000	0	0	0	0	2.950	2.950	JAJO	23,600	0	10/14/2022	10/22/2035
12569E-AJ-6	CIFC 227 C - CDO		C	4	1.F FE	5,750,000	99.0004	5,692,522	5,750,000	5,750,000	0	0	0	0	7.515	7.621	JAJO	39,613	0	10/14/2022	10/22/2035
12569E-AL-1	CIFC 227 D - CDO		C	4	2.C FE	7,250,000	97.0408	7,035,456	7,250,000	7,306,799	0	56,799	0	0	9.015	9.027	JAJO	0	0	10/14/2022	10/22/2035
12572G-AE-7	CIFC 225 C - CDO		C	4	1.E FE	14,000,000	96.2302	13,472,230	14,000,000	14,000,000	0	0	0	0	5.715	6.931	JAJO	362,262	0	06/13/2022	07/18/2033
12572G-AG-2	CIFC 225 D - CDO		C	4	2.B FE	4,000,000	93.9449	3,757,798	4,000,000	4,000,000	0	0	0	0	6.765	0.000	JAJO	0	0	06/13/2022	07/18/2033
12574H-AE-3	CIFC 226 C - CDO		C	4	1.F FE	9,000,000	98.9855	8,908,696	9,000,000	9,000,000	0	0	0	0	7.234	7.675	JAJO	200,738	0	08/01/2022	07/16/2035
12574H-AG-8	CIFC 226 D - CDO		C	4	2.C FE	1,980,000	96.8868	1,937,737	2,000,000	2,027,019	0	47,019	0	0	8.484	8.080	JAJO	0	0	08/01/2022	07/16/2035
12574H-AJ-2	CIFC 226 B2 - CDO		C	4	1.C FE	8,000,000	96.1171	7,689,365	8,000,000	8,000,000	0	0	0	0	5.710	5.746	JAJO	138,309	0	08/01/2022	07/16/2035
12575A-AB-3	CIMNL 211 A2 - ABS			4	1.A FE	24,608,933	80.0900	19,717,870	24,619,640	24,586,676	0	7,237	0	0	2.570	2.602	MON	19,333	632,725	07/22/2021	07/20/2051
12575A-AC-1	CIMNL 211 A3 - ABS			4	1.C FE	4,498,340	82.8400	3,727,800	4,500,000	4,494,862	0	1,628	0	0	2.510	2.545	MON	3,451	112,950	07/22/2021	07/20/2051
12575A-AD-9	CIMNL 211 A4 - ABS			2	1.C FE	799,615	77.9600	623,680	800,000	799,662	0	1,209	0	0	3.040	3.065	MON	743	24,320	07/22/2021	07/20/2051
12575A-AE-7	CIMNL 211 A5 - ABS			2	1.F FE	11,259,094	81.3300	9,157,758	11,260,000	11,264,172	0	324,374	0	0	2.910	2.910	MON	0	0	07/22/2021	07/20/2051
12575A-AF-4	CIMNL 211 A6 - ABS			2	1.F FE	16,789,661	75.0000	12,592,500	16,790,000	16,797,078	0	570,677	0	0	3.440	3.440	MON	0	0	07/22/2021	07/20/2051
126650-AN-0	CVS HEALTH CORP - ABS			1	2.B	547,862	99.6560	545,981	547,866	547,866	0	0	0	0	6.204	6.285	MON	1,983	36,323	09/04/2003	10/10/2025
126650-AQ-3	CVS HEALTH CORP - ABS			1	2.B FE	5,627,548	100.3530	5,593,852	5,574,175	5,583,233	0	(2,859)	0	0	5.789	5.745	MON	18,824	329,528	01/13/2005	01/10/2026
126650-BC-3	CVSPAS 5 CTF - CMBS			1	2.B	1,554,427	99.8120	1,539,445	1,542,344	1,545,491	0	(1,007)	0	0	5.880	5.795	MON	5,290	92,517	09/07/2011	01/10/2028
126650-BP-4	CVSPAS 06 CRT - ABS			1	2.B FE	5,828,740	99.2950	5,505,420	5,544,509	5,663,695	0	(12,878)	0	0	6.036	5.261	MON	19,522	335,595	11/27/2013	12/10/2028
126650-BS-8	CVSPAS 2009-B CFT - ABS			1	2.B FE	214,570	104.8850	185,159	176,535	194,732	0	(867)	0	0	7.507	5.158	MON	773	13,066	02/21/2012	01/10/2032
136055-AA-8	CANADIAN IMPERIAL BANK OF COMMERCE - ABS			1	1.C FE	13,656,203	114.3200	15,611,771	13,656,203	13,658,796	0	434	0	0	7.262	7.253	AO	223,136	1,020,081	04/24/2002	04/10/2032
13722*-AA-8	CANARY Series A-2 Senior Secured Note -			4	1.G PL	4,066,051	94.5217	3,843,302	4,066,051	4,066,051	0	0	0	0	4.240	4.398	MJSD	43,579	20,592	05/16/2022	03/31/2051
13722*-AB-6	CANARY ISSUER LLC - ABS			4	2.C PL	690,687	95.3177	658,347	690,687	684,947	0	10,148	0	0	4.750	4.750	JD	13,761	0	05/16/2022	03/31/2051
13876G-AL-2	CANYC 171R BR - CDO		C	4	1.B FE	3,000,000	96.5310	2,895,929	3,000,000	3,000,000	0	0	0	0	5.679	5.752	JAJO	35,968	79,259	08/03/2021	07/15/2030
13876G-AN-8	CANYC 171R CR - CDO		C	4	1.F FE	1,500,000	95.1078	1,426,617	1,500,000	1,552,547	0	41,679	0	0	6.079	6.215	JAJO	0	45,746	08/03/2021	07/15/2030
13877J-AA-9	CANYC 2022-1 A - CDO		C	4	1.A FE	2,384,635	97.4684	2,436,709	2,500,000	2,387,336	0	2,701	0	0	5.194	6.235	JAJO	27,411	0	10/13/2022	04/16/2035
14016L-AC-0	C4US 3 A2 - CDO		C	4	1.D Z	6,000,000	100.0000	6,000,000	6,000,000	6,000,000	0	0	0	0	0.000	0.000	N/A	0	0	11/22/2022	01/21/2035
14016L-AE-6	C4US 3 B - CDO		C	4	1.D Z	17,000,000	100.0000	17,000,000	17,000,000	17,000,000	0	0	0	0	0.000	0.000	N/A	0	0	11/22/2022	01/21/2035
14016T-AC-3	C4US 1 B1 - CDO		C	4	1.C FE	6,700,000	95.3497	6,388,430	6,700,000	6,700,000	0	0	0	0	6.094	5.780	JAJO	85,058	176,382	12/03/2021	01/18/2035
14016T-AG-4	C4US 1 C - CDO		C	4	1.F FE	10,447,500	93.7317	9,841,829	10,500,000	10,610,015	0	478,030	0	0	6.644	6.207	JAJO	0	0	12/03/2021	01/18/2035
14310B-AN-1	CGMS 131R A2R - CDO			4	1.B FE	5,003,335	97.2811	4,864,055	5,000,000	5,104,372	0	96,384	0	0	6.330	5.183	FMAN	42,198	146,450	11/22/2021	08/14/2030
143111-AC-6	CGMS 223 B - CDO		C	4	1.C FE	16,442,567	98.7513	16,639,592	16,850,000	16,521,314	0	78,747	0	0	5.911	7.123	JAJO	520,109	0	10/26/2022	07/20/2035
143111-AE-2	CGMS 223 C1 - CDO		C	4	1.E FE	12,000,000	96.3203	11,558,431	12,000,000	12,000,000	0	0	0	0	6.431	6.830	JAJO	402,991	0	06/15/2022	07/20/2035
143111-AJ-1	CGMS 223 C2 - CDO		C	4	1.F FE	2,650,000	99.0390	2,624,533	2,650,000	2,650,000	0	0	0	0	7.311	7.717	JAJO	101,172	0	06/15/2022	07/20/2035
14311D-BS-4	CGMS 2015-1 CR3 - CDO			4	1.E FE	2,250,000	93.0653	2,093,970	2,250,000	2,245,004	0	49,136	0	0	4.710	2.188	JAJO	0	0	05/07/2021	07/21/2031
143120-AC-7	CGMS 2021-8 B - CDO		C	4	1.C FE	17,500,000	95.2174	16,663,040	17,500,000	17,500,000	0	0	0	0	5.729	5.540	JAJO	211,660	485,715	08/24/2021	10/15/2034
143120-AE-3	CGMS 2021-8 C - CDO		C	4	1.F FE	9,625,000	93.3928	8,989,060	9,625,000	9,625,000	0	0	0	0	6.179	5.971	JAJO	125,557	313,223	08/24/2021	10/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14314H-AU-8	CGMS 2019-3 BR - CDO		C	4	1.F FE	4,213,521	95.3671	4,148,469	4,350,000	4,234,829	0	71,810	0	0	6.543	4.527	JAJO	0	12,770	09/20/2022	10/20/2032
14314L-AE-5	CGMS 2014-2-R A2 - CDO		C	4	1.A FE	999,934	96.2675	962,675	1,000,000	1,020,399	0	19,393	0	0	5.931	4.863	FMAN	7,743	26,090	11/22/2021	05/15/2031
14315L-AC-8	CGMS 2014-3-R A1B - CDO		C	4	1.A FE	8,500,000	96.0870	8,167,399	8,500,000	8,500,000	0	0	0	0	5.658	5.437	JAJO	88,171	207,115	11/22/2021	07/28/2031
14315L-AE-4	CGMS 2014-3-R A2 - CDO		C	4	1.C FE	23,242,233	96.2171	22,370,467	23,250,000	23,303,971	0	58,078	0	0	5.908	5.586	JAJO	251,829	625,452	11/22/2021	07/28/2031
14315R-AG-6	CGMS 184 B - CDO			4	1.F FE	1,481,760	94.6761	1,420,141	1,500,000	1,477,247	0	30,626	0	0	6.313	2.475	JAJO	0	0	02/23/2022	01/20/2031
14316C-AE-3	CGMS 2014-4-R A1B - CDO		C	4	1.A FE	6,002,862	96.8566	5,811,395	6,000,000	6,121,778	0	112,376	0	0	5.429	4.888	JAJO	68,769	143,226	11/22/2021	07/15/2030
14316E-AS-8	CGMS 2019-2 BR - CDO			4	1.F FE	2,280,976	94.0236	2,303,579	2,450,000	2,303,649	0	41,089	0	0	6.279	5.198	JAJO	0	0	09/20/2022	07/15/2032
14317B-AG-9	CGMS 224 D - CDO		C	4	2.B FE	4,850,000	95.9655	4,798,276	5,000,000	4,974,247	0	124,247	0	0	8.637	7.916	JAJO	0	0	07/21/2022	07/25/2034
14317B-AL-8	CGMS 224 B2 - CDO		C	4	1.C FE	7,000,000	95.4964	6,684,745	7,000,000	7,121,976	0	121,976	0	0	5.657	5.343	JAJO	0	0	07/21/2022	07/25/2034
14317G-AE-3	CGMS 226 B - CDO		C	4	1.C FE	5,000,000	97.5914	4,879,569	5,000,000	5,000,000	0	0	0	0	6.808	6.855	MON	20,802	0	10/28/2022	10/25/2034
14317G-AG-8	CGMS 226 C - CDO		C	4	1.F FE	5,000,000	99.5367	4,976,833	5,000,000	5,000,000	0	0	0	0	8.470	8.215	MON	25,879	0	10/28/2022	10/25/2034
14317G-AJ-2	CGMS 226 D - CDO		C	4	2.C FE	7,486,000	98.4906	7,485,287	7,600,000	7,530,745	0	44,745	0	0	0.000	9.912	MON	0	0	10/28/2022	10/25/2034
14317V-AW-0	CGMS 2019-4 BR - CDO		C	4	1.F FE	921,931	92.1723	922,644	1,001,000	932,701	0	13,758	0	0	6.014	5.526	JAJO	0	0	09/15/2022	04/16/2035
14576A-AA-0	CARM 201 A1 - RMBS			4	1.A FE	8,812,431	84.9200	7,486,615	8,816,080	8,812,735	0	470	0	0	2.010	2.025	MON	7,876	177,243	11/18/2020	12/15/2050
14576A-AB-8	CARM 201 A2 - RMBS			4	1.A FE	8,916,517	82.8300	7,390,026	8,921,920	8,916,637	0	416	0	0	2.480	2.501	MON	9,834	221,861	11/18/2020	12/15/2050
14576A-AC-6	CARM 201 A3 - RMBS			4	1.F FE	49,933,122	83.2300	41,584,471	49,963,320	49,937,882	0	5,531	0	0	3.100	3.130	MON	68,838	1,548,977	11/18/2020	12/15/2050
14686F-AE-8	CARVL 6 C - CDO		C	4	1.F FE	17,500,000	93.6854	16,394,947	17,500,000	17,500,000	0	0	0	0	3.855	6.067	JAJO	399,132	0	04/22/2022	04/21/2034
14686F-AG-3	CARVL 6 D - CDO		C	4	2.C FE	5,000,000	92.5627	4,628,136	5,000,000	5,000,000	0	0	0	0	5.105	0.000	JAJO	0	0	04/22/2022	04/21/2034
14686N-AE-1	CARVL 8 B2 - CDO		C	4	1.C FE	5,850,000	97.4386	5,700,157	5,850,000	5,850,000	0	0	0	0	6.180	6.177	JAJO	66,281	0	09/13/2022	10/22/2035
14686N-AG-6	CARVL 8 C - CDO		C	4	1.F FE	4,550,000	98.3780	4,476,197	4,550,000	4,550,000	0	0	0	0	6.982	7.078	JAJO	60,002	0	09/13/2022	10/22/2035
14919L-AL-8	CATLK VI C2A - CDO		C	4	1.D FE	2,104,904	96.6048	2,028,700	2,100,000	2,146,061	0	38,878	0	0	6.508	5.691	JAJO	25,817	69,015	12/02/2021	04/25/2034
14919L-AN-4	CATLK VI C2B - CDO		C	4	1.F FE	9,615,768	95.7242	9,189,524	9,600,000	9,830,337	0	192,953	0	0	6.966	6.119	JAJO	126,316	360,029	12/02/2021	04/25/2034
149791-AY-1	CYGPK 1R CR - CDO			4	1.F FE	1,000,000	92.9401	929,401	1,000,000	1,000,000	0	0	0	0	6.079	5.878	JAJO	12,834	30,704	06/28/2021	07/17/2034
14987V-AA-7	CBAM 199 A - CDO		C	4	1.A FE	25,927,837	98.7175	25,578,089	25,910,394	26,116,225	0	243,653	0	0	5.359	5.151	JAJO	293,143	600,018	06/04/2019	02/12/2030
14987V-AC-3	CBAM 199 B1 - CDO		C	4	1.B FE	9,000,000	97.7560	8,798,037	9,000,000	9,000,000	0	0	0	0	5.979	6.090	JAJO	113,604	265,302	01/24/2019	02/12/2030
15033T-AW-5	CEDF XII DR - CDO		C	4	2.C FE	4,342,724	91.4957	4,126,458	4,510,000	4,337,680	0	127,687	0	0	7.508	3.793	JAJO	0	0	03/15/2022	10/25/2034
15722#-AA-9	CGA LEASE-BACKED PASS-THRU TRUST SERIES			4	2.B	1,293,718	85.6600	1,108,199	1,293,719	1,293,721	0	0	0	0	4.468	4.510	MON	3,372	59,952	10/10/2014	01/10/2041
15722*-AA-3	CGA LEASE-BACKED PASS-THRU TRUST SERIES			4	2.B	9,401,936	88.5500	8,325,414	9,401,936	9,401,961	0	(1)	0	0	4.835	4.884	MON	26,517	469,475	03/31/2014	01/10/2041
15960*-AA-4	Charcoal Series A-8 Senior Secured Note			4	1.G PL	4,066,051	94.5217	3,843,302	4,066,051	4,065,652	0	(400)	0	0	4.240	4.241	JD	14,367	63,692	05/16/2022	03/31/2051
15960*-AB-2	Charcoal Series B-8 Senior Secured Note			4	2.C PL	689,506	95.3177	657,222	689,506	689,455	0	7,933	0	0	4.750	4.750	MJSD	8,202	0	05/16/2022	03/31/2051
16409T-AG-4	CHPRK 1 B - CDO		C	4	1.F FE	3,000,489	91.4470	2,743,409	3,000,000	3,060,324	0	57,106	0	0	5.929	5.425	JAJO	37,551	86,905	12/02/2021	04/15/2030
17029P-AA-3	CHOCTAW 2002 SERIES 1 PASS THROUGH TRUST			4	6. FE	18,893,265	42.7231	10,996,984	25,740,144	10,996,984	(8,156,606)	446,586	2,422,093	0	6.120	13.493	JD	882,839	1,575,297	04/01/2013	12/15/2031
17029R-AA-9	CHOCTAW 2002 SERIES 2 PASS THROUGH TRUST			4	6. FE	1,837	0.0000	0	18,365,322	0	(43,900)	271,754	629,420	0	6.610	0.000	JD	1,267,901	0	04/01/2013	12/15/2031
17182X-AL-5	CIFC 194R A1R - CDO		C	4	1.A FE	3,250,000	97.4434	3,166,911	3,250,000	3,250,000	0	0	0	0	5.239	5.125	JAJO	35,946	71,286	09/30/2021	10/15/2036
17182X-AQ-4	CIFC 194R A2R - CDO		C	4	1.C FE	18,000,000	95.6223	17,212,018	18,000,000	18,000,000	0	0	0	0	5.729	5.534	JAJO	217,707	484,728	09/30/2021	10/16/2034
17182X-AS-0	CIFC 194R BR - CDO		C	4	1.F FE	13,000,000	93.6734	12,177,542	13,000,000	13,000,000	0	0	0	0	6.179	5.972	JAJO	169,583	409,719	09/30/2021	10/15/2036
17305E-DT-9	CCCIT 2007-A3 A3 - ABS			4	1.A FE	15,960,800	108.9404	17,430,472	16,000,000	15,974,830	0	1,055	0	0	6.150	6.166	JD	43,733	984,000	06/08/2007	06/15/2039
18449K-AA-4	CLEAN 181 A - ABS			4	1.A FE	8,509,652	87.9000	7,482,661	8,512,698	8,509,904	0	3,645	0	0	4.250	4.258	AO	71,353	493,735	07/25/2018	10/21/2052
18685@-AA-0	SENIOR SECURED NOTES - ABS			4	1.C PL	25,000,000	100.0000	25,000,000	25,000,000	25,000,000	0	0	0	0	4.100	4.100	MS	264,792	509,653	03/29/2022	03/28/2027
19260M-AA-4	COIN 2017-1 A2 - ABS			4	2.C FE	14,175,000	76.4900	10,842,458	14,175,000	14,158,236	0	51,094	0	0	5.216	5.630	JAJO	135,551	739,368	05/04/2017	04/25/2047
19864#-AA-9	TRUSTEES OF COLUMBIA UNIVERSITY IN - CMO			1	1.B	19,190,000	95.6500	18,173,500	19,000,000	19,032,858	0	(24,084)	0	0	3.350	3.220	MON	28,289	636,500	05/08/2015	04/15/2025
22526*-AA-7	CREAM SUB-ISSUER LLC - ABS			4	3.C PL	973,913	94.9892	925,112	973,913	963,266	0	18,510	0	0	6.230	6.229	JD	25,482	0	05/16/2022	03/31/2051
22536#-AA-1	CREDIT LEASE - BACKED PASS -THROUGH TRUS			1	2.B	97,772,674	88.2200	90,254,706	102,306,400	99,572,011	0	194,137	0	0	3.967	4.411	MON	236,746	4,059,869	03/20/2013	12/10/2035
22822R-BH-2	CROCAS 2018-2 C - RMBS			1,2	1.F FE	76,010,000	91.3800	69,457,938	76,010,000	76,010,000	0	0	0	0	4.241	4.279	MON	143,270	3,223,584	06/27/2018	07/15/2048
22846B-AJ-6	CRNPT 8 AR - CDO			4	1.A FE	25,000,000	96.8117	24,202,932	25,000,000	25,000,000	0	0	0	0	5.433	5.156	JAJO	275,401	566,196	10/13/2021	10/20/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22846B-AL-1	CRNPT 8 BR - CDO			4	1.C FE	11,300,000	94.9782	10,732,532	11,300,000	11,300,000	0	0	0	0	5.993	5.638	JAJO	137,313	320,079	10/13/2021	10/20/2034
22846B-AN-7	CRNPT 8 CR - CDO			4	1.F FE	7,650,000	93.8752	7,181,453	7,650,000	7,618,741	0	190,411	0	0	6.543	2.502	JAJO	0	0	10/13/2021	10/20/2034
22846D-AL-7	CRNPT 9R BR - CDO		C	4	1.C FE	1,750,000	95.8381	1,677,166	1,750,000	1,750,000	0	0	0	0	5.861	5.755	JAJO	22,507	50,133	07/07/2021	07/14/2034
22846D-AN-3	CRNPT 9R CR - CDO		C	4	1.F FE	6,509,213	93.4436	6,073,834	6,500,000	6,614,106	0	128,616	0	0	6.411	5.442	JAJO	77,376	188,230	12/02/2021	07/14/2034
22962#-AA-4	STARWOOD (STAMFORD, CONNECTICUT) CONTROL			4	2.C	102,546,152	90.3500	92,650,448	102,546,152	102,546,386	0	(13)	0	0	5.012	5.065	MON	228,427	5,139,609	05/08/2014	05/07/2034
23128M-AA-8	CURIE RECEIVABLES TRUST 2017-A - ABS	@		4	1.E PL	73,396,532	84.6300	82,775,683	97,808,913	88,160,518	0	3,100,056	0	0	0.000	3.369	N/A	0	0	01/05/2018	02/10/2026
233046-AF-8	DNKN 2017-1 AII - RMBS			4	2.B FE	9,525,000	90.4028	8,610,868	9,525,000	9,525,000	0	0	0	0	4.030	4.050	FMAN	43,717	383,858	09/14/2017	11/20/2047
233046-AL-5	DNKN 2019-1 A23 - RMBS			4	2.B FE	118,809,000	89.5700	106,417,221	118,809,000	118,809,000	0	0	0	0	4.352	4.375	FMAN	588,870	5,174,441	03/20/2019	05/20/2049
233046-AQ-4	DNKN 211 A22 - RMBS			4	2.B FE	39,600,000	81.5200	32,281,920	39,600,000	38,645,223	0	88,161	0	0	2.493	0.235	FMAN	0	0	10/15/2021	11/20/2051
233046-AS-0	DNKN 211 A23 - RMBS			4	2.B FE	138,600,000	76.9000	106,583,400	138,600,000	139,012,613	0	3,828,922	0	0	2.791	2.786	FMAN	0	0	10/15/2021	11/20/2051
236057-AG-0	DANBY 1 D - CDO		C	4	2.C FE	6,930,000	97.4504	6,821,530	7,000,000	6,997,710	0	67,710	0	0	9.614	9.062	JAJO	0	0	10/13/2022	10/22/2035
24460X-AA-8	DPATH 2021-2 A1 - CDO		C	4	1.A FE	4,787,600	97.0698	4,853,488	5,000,000	4,790,895	0	3,295	0	0	5.679	7.604	JAJO	59,946	0	12/13/2022	01/17/2034
24461B-AA-5	DPATH 2022-1 A1 - CDO		C	4	1.A FE	12,700,000	97.7723	12,417,077	12,700,000	12,700,000	0	0	0	0	5.814	5.771	JAJO	155,869	212,429	04/18/2022	07/15/2033
24461B-AE-7	DPATH 2022-1 B - CDO		C	4	1.C FE	3,900,000	95.3319	3,717,945	3,900,000	3,900,000	0	0	0	0	6.164	6.028	JAJO	50,747	71,339	04/18/2022	07/15/2033
24461B-AG-2	DPATH 2022-1 C - CDO		C	4	1.F FE	3,800,000	92.7310	3,523,779	3,800,000	3,800,000	0	0	0	0	7.164	7.011	JAJO	57,468	86,504	04/18/2022	07/15/2033
24461B-AJ-6	DPATH 2022-1 D - CDO		C	4	2.C FE	1,700,000	90.4754	1,538,081	1,700,000	1,700,000	0	0	0	0	8.664	8.527	JAJO	31,093	50,103	04/18/2022	07/15/2033
25044@-AA-1	DESERT SUNLIGHT FUNDING TRUST I			1	1.A PL	65,303,893	88.2800	57,655,065	65,309,317	65,306,677	0	338	0	0	3.506	3.507	JAJO	534,274	2,289,745	10/31/2012	10/07/2036
25044@-AB-9	DESERT SUNLIGHT FUNDING TRUST I			1	3.B PL	16,325,973	87.5300	14,291,311	16,327,329	16,326,929	0	98	0	0	5.486	5.486	JAJO	209,001	895,717	10/31/2012	10/07/2036
25211A-AG-4	DWOLF 1R BR - CDO		C	4	1.C FE	3,000,000	95.7697	2,873,092	3,000,000	3,000,000	0	0	0	0	5.529	5.578	JAJO	35,018	74,671	10/08/2021	10/15/2030
25255N-AE-8	DCLO 4 A2A - CDO		C	4	1.D Z	20,000,000	100.0000	20,000,000	20,000,000	20,000,000	0	0	0	0	0.000	0.000	N/A	0	0	12/08/2022	01/15/2036
25512@-AA-4	DIVERSIFIED ABS PHASE IV LLC - ABS			4	2.B FE	41,327,379	90.9400	37,583,118	41,327,379	41,698,821	0	2,125,824	0	0	4.950	4.861	MON	0	0	02/22/2022	03/02/2037
25512D-AA-7	NT 4a2 - ABS			1	2.B FE	44,813,673	92.8500	41,609,495	44,813,673	44,167,493	0	1,009,110	0	0	5.780	0.086	MON	448,328	0	05/26/2022	05/28/2039
25654#-AA-0	DODGER TICKETS LLC - ABS			4	1.G PL	17,757,575	98.1400	17,427,284	17,757,575	18,084,721	0	117,001	0	0	5.660	5.056	MAR	756,601	1,005,079	05/11/2005	03/31/2030
25654#-AB-8	DODGER TICKETS LLC - ABS			1	1.G PL	17,161,581	99.1900	17,022,572	17,161,581	17,705,201	0	639,626	0	0	6.070	5.258	MAR	784,175	1,107,716	11/15/2007	03/31/2032
25702@-AA-4	DOMAIN MEDIA, LLC - ABS			4	6. *	1,033	0.0100	1,033	10,333,458	1,033	0	(614,931)	(573,998)	0	7.000	250.000	MON	38,176	0	02/21/2014	03/10/2024
25702@-AB-2	DOMAIN MEDIA, LLC - ABS			4	6. *	1,075	0.0100	1,075	10,752,300	0	0	19,215	18,140	0	7.000	0.000	MON	0	0	04/18/2014	03/10/2024
25755T-AE-0	DPABS 2015-1 A2 - RMBS			4	2.A FE	66,987,220	95.3200	63,852,218	66,987,220	66,987,220	0	0	0	0	4.474	4.499	JAJO	549,452	2,998,406	10/14/2015	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS			4	2.A FE	4,762,500	91.1900	4,342,924	4,762,500	4,762,500	0	0	0	0	4.118	4.139	JAJO	35,955	196,120	06/12/2017	07/25/2047
25755T-AP-5	DPABS 2021-1 AII - RMBS			4	2.A FE	34,278,000	79.9600	27,408,689	34,278,000	34,467,793	0	1,072,848	0	0	3.151	3.151	JAJO	0	0	04/08/2021	04/25/2051
26244M-AS-1	DRSLF 45 CR - CDO			4	1.F FE	4,099,495	93.9736	3,899,905	4,150,000	4,090,579	0	83,192	0	0	6.279	2.613	JAJO	0	0	03/17/2022	10/15/2030
26245E-AE-9	DRSLF 47 D - CDO		C	4	2.B FE	999,610	93.3332	933,332	1,000,000	1,016,173	0	53,738	0	0	7.479	7.167	JAJO	0	0	12/06/2021	04/15/2028
26245E-AQ-2	DRSLF 47 CR - CDO		C	4	1.D FE	3,000,000	96.5233	2,895,699	3,000,000	2,875,977	0	0	0	0	6.129	0.000	JAJO	0	0	04/15/2021	04/17/2028
26245J-AS-7	DRSLF 80 BR - CDO		C	4	1.C FE	3,135,239	96.0452	3,083,051	3,210,000	3,164,501	0	29,262	0	0	5.614	5.747	JAJO	38,042	55,397	05/03/2022	01/18/2033
26245X-AQ-0	DRSLF 86R BR - CDO		C	4	1.C FE	4,000,000	95.4288	3,817,151	4,000,000	4,000,000	0	0	0	0	5.779	5.596	JAJO	48,802	110,849	06/10/2021	07/17/2034
26245X-AU-1	DRSLF 86R DR - CDO		C	4	2.C FE	1,000,000	91.0415	910,415	1,000,000	1,000,000	0	0	0	0	7.279	7.093	JAJO	15,367	42,879	06/10/2021	07/17/2034
26246E-AG-3	DRSLF 83 C - CDO		C	4	1.F FE	4,026,030	94.6290	3,808,815	4,025,000	4,105,162	0	75,249	0	0	6.344	5.738	JAJO	53,195	130,403	12/02/2021	01/20/2032
262488-AC-3	DRSLF 92 B - CDO		C	4	1.C FE	18,000,000	95.4050	17,172,891	18,000,000	18,000,000	0	0	0	0	6.325	5.533	FMAN	129,671	576,366	08/19/2021	11/20/2034
262488-AE-9	DRSLF 92 C - CDO		C	4	1.F FE	6,625,000	92.6013	6,134,838	6,625,000	6,625,000	0	0	0	0	6.675	5.868	FMAN	50,367	239,058	08/19/2021	11/20/2034
26250U-AU-9	DRSLF 26R CR - CDO			4	1.F FE	7,746,972	94.3733	7,313,930	7,750,000	7,898,686	0	145,846	0	0	5.929	5.415	JAJO	97,007	224,464	12/02/2021	04/16/2029
26254C-AC-5	DRSLF 106 B1 - CDO		C	4	1.C FE	20,000,000	99.1764	19,835,287	20,000,000	20,000,000	0	0	0	0	7.409	7.507	JAJO	135,828	0	10/18/2022	10/15/2035
26254C-AJ-0	DRSLF 106 B2 - CDO		C	4	1.C FE	10,000,000	97.6781	9,767,806	10,000,000	10,000,000	0	0	0	0	6.695	6.689	JAJO	59,508	0	10/18/2022	10/15/2035
26444B-AC-8	DUK A A3 - ABS			4	1.A FE	14,999,643	70.9610	10,644,150	15,000,000	15,002,011	0	2,043	0	0	2.799	2.798	JJ	209,925	253,076	11/17/2021	07/01/2043
26829C-AY-3	GLGU 2015-7 A1R - CDO			4	1.A FE	11,000,000	97.5899	10,734,887	11,000,000	11,000,000	0	0	0	0	5.383	5.484	JAJO	120,061	243,550	02/15/2018	04/22/2030
27829P-AQ-9	EATON 2020-2 DR - CDO		C	4	2.C FE	4,000,000	92.5608	3,702,432	4,000,000	4,068,908	0	212,517	0	0	7.329	6.914	JAJO	0	0	12/03/2021	01/16/2035
27829P-AS-5	EATON 2020-2 CR - CDO		C	4	1.F FE	7,000,000	93.1938	6,523,565	7,000,000	7,107,044	0	293,558	0	0	6.179	5.782	JAJO	0	0	12/03/2021	01/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
278300-AL-2	EATON VANCE CLO 2020-1 LTD. - CDO		C	4	1.C FE	1,179,263	95.8780	1,198,475	1,250,000	1,187,594	0	8,332	0	0	5.729	6.380	JAJO	15,119	22,098	06/22/2022	10/16/2034
27830B-BS-2	EATON 2013-1 BRR - CDO			4	1.F FE	2,880,000	94.3736	2,831,209	3,000,000	2,894,894	0	65,521	0	0	6.229	3.755	JAJO	0	0	05/11/2022	01/15/2034
27830B-BU-7	EATON 2013-1 CRR - CDO			4	2.C FE	4,545,000	95.1590	4,757,948	5,000,000	4,562,280	0	17,280	0	0	7.479	9.783	JAJO	78,946	77,184	09/30/2022	01/15/2034
28000X-AA-6	EDGE 221 A2 - ABS			4	2.B PL	130,428,610	90.1000	120,824,100	134,100,000	130,790,395	0	4,186,090	0	0	4.250	4.880	MON	0	0	04/08/2022	03/25/2052
289907-AE-7	ELM21 21 B1 - CDO		C	4	1.C FE	9,000,000	99.2471	8,932,236	9,000,000	9,000,000	0	0	0	0	7.444	7.548	JAJO	63,270	0	10/13/2022	11/20/2035
289907-AG-2	ELM21 21 B2 - CDO		C	4	1.C FE	2,000,000	99.1431	1,982,861	2,000,000	2,000,000	0	0	0	0	7.030	7.029	JAJO	12,888	0	10/13/2022	11/20/2035
289907-AJ-6	ELM21 21 C - CDO		C	4	1.F FE	5,800,000	99.5233	5,772,350	5,800,000	5,800,000	0	0	0	0	8.244	8.359	JAJO	45,156	0	10/13/2022	11/20/2035
29001L-AN-1	ELMW2 II BR - CDO		C	4	1.C FE	15,468,131	95.8413	15,071,044	15,725,000	15,468,044	0	(88)	0	0	5.893	5.835	JAJO	187,895	293,601	10/25/2022	04/20/2034
29001L-AQ-4	ELMW2 II CR - CDO		C	4	1.F FE	4,400,000	93.1345	4,097,918	4,400,000	4,400,000	0	0	0	0	6.243	5.887	JAJO	55,698	135,785	03/26/2021	04/20/2034
29001V-AN-9	ELMW6 VI BR - CDO		C	4	1.C FE	2,000,000	95.4776	1,909,552	2,000,000	2,000,000	0	0	0	0	5.893	5.538	JAJO	23,898	55,077	09/23/2021	10/20/2034
29001V-AQ-2	ELMW6 VI CR - CDO		C	4	1.F FE	6,800,000	92.7287	6,305,554	6,800,000	6,800,000	0	0	0	0	6.293	5.921	JAJO	86,768	215,216	09/23/2021	10/20/2034
29001X-AE-5	ELM17 17 C - CDO		C	4	1.F FE	16,000,000	94.4389	15,110,221	16,000,000	16,000,000	0	0	0	0	5.373	6.078	JAJO	460,856	0	05/11/2022	07/17/2035
29002A-AG-9	ELM20 20 C - CDO		C	4	1.F FE	7,800,000	97.8632	7,633,327	7,800,000	7,800,000	0	0	0	0	7.944	8.054	JAJO	106,717	0	09/19/2022	10/17/2034
29002G-AC-5	ELMW4 IV B - CDO		C	4	1.C FE	5,267,700	96.5560	5,214,024	5,400,000	5,316,551	0	48,851	0	0	5.779	5.975	JAJO	65,882	96,849	05/11/2022	04/15/2033
29002H-AQ-2	ELMW3 III CR - CDO		C	4	1.F FE	7,000,000	93.9577	6,577,039	7,000,000	7,000,000	0	0	0	0	6.343	5.974	JAJO	90,029	225,143	09/10/2021	10/20/2034
29002L-AC-4	ELM11 XI B - CDO		C	4	1.C FE	12,250,000	96.2489	11,790,490	12,250,000	12,250,000	0	0	0	0	5.843	5.485	JAJO	145,131	340,959	08/19/2021	10/20/2034
29002L-AE-0	ELM11 XI C - CDO		C	4	1.F FE	5,000,000	92.6389	4,631,943	5,000,000	5,000,000	0	0	0	0	6.193	5.818	JAJO	62,786	157,931	08/19/2021	10/20/2034
29002L-AG-5	ELM11 XI D - CDO		C	4	2.C FE	3,600,000	92.9532	3,346,315	3,600,000	3,600,000	0	0	0	0	7.193	6.826	JAJO	52,506	152,310	08/19/2021	10/20/2034
29002U-AE-0	ELM16 16 C - CDO		C	4	1.E FE	18,000,000	95.1074	17,119,335	18,000,000	18,000,000	0	0	0	0	6.413	6.136	JAJO	234,086	335,433	03/16/2022	04/20/2034
29002U-AG-5	ELM16 16 D - CDO		C	4	2.C FE	7,000,000	94.0128	6,580,893	7,000,000	6,831,540	0	0	0	0	7.563	0.000	JAJO	0	0	03/16/2022	04/20/2034
29002Y-AA-0	ELM12 12 A - CDO		C	4	1.A FE	27,500,000	97.1726	26,722,453	27,500,000	27,500,000	0	0	0	0	5.393	5.116	JAJO	300,711	570,158	10/13/2021	01/20/2035
29002Y-AC-6	ELM12 12 B - CDO		C	4	1.C FE	3,782,880	95.9061	3,836,244	4,000,000	3,786,385	0	3,505	0	0	5.943	6.910	JAJO	48,201	0	10/27/2022	01/20/2035
29002Y-AE-2	ELM12 12 C - CDO		C	4	1.F FE	10,500,000	93.7463	9,843,362	10,500,000	10,500,000	0	0	0	0	6.293	5.921	JAJO	133,979	302,484	10/13/2021	01/20/2035
29002Y-AG-7	ELM12 12 D - CDO		C	4	2.C FE	5,250,000	93.2649	4,896,407	5,250,000	5,250,000	0	0	0	0	7.293	6.929	JAJO	77,635	198,346	10/13/2021	01/20/2035
29003B-AM-3	ELMW5 5R BR - CDO		C	4	1.C FE	3,326,505	95.4624	3,341,185	3,500,000	3,328,814	0	2,309	0	0	5.893	6.761	JAJO	41,821	0	11/08/2022	10/24/2034
29003E-AC-9	ELMW8 VIII B1 - CDO		C	4	1.C FE	5,745,535	95.6305	5,498,756	5,750,000	5,759,130	0	12,621	0	0	5.793	5.444	JAJO	67,540	151,213	11/22/2021	01/20/2034
29003E-AE-5	ELMW8 VIII C1 - CDO		C	4	1.F FE	4,826,961	93.6412	4,541,598	4,850,000	4,870,868	0	41,420	0	0	6.193	5.780	JAJO	60,902	147,214	12/02/2021	01/20/2034
29003J-AC-8	ELM15 15 A1 - CDO		C	4	1.A FE	4,126,280	97.5126	4,193,040	4,300,000	4,135,582	0	9,303	0	0	5.377	6.692	JAJO	44,319	71,492	10/18/2022	04/23/2035
29003U-AE-9	ELMW9 IX C - CDO		C	4	1.F FE	3,953,436	92.5572	3,702,286	4,000,000	4,036,985	0	78,603	0	0	6.143	5.634	JAJO	49,823	142,946	12/02/2021	07/20/2034
29003U-AG-4	ELMW9 IX D - CDO		C	4	2.C FE	2,000,839	93.3801	1,867,602	2,000,000	2,020,645	0	18,631	0	0	7.193	6.674	JAJO	29,170	98,832	12/02/2021	07/20/2034
29003W-AE-5	ELM14 14 C - CDO		C	4	1.E FE	8,000,000	92.2804	7,382,433	8,000,000	8,000,000	0	0	0	0	6.113	5.740	JAJO	99,172	169,889	02/07/2022	04/20/2035
30227X-AA-9	EXTNT 191 A2 - ABS			4	1.G FE	58,000,000	95.9100	55,627,800	58,000,000	58,000,000	0	0	0	0	3.204	3.225	MON	30,972	1,858,320	06/26/2019	07/26/2049
30227X-AB-7	EXTNT 191 B - ABS			4	2.C FE	5,100,000	97.0000	4,947,000	5,100,000	5,100,000	0	0	0	0	4.140	4.176	MON	3,519	211,140	06/26/2019	07/26/2049
33632*-UB-1	WELLS FARGO TRUST COMPANY, NATIONAL ASSO			4	2.B	7,449,716	100.2457	7,468,016	7,449,716	7,449,715	0	(40)	0	0	8.190	8.170	MON	35,591	583,905	06/01/2000	01/10/2023
33767P-AE-8	FKH 2022-SFR2 C - RMBS			4	1.G FE	11,825,011	91.4942	11,436,775	12,500,000	11,652,663	0	65,152	0	0	4.500	1.097	MON	0	0	06/15/2022	07/19/2039
33767P-AG-3	FKH 2022-SFR2 D - RMBS			4	2.C FE	11,568,705	89.3048	11,163,094	12,500,000	11,420,021	0	88,816	0	0	4.500	1.531	MON	0	0	06/15/2022	07/19/2039
33768E-AA-0	FKH 22SFR3 A - RMBS			4	1.A FE	15,940,494	94.4516	16,056,770	17,000,000	15,976,799	0	36,305	0	0	4.250	5.559	MON	0	0	11/16/2022	11/17/2027
33768N-AC-6	FKH 2022-SFR1 B - RMBS			4	1.D FE	7,999,817	93.6430	7,491,442	8,000,000	7,997,648	0	(2,169)	0	0	4.493	4.492	MON	29,953	222,653	04/05/2022	05/19/2039
33768N-AE-2	FKH 2022-SFR1 C - RMBS			4	1.G FE	15,499,768	92.1443	14,282,360	15,500,000	15,548,721	0	480,659	0	0	4.642	4.599	MON	0	0	04/05/2022	05/19/2039
33768N-AG-7	FKH 2022-SFR1 D - RMBS			4	2.C FE	9,982,416	89.3154	8,931,540	10,000,000	10,022,400	0	351,804	0	0	5.197	5.236	MON	0	0	04/05/2022	05/19/2039
33768N-AJ-1	FKH 2022-SFR1 E1 - RMBS			4	2.B FE	973,129	85.4281	866,241	1,014,000	981,543	0	38,834	0	0	5.000	5.915	MON	0	0	04/05/2022	05/19/2039
33768N-AL-6	FKH 2022-SFR1 E2 - RMBS			4	2.C FE	161,624	85.3485	145,946	171,000	163,318	0	6,824	0	0	5.000	6.255	MON	0	0	04/05/2022	05/19/2039
33830J-AA-3	GUYS 2017-1 A2 - RMBS			2	2.C FE	16,293,750	96.4200	15,710,434	16,293,750	16,293,750	0	0	0	0	4.600	4.626	JAJO	137,411	749,513	05/24/2017	07/25/2047
33830J-AD-7	GUYS 221 A2 - RMBS			4	2.C FE	114,425,000	85.3000	97,604,525	114,425,000	115,293,597	0	3,535,577	0	0	4.673	4.536	JAJO	0	0	04/12/2022	04/25/2052
33883G-AA-5	FLAT 18 A - CDO			4	1.A FE	2,437,500	98.5144	2,462,860	2,500,000	2,528,586	0	54,549	0	0	5.029	4.708	JAJO	26,543	50,635	06/11/2020	04/17/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33883G-AC-1	FLAT 18 B - CDO			4	1.C FE	951,880	95.6674	956,674	1,000,000	956,143	0	4,263	0	0	5.429	7.483	JAJO	11,462	10,345	10/04/2022	04/17/2031
33883J-AU-5	FLAT 19 DR - CDO			4	2.C FE	488,575	93.6895	468,447	500,000	493,709	0	21,028	0	0	7.644	7.229	FMAN	0	0	03/08/2022	11/16/2034
33883M-AB-0	FLAT 2 B - CDO		C	4	1.C FE	965,600	96.2963	962,963	1,000,000	967,527	0	1,927	0	0	6.425	6.293	FMAN	7,318	11,967	09/19/2022	11/21/2033
33938M-A*-0	FLEXENTIAL ISSUER LLC - ABS			1	1.G PL	16,250,000	91.4100	14,854,125	16,250,000	16,250,000	0	0	0	0	5.038	5.093	N/A	68,223	570,798	04/14/2022	04/25/2052
33938M-AA-7	FLX 2021-1 A2 - ABS			4	1.G FE	74,458,905	89.1200	66,840,000	75,000,000	74,552,433	0	92,647	0	0	3.250	3.435	MON	40,625	2,451,041	11/23/2021	11/27/2051
33938M-AD-1	FLX 2021-2 A2 - ABS			4	1.G FE	116,339,864	87.6300	102,965,250	117,500,000	116,477,015	0	135,614	0	0	3.800	4.000	MON	74,417	4,611,195	11/23/2021	11/27/2051
34417M-AB-3	FOCUS 2017-1 A22 - ABS			4	2.B FE	25,893,000	89.4000	23,148,342	25,893,000	25,893,000	0	0	0	0	5.093	5.406	JAJO	223,452	1,318,731	03/21/2017	04/30/2047
34417R-AB-2	FOCUS 221 A2 - RMBS			4	2.B FE	59,850,000	94.5700	56,600,145	59,850,000	60,546,700	0	2,119,694	0	0	7.206	7.194	JAJO	0	0	06/28/2022	07/30/2052
34488#-AA-4	FOOTBALL CLUB TERMINAL NOTES 2024 TRUST			1	1.F FE	9,900,000	96.0400	9,507,960	9,900,000	9,900,000	0	0	0	0	3.410	3.458	OCT	82,522	342,279	10/02/2015	10/20/2024
34620*-AA-7	Forest Sub Series C-3 Senior Secured Not		C	4	3.C PL	975,091	94.9892	926,231	975,091	973,869	0	13,606	0	0	6.230	6.230	MJSD	15,188	0	05/16/2022	03/31/2051
34918Q-AS-1	FWIA 2019-1 DR - CDO		C	4	2.C FE	2,445,791	89.3707	2,345,982	2,625,000	2,469,440	0	71,282	0	0	7.543	5.666	JAJO	0	0	06/07/2022	10/20/2032
35086#-AA-7	450 REMAINDER PASS-THROUGH TRUST 2013-1			1	1.E PL	141,696,939	96.5400	136,794,225	141,696,939	141,697,566	0	(5)	0	0	5.798	5.798	MON	479,243	8,215,589	10/15/2013	09/10/2063
36148*-AA-5	GA ORRI, LLC - ABS			4	2.B PL	87,104,000	94.2472	85,513,581	90,733,333	86,250,624	0	1,708,265	0	0	5.875	6.213	N/A	0	651,516	05/17/2022	03/31/2042
36320M-AQ-1	GALXY XX CR - CDO			4	1.F FE	940,000	94.1603	941,603	1,000,000	951,796	0	15,141	0	0	5.993	5.992	JAJO	0	0	09/20/2022	04/21/2031
36320T-AZ-6	GALXY XXII CRR - CDO			4	1.F FE	3,008,208	93.6351	2,809,052	3,000,000	3,071,071	0	82,440	0	0	6.229	5.679	JAJO	26,301	64,442	12/02/2021	04/17/2034
36320T-BB-8	GALXY XXII DRR - CDO			4	2.C FE	3,004,000	91.6317	2,748,951	3,000,000	3,043,009	0	36,786	0	0	7.429	7.022	JAJO	47,051	133,063	12/02/2021	04/17/2034
36321R-AE-6	GALXY 30 C - CDO		C	4	1.F FE	5,000,000	92.6546	4,632,731	5,000,000	4,897,512	0	0	0	0	6.064	0.000	JAJO	0	0	02/25/2022	04/16/2035
36804P-AF-3	GATX CORP - ABS			4	2.B FE	623,150	98.2130	612,014	623,150	623,223	0	73	0	0	5.697	5.682	JJ	17,652	40,727	03/17/2005	01/02/2025
375415-AE-6	GILBT 1 C - CDO		C	4	1.F FE	10,717,300	94.4580	10,390,383	11,000,000	11,019,257	0	162,672	0	0	6.029	5.995	JAJO	140,010	329,865	06/05/2019	10/15/2030
380241-AA-7	GODDARD FUNDING LLC - ABS			1	2.C FE	54,932,000	92.6600	50,899,991	54,932,000	55,535,285	0	1,294,550	0	0	6.864	6.775	JAJO	0	0	08/12/2022	10/30/2052
38081E-AA-9	GLDN 2016-1 A - ABS			4	1.A FE	4,317,150	94.5400	4,081,434	4,317,150	4,317,515	0	113	0	0	3.750	3.746	MS	45,420	161,893	06/15/2016	09/20/2047
38135*-AA-6	Goldenrod Series C-2 Senior Sec Note (El			4	3.C PL	975,091	94.9892	926,231	975,091	971,451	0	11,188	0	0	6.230	4.750	MJSD	15,188	0	05/16/2022	03/31/2051
38136F-BL-6	GLM 1RR CR2 - CDO		C	4	1.F FE	1,850,000	92.7161	1,715,248	1,850,000	1,850,000	0	0	0	0	6.043	5.683	JAJO	22,668	53,340	03/10/2021	04/20/2034
38136F-BN-2	GLM 1RR DR2 - CDO		C	4	2.C FE	4,300,000	92.7576	3,988,577	4,300,000	4,300,000	0	0	0	0	7.393	7.048	JAJO	64,459	182,836	03/10/2021	04/20/2034
38136R-AJ-6	GLM 14 C - CDO		C	4	1.E FE	18,600,000	97.1676	18,073,174	18,600,000	18,600,000	0	0	0	0	7.163	6.808	JAJO	270,177	250,335	06/14/2022	07/20/2035
38136R-AL-1	GLM 14 CJ - CDO		C	4	1.F FE	3,400,000	99.3579	3,378,170	3,400,000	3,400,000	0	0	0	0	7.963	7.624	JAJO	54,903	52,182	06/14/2022	07/20/2035
38136R-AN-7	GLM 14 D - CDO		C	4	2.C FE	2,500,000	93.5302	2,338,254	2,500,000	2,522,347	0	63,373	0	0	8.413	5.999	JAJO	0	0	06/14/2022	07/20/2035
38137P-AS-9	GLD10 10R AJR - CDO		D	4	1.A FE	9,000,850	97.1684	8,745,157	9,000,000	9,025,554	0	23,337	0	0	5.693	5.486	JAJO	103,889	227,555	11/22/2021	07/21/2031
38137P-AW-0	GLD10 10R C1R - CDO		D	4	1.F FE	8,000,000	95.3581	7,628,647	8,000,000	8,000,000	0	0	0	0	6.343	6.151	JAJO	102,891	254,994	08/08/2018	07/21/2031
38137W-AU-9	GLM 6 CR - CDO		C	4	1.E FE	7,500,000	93.6328	7,022,457	7,500,000	7,477,464	0	146,436	0	0	6.063	2.341	JAJO	0	0	02/04/2022	04/20/2035
38137Y-AU-5	GLM 4 CR - CDO		C	2	1.F FE	9,750,000	94.1223	9,176,927	9,750,000	9,750,000	0	0	0	0	6.325	6.001	JAJO	118,190	304,370	04/22/2021	04/24/2031
38138F-AJ-0	GLM 12 C - CDO		C	4	1.F FE	8,500,000	93.9444	7,985,276	8,500,000	8,500,000	0	0	0	0	6.363	5.992	JAJO	109,679	161,990	03/31/2022	04/20/2034
38138F-AL-5	GLM 12 D - CDO		C	4	2.C FE	3,000,000	92.1576	2,764,729	3,000,000	3,000,000	0	0	0	0	7.463	7.108	JAJO	45,402	71,931	03/31/2022	04/20/2034
38138T-AE-1	GLM 10 B - CDO		C	4	1.C FE	3,750,000	95.5217	3,582,064	3,750,000	3,750,000	0	0	0	0	5.843	5.501	JAJO	44,428	100,518	06/25/2021	07/20/2034
38138T-AG-6	GLM 10 C - CDO		C	4	1.F FE	6,999,406	92.8604	6,500,228	7,000,000	7,118,000	0	111,839	0	0	6.193	5.566	JAJO	87,900	212,474	12/02/2021	07/20/2034
38138V-AG-1	GLM 16 B - CDO		C	4	1.C FE	20,000,000	99.2503	19,850,054	20,000,000	20,000,000	0	0	0	0	7.558	7.301	JAJO	41,989	0	11/17/2022	01/20/2035
38139B-AG-4	GLM 15 C - CDO		C	4	1.F FE	5,200,000	99.0430	5,150,235	5,200,000	5,200,000	0	0	0	0	7.913	7.645	JAJO	157,739	0	07/08/2022	07/20/2033
38139B-AJ-8	GLM 15 D - CDO		C	4	2.B FE	2,548,000	95.9810	2,495,507	2,600,000	2,549,755	0	1,755	0	0	8.923	0.184	JAJO	0	0	07/08/2022	07/20/2033
38151J-AA-3	GHIT 22GRN2 A - ABS			4	1.A FE	24,139,785	99.9414	24,228,531	24,242,737	24,140,498	0	713	0	0	6.800	6.833	MON	27,475	206,063	11/01/2022	10/25/2052
38172F-AL-2	GOCAP 34R CR - CDO		C	4	1.F FE	947,000	96.7290	967,290	1,000,000	959,099	0	8,917	0	0	8.182	8.290	FMAN	0	0	11/03/2022	03/14/2031
38174Y-AA-3	GOCAP 24MR AR - CDO		C	4	1.A FE	23,000,000	97.7915	22,492,053	23,000,000	23,000,000	0	0	0	0	6.132	6.081	FMAN	215,457	651,283	10/17/2017	11/05/2029
38176P-AE-2	GOCAP 44 B - CDO		C	4	1.C FE	1,853,830	97.2194	1,847,168	1,900,000	1,874,810	0	20,980	0	0	6.932	6.984	FMAN	20,121	44,231	05/11/2022	06/21/2031
38176V-AG-4	GOCAP 47(M) C1 - CDO		C	4	1.F FE	5,326,500	94.8214	5,025,534	5,300,000	5,346,029	0	173,066	0	0	7.782	3.964	FMAN	11,889	45,137	05/20/2021	05/05/2032
38178T-AE-2	GCBSL 58 B - CDO		C	4	1.C FE	20,000,000	95.8478	19,169,555	20,000,000	20,000,000	0	0	0	0	6.158	5.678	JAJO	232,652	533,852	11/10/2021	01/25/2035
38178T-AG-7	GCBSL 58 C - CDO		C	4	1.F FE	10,000,000	93.8184	9,381,835	10,000,000	10,000,000	0	0	0	0	6.658	6.168	JAJO	125,770	310,537	11/10/2021	01/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38237D-AA-4	GOOD 224 A - ABS			4	1.F FE	38,696,058	90.4026	37,124,798	41,066,071	38,437,239	0	9,282	0	0	5.300	0.185	MON	0	0	10/13/2022	11/20/2054
38237K-AC-4	GOOD 222 C - ABS			4	3.B FE	5,269,794	76.7040	4,358,486	5,682,216	5,257,776	0	182,533	0	0	5.000	5.501	MON	0	0	04/13/2022	04/20/2049
39057W-AB-5	GRTLK VI A - CDO			4	1.A FE	10,000,000	94.9920	9,499,200	10,000,000	10,000,000	0	0	0	0	5.649	5.606	JAJO	119,260	237,224	10/27/2021	01/17/2034
39057W-AD-1	GRTLK VI C - CDO			4	1.F FE	6,000,000	93.7253	5,623,515	6,000,000	6,000,000	0	0	0	0	6.929	6.797	JAJO	87,769	209,534	10/27/2021	01/17/2034
402512-AC-1	GSM 3 A2 - CDO		C	4	1.C FE	2,545,884	96.2687	2,599,256	2,700,000	2,551,009	0	5,125	0	0	5.829	7.568	JAJO	33,226	0	10/27/2022	04/15/2034
40436Q-AN-2	HLM 169R A2R - CDO		C	4	1.C FE	15,000,000	96.4722	14,470,830	15,000,000	15,000,000	0	0	0	0	5.927	5.794	JAJO	182,736	417,117	06/29/2018	07/19/2030
40437H-AC-5	HLM 8-2016 A2R - CDO			4	1.A FE	4,000,900	96.5000	3,860,000	4,000,000	4,080,117	0	74,861	0	0	5.643	4.956	JAJO	45,768	99,108	11/22/2021	07/22/2030
40437W-AS-7	HLM 14-2019 BR - CDO		C	4	1.C FE	6,588,750	95.0321	6,652,248	7,000,000	6,594,462	0	5,712	0	0	5.758	6.841	JAJO	76,139	0	11/14/2022	01/25/2034
40439D-AU-2	HLM 15-2019 CR - CDO		C	4	1.F FE	3,000,000	92.6630	2,779,890	3,000,000	3,000,000	0	0	0	0	6.237	5.797	JAJO	35,866	69,719	02/08/2022	01/22/2035
40461R-AF-5	NT 4(a)(2) - ABS			4	1.D Z	16,239,512	69.2800	11,250,734	16,239,512	16,239,512	0	0	0	0	3.390	3.340	AO	116,221	669,799	12/08/2021	10/15/2055
40486J-AA-5	HINTT 22A A - ABS			4	1.A FE	15,315,051	98.5970	15,103,658	15,318,573	15,314,832	0	(219)	0	0	4.250	4.296	MON	28,935	349,029	05/25/2022	05/15/2041
40486J-AB-3	HINTT 22A B - ABS			4	1.F FE	15,315,050	95.0763	14,561,252	15,315,331	14,870,810	0	(15,038)	0	0	4.650	0.000	MON	0	0	05/25/2022	05/15/2041
40486J-AC-1	HINTT 22A C - ABS			4	2.B FE	12,252,040	94.4147	11,567,928	12,252,251	12,297,767	0	396,908	0	0	5.580	5.579	MON	0	0	05/25/2022	05/15/2041
40486J-AD-9	HINTT 22A D - ABS			4	3.B FE	18,378,060	86.8875	16,843,723	19,385,667	17,819,561	0	(27,079)	0	0	6.500	4.620	MON	28,002	337,768	05/25/2022	05/15/2041
40489@-AA-2	HPS MEZZANINE PARTNERS 2019, L.P. - ABS			4	1.F PL	63,187,297	100.0000	63,800,000	63,800,000	63,800,000	0	0	0	0	6.070	6.070	MON	268,918	0	12/27/2022	03/06/2025
406375-AE-5	HLSY I C - CDO		C	4	1.F FE	9,569,200	95.6777	9,567,773	10,000,000	9,571,636	0	2,436	0	0	7.243	8.213	JAJO	146,863	0	12/14/2022	01/20/2033
40637L-AE-0	HLSY 4 C - CDO		C	4	1.F FE	1,695,085	93.2592	1,632,037	1,750,000	1,701,561	0	37,269	0	0	6.393	3.629	JAJO	0	0	05/05/2022	04/20/2034
411707-AF-9	HNGRY 2018-1 A3 - RMBS			4	2.B FE	14,362,500	93.8900	13,484,951	14,362,500	14,362,500	0	0	0	0	5.710	5.751	MJSD	25,059	820,099	05/23/2018	06/22/2048
411707-AH-5	HNGRY 2020-1 A2 - RMBS			4	2.B FE	14,908,740	85.4600	12,741,009	14,908,740	14,908,740	0	0	0	0	3.981	4.001	MJSD	18,135	593,517	11/13/2020	12/20/2050
413717-AY-5	HRPK 1R DR - CDO		C	4	2.C FE	5,400,000	92.6833	5,004,898	5,400,000	5,406,461	0	190,448	0	0	7.343	3.544	JAJO	0	0	04/16/2021	04/20/2034
42328@-AB-1	Helios Finance III - DDTL B - ABS			4	2.C PL	15,962,822	98.6745	15,751,237	15,962,822	15,991,275	0	168,496	0	0	6.260	6.260	N/A	19,268	36,501	12/21/2022	03/10/2037
42770V-AA-9	HERO 2016-1 A - ABS			4	1.A FE	4,137,321	97.4200	3,952,555	4,057,231	4,667,417	0	359,893	0	0	4.050	(0.110)	MS	46,100	174,130	02/04/2016	09/20/2041
42770W-AA-7	HERO 2016-2 A - ABS			4	1.A FE	8,203,609	96.0800	7,729,989	8,045,367	9,066,669	0	542,982	0	0	3.750	0.201	MS	84,644	314,901	05/25/2016	09/20/2041
42770X-AA-5	HERO 163A A1 - ABS			4	1.A FE	1,864,915	95.0300	1,772,373	1,865,067	1,930,662	0	(6,570)	0	0	3.080	2.043	MS	16,116	60,959	09/15/2016	09/20/2042
42770X-AC-1	HERO 163A A2 - ABS			4	1.A FE	938,451	96.3200	881,885	915,578	969,765	0	(5,426)	0	0	3.910	2.159	MS	10,044	37,989	09/15/2016	09/20/2042
42790A-AF-0	HERO 182 A2 - ABS		C	4	1.A PL	10,755,537	90.1300	9,696,312	10,758,141	12,539,656	0	1,145,208	0	0	4.020	0.339	MS	121,334	456,997	03/15/2019	09/20/2049
42790A-AG-8	HERO FUNDING 2018-2 - ABS		C	4	1.A PL	6,235,804	91.9600	5,735,369	6,236,808	6,242,199	0	(408,192)	0	0	4.520	4.357	MS	79,090	389,935	03/19/2019	09/20/2049
42790A-AH-6	HERO 182 A3 - ABS		C	4	1.A PL	12,015,631	85.7600	10,304,862	12,015,931	13,543,153	0	1,213,674	0	0	3.390	0.387	MS	114,282	430,434	06/17/2019	09/20/2049
42790A-AJ-2	HERO 182 A4 - ABS		C	4	1.A PL	10,808,086	84.5300	9,136,177	10,808,206	10,922,947	0	73,616	0	0	5.002	2.969	MON	68,159	945,319	09/17/2019	09/20/2049
42806M-AC-3	HERTZ 2021-1 C - ABS			4	2.B FE	7,497,830	89.1384	6,685,378	7,500,000	7,498,082	0	649	0	0	2.050	2.074	MON	2,135	153,750	06/24/2021	12/26/2025
42806M-AG-4	HERTZ 2021-2 C - ABS			4	2.B FE	8,497,623	80.7117	6,860,493	8,500,000	8,496,954	0	192	0	0	2.520	2.543	MON	2,975	214,200	06/24/2021	12/27/2027
42806M-BC-2	HERTZ 224A B - ABS			4	1.F FE	35,295,277	93.8500	33,129,050	35,300,000	35,312,951	0	1,084,205	0	0	4.160	4.137	MON	0	8,825	03/25/2022	09/25/2026
42806M-BE-8	HERTZ 224A C - ABS			4	2.B FE	29,825,147	91.0800	27,169,164	29,830,000	29,841,221	0	1,024,528	0	0	4.660	4.635	MON	0	7,458	03/25/2022	09/25/2026
42806M-BL-2	HERTZ 225 B - ABS			4	1.F FE	21,931,224	91.1600	20,000,504	21,940,000	21,962,277	0	698,809	0	0	4.280	4.291	MON	0	5,485	03/25/2022	09/25/2028
42806M-BN-8	HERTZ 225 C - ABS			4	2.B FE	13,155,012	85.8300	11,295,228	13,160,000	13,163,170	0	473,320	0	0	4.820	4.860	MON	0	3,290	03/25/2022	09/25/2028
44148J-AB-5	HWIRE 2021-1 B - ABS			4	2.B FE	5,264,628	82.4200	4,339,106	5,264,628	5,267,646	0	138,738	0	0	2.658	2.658	MON	0	0	11/09/2021	11/20/2051
449303-AC-0	ICG 2021-1 A2 - CDO		C	4	1.A FE	7,000,000	95.3370	6,673,590	7,000,000	7,000,000	0	0	0	0	5.629	5.477	JAJO	83,186	183,081	01/29/2021	04/17/2034
449303-AE-6	ICG 2021-1 B - CDO		C	4	1.C FE	3,750,000	95.6336	3,586,261	3,750,000	3,750,000	0	0	0	0	5.829	5.662	JAJO	46,147	105,663	02/01/2021	04/17/2034
45489#-AA-9	INDIANA MICHIGAN POWER STATUTORY TRUST-2			1	1.G	8,214,697	99.8600	10,091,615	10,105,763	8,055,366	0	455,360	0	0	5.670	18.332	JD	25,467	765,841	11/19/2004	12/15/2024
45783N-AA-5	INSTR 2021-1 A - RMBS			4	1.F FE	15,175,145	82.9300	12,591,594	15,183,401	15,174,308	0	922	0	0	2.300	2.325	MON	15,521	351,570	02/03/2021	02/16/2054
460988-AC-2	INVCO 221 B - CDO		C	4	1.C FE	2,829,180	95.1133	2,853,399	3,000,000	2,831,333	0	2,153	0	0	5.745	6.673	JAJO	34,948	0	11/08/2022	04/20/2035
46145X-AG-1	INVCO 222 C - CDO		C	4	1.F FE	8,000,000	93.8130	7,505,041	8,000,000	8,000,000	0	0	0	0	6.363	5.986	JAJO	103,227	128,011	05/09/2022	07/20/2035
46145X-AJ-5	INVCO 222 D - CDO		C	4	2.C FE	4,500,000	92.3861	4,157,373	4,500,000	4,406,731	0	0	0	0	7.713	0.000	JAJO	0	0	05/09/2022	07/20/2035
46146J-AC-0	INVCO 2021-3 B - CDO		C	4	1.C FE	7,000,000	95.7458	6,702,203	7,000,000	7,000,000	0	0	0	0	5.975	5.533	JAJO	80,159	180,831	10/26/2021	10/23/2034
46146J-AE-6	INVCO 2021-3 C - CDO		C	4	1.F FE	4,750,000	92.4879	4,393,177	4,750,000	4,750,000	0	0	0	0	6.325	5.866	JAJO	57,580	137,762	10/26/2021	10/23/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46187X-AA-3	IHSFR 2018-SFR4 A - RMBS			4	1.A FE	37,788,915	99.2385	37,583,365	37,871,759	37,915,776	0	21,266	0	0	5.439	2.796	MON	84,855	1,003,021	06/29/2020	01/19/2038
46433B-AA-6	ISKANDAR VENTURES LLC ISKANDER VE - ABS			1,2	1.E PL	33,314,372	85.5100	28,487,120	33,314,372	33,314,372	0	0	0	0	3.410	3.410	MON	50,490	1,231,884	02/19/2020	07/15/2040
46593B-AA-9	J G WENTWORTH XLVIII LLC, SERIES 2020 E1			4	1.F FE	93,269,181	83.3713	78,985,571	94,739,500	93,342,851	0	57,951	0	0	3.000	3.190	MON	126,319	2,842,185	11/25/2020	01/15/2084
46593B-AB-7	J G WENTWORTH XLVIII LLC, SERIES 2020-E2			4	1.F FE	213,668,685	69.3200	147,307,818	212,504,065	214,233,638	0	462,459	0	0	3.790	3.753	MON	322,671	6,137,197	06/30/2022	12/15/2088
46636S-AB-9	JACK 2019-1 A2II - RMBS			4	2.B FE	41,756,250	89.8000	37,497,113	41,756,250	41,756,250	0	0	0	0	4.476	4.501	FMAN	186,901	1,869,010	06/28/2019	08/25/2049
46636S-AC-7	JACK 2019-1 A2III - ABS			4	2.B FE	5,158,125	86.4800	4,460,747	5,158,125	5,158,125	0	0	0	0	4.970	5.001	FMAN	25,636	257,337	06/28/2019	08/25/2049
46636S-AE-3	JACK 221 A22 - RMBS			4	2.B FE	83,725,000	78.5100	65,732,498	83,725,000	84,009,456	0	2,844,228	0	0	4.136	4.106	FMAN	0	0	02/02/2022	02/26/2052
46651N-AA-2	JOLAR 2019-1 A - ABS		C	4	2.A FE	25,685,503	80.5400	21,537,426	26,741,278	25,755,649	0	125,048	0	0	3.967	5.499	MON	47,148	1,064,355	04/03/2020	04/15/2044
46651N-AB-0	JOLAR 2019-1 B - ABS		C	4	3.A FE	5,236,976	71.0500	3,915,299	5,510,625	5,234,898	0	37,160	0	0	4.948	7.386	MON	12,118	272,705	04/03/2020	04/15/2044
46655H-AB-9	JCPDL 2022 A - CDO			4	1.A PL	25,658,124	99.8788	25,628,890	25,659,984	25,658,179	0	55	0	0	6.534	6.628	FMAN	200,277	382,197	12/02/2022	05/19/2035
46655H-AD-5	JCPDL 2022 B - CDO			4	1.C PL	3,096,740	99.8697	3,092,945	3,096,982	3,096,735	0	(6)	0	0	6.834	6.932	FMAN	25,282	49,427	12/02/2022	05/19/2035
46655H-AF-0	JCPDL 2022 C - CDO			4	1.F PL	3,317,703	99.8559	3,313,208	3,317,989	3,318,624	0	921	0	0	7.284	7.385	FMAN	28,869	58,137	12/02/2022	05/19/2035
46655H-AH-6	JCPDL 2022 D - CDO			4	2.B PL	4,422,522	99.8024	4,414,307	4,423,045	4,439,399	0	33,980	0	0	9.034	7.720	FMAN	24,147	56,156	12/02/2022	05/19/2035
46669#-AA-9	JGW XI LLC, SERIES 2020-G - ABS			4,5	1.F PL	47,292,994	82.9500	39,229,538	47,292,994	47,295,377	0	63,824	0	0	3.052	3.040	MON	502,318	366,323	06/30/2022	11/15/2051
47047R-AJ-5	JTWN 18 C - CDO		C	4	1.F FE	12,000,000	94.7871	11,374,449	12,000,000	12,000,000	0	0	0	0	7.010	6.584	JAJO	158,893	219,212	05/13/2022	06/25/2035
47048R-AG-0	JTWN 16 C - CDO		C	4	1.F FE	9,713,235	95.0418	9,219,057	9,700,000	9,875,123	0	152,559	0	0	6.808	6.053	JAJO	124,746	408,664	12/02/2021	07/25/2034
47421M-AY-9	JEFFM 1 BR - CDO		D	4	1.C FE	10,000,000	95.2876	9,528,757	10,000,000	10,000,000	0	0	0	0	6.193	6.023	JAJO	125,572	303,534	09/21/2018	10/20/2031
476681-AA-9	JMIKE 191 A2 - ABS			4	2.B FE	59,550,000	92.6100	55,149,255	59,550,000	59,550,000	0	0	0	0	4.433	4.457	FMAN	337,314	2,639,851	12/12/2019	02/15/2050
476681-AC-5	JMIKE 211 2II - ABS			4	2.B FE	149,250,000	80.8200	120,623,850	149,250,000	149,681,621	0	3,663,891	0	0	2.493	2.493	FMAN	0	0	12/03/2021	02/15/2052
47760Q-AB-9	JIMMY 2017-1 2II - RMBS			4	2.B FE	8,201,250	92.3841	7,576,651	8,201,250	8,201,250	0	0	0	0	4.846	4.875	JAJO	67,343	296,848	06/28/2017	07/30/2047
47760Q-AE-3	JIMMY 2022-1 A22 - RMBS			4	2.B FE	49,750,000	88.3967	43,977,374	49,750,000	48,559,983	0	(2,562)	0	0	4.104	0.000	JAJO	0	0	03/04/2022	04/30/2052
47760Q-AG-8	JIMMY 2022-1 A23 - RMBS			4	2.B FE	97,510,000	86.2900	84,141,379	97,510,000	98,098,983	0	3,166,179	0	0	4.352	3.999	JAJO	0	0	03/04/2022	04/30/2052
47987E-AB-3	JONAH-221-A2 - ABS			4	2.A FE	94,141,075	99.1200	95,155,200	96,000,000	94,562,403	0	1,378,128	0	0	7.800	8.021	MON	0	0	10/19/2022	12/20/2037
48205M-AA-1	JPTR 1 A1A - CDO			4	6. *	170,645	100.0379	208,661	208,583	207,805	0	4,771	0	0	4.040	12.403	JAJO	2,083	2,505	10/18/2013	01/04/2041
48205M-AJ-2	JPTR 1 A1B - CDO			4	6. *	93,040	100.0532	114,394	114,333	113,873	0	2,600	0	0	4.245	13.243	JAJO	1,200	1,611	05/17/2013	01/04/2041
48250G-AS-9	KKR 10R BR - CDO		C	4	1.C FE	10,499,996	96.9940	10,184,367	10,500,000	10,520,277	0	19,482	0	0	6.469	5.915	MJSD	32,075	344,930	11/22/2021	09/17/2029
48250M-AL-1	KKR 11R BR - CDO			4	1.B FE	3,990,724	96.1082	3,844,328	4,000,000	4,071,617	0	76,410	0	0	5.579	5.103	JAJO	47,113	101,601	11/22/2021	01/15/2031
48251T-AB-7	KKR 20 B - CDO			4	1.B FE	997,724	96.5663	965,663	1,000,000	1,017,819	0	18,980	0	0	5.629	5.163	JAJO	11,884	26,154	11/22/2021	10/16/2030
48251T-AC-5	KKR 20 C - CDO			4	1.F FE	4,792,301	94.6309	4,542,281	4,800,000	4,887,707	0	91,148	0	0	6.029	5.566	JAJO	61,095	144,955	12/02/2021	10/16/2030
48252K-AA-7	KKR 21 A - CDO		C	4	1.A FE	25,000,000	98.0031	24,500,776	25,000,000	25,000,000	0	0	0	0	5.079	5.365	JAJO	268,066	507,574	03/15/2018	04/15/2031
48252K-AE-9	KKR 21 C - CDO		C	4	1.F FE	7,500,000	93.5631	7,017,235	7,500,000	7,500,000	0	0	0	0	5.879	5.885	JAJO	93,086	213,439	03/15/2018	04/15/2031
48254G-AE-6	KKR 29 C - CDO		C	4	1.F FE	5,940,155	93.1395	6,054,065	6,500,000	6,019,620	0	93,314	0	0	6.079	6.294	JAJO	0	0	09/28/2022	01/15/2032
48255U-AC-8	KKR 43 B1 - CDO		C	4	1.C FE	20,000,000	99.2503	19,850,054	20,000,000	20,000,000	0	0	0	0	7.924	8.035	JAJO	44,020	0	11/14/2022	07/15/2034
48255U-AD-6	KKR 43 B2 - CDO		C	4	1.C FE	4,000,000	99.3983	3,975,931	4,000,000	4,000,000	0	0	0	0	6.998	6.997	JAJO	6,998	0	11/14/2022	07/15/2034
48255U-AE-4	KKR 43 C - CDO		C	4	1.F FE	8,000,000	98.9999	7,919,995	8,000,000	8,000,000	0	0	0	0	8.774	8.897	JAJO	19,497	0	11/14/2022	07/15/2034
48277*-AA-3	KSB-1 PAIRING NT - ABS			4	1.C PL	37,272,496	84.0000	31,313,334	37,277,778	37,271,096	0	(1,402)	0	0	3.500	3.546	MON	83,357	1,372,080	10/29/2021	02/08/2061
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LEASE R			1	1.B	50,553,406	100.8980	51,007,372	50,553,406	50,510,720	0	(1,639)	0	0	5.242	5.243	MON	154,584	2,721,781	07/12/2010	12/10/2032
48661C-AE-2	RAD 7 C - CDO		C	4	1.F FE	1,952,500	93.5944	1,871,888	2,000,000	1,959,812	0	40,748	0	0	6.079	3.437	JAJO	0	0	05/03/2022	04/18/2033
48661N-AG-3	RAD 6 C - CDO		C	4	1.F FE	2,673,083	97.0685	2,669,383	2,750,000	2,713,293	0	3,109	0	0	7.143	7.835	JAJO	0	0	12/14/2022	01/20/2033
48811*-AA-6	KELLY ISSUER LLC - ABS			4	1.G PL	4,066,051	94.5217	3,843,302	4,066,051	4,066,051	0	0	0	0	4.200	4.320	JD	85,861	63,692	05/16/2022	03/31/2051
48811*-AB-4	Kelly Series B-3 Senior Secured Note (El			4	2.C PL	689,506	95.3177	657,222	689,506	689,455	0	7,933	0	0	4.750	4.750	MJSD	8,202	0	05/16/2022	03/31/2051
50181G-BG-4	LCM XVI BR2 - CDO		D	4	1.C FE	8,000,000	95.6537	7,652,292	8,000,000	8,000,000	0	0	0	0	5.829	5.809	JAJO	98,448	223,590	11/21/2018	10/15/2031
50184N-AN-2	LCM XV BR - CDO			4	1.B FE	15,398,602	97.0396	15,041,137	15,500,000	15,722,763	0	334,118	0	0	5.943	5.418	JAJO	186,778	431,189	11/22/2021	07/22/2030
50188G-AT-0	LCM XVIII A1R - CDO			4	1.A FE	20,000,000	97.8332	19,566,634	20,000,000	20,000,000	0	0	0	0	5.263	5.357	JAJO	213,426	418,484	04/12/2018	04/21/2031
50188G-AU-7	LCM XVIII BR - CDO			4	1.C FE	999,995	95.8126	958,126	1,000,000	1,019,959	0	18,827	0	0	5.843	5.169	JAJO	11,847	26,805	11/22/2021	04/21/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50189C-AS-0	LCM 21RR CR - CDO		C	4	1.C FE	6,837,976	97.6154	6,833,079	7,000,000	7,038,685	0	133,680	0	0	6.243	6.092	JAJO	88,610	216,022	11/22/2021	04/20/2028
50200W-AC-6	LCM 28 B - CDO			4	1.C FE	1,499,993	95.5050	1,432,575	1,500,000	1,530,062	0	28,281	0	0	5.843	5.174	JAJO	17,771	40,207	11/22/2021	10/20/2030
50201M-AS-2	LCM 29 BR - CDO		C	4	1.C FE	4,000,000	94.2452	3,769,808	4,000,000	4,000,000	0	0	0	0	5.679	5.616	JAJO	47,957	105,679	06/22/2021	04/15/2031
51943*-AA-1	LAVENDER ISSUER LLC - ABS			4	1.G PL	4,066,051	94.5217	3,843,302	4,066,051	4,066,051	0	0	0	0	4.240	4.320	MJSD	86,947	63,692	05/16/2022	03/31/2051
51943*-AB-9	Lavender Series B-5 Senior Secured Note			4	2.C PL	689,506	95.3177	657,222	689,506	689,455	0	7,936	0	0	4.750	4.750	MJSD	16,464	0	05/16/2022	03/31/2051
52465#-AQ-8	LEGG MASON MORTGAGE CAPITAL CORP CREDIT			4	2.A	0	100.0000	0	0	0	0	251,290	0	0	8.470	8.661	N/A	146,006	(853,753)	04/28/2000	04/15/2022
52467@-BB-0	LEGG MASON MORTGAGE CAPITAL CORP CREDIT			4	3.B	3,926,976	96.9253	3,657,046	3,773,058	3,813,515	0	(7,232)	0	0	6.514	6.167	N/A	10,924	269,500	03/28/2003	04/15/2028
52707@-AA-3	LESMARK CAPITAL (UNIVERSITY PARK AT EVAN			1	3.C FE	81,373,210	95.8800	78,020,634	81,373,211	81,373,441	0	(9)	0	0	6.070	6.070	N/A	219,527	5,385,206	01/22/2014	09/15/2049
53576#-AA-7	LINKS TRUST-1 - ABS			4	1.A	3,423,680	94.2735	15,083,757	16,000,000	15,122,840	0	904,970	0	0	0.000	6.246	JD	0	0	11/20/1998	12/01/2023
53576#-AB-5	LINKS TRUST-2 - ABS			4	1.A	3,637,660	94.2735	16,026,492	17,000,000	16,068,018	0	961,531	0	0	0.000	6.246	JD	0	0	11/20/1998	12/01/2023
53576#-AC-3	LINKS TRUST-3 - ABS			4	1.A	3,637,660	94.2735	16,026,492	17,000,000	16,068,018	0	961,531	0	0	0.000	6.246	JD	0	0	11/20/1998	12/01/2023
53944M-AE-9	LNR 2006-1 CFX - CDO			4	6. FE	0	0.6590	75,126	11,400,000	0	0	(56,668)	0	0	5.965	0.000	MON	0	0	02/16/2006	05/28/2043
53944M-AG-4	LNR 2006-1 DFX - CDO			4	6. FE	0	0.2330	37,280	16,000,000	0	0	(81,507)	0	0	6.113	0.000	MON	0	0	02/16/2006	05/28/2043
55026C-AA-5	BREN 2022 A - ABS			4	1.G FE	63,715,775	87.5800	55,813,355	63,728,425	63,706,206	0	(9,569)	0	0	4.880	4.916	FMAN	267,801	1,339,005	05/19/2022	07/31/2062
55026C-AB-3	BREN 2022 B - ABS			4	2.C FE	42,255,920	88.0000	37,384,604	42,482,504	42,642,640	0	1,436,283	0	0	5.910	5.875	FMAN	0	0	05/19/2022	07/31/2062
55389T-AC-5	MVWOT 211W C - RMBS			4	2.B FE	2,413,596	89.3920	2,157,777	2,413,838	2,413,590	0	(9)	0	0	1.940	1.951	MON	1,431	46,828	05/10/2021	01/22/2041
55414@-AA-0	MSD SIF PARTNERS III LLC - ABS			4	2.A PL	57,098,384	99.8000	57,125,338	57,239,817	57,166,819	0	68,435	0	0	0.000	0.141	N/A	0	0	02/25/2022	11/27/2023
55415@-AA-9	MSD PCOF PARTNERS LXII, LLC - ABS			4	2.A PL	93,307,317	99.8000	93,351,363	93,538,440	93,419,150	0	111,833	0	0	0.000	0.141	N/A	0	0	02/25/2022	11/27/2023
55817E-AQ-9	MDPK XXXVII BR - CDO		C	4	1.C FE	9,000,000	96.3507	8,671,559	9,000,000	9,000,000	0	0	0	0	5.729	5.658	JAJO	108,854	242,364	07/01/2021	07/15/2032
55818M-BE-6	MDPK XIII CR2 - CDO		C	4	1.F FE	12,500,000	95.7113	11,963,908	12,500,000	12,500,000	0	0	0	0	6.127	6.124	JAJO	157,419	372,945	04/11/2018	04/19/2030
55819B-AN-0	MDPK XVIII BR - CDO		C	4	1.C FE	2,993,511	96.5144	2,895,431	3,000,000	3,053,702	0	56,984	0	0	5.878	5.203	JAJO	35,265	80,845	11/22/2021	10/21/2030
55819P-AU-3	MDPK 36R C1R - CDO		C	4	1.E FE	12,600,000	94.1900	11,867,940	12,600,000	12,600,000	0	0	0	0	6.264	5.996	JAJO	166,612	285,447	02/25/2022	04/16/2035
55819Y-AC-4	MDPK XXVI BR - CDO			4	1.C FE	15,983,258	97.0088	15,521,412	16,000,000	16,205,355	0	210,685	0	0	6.015	5.364	JAJO	165,739	445,373	11/22/2021	07/29/2030
55819Y-AE-0	MDPK XXVI CR - CDO			4	1.F FE	5,002,460	94.9168	4,745,841	5,000,000	5,101,892	0	95,276	0	0	6.465	5.611	JAJO	55,668	162,117	12/02/2021	07/29/2030
55820R-AL-6	MDPK 25R A2R - CDO			4	1.C FE	6,000,000	97.1109	5,826,654	6,000,000	6,000,000	0	0	0	0	6.008	5.828	JAJO	68,096	166,770	03/25/2021	04/25/2029
55910*-AA-1	Magenta Sub Series C-6 Senior Secured No			4	3.C PL	975,091	94.9892	926,231	975,091	973,869	0	13,606	0	0	6.230	6.230	MJSD	15,188	0	05/16/2022	03/31/2051
55951P-BC-0	MAGNE VII A2R - CDO		C	4	1.B FE	18,458,846	96.5959	17,870,233	18,500,000	18,586,262	0	121,461	0	0	5.279	5.274	JAJO	206,180	413,324	11/22/2021	01/18/2028
55951P-BE-6	MAGNE VII BR2 - CDO		C	4	1.E FE	11,953,212	94.0559	11,286,709	12,000,000	12,201,244	0	235,734	0	0	5.729	5.291	JAJO	145,138	323,152	11/22/2021	01/18/2028
55952F-AC-2	MAGNE XXXI B - CDO		C	4	1.C FE	1,750,000	96.1788	1,683,129	1,750,000	1,750,000	0	0	0	0	5.729	5.547	JAJO	21,166	52,768	06/29/2021	07/17/2034
55952Y-AV-9	MAGNE 8RR DR2 - CDO		C	4	2.C FE	3,000,000	94.9335	2,848,006	3,000,000	3,000,000	0	0	0	0	6.979	6.988	JAJO	44,201	119,017	04/20/2018	04/15/2031
55953M-AQ-5	MAGNE 15R BR - CDO		C	4	1.C FE	998,495	97.0595	970,595	1,000,000	1,018,794	0	19,104	0	0	5.928	5.170	JAJO	11,198	26,984	11/22/2021	07/25/2031
55953R-AS-0	MAGNE XVI C2R - CDO			4	1.C FE	9,500,000	96.4446	9,162,237	9,500,000	9,500,000	0	0	0	0	5.794	5.936	JAJO	114,667	254,415	01/18/2018	01/18/2028
55953U-AG-9	MAGNE XXX D - CDO		C	4	2.C FE	1,029,300	93.3876	1,053,412	1,128,000	1,042,959	0	19,407	0	0	7.308	7.011	JAJO	0	0	09/15/2022	10/25/2034
55953W-AE-0	MAGNE 32 C - CDO		C	4	1.F FE	4,000,000	93.2567	3,730,266	4,000,000	4,000,000	0	0	0	0	6.164	5.894	JAJO	52,048	82,557	03/07/2022	04/16/2035
55953W-AG-5	MAGNE 32 D - CDO		C	4	2.C FE	5,000,000	94.8543	4,742,713	5,000,000	4,865,498	0	0	0	0	7.314	0.000	JAJO	0	0	03/07/2022	04/15/2035
55953Y-AC-0	MAGNE 33 B1 - CDO		C	4	1.C FE	16,230,549	98.4371	16,734,306	17,000,000	16,254,769	0	24,220	0	0	3.571	5.049	JAJO	313,641	0	11/18/2022	07/20/2035
55954H-AQ-5	MAGNE XXII CR - CDO		C	4	1.F FE	3,009,344	94.0647	2,821,940	3,000,000	3,068,050	0	64,275	0	0	6.029	5.479	JAJO	38,185	89,963	08/10/2021	04/15/2031
55954K-AS-4	MAGNE 19R CR - CDO		C	4	1.F FE	12,218,750	92.5497	11,383,619	12,300,000	12,258,869	0	145,765	0	0	6.029	4.984	JAJO	92,916	220,452	03/01/2022	04/17/2034
55954T-AE-6	MAGNETITE XXXV, LIMITED - CDO		C	4	1.C FE	11,700,000	96.7528	11,320,080	11,700,000	11,700,000	0	0	0	0	5.683	5.722	JAJO	256,730	0	07/12/2022	10/25/2035
55954T-AG-1	MAGNETITE XXXV, LIMITED - CDO		C	4	1.F FE	11,050,000	99.0378	10,943,672	11,050,000	11,050,000	0	0	0	0	7.263	7.526	JAJO	316,565	0	07/12/2022	10/25/2035
55954T-AJ-5	MAGNE 35 D - CDO		C	4	2.C FE	2,229,500	96.7324	2,200,662	2,275,000	2,290,836	0	61,336	0	0	8.293	7.276	JAJO	0	0	07/12/2022	10/25/2035
55954W-AQ-2	MAGNE 24R CR - CDO		C	4	1.F FE	1,000,000	91.9309	919,309	1,000,000	997,491	0	19,467	0	0	5.964	2.333	JAJO	0	0	02/04/2022	04/15/2035
55955G-AB-9	MAGNE 25 B - CDO		C	4	1.C FE	4,400,000	96.6741	4,253,660	4,400,000	4,400,000	0	0	0	0	5.908	5.591	JAJO	49,106	117,837	12/10/2020	01/26/2032
55955G-AC-7	MAGNE 25 C - CDO		C	4	1.F FE	4,348,210	95.6199	4,207,276	4,400,000	4,359,692	0	15,822	0	0	6.458	6.138	JAJO	41,477	110,016	09/20/2022	01/26/2032
55988*-AA-8	Mahogany Sub Series C-7 Senior Secured N			4	3.C PL	975,091	94.9892	926,231	975,091	973,869	0	13,705	0	0	6.230	6.230	MJSD	15,188	15,187	05/16/2022	03/31/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56081#-BH-2	MAJOR LEAGUE BASEBALL TRUST - ABS			1	1.F FE	6,000,000	84.8500	5,091,000	6,000,000	6,000,000	0	0	0	0	3.170	3.170	JD	11,095	190,200	02/10/2017	12/10/2031
56081#-CT-5	TERM NT SER 58 - ABS			1,2	1.F FE	3,000,000	79.0700	2,372,100	3,000,000	3,000,000	0	0	0	0	2.340	2.332	N/A	4,095	70,200	12/10/2021	12/10/2031
56081#-CU-2	TERM NT SER 59 - ABS			1,2	1.F FE	3,000,000	76.2300	2,286,900	3,000,000	3,000,000	0	0	0	0	2.490	2.486	N/A	4,358	74,700	12/10/2021	12/10/2033
56081#-CV-0	MAJOR LEAGUE BASEBALL TRUST 12/36 - ABS				1.F FE	12,000,000	71.1800	8,541,600	12,000,000	12,000,000	0	0	0	0	2.640	2.641	JD	110,220	245,472	12/10/2021	12/10/2036
56576Q-AN-8	MCLO V A1R - CDO			4	1.A FE	528,452	99.8593	530,467	531,215	531,215	0	7,238	0	0	5.545	0.000	FMAN	3,355	11,554	11/08/2018	11/22/2027
56576Q-AQ-1	MCLO V A2R - CDO			2	1.B FE	9,000,000	98.9531	8,905,779	9,000,000	9,000,000	0	0	0	0	6.125	6.043	FMAN	62,786	248,533	11/15/2017	11/22/2027
56576V-AY-3	MCLO VI A22 - CDO			4	1.B FE	5,494,736	98.7459	5,431,027	5,500,000	5,513,679	0	18,239	0	0	6.300	5.983	FMAN	46,198	160,045	11/22/2021	05/15/2028
56579A-AL-4	MCLO XIII BL - CDO			4	1.F FE	7,960,000	97.8611	7,828,887	8,000,000	8,120,609	0	96,055	0	0	7.179	6.796	JAJO	121,248	333,690	06/04/2019	04/15/2032
565923-AE-9	MP25 25 B - CDO		C	4	1.C FE	20,000,000	99.6807	19,936,139	20,000,000	20,000,000	0	0	0	0	8.070	8.174	JAJO	174,846	0	10/19/2022	10/20/2034
56845N-AE-0	SPEAK 8 C - CDO		C	4	1.F FE	1,214,388	93.6377	1,170,471	1,250,000	1,218,980	0	25,806	0	0	6.243	3.503	JAJO	0	0	05/05/2022	04/20/2033
57135*-AA-6	MAROON ISSUER LLC - ABS			4	1.G PL	4,066,051	94.5217	3,843,302	4,066,051	4,066,051	0	0	0	0	4.200	4.398	MJSD	43,168	63,692	05/16/2022	03/31/2051
57135*-AB-4	Maroon Series B-1 Senior Secured Note (E			4	2.C PL	689,506	95.3177	657,222	689,506	689,455	0	7,933	0	0	4.750	4.750	MJSD	8,202	0	05/16/2022	03/31/2051
58940B-AH-9	MERCURY FINANCIAL CREDIT CARD MASTER TRU			4	1.F FE	80,969,805	102.0659	82,652,974	80,980,000	80,973,643	0	3,838	0	0	6.460	6.550	MON	159,846	1,860,021	08/12/2022	03/22/2027
58940B-AJ-5	MFCC 222 B - ABS			4	2.B FE	10,819,765	95.4965	10,332,720	10,820,000	10,839,589	0	287,583	0	0	7.680	7.679	MON	0	0	08/12/2022	03/22/2027
58940B-AM-8	MERCURY FINANCIAL CREDIT CARD MASTER TRU			4	1.F FE	77,305,547	104.6297	80,886,113	77,307,000	77,176,162	0	2,295	0	0	8.760	8.759	MON	714,832	0	11/17/2022	06/21/2027
59549R-AG-9	MID-STATE TRUST X - ABS			4	2.A FE	2,097,372	97.4968	2,092,589	2,146,316	2,106,745	0	5,429	0	0	5.820	6.830	MON	5,552	124,916	11/26/2001	02/15/2036
59801A-AG-9	MIDO XI B - CDO		C	4	1.C FE	9,903,625	99.6181	9,887,094	9,925,000	9,903,861	0	236	0	0	7.240	7.370	JAJO	87,828	0	10/18/2022	10/18/2033
59802X-BG-7	MIDO 6RR C2R - CDO			4	1.D FE	4,850,000	94.5000	4,583,250	4,850,000	4,850,000	0	0	0	0	6.243	5.997	JAJO	61,394	149,673	03/12/2021	04/20/2033
59802X-BJ-1	MIDO 6RR C2B - CDO			4	1.F FE	4,801,500	95.4598	4,629,800	4,850,000	4,949,536	0	107,074	0	0	7.083	6.421	JAJO	69,655	190,978	03/12/2021	04/20/2033
59966P-AE-2	MLFPK 1 C - CDO		C	4	1.F FE	10,000,000	94.4587	9,445,873	10,000,000	10,000,000	0	0	0	0	6.463	6.092	JAJO	131,062	157,186	05/12/2022	07/20/2035
60162P-AE-2	MILOS 1R AR - CDO			4	1.A FE	1,562,560	98.1788	1,570,861	1,600,000	1,618,516	0	34,602	0	0	5.313	4.704	JAJO	17,236	34,290	06/24/2020	10/20/2030
61774J-AE-4	MSEV 2022-16 B - CDO			4	1.C FE	1,000,000	95.7842	957,842	1,000,000	1,000,000	0	0	0	0	5.814	5.557	JAJO	12,273	18,395	02/25/2022	04/16/2035
61774J-AG-9	MSEV 2022-16 C - CDO			4	1.E FE	7,500,000	93.5862	7,018,964	7,500,000	7,346,289	0	0	0	0	6.214	0.000	JAJO	0	0	02/25/2022	04/16/2035
61774J-AJ-3	MSEV 2022-16 D1 - CDO			4	2.B FE	5,800,000	89.9893	5,219,380	5,800,000	5,800,000	0	0	0	0	7.114	6.856	JAJO	87,102	146,275	02/25/2022	04/16/2035
62432M-AE-9	MVEW 14 B - CDO			4	1.D Z	0	100.0000	0	0	0	0	0	0	0	5.928	2.503	JAJO	0	0	01/15/2021	04/15/2029
62432M-AG-4	MVEW 14 C - CDO			4	1.D Z	0	100.0500	0	0	0	0	0	0	0	6.729	3.380	JAJO	0	0	01/15/2021	04/15/2029
62432M-AS-8	MVEW XIV BR - CDO			4	1.C FE	6,000,000	95.9190	5,755,142	6,000,000	6,000,000	0	0	0	0	5.929	5.743	JAJO	75,102	173,809	10/06/2021	10/15/2034
62432M-AU-3	MVEW XIV CR - CDO			4	1.F FE	4,500,000	95.4579	4,295,606	4,500,000	4,339,824	0	0	0	0	6.579	0.000	JAJO	0	0	10/06/2021	10/15/2034
62848B-AB-7	MVWOT 2018-1 B - RMBS			4	1.F FE	2,394,826	97.2600	2,329,569	2,395,197	2,394,914	0	34	0	0	3.600	3.633	MON	2,635	86,227	06/19/2018	01/21/2036
62848B-AC-5	MVWOT 2018-1 C - RMBS			4	2.B FE	1,547,647	95.8254	1,483,057	1,547,666	1,548,199	0	(63)	0	0	3.900	3.914	MON	1,844	60,359	06/19/2018	01/21/2036
62878Y-AA-2	NBC FUNDING LLC, SERIES 2021-1 - ABS			4	2.C FE	25,010,008	84.5900	21,155,965	25,010,008	25,144,418	0	754,767	0	0	2.989	3.037	JAJO	0	0	07/16/2021	07/30/2051
62947A-AC-7	NPRL 2019-2 A3 - ABS			4	1.F FE	68,285,773	84.6400	57,800,656	68,290,000	68,327,368	0	23,695	0	0	3.802	3.866	MON	86,546	2,596,386	11/01/2019	11/19/2049
62954J-AB-0	NPRL 2019-1 A2 - ABS			4	1.F FE	49,999,665	88.3500	44,175,000	50,000,000	51,522,460	0	478,076	0	0	3.241	4.143	MON	49,515	1,620,500	08/22/2019	09/20/2049
63172W-AE-9	NCC 192 BN - CDO		C	4	1.C FE	2,000,000	95.4503	1,909,006	2,000,000	2,000,000	0	0	0	0	6.529	7.276	JAJO	27,567	82,000	08/16/2019	10/15/2032
63172W-AL-3	NCC 192 BF - CDO		C	4	1.C FE	9,000,000	90.1331	8,111,978	9,000,000	9,000,000	0	0	0	0	4.100	4.121	JAJO	77,900	369,000	08/16/2019	10/15/2032
63940Q-AD-5	NAVSL 18B B - ABS			4	1.C FE	19,196,582	91.2949	17,528,615	19,200,000	19,198,602	0	396	0	0	4.130	4.168	MON	35,243	792,960	05/15/2018	12/15/2059
63940U-AD-6	NAVSL 2018-D B - ABS			4	1.C FE	4,090,000	89.8942	3,595,768	4,000,000	4,045,386	0	(9,380)	0	0	4.570	4.330	MON	8,124	182,800	01/03/2019	12/15/2059
63941B-AD-7	NAVSL 2019-A B - ABS			4	1.B FE	11,996,326	91.5771	10,989,253	12,000,000	11,998,980	0	619	0	0	3.900	3.938	MON	20,800	468,000	02/11/2019	01/15/2043
63941C-AE-3	NAVSL 2019-D B - ABS			4	1.C FE	2,997,485	85.1862	2,555,586	3,000,000	2,998,400	0	252	0	0	3.610	3.648	MON	4,813	108,300	06/19/2019	12/15/2059
64016N-AA-5	NBLY 211 A2 - ABS			4	2.C FE	60,759,527	79.7500	48,524,222	60,845,420	60,856,957	0	361,801	0	0	3.584	3.596	JAJO	309,690	1,827,676	01/18/2022	04/30/2051
64016N-AC-1	NBLY 221 A2 - ABS			4	2.C FE	86,347,500	79.0100	68,223,160	86,347,500	86,807,716	0	2,838,592	0	0	3.695	3.608	JAJO	0	0	01/11/2022	01/30/2052
64130D-BL-3	NEUB XXI CR2 - CDO			4	1.F FE	1,873,260	93.6885	1,873,770	2,000,000	1,894,074	0	48,601	0	0	6.293	5.210	JAJO	0	0	06/27/2022	04/20/2034
64130P-AC-7	NEUB 28 A2 - CDO		C	4	1.A FE	500,238	97.4346	487,173	500,000	510,059	0	9,297	0	0	5.543	4.841	JAJO	5,620	11,882	11/22/2021	04/22/2030
64130P-AE-3	NEUB 28 B - CDO		C	4	1.C FE	999,528	96.7067	967,067	1,000,000	1,019,547	0	18,878	0	0	5.843	5.176	JAJO	11,847	26,805	11/22/2021	04/22/2030
64131Q-AE-0	NEUB 26 C - CDO		C	4	1.F FE	2,364,000	93.4397	2,242,553	2,400,000	2,416,856	0	31,363	0	0	5.944	5.648	JAJO	29,719	67,923	01/04/2021	10/18/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64131T-AS-3	NEUB XVI-S CR - CDO		C	4	1.F FE	2,126,750	92.4378	2,172,288	2,350,000	2,154,642	0	14,232	0	0	5.979	5.831	JAJO	0	0	11/04/2022	04/17/2034
64132J-AS-4	NEUB 31R CR - CDO		C	4	1.F FE	3,987,956	94.9695	3,798,780	4,000,000	4,069,157	0	77,118	0	0	6.193	5.590	JAJO	50,229	121,414	12/02/2021	04/20/2031
64132M-AS-7	NEUB 30 BR - CDO		C	4	1.C FE	15,997,948	95.6404	15,302,456	16,000,000	16,038,448	0	37,997	0	0	5.643	5.381	JAJO	183,070	396,432	11/22/2021	01/21/2031
64132M-AW-8	NEUB 30 CR - CDO		C	4	1.F FE	9,250,000	92.9029	8,593,523	9,250,000	9,250,000	0	0	0	0	5.993	5.757	JAJO	112,402	262,012	02/12/2021	01/21/2031
64132Y-AU-6	NEUB 34 CR - CDO		C	4	1.E FE	8,000,000	93.5345	7,482,760	8,000,000	7,980,491	0	160,730	0	0	6.063	2.409	JAJO	0	0	02/08/2022	01/22/2035
64133C-AL-3	NEUB 35 D - CDO		C	4	2.C FE	3,028,953	94.6876	2,867,182	3,028,045	3,025,507	0	80,290	0	0	7.927	3.912	JAJO	0	29,887	04/12/2022	01/19/2033
64133K-AL-5	NEUB 36R BR - CDO		C	4	1.C FE	5,000,000	96.3230	4,816,150	5,000,000	5,000,000	0	0	0	0	5.793	5.526	JAJO	58,730	131,489	12/16/2020	04/20/2033
64133K-AN-1	NEUB 36R CR - CDO		C	4	1.F FE	2,400,000	94.4251	2,266,203	2,400,000	2,400,000	0	0	0	0	6.393	6.105	JAJO	31,111	77,715	12/16/2020	04/20/2033
64133R-AN-6	NEUB 38 CR - CDO		C	4	1.F FE	466,210	93.1251	465,626	500,000	471,646	0	12,305	0	0	6.243	6.816	JAJO	0	0	06/28/2022	10/22/2035
64133V-AE-7	NEUB 44 C - CDO		C	4	1.F FE	1,315,005	91.9107	1,332,705	1,450,000	1,334,260	0	17,570	0	0	5.979	7.160	JAJO	17,008	17,008	10/12/2022	10/16/2034
64133W-AE-5	NEUB 42 C - CDO		C	4	1.F FE	759,878	91.8251	746,538	813,000	769,737	0	12,347	0	0	5.929	5.968	JAJO	0	0	09/06/2022	07/16/2035
64134A-AA-0	NEUB 43 A - CDO		C	4	1.A FE	7,999,944	97.1173	7,769,386	8,000,000	8,102,749	0	94,047	0	0	5.209	4.850	JAJO	87,977	195,680	12/02/2021	07/17/2035
64134A-AC-6	NEUB 43 B - CDO		C	4	1.C FE	2,992,914	95.7572	2,872,715	3,000,000	3,032,903	0	37,525	0	0	5.679	5.316	JAJO	35,968	90,535	12/02/2021	07/17/2035
64134A-AE-2	NEUB 43 C - CDO		C	4	1.F FE	3,545,108	92.3913	3,279,891	3,550,000	3,615,172	0	65,591	0	0	6.029	5.543	JAJO	45,185	122,250	12/02/2021	07/17/2035
64134M-AA-4	NEUB 45 A - CDO		C	4	1.A FE	20,000,000	97.0124	19,402,473	20,000,000	20,000,000	0	0	0	0	5.141	5.098	JAJO	225,627	402,286	10/07/2021	10/15/2035
64134M-AC-0	NEUB 45 B - CDO		C	4	1.C FE	5,500,000	95.8014	5,269,078	5,500,000	5,500,000	0	0	0	0	5.661	5.539	JAJO	68,323	136,845	10/07/2021	10/15/2035
64135G-AG-3	NEUB 48 C - CDO		C	4	1.F FE	8,000,000	92.5603	7,404,823	8,000,000	8,000,000	0	0	0	0	6.260	5.791	JAJO	94,596	174,348	02/22/2022	04/25/2036
64754L-AG-2	NMC 2 C - CDO		C	4	1.F FE	4,750,000	93.2479	4,429,273	4,750,000	4,750,000	0	0	0	0	6.129	5.940	JAJO	61,462	147,284	02/26/2021	04/17/2034
647550-AJ-1	NMC 3 D - CDO		C	4	2.C FE	5,000,000	91.6323	4,581,613	5,000,000	4,987,046	0	175,387	0	0	7.593	3.519	JAJO	0	0	08/09/2021	10/20/2034
64755R-AN-3	NMC 1 AR - CDO		C	4	1.A FE	33,000,000	97.0500	32,026,500	33,000,000	33,000,000	0	0	0	0	5.279	5.172	JAJO	367,780	719,788	10/08/2021	10/16/2034
64755R-AQ-6	NMC 1 B1R - CDO		C	4	1.C FE	13,250,000	96.1001	12,733,263	13,250,000	13,250,000	0	0	0	0	5.879	5.693	JAJO	164,453	366,960	10/08/2021	10/16/2034
64755R-AU-7	NMC 1 CR - CDO		C	4	1.F FE	6,500,000	93.6568	6,087,692	6,500,000	6,295,328	0	0	0	0	6.279	0.000	JAJO	0	0	10/08/2021	10/16/2034
65357L-AL-9	NIAPK 1R BR - CDO			4	1.C FE	9,411,753	96.0339	9,536,170	9,930,000	9,437,654	0	25,900	0	0	5.679	7.579	JAJO	119,054	0	10/26/2022	07/19/2032
667294-AU-6	NORTHWEST AIRLINES 2002-1 PASS THROUGH T			4	6. *	0	0.0000	0	4,684,966	0	0	0	0	0	9.179	0.000	AO	0	0	02/01/2002	02/28/2018
668468-AC-5	WOODS 25 B1 - CDO		C	4	1.C FE	2,000,000	94.7699	1,895,398	2,000,000	2,000,000	0	0	0	0	6.143	5.807	JAJO	24,912	69,025	06/25/2021	07/20/2034
66860J-AC-2	WOODS 11B A2 - CDO		C	4	1.A FE	22,000,002	96.4804	21,225,683	22,000,000	22,038,893	0	36,778	0	0	5.627	5.527	JAJO	254,446	544,486	11/22/2021	04/19/2031
66860J-AE-8	WOODS 11B B - CDO		C	4	1.C FE	1,999,990	97.3815	1,947,629	2,000,000	2,039,345	0	37,094	0	0	5.977	5.311	JAJO	24,570	56,596	11/22/2021	04/19/2031
66860J-AG-3	WOODS 11B C - CDO		C	4	1.F FE	17,120,780	94.4892	16,299,392	17,250,000	17,481,254	0	343,066	0	0	6.427	5.940	JAJO	227,875	566,843	12/02/2021	04/19/2031
66934#-AA-6	NORWEGIAN AIR SHUTTLE PASS THROUGH TRUST			1	3.C PL	23,221,102	100.0000	26,114,492	26,114,492	23,793,112	0	1,100,014	0	0	4.750	0.000	JJ	0	2,434,880	04/03/2020	07/22/2029
67088C-AA-5	OMX TIMBER FINANCE INVESTMENTS II LLC			2	6. *	3,117,470	0.8500	203,835	23,980,542	203,835	40,979	0	0	0	5.540	0.000	AO	0	0	09/26/2005	01/29/2020
670898-AE-5	OCP 2020- 8R A2 - CDO		C	4	1.C FE	3,000,000	96.0953	2,882,859	3,000,000	3,000,000	0	0	0	0	5.629	5.585	JAJO	35,651	78,463	12/17/2020	01/20/2032
670898-AG-0	OCP 2020- 8R B1A - CDO		C	4	1.D FE	6,300,000	94.7437	5,968,853	6,300,000	6,300,000	0	0	0	0	5.979	5.908	JAJO	79,523	187,068	12/17/2020	01/20/2032
670898-AL-9	OCP 2020- 8R B1B - CDO		C	4	1.F FE	6,300,000	97.3983	6,136,094	6,300,000	6,300,000	0	0	0	0	6.939	6.885	JAJO	92,291	248,220	12/17/2020	01/20/2032
67092D-AZ-2	OCP 2015-10 DR - CDO		C	4	2.A FE	936,530	89.6990	896,990	1,000,000	943,470	0	28,950	0	0	7.277	5.109	JAJO	0	0	05/06/2022	01/26/2034
67092R-AS-7	OCP 2016-12 DR2 - CDO			4	2.C FE	990,000	90.3478	903,478	1,000,000	1,004,726	0	14,726	0	0	7.269	6.939	JAJO	15,143	27,284	02/24/2022	04/18/2033
67098U-AN-5	OAKC 6 AR - CDO		C	4	1.A FE	7,995,408	96.9520	7,756,158	8,000,000	8,099,661	0	96,321	0	0	5.383	4.868	JAJO	87,317	177,127	12/02/2021	07/20/2034
67098U-AQ-8	OAKC 6 BR - CDO		C	4	1.C FE	3,500,000	95.8687	3,355,405	3,500,000	3,500,000	0	0	0	0	5.893	5.550	JAJO	41,821	95,591	06/17/2021	07/20/2034
67098U-AS-4	OAKC 6 CR - CDO		C	4	1.F FE	4,000,000	93.1715	3,726,858	4,000,000	4,000,000	0	0	0	0	6.243	5.879	JAJO	50,634	123,441	06/17/2021	07/20/2034
67098U-AU-9	OAKC 6 DR - CDO		C	4	2.C FE	5,511,003	93.9607	5,167,838	5,500,000	5,599,327	0	83,280	0	0	7.393	6.758	JAJO	82,448	233,860	12/02/2021	07/20/2034
67098W-AQ-4	OAKC 7 BR - CDO		C	4	1.C FE	1,400,000	95.8180	1,341,452	1,400,000	1,400,000	0	0	0	0	5.755	5.405	JAJO	16,562	29,181	01/31/2022	10/19/2037
67109B-DC-5	OHALF 151RRR AR3 - CDO			4	1.A FE	10,000,000	97.2449	9,724,493	10,000,000	10,000,000	0	0	0	0	5.377	5.105	JAJO	110,518	206,940	10/26/2021	01/19/2037
67109B-DE-1	OHALF 151RRR BR3 - CDO			4	1.C FE	21,142,300	95.8480	20,319,782	21,200,000	21,142,306	0	6	0	0	5.927	5.622	JAJO	258,267	517,084	10/27/2022	01/19/2037
67109Y-AN-4	OAKC 12R A2R - CDO			4	1.A FE	7,500,000	96.5132	7,238,492	7,500,000	7,500,000	0	0	0	0	5.625	5.427	JAJO	80,853	181,047	06/06/2018	07/23/2030
67109Y-AQ-7	OAKC 12R BR - CDO			4	1.C FE	1,995,072	96.2010	1,924,019	2,000,000	2,035,990	0	38,492	0	0	5.925	5.222	JAJO	22,711	54,346	11/22/2021	07/23/2030
67112R-AU-8	OAKC 3 BR - CDO			4	1.C FE	2,500,000	96.1009	2,402,523	2,500,000	2,500,000	0	0	0	0	5.893	5.550	JAJO	29,872	68,279	05/26/2021	07/02/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67113L-AQ-9	OCP 2019-17 BR - CDO		C	4	1.C FE	20,000,000	95.4096	19,081,912	20,000,000	20,000,000	0	0	0	0	5.843	5.601	JAJO	236,949	536,095	06/17/2021	07/20/2032
67113L-AS-5	OCP 2019-17 CR - CDO		C	4	1.F FE	2,440,100	93.3497	2,333,741	2,500,000	2,448,946	0	51,272	0	0	6.243	3.461	JAJO	0	0	05/04/2022	07/20/2032
67115L-AC-8	OAKC 16 B - CDO		C	4	1.C FE	6,500,000	95.5251	6,209,132	6,500,000	6,500,000	0	0	0	0	5.794	5.487	JAJO	78,456	179,555	08/18/2021	10/18/2034
67115L-AE-4	OAKC 16 C - CDO		C	4	1.F FE	5,500,000	93.3047	5,131,757	5,500,000	5,500,000	0	0	0	0	6.144	5.817	JAJO	70,397	172,465	08/18/2021	10/18/2034
67115V-AE-2	OAKC 11 C - CDO		C	4	1.F FE	10,000,000	93.7518	9,375,179	10,000,000	10,000,000	0	0	0	0	6.255	5.969	JAJO	128,575	176,044	04/14/2022	07/20/2033
67115W-AE-0	OAKC 1 A2 - CDO		C	4	1.A FE	10,500,984	96.8507	10,169,321	10,500,000	10,540,700	0	37,465	0	0	5.693	5.445	JAJO	121,204	265,481	11/22/2021	10/21/2030
67115W-AG-5	OAKC 1 B - CDO		C	4	1.C FE	13,837,282	96.7473	13,544,625	14,000,000	14,070,736	0	176,011	0	0	5.893	5.585	JAJO	167,284	382,364	11/22/2021	10/21/2030
67118Y-AG-8	OCP 2224 C - CDO		C	4	1.E FE	9,000,000	94.8756	8,538,804	9,000,000	9,000,000	0	0	0	0	4.211	6.126	JAJO	257,896	0	04/26/2022	07/20/2035
67181D-AK-7	OAKIG 212 A2 - ABS			4	1.A FE	62,319,631	86.5800	53,958,080	62,321,644	62,319,864	0	250	0	0	2.630	2.645	MON	50,082	1,639,059	11/19/2021	11/20/2051
67181D-AM-3	OAKIG 212 A4 - ABS			4	1.F FE	23,248,531	84.1400	19,562,550	23,250,000	23,248,718	0	224	0	0	3.240	3.263	MON	23,018	753,300	11/19/2021	11/20/2051
67576F-AA-7	OCT18 18RR A1A - CDO		C	4	1.A FE	30,000,000	98.3752	29,512,555	30,000,000	30,000,000	0	0	0	0	5.039	5.332	JAJO	319,146	605,667	03/23/2018	04/16/2031
67576F-AE-9	OCT18 18RR A2 - CDO		C	4	1.C FE	33,984,236	96.3960	32,774,640	34,000,000	34,066,237	0	77,172	0	0	5.549	5.530	JAJO	398,305	861,749	11/22/2021	04/16/2031
67576X-AQ-3	OCT47 47 CR - CDO		C	4	1.F FE	1,934,880	92.2907	1,924,261	2,085,000	1,961,519	0	12,053	0	0	6.143	7.359	JAJO	0	0	11/28/2022	07/20/2034
67577W-AE-1	OCT66 66 C1 - CDO		C	4	1.E FE	18,500,000	96.6071	17,872,313	18,500,000	18,500,000	0	0	0	0	6.581	6.874	FMAN	541,089	0	06/14/2022	08/16/2033
67577W-AG-6	OCT66 66 D - CDO		C	4	2.C FE	3,960,000	94.8619	3,794,478	4,000,000	3,961,554	0	1,554	0	0	7.811	0.090	FMAN	0	0	06/14/2022	08/16/2033
67577W-AL-5	OCT66 66 C2 - CDO		C	4	1.E FE	3,125,000	99.0386	3,094,955	3,125,000	3,125,000	0	0	0	0	7.501	7.808	FMAN	104,178	0	06/14/2022	08/16/2033
67578F-AA-5	OCT49 49 A1 - CDO		C	2	1.A FE	5,000,000	98.5538	4,927,692	5,000,000	5,000,000	0	0	0	0	5.299	5.437	JAJO	55,935	112,729	12/11/2020	01/18/2033
67578F-AC-1	OCT49 49 B - CDO		C	2	1.C FE	2,500,000	95.9454	2,398,636	2,500,000	2,500,000	0	0	0	0	5.629	5.591	JAJO	29,709	64,775	12/11/2020	01/18/2033
67578F-AE-7	OCT49 49 C - CDO		C	2	1.F FE	2,150,000	94.6233	2,034,400	2,150,000	2,150,000	0	0	0	0	6.129	6.069	JAJO	27,819	66,665	12/11/2020	01/18/2033
67578F-AG-2	OCT49 49 D - CDO		C	2	2.C FE	2,600,000	92.4487	2,403,666	2,600,000	2,600,000	0	0	0	0	7.479	7.423	JAJO	41,052	116,401	12/11/2020	01/18/2033
67592X-AC-4	OCT57 57 A - CDO		C	4	1.A FE	16,000,000	97.0756	15,532,089	16,000,000	16,000,000	0	0	0	0	5.229	5.115	JAJO	176,629	327,672	10/13/2021	10/16/2034
67592X-AE-0	OCT57 57 B1 - CDO		C	4	1.C FE	4,000,000	95.7981	3,831,926	4,000,000	4,000,000	0	0	0	0	5.729	5.538	JAJO	48,379	100,196	10/13/2021	10/16/2034
67592X-AJ-9	OCT57 57 C - CDO		C	4	1.F FE	8,750,000	92.8204	8,121,784	8,750,000	8,750,000	0	0	0	0	6.129	5.919	JAJO	113,219	251,165	10/13/2021	10/16/2034
675937-AJ-5	OCT62 62 C - CDO		C	4	1.F FE	10,500,000	99.4425	10,441,461	10,500,000	10,500,000	0	0	0	0	7.777	8.492	JAJO	68,050	0	10/28/2022	01/20/2036
675937-AQ-9	OCT62 62 B1 - CDO			4	1.C FE	20,000,000	99.4643	19,892,856	20,000,000	20,000,000	0	0	0	0	6.877	7.161	JAJO	114,618	0	10/28/2022	01/20/2036
675937-AU-0	OCT62 62 B2 - CDO			4	1.C FE	7,500,000	98.7739	7,408,040	7,500,000	7,500,000	0	0	0	0	6.786	6.835	JAJO	40,999	0	10/28/2022	01/20/2036
67707B-AC-4	OAKC XV C - CDO			4	1.F FE	939,000	94.4890	944,890	1,000,000	953,426	0	17,771	0	0	5.993	7.190	JAJO	0	0	09/21/2022	01/20/2030
67707E-BC-7	OAKC 2 CR - CDO			4	1.F FE	6,750,000	94.6159	6,386,573	6,750,000	6,748,561	0	188,258	0	0	6.478	3.106	JAJO	0	0	04/14/2021	04/21/2034
67707G-AJ-8	OAKC 8 C - CDO		C	4	1.F FE	927,000	93.0763	930,763	1,000,000	940,599	0	16,821	0	0	6.094	6.865	JAJO	0	0	09/21/2022	01/18/2034
68269L-AA-4	OMFIT 2020-1 A - ABS			4	1.A FE	9,829,206	99.1200	9,743,452	9,829,955	9,869,196	0	32,301	0	0	3.840	3.892	MON	17,825	499,203	04/24/2020	05/14/2032
68269L-AB-2	OMFIT 2020-1 B - ABS			4	1.C FE	4,199,468	97.0300	4,075,260	4,200,000	4,231,665	0	12,583	0	0	4.830	5.153	MON	9,580	202,860	04/24/2020	05/14/2032
683418-AA-1	Onyx Sub Series C-8 Senior Secured Note			4	3.C PL	975,091	94.9892	926,231	975,091	973,869	0	13,606	0	0	6.230	6.230	MJSD	15,188	0	05/16/2022	03/31/2051
691200-AC-3	OR IV A1R - CDO		C	2	1.A FE	3,247,000	95.7454	3,255,344	3,400,000	3,257,072	0	10,072	0	0	4.584	6.722	FMAN	17,750	39,397	09/26/2022	08/20/2033
693342-AD-9	PCG 2022-A A4 - ABS			4	1.A FE	24,999,218	87.9720	21,993,000	25,000,000	24,999,999	0	782	0	0	4.451	4.451	MON	92,729	621,285	05/03/2022	12/01/2049
693342-AE-7	PCG 2022-A A5 - ABS			4	1.A FE	29,998,968	88.8460	26,653,800	30,000,000	30,000,001	0	1,033	0	0	4.674	4.674	MON	116,850	782,895	05/03/2022	12/01/2053
693652-BD-0	PSMC 202 X2 - RMBS			4	1.A FE	86,002	1.5576	133,961	0	77,105	0	(51,760)	0	0	0.500	40.916	MON	3,583	49,319	06/26/2020	05/25/2050
693675-BC-3	PSMC 2020-3 AX1 - RMBS			4	1.A FE	189,650	0.9838	306,381	0	302,648	0	63,424	0	0	0.307	22.891	MON	7,958	106,825	10/27/2020	11/25/2050
693684-BD-3	PSMC 201 X1 - RMBS			4	1.A FE	45,506	0.1876	26,244	0	34,416	0	(26,463)	0	0	0.050	(0.809)	MON	579	10,067	01/24/2020	01/25/2050
693798-AA-4	SECD NT (PEPCO) - CMO			4	2.B	24,123,334	103.5000	24,967,651	24,123,334	24,123,464	0	(20)	0	0	6.731	6.826	N/A	72,166	1,759,053	10/29/2003	12/15/2028
69410A-AA-4	PACEWELL 6 LLC - ABS			4	1.A FE	30,615,543	101.2500	30,999,019	30,616,315	30,983,786	0	368,243	0	0	6.635	11.158	MON	220,096	0	11/16/2022	10/11/2060
69688A-AS-0	PLMRS 2018-3 BR3 - CDO			4	1.F FE	960,000	92.5396	925,396	1,000,000	965,308	0	21,413	0	0	5.929	3.669	JAJO	0	0	05/10/2022	10/17/2031
69688F-AE-0	PLMRS 2021-3 C - CDO		C	4	1.F FE	12,000,000	92.2603	11,071,239	12,000,000	12,000,000	0	0	0	0	6.029	5.812	JAJO	152,738	323,028	10/29/2021	01/16/2035
69688F-AG-5	PLMRS 2021-3 D - CDO		C	4	2.C FE	11,338,465	92.4956	10,636,998	11,500,000	11,396,872	0	205,068	0	0	7.029	5.918	JAJO	89,036	213,514	03/15/2022	01/16/2035
69688F-AJ-9	PLMRS 2021-3 B - CDO		C	4	1.C FE	25,000,000	95.6860	23,921,500	25,000,000	25,000,000	0	0	0	0	5.729	5.527	JAJO	302,371	607,975	10/29/2021	01/16/2035
69688N-AE-3	PLMRS 222 C - CDO		C	4	1.F FE	12,000,000	96.6876	11,602,510	12,000,000	12,000,000	0	0	0	0	4.963	6.434	JAJO	319,259	0	05/19/2022	07/20/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69689A-BN-9	PLMRS 2015-1 BR4 - CDO		C	4	1.F FE	1,380,000	92.4069	1,386,103	1,500,000	1,390,454	0	22,337	0	0	6.525	6.057	FMAN	0	0	09/21/2022	05/22/2034
69689A-BQ-2	PLMRS 2015-1 CR4 - CDO		C	4	2.C FE	5,855,700	92.2440	5,534,641	6,000,000	5,831,666	0	165,451	0	0	7.525	3.652	FMAN	0	0	03/09/2022	05/22/2034
69690A-AG-2	PLMRS 223 B2 - CDO		C	4	1.C FE	10,000,000	95.9658	9,596,582	10,000,000	10,000,000	0	0	0	0	5.471	5.508	JAJO	223,358	0	06/27/2022	07/20/2035
69690A-AJ-6	PLMRS 223 C1A - CDO		C	4	1.F FE	16,500,000	99.0462	16,342,616	16,500,000	16,500,000	0	0	0	0	6.794	7.103	JAJO	467,068	0	06/27/2022	07/20/2035
69690A-AQ-0	PLMRS 223 D - CDO		C	4	2.C FE	6,926,500	97.5558	6,828,909	7,000,000	7,031,301	0	104,801	0	0	8.134	7.521	JAJO	118,617	0	06/27/2022	07/20/2035
69700X-AG-0	PLMRS 224 B - CDO		C	4	1.C FE	9,000,000	99.1693	8,925,234	9,000,000	9,000,000	0	0	0	0	7.265	7.367	JAJO	85,367	0	10/13/2022	10/20/2035
69700X-AJ-4	PLMRS 224 C - CDO		C	4	1.F FE	14,000,000	99.1380	13,879,324	14,000,000	14,000,000	0	0	0	0	8.265	8.380	JAJO	151,072	0	10/13/2022	10/20/2035
69701P-AE-1	PSTAT 2020-4 B - CDO		C	4	1.A FE	2,700,000	96.4017	2,602,845	2,700,000	2,700,000	0	0	0	0	7.057	6.505	FMAN	19,584	98,534	09/21/2020	11/28/2028
69702E-AC-9	PLMRS 2021-4 B - CDO		C	4	1.C FE	11,675,000	95.8593	11,191,569	11,675,000	11,675,000	0	0	0	0	5.729	5.537	JAJO	141,207	323,512	08/19/2021	10/16/2034
69702E-AE-5	PLMRS 2021-4 C - CDO		C	4	1.F FE	7,724,953	93.2267	7,364,909	7,900,000	7,747,762	0	20,582	0	0	6.029	5.948	JAJO	76,369	207,495	10/12/2022	10/16/2034
69884*-AA-4	PAPAYA SUB-ISSUER LLC - ABS			4	3.C PL	975,091	94.9892	926,231	975,091	974,738	0	18,526	0	0	6.230	6.229	MJSD	15,188	0	05/16/2022	03/31/2051
70018A-AN-0	PAIA 2019-2 BR - CDO		C	4	1.F FE	9,000,000	91.9343	8,274,087	9,000,000	9,000,000	0	0	0	0	6.299	6.099	JAJO	119,684	294,662	09/20/2021	10/16/2034
70018C-AC-0	PKBLU 222 A2 - CDO		C	4	1.D Z	12,000,000	100.0000	12,000,000	12,000,000	12,000,000	0	0	0	0	0.000	0.000	N/A	0	0	12/14/2022	01/20/2035
70337W-10-6	PATRONS LEGACY 2003-II - ABS			4	1.F FE	43,305,272	100.0000	43,305,272	43,305,272	43,305,272	0	0	0	0	6.046	0.000	N/A	152,720	(657,701)	10/10/2003	10/10/2073
70338E-10-5	PATRONS' LEGACY 2004-II - ABS			4	1.F FE	0	100.0000	0	0	0	0	0	0	0	5.628	5.681	N/A	59,338	0	11/23/2004	12/23/2022
70471*-AA-1	Peach Series A-4 Senior Secured Note (El			4	1.G PL	4,066,051	94.5217	3,843,302	4,066,051	4,087,877	0	21,817	0	0	4.240	4.258	MJSD	57,467	64,063	05/16/2022	03/31/2051
70471*-AB-9	Peach Series B-4 Senior Secured Note (El			4	2.C PL	689,506	95.3177	657,222	689,506	689,455	0	7,933	0	0	4.750	4.750	MJSD	8,202	0	05/16/2022	03/31/2051
70476*-AA-6	PEARL ISSUER LLC - ABS			4	1.G PL	4,066,051	94.5217	3,843,302	4,066,051	4,066,051	0	0	0	0	4.240	4.398	MJSD	43,579	63,692	05/16/2022	03/31/2051
70476*-AB-4	Pearl Series B-9 Senior Secured Note (El			4	2.C PL	689,506	95.3177	657,222	689,506	689,455	0	7,933	0	0	4.750	4.750	MJSD	8,202	0	05/16/2022	03/31/2051
72134A-AC-9	PIPK 9 B - CDO		C	4	1.C FE	3,530,700	96.1579	3,605,920	3,750,000	3,533,829	0	3,129	0	0	6.108	7.154	JAJO	41,993	0	11/08/2022	10/27/2034
723133-AA-2	PINELAWN POWER PROJECT PASS THROUGH TRUS			4	2.B	790,023	98.0530	777,698	793,141	809,720	0	1,512,356	0	0	6.350	4.654	N/A	140	190,259	01/19/2005	06/30/2025
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	2.C FE	33,318,199	78.6800	27,454,032	34,893,279	33,191,879	0	(83,881)	0	0	3.967	5.877	MON	61,521	1,386,788	04/03/2020	06/15/2044
724060-AA-6	PIPELINE FUNDING COMPANY LLC			1	2.B FE	17,324,000	100.7960	17,461,899	17,324,000	17,324,000	0	0	0	0	7.500	7.499	JJ	599,122	1,299,300	10/08/2009	01/15/2030
72703P-AB-9	PLNT 2018-1 A22 - ABS			2	2.C FE	19,150,000	92.3600	17,686,940	19,150,000	19,150,000	0	0	0	0	4.666	4.693	MJSD	64,533	893,539	07/19/2018	09/08/2048
72703P-AE-3	PLNT 221 2I1 - ABS			4	2.C FE	54,587,500	77.6200	42,370,818	54,587,500	54,587,500	0	0	0	0	4.008	4.028	MJSD	158,013	1,792,835	01/25/2022	12/05/2051
74331U-AC-2	PROG 22SFR3 B - RMBS			4	1.D FE	10,082,829	89.3718	9,384,040	10,500,000	10,133,553	0	50,724	0	0	3.600	4.495	MON	31,500	232,050	04/05/2022	04/17/2039
74331U-AE-8	PROG 22SFR3 C - RMBS			4	1.G FE	5,762,785	88.6869	5,321,213	6,000,000	5,786,506	0	158,721	0	0	3.750	4.073	MON	0	0	04/05/2022	04/17/2039
74331U-AG-3	PROG 22SFR3 D - RMBS			4	2.C FE	5,407,425	89.0233	4,985,306	5,600,000	5,264,140	0	9,696	0	0	4.450	0.206	MON	0	0	04/05/2022	04/17/2039
74331U-AJ-7	PROG 22SFR3 E1 - RMBS			4	2.A FE	970,732	88.2025	882,025	1,000,000	940,695	0	1,163	0	0	5.200	0.175	MON	0	0	04/05/2022	04/17/2039
74331U-AL-2	PROG 22SFR3 E2 - RMBS			4	2.C FE	971,231	87.7597	877,597	1,000,000	938,454	0	1,601	0	0	5.600	0.172	MON	0	0	04/05/2022	04/17/2039
74332X-AC-5	PROG 22SFR4 B - RMBS			4	1.D FE	16,998,040	92.4903	15,723,356	17,000,000	16,995,317	0	(2,723)	0	0	4.788	4.802	MON	67,830	468,027	04/20/2022	05/17/2041
74332X-AE-1	PROG 22SFR4 C - RMBS			4	1.G FE	11,249,492	88.8939	10,000,568	11,250,000	11,280,963	0	347,664	0	0	4.888	4.778	MON	0	0	04/20/2022	05/17/2041
74332X-AG-6	PROG 22SFR4 D - RMBS			4	2.C FE	17,653,419	91.0982	16,119,819	17,695,000	17,722,252	0	637,391	0	0	5.588	5.595	MON	0	0	04/20/2022	05/17/2041
74332X-AJ-0	PROG 22SFR4 E1 - RMBS			4	2.B FE	148,000	85.6850	126,814	148,000	148,639	0	5,823	0	0	6.121	6.106	MON	0	0	04/20/2022	05/17/2041
74332Y-AG-4	PROG 22SFR5 D - RMBS			4	2.C FE	4,968,939	93.2026	4,660,131	5,000,000	4,847,231	0	936	0	0	5.734	0.037	MON	0	0	06/10/2022	06/17/2039
74333C-AC-0	PROG 22SFR7 B - RMBS			4	1.D FE	4,954,278	97.5904	4,879,518	5,000,000	4,944,727	0	(9,551)	0	0	5.500	5.834	MON	22,917	47,361	09/14/2022	10/25/2039
74333C-AE-6	PROG 22SFR7 C - RMBS			4	1.G FE	4,874,009	95.1802	4,759,010	5,000,000	4,900,403	0	73,756	0	0	5.500	6.055	MON	0	0	09/14/2022	10/25/2039
74333Q-AC-9	PROG 21SFR9 B - RMBS			4	1.D FE	14,915,165	79.8263	11,906,887	14,916,000	14,913,057	0	(2,118)	0	0	2.262	2.258	MON	28,117	337,400	10/14/2021	11/20/2040
74333W-AC-6	PROG 2021-SFR10 B - RMBS			4	1.D FE	16,999,535	83.0570	14,119,693	17,000,000	16,996,738	0	(2,790)	0	0	2.722	2.719	MON	38,562	453,742	11/19/2021	12/19/2040
74333X-AC-4	PROG 21SR11 B - RMBS			4	1.D FE	14,222,690	82.6918	11,761,249	14,223,000	14,220,478	0	(2,212)	0	0	2.732	2.729	MON	32,381	358,350	12/15/2021	01/18/2041
746246-AB-3	OIL & GAS ASSET BACKED NT - ABS			1,2	2.A FE	53,457,835	94.2500	50,384,010	53,457,835	53,375,950	0	1,140,058	0	0	6.300	6.152	MON	0	0	08/04/2022	12/05/2037
74923E-AC-2	RAD 5 BR - CDO		C	4	1.B FE	19,258,600	96.4342	19,286,839	20,000,000	19,269,778	0	11,179	0	0	6.025	7.369	JAJO	230,942	0	11/21/2022	07/26/2032
74972F-AJ-4	RRAM 4 B - CDO			4	1.F FE	18,500,000	93.9430	17,379,453	18,500,000	18,500,000	0	0	0	0	6.029	6.025	JAJO	235,471	554,772	04/26/2018	04/15/2030
74988L-AA-2	RRAM 3 A1R - CDO			4	1.A FE	5,000,000	98.6426	4,932,130	5,000,000	5,000,000	0	0	0	0	5.169	5.476	JAJO	54,563	106,102	01/18/2018	01/15/2030
74988L-AJ-3	RRAM 3 BR2 - CDO			4	1.F FE	15,000,000	93.5055	14,025,824	15,000,000	15,000,000	0	0	0	0	5.879	5.892	JAJO	186,173	426,878	01/18/2018	01/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74989U-AE-3	RRAM 20 B - CDO		C	4	1.F FE	708,750	94.4879	708,660	750,000	708,736	0	(14)	0	0	6.364	6.926	JAJO	10,076	0	12/20/2022	07/15/2037
75009J-AC-5	RAD 17 C - CDO		C	4	1.F FE	6,500,000	99.5060	6,467,889	6,500,000	6,500,000	0	0	0	0	6.897	6.992	JAJO	90,904	0	09/15/2022	10/22/2035
75009J-AE-1	RAD 17 B2 - CDO		C	4	1.C FE	5,850,000	97.2035	5,686,406	5,850,000	5,850,000	0	0	0	0	6.070	6.068	JAJO	70,033	0	09/15/2022	10/22/2035
750103-AC-7	RAD 15 B - CDO		C	4	1.C FE	4,269,420	95.5221	4,298,493	4,500,000	4,275,015	0	5,595	0	0	5.893	7.017	JAJO	53,770	0	10/25/2022	01/20/2034
75101#-AC-0	RAISA FDG I LLC 2022-1 CL A - ABS			4	1.F PL	48,851,796	95.2500	46,531,336	48,851,796	48,851,796	0	0	0	0	5.050	5.103	MON	553,568	630,460	06/13/2022	08/15/2037
75458J-AB-3	RAYCSC 2022 A2 - ABS			4	1.A FE	5,660,000	78.2810	4,430,705	5,660,000	5,660,000	0	0	0	0	3.025	3.025	MON	14,268	138,399	02/04/2022	12/01/2043
758465-BE-7	RESPK 2011 CR - CDO		C	4	1.F FE	4,868,100	92.0951	4,604,756	5,000,000	4,892,972	0	106,188	0	0	6.079	3.583	JAJO	0	0	05/04/2022	10/16/2034
75884B-AE-8	REG10 X C - CDO			4	1.F FE	1,836,540	93.5891	1,778,192	1,900,000	1,891,492	0	28,570	0	0	5.879	5.982	JAJO	23,582	54,496	10/21/2020	01/17/2031
75887X-AE-7	REG11 11 C1 - CDO			4	1.F FE	1,156,775	93.4518	1,168,148	1,250,000	1,174,346	0	14,688	0	0	5.929	7.689	JAJO	0	0	10/26/2022	07/17/2031
75888H-AQ-4	REG12 XII CR - CDO		C	4	1.F FE	2,343,750	93.3217	2,333,043	2,500,000	2,344,254	0	504	0	0	6.079	8.080	JAJO	32,084	0	12/19/2022	10/15/2032
75888T-AE-5	REG16 XVI B - CDO		C	4	1.C FE	3,250,000	97.1570	3,157,603	3,250,000	3,250,000	0	0	0	0	6.129	6.032	JAJO	42,053	100,773	11/22/2019	01/18/2033
75889J-AC-0	REG21 XXI B - CDO		C	4	1.C FE	8,000,000	95.3582	7,628,658	8,000,000	8,000,000	0	0	0	0	5.943	5.585	JAJO	96,402	224,932	09/02/2021	10/20/2034
75889J-AE-6	REG21 XXI C - CDO		C	4	1.F FE	2,800,000	92.5353	2,590,990	2,800,000	2,800,000	0	0	0	0	6.293	5.917	JAJO	35,728	88,826	09/02/2021	10/20/2034
75889J-AG-1	REG21 XXI D - CDO		C	4	2.C FE	5,000,000	91.7505	4,587,525	5,000,000	5,000,000	0	0	0	0	7.393	7.028	JAJO	74,952	215,298	09/02/2021	10/20/2034
75973L-AA-6	RENEW 2017-1 A - ABS		C	4	1.A FE	5,506,091	90.1400	4,964,500	5,507,544	6,012,912	0	378,348	0	0	3.670	1.578	MS	56,708	239,373	04/21/2017	09/20/2052
76912*-AA-5	RIVERSIDE ENERGY MICHIGAN ABS I LLC - AB			4	2.B PL	46,641,482	93.6300	43,670,419	46,641,482	47,545,561	0	1,614,347	0	0	4.802	4.679	MON	0	0	04/21/2022	01/10/2029
77341G-AN-0	ROCKT 2019-2 CR - CDO		C	4	1.F FE	1,459,710	93.4485	1,401,727	1,500,000	1,453,586	0	25,961	0	0	6.675	2.931	FMAN	0	8,554	05/05/2022	08/20/2032
77341Q-AA-6	RTCF 1 A - CDO		C	4	1.A FE	24,000,000	91.0372	21,848,923	24,000,000	24,000,000	0	0	0	0	3.526	3.541	JAJO	166,897	517,147	02/10/2022	04/20/2040
77341Q-AC-2	RTCF 1 B - CDO		C	4	1.D FE	11,000,000	80.5373	8,859,104	11,000,000	11,000,000	0	0	0	0	3.726	3.743	JAJO	80,834	250,470	02/10/2022	04/25/2040
77341Q-AE-8	RTCF 1 C - CDO		C	4	1.G FE	3,000,000	79.5509	2,386,528	3,000,000	3,000,000	0	0	0	0	3.976	3.996	JAJO	23,525	72,893	02/10/2022	04/20/2040
77341Q-AG-3	RTCF 1 D - CDO		C	4	2.C FE	5,000,000	81.5965	4,079,823	5,000,000	5,000,000	0	0	0	0	5.326	5.361	JAJO	52,520	162,739	02/10/2022	04/20/2040
77341V-AA-5	RTCF 1 E - CDO		C	4	3.C FE	6,426,250	81.7054	5,412,981	6,625,000	6,537,308	0	427,291	0	0	8.222	8.550	JAJO	0	0	02/10/2022	04/20/2040
77587A-AE-6	RMRK WM-R A2 - CDO		C	4	1.A FE	25,500,000	95.8596	24,444,200	25,500,000	25,500,000	0	0	0	0	5.543	5.453	JAJO	286,597	605,959	03/29/2018	04/21/2031
77587A-AG-1	RMRK WM-R B1 - CDO		C	4	1.C FE	993,348	95.0900	950,900	1,000,000	1,014,549	0	19,949	0	0	5.793	5.262	JAJO	11,746	26,298	11/22/2021	04/21/2031
77587A-AJ-5	RMRK WM-R C - CDO		C	4	1.F FE	5,931,732	91.5260	5,491,557	6,000,000	6,061,678	0	123,613	0	0	6.193	5.761	JAJO	75,343	182,120	12/02/2021	04/21/2031
77588P-AE-2	RMRK 5 B - CDO			4	1.C FE	6,000,000	94.1418	5,648,508	6,000,000	6,000,000	0	0	0	0	5.929	5.729	JAJO	75,102	151,345	11/18/2021	01/15/2035
77588P-AG-7	RMRK 5 C - CDO			4	1.F FE	3,000,000	92.2848	2,768,544	3,000,000	3,000,000	0	0	0	0	6.479	6.272	JAJO	41,035	89,376	11/18/2021	01/15/2035
78110T-AL-3	RRAM 21 B2A - CDO		C	4	1.E FE	8,000,000	98.6548	7,892,382	8,000,000	8,000,000	0	0	0	0	5.407	6.748	JAJO	207,870	0	06/09/2022	07/15/2035
78110T-AN-9	RRAM 21 B2B - CDO		C	4	1.F FE	1,500,000	99.0489	1,485,734	1,500,000	1,500,000	0	0	0	0	6.277	7.634	JAJO	45,247	0	06/09/2022	07/15/2035
78396Y-AA-1	SESAC 2019-1 A2 - ABS			4	2.C FE	37,006,875	93.1200	34,460,802	37,006,875	37,006,875	0	0	0	0	5.216	5.249	JAJO	353,884	1,932,701	08/02/2019	07/25/2049
78396Y-AB-9	SESAC 221 A2 - ABS			4	2.C FE	105,769,296	93.2600	101,324,845	108,647,700	107,646,545	0	3,423,470	0	0	5.500	9.098	JAJO	0	0	07/01/2022	07/25/2052
78396Y-AC-7	SESAC 221 M - ABS			4	3.C FE	28,204,364	94.3404	28,044,256	29,726,667	28,459,078	0	809,183	0	0	6.290	6.686	JAJO	0	0	07/01/2022	07/25/2052
78403D-AH-3	SBATOW 2014-2 2C - RMBS			4	1.F FE	31,290,000	94.8000	29,662,920	31,290,000	31,138,575	0	(151,633)	0	0	3.869	4.186	MON	53,805	1,210,610	10/07/2014	10/15/2049
78403D-AV-2	SBATOW 2021-2 C - RMBS			4	1.F FE	160,000,000	84.8300	135,728,000	160,000,000	160,125,170	0	2,284,103	0	0	1.840	1.840	MON	0	490,667	10/08/2021	10/16/2051
78403D-AX-8	SBATOW 2021-3 3C - RMBS			4	1.F FE	140,000,000	77.3200	108,248,000	140,000,000	140,147,406	0	2,809,553	0	0	2.593	2.593	MON	0	605,033	10/08/2021	10/16/2056
784075-AB-9	SDLP SPV LLC - CDO			4	1.F PL	772,747,234	97.6500	783,077,723	801,922,912	773,599,367	0	852,133	0	0	6.280	9.070	MJSD	14,744,806	0	12/28/2022	07/10/2036
784309-AA-4	SJETS 2017-1 A - ABS			4	2.C FE	18,055,834	77.0800	13,917,462	18,055,867	18,056,285	0	(143)	0	0	3.967	3.999	MON	31,835	716,276	08/14/2017	08/15/2042
78433X-AA-8	SALTT 211 AA - ABS			4	1.C FE	75,868,165	89.0532	67,564,887	75,870,252	75,861,041	0	2,549	0	0	2.301	2.317	MON	77,590	1,764,350	10/18/2021	02/28/2033
78433X-AB-6	SALTT 211 A - ABS			4	1.F FE	106,686,367	87.3200	93,158,610	106,686,452	106,677,607	0	7,288	0	0	2.675	2.694	MON	126,838	2,853,862	10/18/2021	02/28/2033
78443C-BP-8	SLMA 2004-B A4 - ABS			4	1.B FE	35,136,563	94.9595	37,034,187	39,000,000	39,001,897	0	1,174,661	0	0	5.199	5.029	MJSD	95,748	778,991	02/21/2017	09/15/2033
78443C-CU-6	SLMA 2006-B A5 - ABS			4	1.A FE	6,624,556	93.0101	6,266,596	6,737,546	6,783,640	0	178,471	0	0	5.039	4.269	MJSD	16,032	123,647	12/06/2018	12/15/2039
78449P-AD-1	SMB 2018-A B - ABS			4	1.B FE	9,994,196	88.8044	8,880,441	10,000,000	9,989,540	0	3,485	0	0	3.960	4.031	MON	17,600	396,000	03/14/2018	07/15/2042
78449T-AD-3	SMB 2019-A B - ABS			4	1.C FE	6,454,377	88.7527	5,768,923	6,500,000	6,478,008	0	6,808	0	0	4.000	4.151	MON	11,556	260,000	03/05/2019	11/17/2042
78471H-AC-2	SOFI 2019-A BFX - ABS			4	1.B FE	9,999,477	92.7340	9,273,403	10,000,000	9,999,825	0	80	0	0	4.110	4.146	MON	18,267	411,000	01/18/2019	06/15/2048
78474P-AC-1	STAR 22SFR3 B - RMBS			4	1.D FE	11,941,788	97.8007	11,736,090	12,000,000	12,069,664	0	127,876	0	0	5.745	5.777	MON	28,725	332,011	04/05/2022	04/17/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78474P-AE-7	STAR 22SFR3 C - RMBS			4	1.G FE	6,823,473	97.5914	6,675,250	6,840,000	6,636,211	0	5,888	0	0	5.945	0.120	MON	0	0	04/05/2022	04/17/2024
78474P-AG-2	STAR 22SFR3 D - RMBS			4	2.C FE	10,887,739	99.0486	10,835,919	10,940,000	10,568,123	0	17,999	0	0	6.345	0.238	MON	0	0	04/05/2022	05/17/2027
78474P-AJ-6	STAR 22SFR3 E1 - RMBS			4	2.A FE	1,000,000	95.2743	952,743	1,000,000	964,878	0	0	0	0	6.995	0.000	MON	0	0	04/05/2022	05/17/2027
78474P-AL-1	STAR 22SFR3 E2 - RMBS			4	2.C FE	1,083,000	96.3596	1,043,575	1,083,000	1,041,413	0	0	0	0	7.495	0.000	MON	0	0	04/05/2022	05/17/2027
78490D-AC-8	SOFI 2018-C BF - ABS			4	1.B FE	7,999,206	93.1079	7,448,630	8,000,000	7,999,745	0	110	0	0	4.130	4.167	MON	5,507	330,400	08/07/2018	01/25/2048
78520E-AA-4	SDCP 201 A2 - ABS			4	1.E FE	87,384,924	93.7800	82,526,400	88,000,000	87,765,134	0	920,844	0	0	3.812	3.966	MON	102,500	3,354,560	04/23/2020	04/20/2045
79547#-AA-8	SALMON ISSUER LLC - ABS			4	1.G PL	4,066,051	94.5217	3,843,302	4,066,051	4,066,051	0	0	0	0	4.200	4.398	MJSD	43,168	63,692	05/16/2022	03/31/2051
79547#-AB-6	Salmon Series B-6 Senior Secured Note (E			4	2.C PL	689,506	95.3177	657,222	689,506	689,455	0	7,933	0	0	4.750	4.750	MJSD	8,202	0	05/16/2022	03/31/2051
80608*-AA-6	Scarlet Sub Series C-1 Senior Secured No			4	3.C PL	975,091	94.9892	926,231	975,091	974,917	0	14,654	0	0	6.230	6.230	MJSD	15,188	0	05/16/2022	03/31/2051
81124L-AC-8	SCUL 28 B1 - CDO		C	4	1.C FE	10,000,000	94.7500	9,475,000	10,000,000	10,000,000	0	0	0	0	4.510	5.681	JAJO	91,450	253,741	11/18/2021	01/20/2035
81124L-AE-4	SCUL 28 B2 - CDO		C	4	1.C FE	10,000,000	80.7088	8,070,885	10,000,000	10,000,000	0	0	0	0	3.380	3.394	JAJO	66,661	278,850	11/18/2021	01/20/2035
817743-AA-5	SPRO 2019-1 A2 - ABS			2	2.C FE	48,985,000	87.5600	42,891,266	48,985,000	48,985,000	0	0	0	0	3.882	3.901	JAJO	348,626	1,904,417	09/17/2019	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - RMBS			4	2.C FE	44,279,690	77.7000	34,405,319	44,279,690	44,279,690	0	0	0	0	2.394	2.401	JAJO	194,344	1,060,056	03/03/2021	04/25/2051
81880X-AQ-5	SHACK 2019-XIV BR - CDO		C	4	1.C FE	3,791,280	96.1577	3,846,309	4,000,000	3,793,960	0	2,680	0	0	6.043	6.997	JAJO	49,012	0	11/10/2022	07/20/2034
81883A-AE-9	SHACK 2015-VII-R C - CDO			4	1.F FE	6,500,000	95.2752	6,192,888	6,500,000	6,500,000	0	0	0	0	6.429	6.402	JAJO	88,222	221,426	07/12/2018	07/15/2031
81938@-AA-3	SHAMROCK ADVENTURE LXXXII LTD - CMO			1	2.B	2,501,894	91.8900	2,298,991	2,501,894	2,501,894	0	0	0	0	4.920	4.971	MON	7,180	123,093	05/04/2012	09/10/2036
82650T-AB-3	SRFC 222 B - RMBS			4	1.F FE	6,051,907	96.0900	5,816,228	6,052,896	6,064,850	0	133,971	0	0	5.040	5.050	MON	0	0	07/08/2022	06/20/2040
82650T-AC-1	SRFC 222 C - RMBS			4	2.B FE	7,201,409	96.4000	6,942,939	7,202,219	7,220,220	0	200,460	0	0	6.360	6.386	MON	0	0	07/08/2022	06/20/2040
82652L-AB-8	SRFC 181 B - RMBS			4	2.C FE	4,850,075	98.4781	4,764,215	4,837,842	4,848,377	0	(2,926)	0	0	4.036	3.918	N/A	5,966	195,467	10/07/2020	04/20/2035
82652M-AB-6	SRFC 2019-2 B - RMBS			4	1.F FE	4,843,600	93.7000	4,539,317	4,844,522	4,842,171	0	39	0	0	2.820	2.865	MON	4,174	136,616	07/16/2019	05/20/2036
82652M-AC-4	SRFC 2019-2 C - RMBS			4	2.B FE	3,487,784	92.8463	3,238,530	3,488,056	3,487,671	0	6	0	0	3.120	3.147	MON	3,325	108,827	07/16/2019	05/20/2036
82653D-AB-5	SRFC 2018-2 B - RMBS			4	1.F FE	3,879,524	96.0000	3,724,797	3,879,997	3,879,105	0	90	0	0	3.650	3.693	MON	4,327	141,620	07/11/2018	06/20/2035
82653D-AC-3	SRFC 2018-2 C - RMBS			4	2.B FE	4,848,649	94.5097	4,583,715	4,849,996	4,847,336	0	265	0	0	3.940	4.008	MON	5,839	191,090	07/11/2018	06/20/2035
82653G-AB-8	SRFC 183 B - RMBS			4	1.F FE	3,991,352	97.1449	3,878,039	3,992,016	3,997,061	0	(273)	0	0	3.870	3.820	MON	4,721	154,491	10/10/2018	09/20/2035
82653G-AC-6	SRFC 183 C - RMBS			4	2.B FE	997,986	96.7700	965,768	998,004	999,505	0	(80)	0	0	4.170	4.109	MON	1,272	41,617	10/10/2018	09/20/2035
82667C-AA-3	SRL 211 A - RMBS			4	1.F FE	52,734,082	82.0700	43,299,693	52,759,465	52,796,208	0	1,186,562	0	0	2.230	2.263	MON	0	0	08/12/2021	08/17/2051
82667C-AB-1	SIGNAL RAIL I LLC - ABS			4	2.B FE	10,298,634	78.3900	8,078,090	10,305,000	10,312,647	0	312,645	0	0	3.020	3.067	MON	0	0	08/12/2021	08/17/2051
82667E-AE-1	SPEAK 4 BR - CDO		C	4	1.C FE	19,138,800	96.0199	19,203,987	20,000,000	19,146,776	0	7,976	0	0	6.077	6.829	JAJO	226,194	0	11/21/2022	10/26/2034
82667E-AG-6	SPEAK 4 CR - CDO		C	4	1.F FE	3,982,520	92.9624	3,718,495	4,000,000	3,962,756	0	79,810	0	0	6.477	2.402	JAJO	0	0	02/16/2022	10/26/2034
82671C-AE-9	SPEAK 10 C - CDO		C	4	1.F FE	8,150,580	92.3223	8,309,008	9,000,000	8,253,584	0	132,602	0	0	6.508	6.527	JAJO	0	0	09/28/2022	01/24/2035
82671X-AE-3	SPEAK 12 C - CDO		C	4	1.F FE	14,000,000	96.8877	13,564,283	14,000,000	14,000,000	0	0	0	0	5.394	7.088	JAJO	406,917	0	05/23/2022	07/18/2034
82773#-AA-7	SILVER ISSUER LLC - ABS			4	1.G PL	4,066,051	94.5217	3,843,302	4,066,051	4,066,051	0	0	0	0	4.200	4.320	MJSD	56,925	63,692	05/16/2022	03/31/2051
82773#-AB-5	Silver Series B-10 Senior Secured Note (			4	2.C PL	689,506	95.3177	657,222	689,506	689,455	0	7,933	0	0	4.750	4.750	MJSD	8,202	0	05/16/2022	03/31/2051
83011P-AE-7	SIXST XXI C - CDO		C	4	1.F FE	10,000,000	99.5114	9,951,138	10,000,000	9,989,822	0	0	0	0	5.637	5.717	JAJO	70,465	0	09/29/2022	10/15/2035
83012F-AC-2	SIXST XVII B - CDO		C	4	1.C FE	6,900,000	95.4691	6,587,369	6,900,000	6,900,000	0	0	0	0	5.793	5.458	JAJO	81,048	181,455	01/15/2021	01/20/2034
83012F-AE-8	SIXST XVII C - CDO		C	4	1.F FE	5,632,173	93.9791	5,309,819	5,650,000	5,681,353	0	46,382	0	0	6.343	5.900	JAJO	72,666	180,089	12/02/2021	01/20/2034
83012H-AE-4	SIXST XVIII C - CDO		C	4	1.F FE	7,160,780	93.1786	6,755,449	7,250,000	7,287,986	0	119,866	0	0	6.243	5.804	JAJO	91,774	223,737	12/02/2021	04/20/2034
83012K-AE-7	SIXST XIX C - CDO		C	4	1.F FE	4,459,736	92.8565	4,178,543	4,500,000	4,532,774	0	68,684	0	0	6.243	5.764	JAJO	56,963	166,677	12/02/2021	07/20/2034
83085H-AA-4	SKYLINE IV CLASS A TRUST 2022-1 - ABS			4	1.G PL	18,102,232	97.5469	17,700,304	18,145,434	18,103,147	0	915	0	0	5.357	5.383	N/A	81,004	380,701	08/12/2022	01/12/2035
83189D-AD-2	SMB 17B B - ABS			4	1.B FE	5,958,278	90.1835	5,411,010	6,000,000	5,985,812	0	5,114	0	0	3.500	3.624	MON	9,333	210,000	10/31/2017	12/16/2041
83401B-AC-0	SOFI 2017-F BFX - ABS			4	1.B FE	16,990,954	89.3942	15,299,824	17,115,000	17,078,428	0	21,968	0	0	3.620	3.790	MON	10,326	619,563	01/14/2019	01/25/2041
83405D-AD-0	SOFI 2017-C B - ABS			4	1.B FE	14,990,684	92.7670	13,915,050	15,000,000	14,998,646	0	1,478	0	0	3.560	3.597	MON	8,900	534,000	05/19/2017	07/25/2040
83406E-AD-7	SOFI 2018-A B - ABS			4	1.B FE	13,591,097	93.0351	12,652,769	13,600,000	13,597,702	0	1,321	0	0	3.610	3.648	MON	8,183	490,960	01/18/2018	02/25/2042
83438L-AA-9	SOLRR 211 A - ABS		C	4	1.E FE	78,678,755	81.1400	63,841,314	78,680,446	78,787,427	0	2,087,020	0	0	2.636	2.634	MON	0	0	11/05/2021	10/15/2046
83438L-AB-7	SOLRR 211 B - ABS		C	4	2.B FE	5,398,162	77.9200	4,206,313	5,398,246	5,408,511	0	185,610	0	0	3.432	3.431	MON	0	0	11/05/2021	10/15/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83546D-AG-3	SONIC 2020-1 A21 - RMBS			2	2.B FE	20,510,000	88.5100	18,153,401	20,510,000	20,510,000	0	0	0	0	3.845	0.297	MON	24,096	788,867	01/15/2020	01/20/2050
83546D-AJ-7	SONIC 2020-1 A22 - RMBS			2	2.B FE	15,138,333	84.5800	12,804,002	15,138,333	15,138,333	0	0	0	0	4.336	1.230	MON	20,057	656,979	01/15/2020	01/20/2050
83546D-AQ-1	SONIC 2021-1 A22 - RMBS			2	2.B FE	31,106,250	69.9300	21,752,601	31,106,250	31,121,157	0	811,587	0	0	2.636	2.618	MON	0	0	07/30/2021	08/21/2051
835725-A*-3	SOO STATUTORY TRUST 2006-A			1	2.B	4,551,694	102.3500	6,616,681	6,464,759	4,383,476	0	(252,815)	0	0	5.900	15.166	JJ	189,651	381,287	08/30/2006	08/30/2030
83614V-AJ-4	SNDPT 29 D - CDO		C	4	2.C FE	1,750,562	87.3560	1,541,833	1,765,000	1,746,571	0	45,246	0	0	7.858	3.815	JAJO	0	0	04/19/2022	04/25/2034
83615C-AC-0	SNDPT XXVIII B - CDO		C	4	1.C FE	7,298,600	94.6928	6,912,573	7,300,000	7,308,892	0	9,652	0	0	6.008	5.663	JAJO	82,850	202,904	11/22/2021	01/26/2032
84584#-AA-2	SOUTHWESTERN STATUTORY TRUST 2004-A			4	2.A	5,129,801	99.4500	5,101,587	5,129,800	5,129,928	0	(118)	0	0	5.670	5.660	MN	48,477	315,618	03/15/2004	05/01/2024
846031-AS-1	STHWK 1R CR - CDO			4	1.F FE	464,205	92.1164	460,582	500,000	471,061	0	4,104	0	0	6.193	7.794	JAJO	0	0	11/03/2022	07/20/2032
848609-AA-1	SR SECD NT (ABS) - ABS			1	2.C PL	21,193,234	96.2500	20,563,775	21,364,961	21,365,840	0	2,714	0	0	5.300	5.334	MJSD	290,903	1,151,761	04/01/2014	06/30/2036
85234#-AB-1	STADIUM FUNDING TRUST - ABS			1	2.C PL	19,210,277	92.8300	17,832,900	19,210,277	19,210,277	0	0	0	0	5.000	4.999	AO	240,128	960,513	06/19/2013	04/01/2039
85817E-AQ-6	STCR 192R CR - CDO		C	4	1.F FE	9,008,648	95.2952	8,576,564	9,000,000	9,158,138	0	142,080	0	0	6.729	6.289	JAJO	127,854	334,114	12/02/2021	07/15/2032
86176@-AA-3	Stone Sub Series C-10 Senior Secured Not			4	3.C PL	975,091	94.9892	926,231	975,091	973,869	0	13,606	0	0	6.230	6.230	MJSD	15,188	0	05/16/2022	03/31/2051
86190B-AB-0	STR 2021-1 A2 - ABS			2	1.A FE	9,920,510	78.4900	7,790,133	9,925,000	9,926,712	0	290,941	0	0	2.960	2.962	MON	0	0	06/28/2021	06/20/2051
86190B-AC-8	STR 2021-1 A3 - ABS			2	1.E FE	5,039,458	80.8700	4,077,385	5,041,900	5,034,323	0	1,149	0	0	2.860	2.908	MON	4,406	144,198	06/28/2021	06/20/2051
86277*-AB-1	Strategic Partners VIII - ABS			4	1.F PL	246,250,000	98.5000	246,250,000	250,000,000	246,250,000	0	0	0	0	3.107	3.887	MON	215,794	0	12/29/2022	03/10/2025
86745N-AA-6	SNVA 2020-1 A - ABS			4	1.G FE	16,060,521	78.7400	12,650,652	16,066,360	16,061,823	0	507	0	0	3.350	3.369	JAJO	91,199	539,153	02/05/2020	02/01/2055
86745P-AA-1	SNVA 2020-2 A - ABS			4	1.G FE	17,035,598	73.9300	12,597,882	17,040,284	17,036,350	0	402	0	0	2.730	2.743	JAJO	78,826	465,200	11/20/2020	11/01/2055
86745Q-AA-9	SNVA 2021-1 A - ABS			4	1.G FE	22,906,220	75.7400	17,356,740	22,916,214	22,906,807	0	519	0	0	2.580	2.594	JAJO	100,182	591,238	06/11/2021	04/28/2056
86771Y-AA-9	SUNRN 2015-1 A - ABS			4	1.F FE	8,342,098	99.9000	8,338,388	8,346,735	8,345,541	0	765	0	0	4.400	4.451	MON	11,222	375,403	06/30/2015	07/20/2045
86772D-AA-4	SUNRN 2018-1 A - ABS			4	1.G FE	33,056,371	90.8900	30,494,707	33,551,223	33,190,086	0	39,540	0	0	5.310	5.547	JAJO	301,877	1,786,711	12/11/2018	04/30/2049
86772H-AA-5	SUNRN 212 A - ABS			4	1.G FE	45,653,666	70.2629	32,089,925	45,671,245	45,660,216	0	60,702	0	0	2.270	2.281	JAJO	175,669	1,128,894	09/22/2021	01/30/2057
86773P-AA-6	SUNRN 2019-1 A - ABS			4	1.G FE	18,186,520	92.1400	16,758,017	18,187,559	18,186,795	0	(284)	0	0	3.980	4.001	MJSD	188,081	555,439	05/31/2019	06/30/2054
86773Q-AA-4	SUNRN 2021-1 A - ABS			4	1.G FE	9,359,370	79.1400	7,408,615	9,361,404	9,363,592	0	4,003	0	0	2.460	2.495	JJ	96,594	230,291	03/10/2021	01/30/2052
87166V-AA-6	SYMP XX A1 - CDO			4	1.A FE	25,626,250	98.4950	25,608,708	26,000,000	26,307,837	0	573,269	0	0	5.319	5.028	JAJO	291,962	598,520	12/31/2018	01/16/2032
87167W-AJ-4	SYMP XXV D - CDO		C	4	2.C FE	1,998,840	91.9185	1,838,371	2,000,000	2,008,084	0	63,561	0	0	7.827	4.698	JAJO	0	0	04/19/2022	04/19/2034
87168G-AE-9	SYMP 29 B - CDO		C	4	1.C FE	3,829,120	95.5478	3,821,913	4,000,000	3,872,362	0	43,242	0	0	5.729	6.286	JAJO	48,379	93,154	05/17/2022	01/16/2034
87168G-AG-4	SYMP 29 C - CDO		C	4	1.F FE	5,617,340	94.5408	5,436,094	5,750,000	5,609,671	0	94,177	0	0	6.229	2.749	JAJO	0	0	05/16/2022	01/16/2034
87168G-AJ-8	SYMP 29 D - CDO		C	4	2.C FE	906,750	91.9931	896,933	975,000	920,915	0	17,849	0	0	7.229	7.199	JAJO	0	0	09/06/2022	01/16/2034
87168N-AE-4	SYMP XXXII B - CDO		C	4	1.C FE	3,736,800	95.6914	3,827,658	4,000,000	3,744,253	0	7,453	0	0	5.887	7.440	JAJO	45,137	0	10/24/2022	04/23/2035
87168N-AG-9	SYMP XXXII C1 - CDO		C	4	1.E FE	7,500,000	92.0122	6,900,912	7,500,000	7,340,715	0	0	0	0	6.137	0.000	JAJO	0	0	02/24/2022	04/23/2035
87169J-AG-7	SYMCLO-33-C - CDO		C	4	1.F FE	13,000,000	94.2002	12,246,024	13,000,000	13,000,000	0	0	0	0	6.487	6.043	JAJO	161,646	226,784	04/27/2022	04/24/2035
87169V-AG-0	SYMP 37 B1 - CDO		C	4	1.C FE	12,000,000	99.3067	11,916,807	12,000,000	12,000,000	0	0	0	0	7.029	7.122	JAJO	60,914	0	11/01/2022	10/20/2034
87169V-AL-9	SYMP 37 C - CDO		C	4	1.F FE	9,250,000	99.3620	9,190,985	9,250,000	9,250,000	0	0	0	0	7.929	8.032	JAJO	52,967	0	11/01/2022	10/20/2034
87169V-AN-5	SYMP 37 D1 - CDO		C	4	2.B FE	7,760,000	97.1283	7,770,262	8,000,000	7,812,139	0	52,139	0	0	9.359	9.854	JAJO	0	0	11/01/2022	10/20/2034
87170A-AK-4	SYMP 34 D - CDO		C	4	2.C FE	2,487,000	93.2841	2,332,102	2,500,000	2,487,462	0	462	0	0	6.739	0.043	JAJO	0	0	06/13/2022	07/24/2034
87190C-BC-3	TCW 2020-1 CRR - CDO		C	4	1.F FE	900,500	93.3493	933,493	1,000,000	911,840	0	10,641	0	0	6.293	6.300	JAJO	0	12,164	10/12/2022	04/20/2034
87198D-AJ-7	SYMP 35 C - CDO		C	4	1.E FE	11,700,000	99.0333	11,586,898	11,700,000	11,700,000	0	0	0	0	6.826	7.762	FMAN	303,944	0	07/18/2022	07/24/2034
87198D-AL-2	SYMP 35 D - CDO		C	4	2.B FE	2,867,019	95.5428	2,794,627	2,925,000	2,922,863	0	55,844	0	0	7.856	5.312	FMAN	0	0	07/18/2022	07/24/2034
87231B-AE-3	TFLAT 2017-1 B - CDO		C	4	1.B FE	2,000,008	97.0601	1,941,202	2,000,000	2,041,110	0	39,032	0	0	6.210	5.097	FMAN	15,524	57,173	11/22/2021	11/18/2030
87232A-AS-3	TFLAT 2018-1R DR - CDO		C	4	2.C FE	764,903	94.2968	766,633	813,000	774,204	0	14,068	0	0	7.165	6.760	JAJO	0	0	09/06/2022	01/29/2032
87235M-AN-5	THE TCW GROUP, INC. - CDO			4	6. *	0	0.0000	0	2,943,203	0	0	0	0	0	5.940	0.000	JD	0	0	05/03/1999	01/01/2058
87246M-AU-6	TICP VI BR2 - CDO		C	4	1.C FE	4,703,750	95.5506	4,777,528	5,000,000	4,714,311	0	10,561	0	0	5.579	7.384	JAJO	58,891	0	10/26/2022	01/17/2034
87250A-AN-1	TICP 13R CR - CDO		C	4	1.F FE	1,383,000	93.5755	1,403,633	1,500,000	1,400,021	0	15,219	0	0	6.179	5.801	JAJO	0	18,064	10/04/2022	04/17/2034
87250C-AQ-0	TICP XIV BR - CDO		C	4	1.F FE	6,450,500	93.9652	6,577,567	7,000,000	6,534,574	0	103,168	0	0	6.443	6.410	JAJO	0	0	09/28/2022	10/20/2032
87250C-AS-6	TICP XIV CR - CDO		C	4	2.C FE	5,520,000	92.6140	5,556,840	6,000,000	5,613,304	0	88,309	0	0	7.493	8.553	JAJO	0	91,385	10/04/2022	10/20/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87342R-AC-8	BELL 2016-1 A23 - RMBS			2	2.B FE	24,847,197	96.0100	23,861,845	24,853,500	24,844,006	0	2,432	0	0	4.970	5.013	FMAN	123,522	1,235,219	05/23/2016	05/25/2046
87342R-AE-4	BELL 181 A22 - RMBS			4	2.B FE	33,600,000	93.6000	31,449,600	33,600,000	33,600,000	0	0	0	0	4.940	4.970	FMAN	165,984	1,669,103	12/13/2018	11/25/2048
87342R-AJ-3	BELL 2021-1 A23 - RMBS			2	2.B FE	126,724,039	76.1600	96,499,396	126,706,140	127,435,598	0	3,119,708	0	0	2.542	2.503	FMAN	0	0	10/18/2021	08/25/2051
87404L-AA-0	TLWND 2019-1 A - ABS		C	2	2.B FE	2,446,793	83.0800	2,908,148	3,500,419	2,673,343	0	388,778	0	0	3.967	17.082	MON	6,172	152,854	04/03/2020	12/15/2044
87535*-AA-9	TAN ISSUER LLC - ABS			4	1.G PL	4,066,051	94.5217	3,843,302	4,066,051	4,066,051	0	0	0	0	4.200	4.320	JD	85,861	63,692	05/16/2022	03/31/2051
87535*-AB-7	TAN ISSUER LLC - ABS			4	2.C PL	690,687	95.3177	658,347	690,687	685,018	0	10,156	0	0	4.800	4.800	JD	13,906	0	05/16/2022	03/31/2051
88088G-AA-2	Tern Investments I, LLC ? Series 2022-1A			4	1.F PL	104,379,250	98.7392	103,063,283	104,379,250	104,379,250	0	0	0	0	0.000	0.000	MON	0	0	12/22/2022	06/22/2032
88089J-A*-8	SER 2022-1 CL A-1 - ABS			4	1.G FE	50,000,000	100.0000	50,000,000	50,000,000	50,201,607	0	54,490	0	0	8.148	8.265	MON	0	0	12/14/2022	12/20/2042
88089J-A@-6	TERRA ABS I LLC - ABS			4	2.A FE	100,000,000	100.0000	100,000,000	100,000,000	100,404,932	0	109,435	0	0	8.183	8.301	MON	0	0	12/14/2022	12/20/2042
89109M-AP-9	TCLO 4 B3R - CDO		B	4	1.B FE	16,789,579	95.4832	15,332,222	16,057,500	16,114,965	0	58,096	0	(1,019,948)	3.178	4.368	JAJO	107,732	241,598	11/23/2021	07/15/2030
89531F-AQ-0	TREST 171R B1R - CDO		C	4	1.F FE	4,780,431	93.0422	4,698,630	5,050,000	4,808,333	0	112,332	0	0	6.108	3.867	JAJO	0	0	05/11/2022	04/25/2032
89532T-AJ-5	TREST 3 C - CDO		C	4	1.F FE	2,395,300	95.0070	2,375,176	2,500,000	2,408,115	0	57,846	0	0	6.493	3.993	JAJO	0	0	05/12/2022	01/20/2033
89624C-AE-2	CAVU 2019-1 B - CDO		C	4	1.C FE	5,750,000	97.8126	5,624,225	5,750,000	5,796,530	0	35,380	0	0	6.443	6.041	JAJO	75,119	189,107	11/09/2020	07/20/2032
89624C-AJ-1	CAVU 2019-1 C2 - CDO		C	4	1.F FE	5,073,750	91.4842	4,528,468	4,950,000	5,045,130	0	(13,387)	0	0	5.539	5.192	JAJO	54,072	274,166	10/21/2020	07/20/2032
89624G-AC-7	CAVU 2021-3 B1 - CDO		C	4	1.C FE	5,000,000	96.0540	4,802,700	5,000,000	4,997,651	0	(2,235)	0	0	6.094	5.781	JAJO	63,476	130,759	12/06/2021	01/18/2035
89624G-AL-7	CAVU 2021-3 C2 - CDO		C	4	1.F FE	10,473,750	90.1731	9,468,176	10,500,000	10,666,251	0	469,395	0	0	6.664	5.621	JAJO	0	0	12/06/2021	01/18/2035
89624J-AG-2	CAVU 2019-2 B - CDO		C	4	1.F FE	12,152,425	88.7390	10,693,050	12,050,000	12,128,533	0	(9,928)	0	0	5.002	4.909	JAJO	122,227	602,765	11/12/2020	11/26/2032
89624U-AA-0	CAVU 212 A - CDO		C	4	1.A FE	20,000,000	97.1868	19,437,362	20,000,000	20,000,000	0	0	0	0	4.003	5.188	JAJO	151,224	456,981	10/08/2021	10/25/2034
89624U-AC-6	CAVU 212 B1 - CDO		C	4	1.C FE	10,000,000	94.6380	9,463,798	10,000,000	10,000,000	0	0	0	0	4.533	5.639	JAJO	85,623	279,871	10/08/2021	10/25/2034
89624U-AG-7	CAVU 212 C - CDO		C	4	1.F FE	6,000,000	93.3633	5,601,798	6,000,000	6,000,000	0	0	0	0	5.233	6.330	JAJO	59,307	208,639	10/08/2021	10/25/2034
89642J-AE-5	TRNTS 17 C - CDO		C	4	1.F FE	8,000,000	93.3535	7,468,280	8,000,000	8,000,000	0	0	0	0	6.543	6.175	JAJO	106,135	283,272	09/17/2021	10/20/2034
89655Y-AA-4	TRL 2009-1 A - RMBS			4	2.C FE	10,698,601	99.9400	10,682,470	10,688,883	10,692,779	0	(769)	0	0	6.657	6.734	MON	29,648	711,559	12/08/2009	11/16/2039
89656C-AA-1	TRL 2010-1 NTS - RMBS			4	1.F FE	26,527,817	95.5800	25,355,328	26,527,859	26,529,911	0	(229)	0	0	5.194	5.248	MON	57,411	1,424,624	10/25/2010	10/16/2040
89656G-AA-2	TRL 211 A - RMBS			4	1.F FE	49,993,262	82.5229	41,259,006	49,997,057	50,133,967	0	1,125,342	0	0	2.260	2.260	MON	0	0	06/22/2021	07/19/2051
89656Y-AA-3	TRL 202 A1 - RMBS			4	1.F FE	15,819,892	89.8730	14,219,117	15,821,338	15,813,023	0	978	0	0	1.830	1.863	MON	9,651	289,531	10/23/2020	11/19/2050
89656Y-AB-1	TRL 202 A2 - ABS			4	1.F FE	47,698,984	83.4600	39,820,435	47,712,000	47,702,563	0	1,696	0	0	2.560	2.578	MON	40,714	1,221,427	10/23/2020	11/19/2050
89656Y-AC-9	TRL 202 B - RMBS			4	2.B FE	12,702,664	83.5400	10,617,934	12,710,000	12,695,189	0	4,834	0	0	3.690	3.745	MON	15,633	468,999	10/23/2020	11/19/2050
89657A-AC-0	TRL 2020-1 A - RMBS			4	1.F FE	27,342,081	86.9100	23,768,726	27,348,667	27,343,998	0	862	0	0	1.960	1.974	MON	20,846	536,221	10/14/2020	10/17/2050
89657B-AA-2	TRL 191 A1 - ABS			4	1.F FE	21,161,874	91.6712	19,409,056	21,172,478	21,167,232	0	1,514	0	0	3.820	3.859	MON	31,453	808,789	04/02/2019	04/17/2049
89657B-AC-8	TRL 2019-2 A2 - RMBS			4	1.F FE	49,972,365	88.2300	44,115,000	50,000,000	49,985,269	0	4,075	0	0	3.100	3.129	MON	60,278	1,550,000	10/08/2019	10/18/2049
89683L-AA-8	TRP 212 A - CMO/RMBS			4	1.F FE	18,599,758	84.8943	15,796,607	18,607,387	18,614,972	0	397,628	0	0	2.150	2.152	MON	0	0	05/25/2021	06/20/2051
901857-AB-8	2 BROADWAY LLC			4	1.B	13,746,694	107.3540	14,757,738	13,746,799	13,752,188	0	1,979	0	0	8.310	8.292	MS	336,361	1,142,346	09/21/1999	09/15/2029
90345W-AD-6	US AIRWAYS PASS THROUGH CERTIFICATES SER			1	3.B FE	1,026,445	90.5800	875,062	966,066	988,159	0	(6,549)	0	0	4.625	3.519	JD	3,475	45,800	07/23/2014	12/03/2026
90346W-AA-1	AMERICAN AIRLINES 2013-1 PASS THROUGH TR			1	3.A FE	2,359,850	90.0750	2,078,860	2,307,921	2,328,305	0	(3,837)	0	0	3.950	3.549	MN	11,649	94,493	07/15/2014	05/15/2027
90354P-AA-5	STEAM 2021-3 A - ABS			4	1.F FE	46,593,336	84.2680	39,278,563	46,611,468	46,596,583	0	1,018,433	0	0	2.210	2.202	MON	0	0	06/09/2021	06/28/2051
90782J-AA-1	UNION PACIFIC RAILROAD CO 2015 1 PASS TH			4	1.D FE	11,624,127	91.5610	9,761,329	10,661,011	11,147,707	0	(168,904)	0	0	2.695	1.607	MN	39,107	287,314	09/10/2020	05/12/2027
90783R-AA-2	UNION PACIFIC RAILROAD COMPANY 2002-1 PA			4	1.C FE	268,787	99.9050	268,531	268,787	268,788	0	(21)	0	0	6.061	5.969	JJ	7,422	16,291	06/12/2002	01/17/2023
90783S-AA-0	UNION PACIFIC RAILROAD CO 2003 1 PASS TH			4	1.C FE	16,957	100.0160	15,297	15,295	15,672	0	(9,253)	0	0	4.698	(3.142)	JJ	357	16,285	08/10/2011	01/02/2024
909318-AA-5	UNITED AIRLINES 2018-1AA PASS THROUGH TR			1	1.F FE	9,395,390	85.2550	8,312,208	9,749,819	9,495,365	0	45,986	0	0	3.500	4.053	MS	113,748	356,922	11/15/2018	09/01/2031
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013			1	2.C FE	1,293,305	92.1780	1,181,357	1,281,604	1,287,320	0	(2,640)	0	0	4.300	4.093	FA	20,819	58,525	12/11/2018	02/15/2027
90931C-AA-6	UAL AA - ABS			1	1.F FE	4,432,259	88.1370	3,833,335	4,349,292	4,434,341	0	7,144	0	0	4.150	3.914	FA	63,173	188,112	02/21/2019	02/25/2033
90931E-AA-2	UAL A - ABS			1	2.C FE	24,768,819	82.3520	20,081,095	24,384,466	24,733,119	0	(26,220)	0	0	4.550	4.280	FA	388,323	1,109,493	08/25/2021	08/25/2033
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS			1	1.F FE	13,616,900	88.3990	12,444,615	14,077,778	13,772,101	0	70,347	0	0	3.100	3.651	JJ	210,932	459,871	09/07/2018	01/07/2030
90932E-AA-1	UNITED AIRLINES 2016-2 PASS THROUGH TRUS			1	1.G FE	3,120,697	85.2170	2,846,276	3,340,034	3,185,998	0	32,703	0	0	2.875	3.957	AO	22,406	101,201	12/11/2018	04/07/2030
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS			1	1.F FE	6,633,933	80.4790	5,338,923	6,633,933	6,633,933	0	0	0	0	2.700	2.700	MN	29,853	181,701	09/03/2019	11/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90932L-AA-5	UNITED AIRLINES 2015-1 PASS THROUGH TRUS			1	1.F FE	12,891,261	88.9950	11,472,592	12,891,277	12,892,214	0	305	0	0	3.450	3.448	JD	37,062	452,590	11/02/2015	06/01/2029
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS			1	2.B FE	7,822,081	91.3860	7,144,839	7,818,308	7,820,212	0	(249)	0	0	4.000	3.989	AO	69,496	319,182	03/25/2014	10/11/2027
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS			1	2.A FE	9,793,163	91.0900	8,969,373	9,846,715	9,815,747	0	10,988	0	0	3.750	3.860	MS	121,033	377,361	12/11/2018	03/03/2028
913318-AG-6	UNPPK 1 C - CDO		C	4,5	1.F FE	22,000,000	93.9147	20,661,239	22,000,000	22,000,000	0	0	0	0	6.363	5.995	JAJO	283,875	396,002	04/12/2022	04/20/2035
913318-AJ-0	UNPPK 1 D - CDO		C	4	2.C FE	3,000,000	93.0091	2,790,274	3,000,000	2,995,664	0	63,323	0	0	7.463	3.515	JAJO	0	0	04/12/2022	04/20/2035
91823A-AW-1	VBTEL 2022-1 C22 - RMBS			4	1.F FE	135,000,000	81.3600	109,836,000	135,000,000	135,164,385	0	4,125,172	0	0	3.706	3.689	MON	0	0	02/18/2022	02/15/2057
91824D-AA-2	VCP 2 A1 - CDO		C	2	1.A FE	9,651,171	98.8532	9,539,339	9,650,000	9,668,234	0	16,407	0	0	4.182	5.957	JAJO	85,197	261,836	11/22/2021	04/15/2031
92013A-AE-9	VYSPK 1 C - CDO		C	4	1.F FE	11,900,000	99.5204	11,842,923	11,900,000	11,900,000	0	0	0	0	8.071	8.187	N/A	128,060	0	10/28/2022	10/20/2034
92013A-AG-4	VYSPK 1 D - CDO		C	4	2.C FE	11,820,000	99.7520	11,970,242	12,000,000	11,821,946	0	1,946	0	0	9.781	0.126	N/A	0	0	10/28/2022	10/20/2034
92557E-AL-7	VIBR XIV C - CDO		C	4	2.C FE	1,199,796	92.5548	1,203,212	1,300,000	1,218,824	0	25,326	0	0	7.993	7.771	JAJO	0	0	09/06/2022	10/20/2034
92558W-AL-6	VIBR XII B2B - CDO		C	4	1.F FE	2,514,278	93.5675	2,339,188	2,500,000	2,562,475	0	45,525	0	0	6.793	6.046	JAJO	34,435	91,092	12/02/2021	01/20/2034
92762*-AA-3	Violet Sub Series C-5 Senior Secured Not			4	3.C PL	975,091	94.9892	926,231	975,091	973,869	0	13,697	0	0	6.230	6.230	MJSD	15,188	7,256	05/16/2022	03/31/2051
92854V-AA-3	VSLR 2018-1 A - ABS			4	1.G FE	32,019,711	87.3600	27,981,439	32,030,036	32,024,387	0	2,662	0	0	4.730	4.732	AO	256,712	1,522,114	06/04/2018	04/30/2048
92855H-AA-3	VSLR 2020-1 A - ABS			4	1.G FE	44,740,297	77.2200	34,554,472	44,748,086	44,742,332	0	870	0	0	2.210	2.212	JJ	414,802	1,000,280	09/25/2020	07/31/2051
92915C-AQ-7	VOYA 2016-1 A1R - CDO		C	4,5	1.A FE	8,441,435	98.5854	8,379,757	8,500,000	8,626,574	0	163,656	0	0	5.295	4.539	JAJO	91,264	182,796	07/11/2019	01/21/2031
92916W-AA-7	INGIM 2013-2 A1R - CDO			4	1.A FE	15,000,000	97.7374	14,660,617	15,000,000	15,000,000	0	0	0	0	5.328	5.324	JAJO	150,972	314,257	03/15/2018	04/25/2031
92916W-AE-9	INGIM 2013-2 A2B - CDO			4	1.C FE	10,000,000	95.7218	9,572,182	10,000,000	10,000,000	0	0	0	0	5.758	5.513	JAJO	108,770	253,102	03/15/2018	04/25/2031
92916W-AG-4	INGIM 2013-2 BR - CDO			4	1.F FE	6,750,000	93.2470	6,294,172	6,750,000	6,750,000	0	0	0	0	6.208	5.907	JAJO	79,157	201,641	03/15/2018	04/25/2031
92917A-AA-4	VOYA 181 A1 - CDO		C	4	1.A FE	60,000,000	98.3458	59,007,479	60,000,000	60,000,000	0	0	0	0	5.177	5.325	JAJO	638,444	1,212,218	02/23/2018	04/19/2031
92917A-AE-6	VOYA 181 B - CDO		C	4	1.F FE	6,488,438	92.9249	6,272,430	6,750,000	6,706,110	0	104,840	0	0	6.027	6.045	JAJO	83,619	194,546	06/06/2019	04/19/2031
92919D-AE-8	VOYA 213 C - CDO		C	4	1.F FE	4,877,100	92.0417	4,602,086	5,000,000	4,892,791	0	102,628	0	0	6.343	3.474	JAJO	0	0	05/04/2022	01/22/2035
92920L-AC-1	VOYA 224 B - CDO		C	4,5	1.C FE	25,000,000	99.2779	24,819,468	25,000,000	25,000,000	0	0	0	0	7.699	7.807	JAJO	171,090	0	10/18/2022	10/20/2033
92969#-AA-0	WEST VIRGINIA UNIVERSITY HOSPITALS, INC.			4	1.D	11,718,513	89.0400	10,434,164	11,718,513	11,718,513	0	0	0	0	4.280	4.280	N/A	22,291	501,650	11/22/2017	01/15/2044
94110@-AA-6	Watch 2 2019-TAN - CDO			1,2	1.F PL	21,428,572	100.3765	21,509,258	21,428,572	21,428,572	0	0	0	0	1.897	7.662	FA	1,918,476	879,511	10/31/2019	02/22/2025
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	21,072,007	75.3100	15,870,025	21,072,933	21,072,161	0	(26)	0	0	3.597	3.625	MON	33,689	762,773	09/30/2019	09/15/2044
94860L-AE-5	WEHPK 1 C - CDO		C	4,5	1.F FE	5,000,000	92.9210	4,646,049	5,000,000	4,982,324	0	88,799	0	0	6.238	2.375	JAJO	0	0	02/25/2022	04/23/2035
95058X-AH-1	WEN 2019-1 A22 - ABS			4	2.B FE	45,045,000	87.9600	39,621,582	45,045,000	45,045,000	0	0	0	0	4.080	4.101	MJSD	81,682	1,847,016	06/13/2019	06/15/2049
95058X-AL-2	WEN 211 A2I - RMBS			4	2.B FE	43,788,034	77.4300	33,871,626	43,744,835	43,802,749	0	532,920	0	0	2.775	2.768	MJSD	29,794	670,360	10/20/2021	06/15/2051
95058X-AP-3	WEN 2022-1 A22 - RMBS			4	2.B FE	79,600,000	87.2600	69,458,960	79,600,000	79,724,758	0	2,668,844	0	0	4.260	4.537	MJSD	0	0	03/23/2022	03/15/2052
96928*-EK-9	SER 2011-P (WAG) (CTL) - CMO			4	2.B	3,073,431	93.6900	2,879,497	3,073,431	3,075,424	0	1,982	0	0	4.900	4.936	N/A	32,041	228,465	11/09/2011	12/15/2037
97181#-KW-2	WILMINGTON TRUST COMPANY			1	1.D	107,585	98.4479	105,915	107,585	72,138	0	2,665	0	0	4.920	14.374	JJ	2,632	5,293	06/29/2005	07/02/2028
97181#-KX-0	WILMINGTON TRUST COMPANY			1	1.D	818,059	98.7342	527,859	534,626	535,152	0	(140)	0	0	4.920	4.837	JJ	13,079	26,304	06/29/2005	01/02/2026
97181#-LD-3	WILMINGTON TRUST COMPANY			1	1.D	127,711	98.1520	104,570	106,539	106,547	0	(4)	0	0	4.920	4.918	JJ	2,606	6,229	09/22/2005	07/02/2028
97181#-LE-1	WILMINGTON TRUST COMPANY			1	1.D	397,523	98.6832	392,288	397,523	367,386	0	7,023	0	0	4.920	11.187	JJ	9,725	19,558	09/22/2005	01/02/2026
97181#-LK-7	WILMINGTON TRUST COMPANY			1	1.D	125,257	98.4198	123,277	125,257	125,265	0	1	0	0	4.920	4.918	JJ	3,064	6,163	12/28/2005	07/02/2028
97181#-LL-5	WILMINGTON TRUST COMPANY			1	1.D	780,575	98.8300	771,442	780,575	738,066	0	29,320	0	0	4.920	9.063	JJ	19,095	43,745	12/21/2005	01/02/2026
97315T-AG-7	WINDR 2017-1 CR - CDO		C	4	1.F FE	2,949,930	91.8506	2,755,518	3,000,000	2,958,322	0	67,916	0	0	6.344	3.446	JAJO	0	0	04/26/2022	04/18/2036
97316F-AC-5	WINDR 2013-1 A2R - CDO			4	1.C FE	5,988,510	97.3961	5,843,764	6,000,000	6,107,632	0	114,406	0	0	5.843	5.183	JAJO	71,085	160,829	11/22/2021	07/22/2030
97316F-AE-1	WINDR 2013-1 BRR - CDO			4	1.F FE	12,000,000	95.2061	11,424,733	12,000,000	12,000,000	0	0	0	0	6.243	6.147	JAJO	151,903	370,324	05/26/2021	07/22/2030
97316L-AE-8	WINDR 2017-3 CR - CDO		C	4	1.F FE	2,128,545	94.8027	2,133,060	2,250,000	2,142,293	0	54,934	0	0	6.579	4.274	JAJO	0	0	05/16/2022	04/16/2035
974153-AB-4	WSTOP 201 A2 - RMBS			2	2.B FE	34,103,520	84.6200	28,858,399	34,103,520	34,103,520	0	0	0	0	2.841	3.751	MJSD	69,975	968,881	10/09/2020	12/05/2050
974153-AD-0	WSTOP 221 A2 - RMBS			4	2.B FE	45,180,765	81.3000	36,731,962	45,180,765	45,270,359	0	1,279,970	0	0	3.734	3.712	MJSD	0	0	03/02/2022	03/05/2052
98920M-AA-0	ZAXBY 211 A2 - ABS			4	2.B FE	43,955,600	80.2100	35,256,787	43,955,600	44,195,455	0	1,412,921	0	0	3.238	3.238	JAJO	0	0	05/27/2021	07/31/2051
BOA0A7-YL-8	HOOK-SUPERX INC. GUARANTEED BY C				2.B	7,134,795	100.0000	7,134,952	7,134,952	7,134,948	0	(31,318)	0	0	7.650	7.635	N/A	31,840	610,712	07/26/1999	01/10/2023
G07261-AL-7	AVOCA XI C2R - CDO		B	4	1.D FE	4,394,600	94.3692	4,040,891	4,282,000	4,282,000	0	0	0	(271,200)	3.528	5.171	JAJO	31,892	92,411	05/05/2017	07/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G07261-AW-3	AVOCA XI B3R - CDO		B	4	1.B FE	5,634,034	95.8841	5,132,196	5,352,500	5,469,220	0	113,373	0	(345,042)	3.128	3.788	JAJO	35,346	83,277	11/23/2021	07/15/2030
G1352M-AD-8	BLUEM 33 - CDO			4	2.A FE	2,705,460	92.1291	2,763,872	3,000,000	2,715,597	0	2,032	0	0	8.235	9.988	N/A	0	0	12/08/2022	11/20/2034
G22097-BW-1	CLNPK 1 A21 - CDO		B	4	1.B FE	11,218,500	96.0758	10,284,913	10,705,000	10,705,000	0	0	0	(678,000)	3.232	4.505	FMAN	52,859	167,817	06/02/2017	08/05/2030
G26139-BA-5	CORDA XV CR - CDO		B	4	1.F FE	3,058,366	92.2279	3,455,549	3,746,750	3,371,196	0	30,379	0	291,221	3.898	5.655	FMAN	0	0	10/20/2022	08/26/2032
G43980-AV-9	HARVT VII CR - CDO		B	4	1.E FE	901,688	95.1517	1,018,599	1,070,500	1,013,641	0	6,944	0	105,010	3.538	7.441	JAJO	8,522	0	09/27/2022	04/12/2031
G4398R-BB-0	HARVT XI B3R - CDO		B	4	1.C FE	22,461,734	95.1321	20,367,785	21,410,000	21,563,570	0	156,740	0	(1,363,859)	3.911	4.277	MJSD	11,630	378,543	11/23/2021	06/26/2030
G47350-AA-4	ICSL 2 A2 - ABS		B	4	1.F FE	6,487,446	74.0700	4,032,386	5,444,021	5,692,340	0	(6,287)	0	(689,815)	2.500	1.943	JUL	59,661	134,473	01/28/2021	07/24/2058
G47352-AC-6	ICSL 1 A2 - ABS		B	4	1.F FE	28,728,908	74.8800	19,754,220	26,381,171	23,779,516	0	82,512	0	(2,885,153)	2.500	3.849	JUL	289,109	650,473	07/09/2018	07/24/2056
G6891G-BA-3	PALMP 1703 A2B - CDO		B	4	1.B FE	16,283,866	95.2563	15,654,719	16,434,316	16,767,473	0	342,140	0	(1,057,890)	3.003	3.871	JAJO	102,817	262,295	11/23/2021	04/18/2030
G7727N-BA-6	RYEH 1R B2R - CDO		B	4,5	1.B FE	10,599,000	97.3684	10,423,282	10,705,000	10,705,000	0	0	0	(678,000)	3.562	5.119	JAJO	76,262	223,886	04/12/2017	01/21/2031
XS1716-91-2	AQUE 2-2017 C - CDO		B	4	1.F FE	878,331	93.0887	996,515	1,070,500	982,851	0	12,579	0	88,306	3.028	6.029	JAJO	0	0	09/28/2022	10/15/2030
XS1834-89-7	OZLME IV C2 - CDO		B	4	1.E FE	26,656,175	91.2530	22,223,643	24,353,875	24,353,875	0	0	0	(1,542,450)	3.427	4.890	JAJO	153,011	460,206	06/05/2018	07/27/2032
XS1857-74-0	TIKEH IV B3 - CDO		B	4	1.C FE	9,518,438	94.1530	8,189,254	8,697,813	8,697,813	0	0	0	(550,875)	3.298	4.678	JAJO	60,558	143,789	07/16/2018	10/15/2031
XS1885-67-5	GLGE V C3 - CDO		B	4	1.E FE	12,923,900	92.2872	10,867,283	11,775,500	11,775,500	0	0	0	(745,800)	4.816	5.504	MJSD	26,780	316,303	09/26/2018	12/15/2031
XS2326-45-5	AVOCA 13RR B1R - CDO		B	4	1.C FE	6,443,800	94.1647	5,544,179	5,887,750	5,887,750	0	0	0	(372,900)	3.028	4.705	JAJO	37,637	97,515	03/30/2021	04/15/2034
XS2326-45-5	AVOCA 13RR CRR - CDO		B	4	1.F FE	1,473,552	93.1513	1,495,777	1,605,750	1,545,887	0	38,807	0	47,862	3.778	6.171	JAJO	0	0	05/12/2022	04/15/2034
XS2334-47-5	HAYEM 2R C2 - CDO		B	4	1.F FE	6,288,450	92.2211	5,182,941	5,620,125	5,620,125	0	0	0	(355,950)	4.998	5.594	FMAN	26,529	160,234	04/16/2021	05/27/2034
XS2336-48-8	AVOCA XXIII B1 - CDO		B	4	1.C FE	1,511,625	92.7802	1,241,515	1,338,125	1,362,752	0	45,348	0	(90,586)	2.878	4.317	JAJO	0	0	04/23/2021	04/15/2034
XS2370-63-6	CIFCE 1R B1R - CDO		B	4	1.C FE	12,585,380	94.1475	10,683,201	11,347,300	11,347,300	0	0	0	(718,680)	3.078	4.747	JAJO	73,735	193,274	08/02/2021	07/15/2032
XS2400-44-1	AVOCA 25 B1 - CDO		B	4	1.C FE	11,307,290	92.8514	9,641,550	10,383,850	10,383,850	0	0	0	(657,660)	3.128	4.821	JAJO	68,570	151,534	10/20/2021	10/15/2034
XS2401-86-0	VOYE IV A - CDO		B	4	1.A FE	5,841,500	95.5868	5,116,286	5,352,500	5,352,500	0	0	0	(339,000)	2.348	4.013	JAJO	26,532	44,348	10/28/2021	10/15/2034
XS2436-14-8	MROPK 1R C - CDO		B	4	2.C FE	2,552,400	88.3693	2,128,485	2,408,625	2,408,625	0	0	0	(143,775)	4.528	6.220	JAJO	23,024	55,529	01/21/2022	01/16/2034
XS2444-28-2	SNDPE VIII C - CDO		B	4	1.F FE	5,635,911	89.5929	4,795,460	5,352,500	5,411,313	0	104,983	0	(329,582)	3.743	5.151	JAJO	37,843	63,295	02/15/2022	04/25/2035
XS2446-37-8	OTOPK 1 C - CDO		B	4	1.F FE	7,206,540	93.1405	6,580,652	7,065,300	6,923,729	0	0	0	(146,001)	4.948	0.000	FMAN	0	0	03/04/2022	05/15/2035
XS2480-04-7	RRME 12 B - CDO		B	4	1.F FE	22,108,800	98.9764	22,250,390	22,480,500	22,480,500	0	0	0	371,700	3.500	4.030	JAJO	259,775	0	05/11/2022	07/15/2037
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						16,508,194,172	XXX	15,155,211,100	16,784,096,630	16,496,870,094	(8,159,527)	136,238,190	2,495,655	(66,404,223)	XXX	XXX	XXX	98,408,580	304,353,004	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						94,580,782,644	XXX	81,162,111,241	94,814,212,822	93,378,159,250	(14,500,645)	262,467,103	115,191,875	(322,014,642)	XXX	XXX	XXX	834,859,751	3,082,983,577	XXX	XXX
00131L-AK-1	AIA GROUP LTD		C	1,2	1.F FE	6,699,039	71.7450	4,663,425	6,500,000	6,682,753	0	(8,118)	0	0	3.200	2.988	MS	60,667	208,000	12/29/2020	09/16/2040
00440F-AA-2	ACE CAPITAL TRUST II			1	2.A FE	323,081	124.0340	266,673	215,000	283,429	0	(7,823)	0	0	9.700	4.503	AO	5,214	20,855	05/16/2017	04/01/2030
054536-AA-5	AXA FINANCIAL INC.		C		1.F FE	56,492,229	120.6590	60,660,106	50,274,000	53,428,943	0	(271,900)	0	0	8.600	7.536	JD	192,158	4,323,564	04/17/2003	12/15/2030
05533U-AF-5	BBVA BANCOMER SA (HOUSTON BRANCH)		C	2	3.B FE	8,748,530	89.9750	8,187,725	9,100,000	8,820,056	0	18,606	0	0	5.125	5.521	JJ	212,460	440,750	03/20/2019	01/18/2033
05533U-AG-3	BBVA BANCOMER SA (HOUSTON BRANCH)		C	2	3.B FE	7,000,000	92.5580	6,479,060	7,000,000	7,000,000	0	0	0	0	5.875	5.874	MS	123,375	411,250	09/05/2019	09/13/2034
05578Q-AD-5	BPCE SA		C		2.B FE	8,824,797	96.0580	8,212,959	8,550,000	8,639,313	0	(37,723)	0	0	4.500	3.999	MS	113,288	384,750	08/24/2017	03/15/2025
05971P-AA-6	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL		C	2,5	3.C FE	1,046,000	97.4950	974,950	1,000,000	1,023,928	0	(12,797)	0	0	6.750	5.298	MJSD	750	67,500	03/25/2021	12/29/2049
05971P-AB-4	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL		C	2	3.C FE	5,000,000	91.5210	4,576,050	5,000,000	5,000,000	0	0	0	0	7.500	7.500	MJSD	4,167	337,500	06/20/2019	12/29/2049
05973K-AA-5	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL		C	2	3.C FE	4,500,000	89.0330	4,006,485	4,500,000	4,500,000	0	0	0	0	5.875	5.875	JAJO	0	105,260	11/17/2021	12/29/2049
064058-AB-6	BANK OF NEW YORK MELLON CORP			2,5	2.A FE	20,000,000	93.1880	18,637,600	20,000,000	20,000,000	0	0	0	0	4.500	4.500	JD	27,500	1,154,093	05/10/2013	12/29/2049
20035A-AA-2	COMED FINANCING III			1	2.B FE	7,992,560	99.0840	7,926,720	8,000,000	7,996,774	0	434	0	0	6.350	6.354	MS	149,578	508,000	03/10/2003	03/15/2033
268317-AF-1	ELECTRICITE DE FRANCE SA		C	2	3.A FE	3,960,375	99.7080	3,988,320	4,000,000	3,966,567	0	1,238	0	0	5.250	5.308	JJ	88,667	210,000	01/25/2013	12/31/2049
32082C-AC-1	FIRST MARYLAND CAPITAL II			2	2.A FE	11,001,175	90.9480	15,188,316	16,700,000	15,135,403	0	382,760	0	0	5.290	8.082	FMAN	149,680	336,235	02/06/1998	02/01/2027
38143V-AA-7	GOLDMAN SACHS CAPITAL I			1	2.C FE	19,893,958	103.4830	20,282,668	19,600,000	19,776,207	0	(9,463)	0	0	6.345	6.231	FA	469,812	1,243,620	08/12/2005	02/15/2034
40052V-AF-1	GRUPO BIMBO SAB DE CV		C	2	3.A FE	4,900,000	99.4920	4,875,108	4,900,000	4,900,000	0	0	0	0	5.950	5.950	JJ	132,817	291,550	04/12/2018	12/29/2049
404280-AE-9	HSBC HOLDINGS PLC		C		2.A FE	18,420,934	97.9030	15,488,255	15,820,000	17,268,955	0	(102,617)	0	0	7.350	6.102	MN	109,817	1,162,770	08/25/2005	11/27/2032
404280-AF-6	HSBC HOLDINGS PLC		C		2.A FE	16,293,005	102.5110	13,476,096	13,146,000	14,829,125	0	(120,347)	0	0	7.625	5.832	MN	122,513	951,143	02/14/2007	05/17/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404280-AH-2	HSBC HOLDINGS PLC		C		2.A FE	23,334,654	102.1700	21,758,123	21,296,000	22,850,005	0	(68,232)	0	0	6.500	5.744	MS	407,582	1,384,240	05/16/2017	09/15/2037
40420I-AA-5	HSBC BANK USA NA				1.F FE	6,109,510	94.5920	5,216,749	5,515,000	5,884,123	0	(17,961)	0	0	5.875	5.112	MN	54,001	293,750	03/14/2019	11/01/2034
40420I-AB-3	HSBC BANK USA NA				1.F FE	5,794,571	95.3200	5,352,218	5,615,000	5,753,060	0	(2,769)	0	0	5.625	5.350	FA	119,319	270,000	03/14/2019	08/15/2035
42981D-AA-4	HIGH STREET FUNDING TRUST II			1,2	2.A FE	15,000,000	80.7200	12,108,000	15,000,000	15,000,000	0	0	0	0	4.682	4.682	FA	265,313	702,300	03/08/2018	02/15/2048
456866-AK-8	TRANE TECHNOLOGIES CO LLC			1	2.B FE	1,332,686	100.7090	1,132,976	1,125,000	1,204,591	0	(14,215)	0	0	6.391	4.747	MN	9,187	71,899	08/12/2011	11/15/2027
46656U-AC-8	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS		C	2	4.B FE	5,100,000	96.7320	4,933,332	5,100,000	5,100,000	0	0	0	0	6.500	6.499	MS	93,925	315,250	03/12/2018	12/29/2049
46626Y-AB-8	JPMORGAN CHASE & CO			2	2.A FE	18,916,238	86.8890	16,508,910	19,000,000	18,938,240	0	5,123	0	0	5.680	5.801	MJSD	5,995	527,463	12/19/2017	09/30/2034
49326Y-AA-7	KEYCORP CAPITAL II			1	3.A FE	5,976,384	104.9880	7,139,184	6,800,000	6,450,440	0	42,392	0	0	6.875	7.940	MS	135,056	467,500	11/16/1999	03/17/2029
553086-AC-3	TRAVELERS COMPANIES INC				2.A FE	3,352,212	104.1020	3,747,672	3,600,000	3,508,088	0	15,243	0	0	7.625	8.264	JD	12,200	274,500	02/26/2002	12/15/2027
59156R-AP-3	METLIFE INC			1,2,5	2.B FE	443,183	97.2520	431,799	444,000	434,582	0	(6,886)	0	0	6.400	6.522	JD	1,263	28,416	12/14/2006	12/15/2066
59156R-BS-6	METLIFE INC			1,2,5	2.B FE	640,134	116.7570	560,434	480,000	598,470	0	(8,148)	0	0	9.250	5.995	AO	10,237	44,400	02/10/2017	04/08/2068
62878W-AA-6	NBK TIER 1 FINANCING (2) LTD		C	2	2.C FE	5,000,000	91.8640	4,593,200	5,000,000	5,000,000	0	0	0	0	4.500	4.500	MN	21,250	202,500	11/21/2019	12/29/2049
62879N-AA-5	NBK TIER 1 LTD		C	2	2.C FE	16,000,000	87.4140	13,986,240	16,000,000	16,000,000	0	0	0	0	3.625	3.625	FA	204,611	580,000	02/18/2021	12/29/2049
638611-AA-1	NATIONWIDE FINANCIAL SERVICES CAPITAL TR			1	2.B FE	18,218,060	103.6800	17,936,640	17,300,000	18,115,498	0	(32,332)	0	0	7.899	7.348	MS	455,509	1,366,527	08/08/2019	03/01/2037
64132N-AC-0	NETWORK I2I LTD		C	1,2	3.B FE	8,989,920	87.1620	7,844,580	9,000,000	8,990,534	0	448	0	0	3.975	3.981	JD	27,825	357,750	02/24/2021	12/29/2049
693475-AK-1	PNC FINANCIAL SERVICES GROUP INC			2	2.B FE	6,399,000	100.1390	6,407,895	6,399,000	6,399,000	0	0	0	0	8.118	8.234	FMAN	88,017	312,313	07/20/2011	12/29/2049
726503-AE-5	PLAINS ALL AMERICAN PIPELINE LP			2	3.B FE	3,404,693	86.2890	3,020,115	3,500,000	3,410,715	0	1,537	0	0	8.716	8.967	MN	39,828	214,375	03/13/2018	12/29/2049
744320-AM-4	PRUDENTIAL FINANCIAL INC			1,2,5	2.B FE	13,299,202	98.5000	13,100,500	13,300,000	13,300,954	0	464	0	0	5.625	5.609	JD	33,250	748,125	11/14/2012	06/15/2043
86788L-AA-8	SUNTRUST CAPITAL III			2	2.B FE	4,141,510	90.5900	7,344,131	8,107,000	6,697,104	0	270,848	0	0	5.419	9.804	MJSD	20,746	180,013	03/10/1998	03/15/2028
902965-AA-0	USF&G CAPITAL I				2.A FE	7,729,704	110.0560	7,423,277	6,745,000	7,571,479	0	(12,421)	0	0	8.500	7.383	JD	25,481	573,325	04/09/1999	12/15/2045
90330S-AA-8	USF&G CAPITAL III				2.A FE	9,413,009	108.2810	7,915,341	7,310,000	9,184,160	0	(34,460)	0	0	8.312	6.211	JJ	303,804	607,607	05/24/2016	07/01/2046
976657-AH-9	WEC ENERGY GROUP INC			1,2	2.B FE	50,910,928	82.4200	46,493,946	56,411,000	51,145,166	0	31,816	0	0	6.719	7.440	FMAN	494,812	1,920,920	07/16/2015	05/15/2067
G3768B-AH-7	GAZ FINANCE PLC		D	2	6. *	4,081,490	58.3070	4,081,490	7,000,000	4,081,490	0	(3,765)	2,930,328	0	4.598	7.948	JJ	138,594	367,880	10/20/2020	01/20/2081
X6S5XW-AA-1	NATSIONAL'NA ENERHETYCHNA KOMPANIIA UKRE		D	1	6. FE	3,086,165	17.2330	603,155	3,500,000	603,155	(2,483,010)	0	413,835	0	6.875	8.743	MN	137,882	120,313	11/02/2021	11/09/2028
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						437,768,936	XXX	417,530,423	437,852,000	435,472,307	(2,483,010)	(1,068)	3,344,163	0	XXX	XXX	XXX	5,068,150	24,088,206	XXX	XXX
1309999999. Total - Hybrid Securities						437,768,936	XXX	417,530,423	437,852,000	435,472,307	(2,483,010)	(1,068)	3,344,163	0	XXX	XXX	XXX	5,068,150	24,088,206	XXX	XXX
00138G-A#-6	AIG LIFE HOLDINGS, INC.				2.A YE	150,000,000	100.0000	150,000,000	150,000,000	150,000,000	0	0	0	0	2.520	2.521	DEC	3,948,000	0	01/02/2020	01/02/2025
00138G-A@-8	AIG LIFE HOLDINGS, INC.				2.A YE	200,000,000	100.0000	200,000,000	200,000,000	200,000,000	0	0	0	0	2.400	2.401	DEC	5,013,333	0	01/02/2020	01/02/2024
78386*-AA-8	Corebridge Sr Promissory Note Unfunded				2.A	0	0.0000	0	139,000,000	0	0	0	0	0	2.485	0.000	N/A	2,139,869	0	05/26/2022	05/18/2027
78386*-AA-8	Corebridge Sr Promissory Note				2.A	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	2.485	2.485	N/A	41,421	0	05/26/2022	05/18/2027
1419999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						360,000,000	XXX	360,000,000	499,000,000	360,000,000	0	0	0	0	XXX	XXX	XXX	11,142,623	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						360,000,000	XXX	360,000,000	499,000,000	360,000,000	0	0	0	0	XXX	XXX	XXX	11,142,623	0	XXX	XXX
000000-00-0	Delayed Draw Term Loan			5	5.B GI	1,185,766	100.0000	1,239,878	1,239,878	1,239,878	0	54,277	0	0	6.000	6.124	N/A	0	93,323	12/16/2021	01/23/2023
000000-00-0	Delayed Draw Term Loan			5	5.B GI	2,199,332	100.0000	2,199,332	2,199,332	2,199,332	0	0	0	0	6.750	6.845	N/A	0	133,211	08/17/2021	03/01/2027
000000-00-0	Cantina Delayed Draw Term Loan			5	4.C PL	5,717,918	94.9871	5,486,147	5,775,675	5,732,431	0	15,168	0	0	0.000	0.169	N/A	312	562,006	07/06/2021	06/10/2027
000000-00-0	Initial Delayed Draw Term Loan -Unfunded			5	4.B Z	0	0.0000	0	1,400,906	0	0	0	0	0	0.000	0.000	N/A	3,541	14,914	06/10/2021	06/10/2027
000000-00-0	Hercules.RC_20220630_Acc			5	4.A PL	103,673	97.0964	100,663	103,673	103,673	0	0	0	0	6.500	6.595	N/A	1,097	10,572	03/28/2022	12/15/2026
000000-00-0	K2 INSURANCE SERVICES, LLC			5	4.B PL	4,044,873	98.6600	4,030,981	4,085,730	4,055,077	0	10,557	0	0	0.000	0.215	N/A	0	274,769	12/28/2021	07/01/2026
000000-00-0	K2 INSURANCE SERVICES, LLC			5	4.B PL	7,270,559	98.6600	7,284,620	7,383,560	7,302,492	0	25,751	0	0	0.000	0.316	N/A	0	688,285	08/16/2021	07/01/2026
000000-00-0	New Delayed Draw			5	4.C PL	2,720,171	100.0000	2,727,719	2,727,719	2,721,983	0	1,896	0	0	0.000	0.050	N/A	52,427	239,697	08/12/2022	03/01/2027
000000-00-0	Incremental Unitranche			5	4.C PL	4,117,581	98.0000	4,163,426	4,248,394	4,151,783	0	29,638	0	0	0.000	0.593	N/A	91,286	248,259	08/17/2021	11/19/2026
000000-00-0	Incremental Term Loan			5	4.B Z	6,893,833	98.0000	6,964,903	7,107,044	6,951,069	0	48,712	0	0	0.000	0.595	N/A	0	562,243	08/17/2021	09/30/2026
000000-00-0	Material Holdings Term Loan			5	4.B Z	10,705,914	95.5723	10,454,557	10,938,899	10,759,083	0	42,203	0	0	0.000	0.358	N/A	267,597	859,491	08/19/2021	08/19/2027
000000-00-0	Delayed Draw Term Loan -Unfunded			5	4.B Z	0	0.0000	0	990,908	0	0	2,483	0	0	1.000	0.000	N/A	0	34,399	07/21/2021	07/21/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Ellkay, LLC Initial Term Loan			5	4.B Z	10,338,175	91.6401	9,695,504	10,579,979	10,390,487	0	44,473	0	0	0.000	0.384	N/A	131	995,387	09/14/2021	09/14/2027
000000-00-0	Hercules Borrower LLC Amendment No. 1 In			5	5.B GI	253,026	98.0000	253,026	258,190	254,310	0	1,050	0	0	0.000	0.383	N/A	0	19,251	09/10/2021	12/15/2026
000000-00-0	Hercules Borrower LLC Amendment No. 1 De			5	4.B Z	1,218,481	94.3826	1,150,034	1,218,481	1,218,481	0	0	0	0	1.000	1.015	N/A	28,707	69,064	11/04/2022	12/15/2026
000000-00-0	NMI Acquisitionco, Inc. Incremental Term			5	4.B PL	2,833,975	97.6300	2,816,442	2,884,813	2,850,154	0	13,808	0	0	0.000	0.451	N/A	0	270,217	10/01/2021	09/06/2025
000000-00-0	Delayed Draw Term Loan 10/1/21			5	4.B PL	331,944	100.0000	334,029	334,029	332,535	0	338	0	0	0.000	0.167	N/A	2,740	21,138	11/23/2022	09/06/2025
000000-00-0	Yellowstone Buyer Acquisition, LLC Initi			5	4.B Z	6,557,582	98.0000	6,557,582	6,691,410	6,586,534	0	23,493	0	0	0.000	0.336	N/A	0	539,894	09/14/2021	09/14/2027
000000-00-0	Ascend Buyer, LLC Initial Term Loan			5	4.B Z	12,219,117	98.3023	12,285,286	12,497,455	12,268,972	0	43,223	0	0	0.000	0.321	N/A	298,468	885,960	09/30/2021	09/30/2028
000000-00-0	Applied Technical Services, LLC First Am			5	4.A PL	3,085,102	99.9105	3,082,341	3,085,102	3,085,102	0	0	0	0	0.000	0.000	N/A	73,494	126,545	08/12/2022	12/29/2026
000000-00-0	PF Atlantic Holdco 2, LLC Term Loan 11/1			5	4.B Z	5,929,082	98.4572	6,049,866	6,144,666	5,969,916	0	39,941	0	0	0.000	0.593	N/A	71	555,680	11/12/2021	11/12/2027
000000-00-0	Hoosier Intermediate, LLC Term Loan 11/1			5	4.B Z	12,015,670	98.0000	12,052,236	12,298,200	12,061,193	0	42,272	0	0	0.000	0.331	N/A	0	1,081,685	11/15/2021	11/15/2028
000000-00-0	PF Atlantic HoldCo 2, LLC Delayed Draw T			5	4.B Z	4,892,384	98.4572	4,857,844	4,933,965	4,899,713	0	7,616	0	0	0.000	0.143	N/A	6,983	263,383	11/16/2022	11/12/2027
000000-00-0	RSC Acquisition, Inc. Tranche C Term Loa			5	4.B Z	9,006,234	96.7500	8,801,277	9,096,927	9,026,994	0	21,439	0	0	0.000	0.196	N/A	151,354	421,323	09/08/2022	10/30/2026
000000-00-0	Revolver 10/29/21			5	4.B Z	630,113	94.2223	596,840	633,439	630,146	0	3,783	0	0	0.500	0.514	N/A	4,371	29,600	10/28/2022	10/29/2127
000000-00-0	Term Loan 10/29/21			5	4.B Z	10,015,561	98.0000	10,015,561	10,219,960	10,075,580	0	52,713	0	0	0.000	0.504	N/A	437	787,537	10/29/2021	10/29/2025
000000-00-0	Hawkeye Acquisition - Term Loan			5	4.C PL	2,948,594	95.9511	2,886,947	3,008,770	2,969,941	0	4,090	0	0	7.250	7.612	N/A	0	65,360	03/01/2021	03/01/2027
000000-00-0	USALCO, LLC			5	4.C PL	7,276,500	95.2002	7,068,615	7,425,000	7,306,254	0	26,028	0	0	0.000	0.336	N/A	0	705,745	10/19/2021	10/19/2027
000000-00-0	New Delayed Draw Term Loan 12/16/21			5	4.B PL	1,115,592	100.0000	1,115,592	1,115,592	1,115,592	0	0	0	0	0.000	0.000	N/A	4,049	96,082	02/03/2022	12/16/2027
000000-00-0	Material Holdings, LLC Revolver			5	4.B Z	345,269	95.5723	329,981	345,269	345,269	0	0	0	0	1.000	1.014	N/A	945	15,276	08/18/2022	08/19/2027
000000-00-0	HELIOS BUYER, INC. - Unfunded				4.B Z	0	0.0000	0	1,390,056	0	0	0	0	0	0.000	0.000	N/A	0	0	07/07/2022	12/15/2026
000000-00-0	ADVANCED WEB TECHNOLOGIES HOLDING COMPAN				4.B Z	0	0.0000	0	853,765	0	0	0	0	0	0.000	0.000	N/A	0	0	08/31/2021	12/17/2026
000000-00-0	Revolver - Unfunded				4.B Z	0	0.0000	0	297,693	0	0	0	0	0	0.000	0.000	N/A	0	0	10/18/2022	10/06/2027
000000-00-0	Delayed Draw Term Loan -Unfunded				4.B Z	0	0.0000	0	244,831	0	0	0	0	0	0.000	0.000	N/A	0	12,986	02/25/2022	12/03/2023
000000-00-0	Revolver - Unfunded				4.B Z	0	0.0000	0	232,332	0	0	0	0	0	0.500	0.000	N/A	0	0	07/01/2022	07/21/2027
000000-00-0	New Delayed Draw - Unfunded				4.B Z	0	0.0000	0	1,062,812	0	0	0	0	0	1.000	0.000	N/A	0	13,882	08/17/2021	11/19/2026
000000-00-0	K2 Insurance Services, LLC Incremental D			5	2.C PL	574,328	98.0000	562,842	574,328	574,328	0	0	0	0	0.000	0.000	N/A	12,593	69,687	07/29/2022	07/01/2026
000000-00-0	Applied Technical Services, LLC 1st DDTL			5	4.B Z	0	99.9105	0	3,037,118	0	0	1,114	0	0	0.000	0.000	N/A	19,189	22,475	10/21/2021	12/29/2026
000000-00-0	Higginbotham Insurance Agency, Inc.-Amen			5	4.B PL	2,373,570	100.0000	2,380,361	2,380,361	2,374,982	0	1,442	0	0	5.500	5.644	N/A	0	127,308	12/14/2022	11/25/2026
000000-00-0	5.75% Term Loan			5	2.C PL	46,695,780	97.2900	43,765,179	44,984,252	43,944,200	0	222,058	0	(2,942,588)	0.000	0.444	N/A	0	1,752,539	02/01/2022	04/07/2028
000000-00-0	Wineshipping.com LLC DDTL - Unfunded			5	4.B Z	0	0.0000	0	1,194,541	0	0	0	0	0	0.000	0.000	N/A	0	3,575	10/29/2021	10/29/2027
000000-00-0	Higginbotham Insurance Agcy, Inc.-Amend-			5	4.B Z	0	0.0000	0	3,220,808	0	0	0	0	0	0.000	0.000	N/A	0	0	12/23/2021	11/25/2026
000000-00-0	Incremental Term Loan 2.25.22			5	4.A PL	1,948,334	100.0000	1,964,739	1,964,739	1,951,890	0	3,141	0	0	0.000	0.125	N/A	49,696	148,095	02/25/2022	04/03/2028
000000-00-0	ENVA UK BIDCO LTD 1L Facility B 3/22		B	5	4.B Z	55,991,011	90.0000	47,125,709	52,361,899	51,899,833	0	66,484	0	(4,157,662)	5.446	5.697	N/A	0	0	03/11/2022	01/31/2029
000000-00-0	U.S. Legal Support, Inc. Amend No. 2 DD-			5	4.B Z	0	0.0000	0	4,606,288	0	0	0	0	0	0.000	0.000	N/A	0	6,718	03/17/2022	12/02/2024
000000-00-0	Tank Holding Corp. Revolving Credit Loan			5	4.B Z	0	0.0000	0	620,691	0	0	0	0	0	0.000	0.000	N/A	0	4,777	08/11/2022	03/31/2028
000000-00-0	U.S. Legal Support, Inc. Amendment No. 2			5	4.B Z	241,830	98.0000	236,994	241,830	241,830	0	0	0	0	0.000	0.000	N/A	0	21,751	08/18/2022	12/02/2024
000000-00-0	Cliffwater Corporate Lending Fund RC (3/			5	1.C PL	10,002,051	100.0000	10,002,051	10,002,051	10,002,051	0	0	0	0	2.150	2.143	N/A	0	82,197	11/14/2022	03/29/2027
000000-00-0	Cliffwater Corporate Lending Fund RC unf			5	1.D Z	0	0.0000	0	14,997,949	0	0	0	0	0	0.000	0.000	N/A	0	0	12/13/2022	03/29/2027
000000-00-0	Alpine Acquistion 3rd Amendment Incremen			5	4.B Z	7,667,440	95.5418	7,484,073	7,833,297	7,691,709	0	25,013	0	0	7.000	7.498	N/A	0	256,039	09/02/2022	11/30/2026
000000-00-0	Excel Fitness Holdings, Inc. R/C - Unfun			5	4.B Z	0	0.0000	0	480,938	0	0	0	0	0	0.000	0.000	N/A	0	9,619	04/29/2022	04/29/2028
000000-00-0	Eliassen Group Initial DDTL Unfunded			5	4.B Z	0	0.0000	0	1,241,383	0	0	0	0	0	0.000	0.000	N/A	0	5,724	04/14/2022	04/14/2028
000000-00-0	IQN Holding Corp. Initial Term Loan			5	4.C PL	5,023,165	99.0000	5,024,007	5,074,754	5,028,088	0	5,040	0	0	0.000	0.146	N/A	105	229,686	05/02/2022	05/02/2029
000000-00-0	IQN Holding Corp.-Delayed Draw Term Loan			5	4.B Z	42,530	99.0000	42,105	42,530	42,530	0	0	0	0	1.000	1.014	N/A	0	0	11/08/2022	05/02/2029
000000-00-0	IQN Holding Corp. Revolving Credit-unfun			5	4.B Z	0	0.0000	0	366,692	0	0	0	0	0	0.000	0.000	N/A	0	464	05/02/2022	05/02/2029
000000-00-0	IQN Holding Corp. Delayed Draw Term Loan			5	4.B Z	0	0.0000	0	522,025	0	0	0	0	0	0.000	0.000	N/A	0	1,384	05/02/2022	05/02/2029
000000-00-0	U.S. Legal Support, Inc.-Revolving Credi			5	4.B Z	206,071	100.0000	206,071	206,071	206,071	0	0	0	0	0.500	0.507	N/A	382	15,427	12/06/2022	12/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	U.S. Legal Support, Inc. RC Loan-unfunde			5	4.B Z	0	0.0000	0	278,802	0	0	0	0	0	0.000	0.000	N/A	0	0	08/10/2022	12/02/2024
000000-00-0	Heartland Home Services, Inc.-2022 Delay			5	4.B Z	272,490	99.2240	270,376	272,490	272,490	0	0	0	0	7.250	7.354	N/A	1,314	10,618	10/06/2022	12/15/2026
000000-00-0	Heartland Home Services, Inc.-2022 DD Un			5	4.B Z	0	0.0000	0	88,586	0	0	0	0	0	0.000	0.000	N/A	0	6,347	02/10/2022	12/15/2026
000000-00-0	RSC Acquisition, Inc. 5th Amendment DD-u			5	4.B Z	0	0.0000	0	1,300,205	0	0	0	0	0	0.000	0.000	N/A	0	327	05/31/2022	05/23/2024
000000-00-0	RSC Acquisition, Inc. 5th Amendment Dela			5	4.B Z	54,216	100.0000	54,216	54,216	54,216	0	0	0	0	0.500	0.507	N/A	0	0	12/30/2022	05/23/2024
000000-00-0	Project Castle T/L (MHS Holdings)			5	4.B Z	4,463,813	81.8750	4,083,516	4,987,500	4,505,675	0	43,071	0	0	0.000	1.568	N/A	0	214,092	06/09/2022	06/29/2029
000000-00-0	HS Spa Holdings Inc. Revolving Loan-unfu			5	4.B Z	0	0.0000	0	694,949	0	0	0	0	0	0.000	0.000	N/A	0	1,196	12/21/2022	06/02/2028
000000-00-0	Term Loan 6/2/2022			5	4.B PL	5,059,748	98.0000	5,059,748	5,163,008	5,068,350	0	9,086	0	0	7.563	8.042	N/A	105	337,714	06/02/2022	06/02/2029
000000-00-0	HS Spa Holdings Inc. Revolving Loan			5	4.B Z	18,532	97.5526	18,078	18,532	18,532	0	0	0	0	0.000	0.000	N/A	315	993	12/01/2022	06/02/2028
000000-00-0	JCP DL CLO 2022-D 05/19/35 Class D Notes			5	4.B Z	0	0.0000	0	11	0	0	0	0	0	0.000	0.000	N/A	0	0	06/22/2022	05/19/2035
000000-00-0	JCP DL CLO 2022-D 05/19/35 Class D Notes			5	4.B Z	0	0.0000	0	18	0	0	0	0	0	0.000	0.000	N/A	0	0	06/22/2022	05/19/2035
000000-00-0	JCP DL CLO 2022-D 05/19/35 Class D Notes			5	4.B Z	0	0.0000	0	16	0	0	0	0	0	0.000	0.000	N/A	0	0	06/22/2022	05/19/2035
000000-00-0	Pathgroup Holding Corporation Unfunded			5	4.B Z	0	0.0000	0	4,910,468	0	0	0	0	0	0.000	0.000	N/A	0	0	05/11/2022	05/12/2024
000000-00-0	OXFORD GLO TL 1L 08/2027			5	4.B Z	36,658,125	99.0000	37,032,188	37,406,250	36,736,979	0	80,624	0	0	8.220	8.815	N/A	0	234,519	06/16/2022	08/17/2027
000000-00-0	1L INCREMENTAL EUR FACILITY B			1.5	4.B Z	17,850,109	97.0000	18,811,322	19,393,116	18,863,050	0	49,085	0	963,857	4.500	5.189	N/A	0	0	07/07/2022	12/30/2027
000000-00-0	Pavion Corp 1L T/L 7/22			5	4.B Z	19,887,012	94.1500	18,912,749	20,087,891	19,904,972	0	18,442	0	0	6.625	6.942	N/A	0	468,809	07/12/2022	10/29/2027
000000-00-0	United Musculoskeletal Partners LLC-DDTL			5	4.B Z	0	0.0000	0	11,836,993	0	0	0	0	0	5.750	0.000	N/A	0	0	07/15/2022	10/15/2024
000000-00-0	United Musculoskeletal Partners, LLC - T			5	2.B Z	9,906,780	98.0000	10,088,280	10,294,163	9,936,823	0	30,043	0	0	0.000	0.638	N/A	0	139,756	07/15/2022	07/15/2028
000000-00-0	Revolver 7/8/2022			5	4.B Z	0	100.0000	0	0	0	0	0	0	0	8.349	8.463	N/A	6,345	0	07/08/2022	07/08/2027
000000-00-0	Revolver 7/8/2022-Unfunded			5	4.B Z	0	0.0000	0	2,742,857	0	0	0	0	0	0.000	0.000	N/A	0	0	08/16/2022	07/08/2027
000000-00-0	United Musculoskeletal Partners, LLC-DDT			5	2.B Z	6,249,932	99.0000	6,249,932	6,313,063	6,262,972	0	13,040	0	0	1.000	1.465	N/A	0	0	07/15/2022	10/15/2024
000000-00-0	Term Loan 7/8/2022			5	4.B Z	10,834,286	100.0000	10,834,286	10,834,286	10,834,286	0	0	0	0	0.000	0.000	N/A	665	551,913	07/08/2022	07/08/2027
000000-00-0	Progress Residential PM Holdings, LLC			5	4.B Z	24,375,000	100.0000	25,000,000	25,000,000	24,435,817	0	60,817	0	0	10.079	10.922	JAJO	217,426	794,282	07/26/2022	01/15/2027
000000-00-0	Progress Residential PM Holdings, LLC Un			5	4.B Z	0	0.0000	0	5,000,000	0	0	0	0	0	0.000	0.000	N/A	0	0	07/26/2022	01/15/2027
000000-00-0	Infogain Corporation Amendment No. 1 Inc			5	4.B Z	9,903,237	98.0000	9,903,237	10,105,344	9,919,157	0	16,876	0	0	7.943	8.325	N/A	115	376,419	07/11/2022	07/28/2028
000000-00-0	Lindstrom Second Incremental Term Loan			5	4.B Z	29,001,184	99.0000	29,599,147	29,898,128	29,144,586	0	146,249	0	0	10.094	11.517	FMAN	0	963,137	07/28/2022	04/05/2025
000000-00-0	ALTERNATIVE LOGISTICS T/L 1L (Add-On)			5	3.B Z	5,520,330	97.5000	5,382,322	5,520,330	5,520,330	0	0	0	0	9.923	10.066	N/A	44,672	166,602	08/16/2022	02/24/2026
000000-00-0	RA Parent T/L 1L (Add-On) 8/22			5	3.A PL	6,477,888	98.5000	6,380,719	6,477,888	6,476,450	0	(1,433)	0	0	8.307	8.431	N/A	43,459	176,178	08/05/2022	03/01/2029
000000-00-0	RFI Buyer T/L A 1L 8/22			5	4.B Z	9,619,991	98.0000	9,427,591	9,619,991	9,623,069	0	3,078	0	0	9.034	9.385	N/A	127,949	186,970	08/05/2022	08/07/2028
000000-00-0	RFI Buyer DD T/L 1L 8/22			5	4.B Z	2,530,111	98.0000	2,479,509	2,530,111	2,530,187	0	77	0	0	9.254	9.618	N/A	18,862	8,820	12/01/2022	08/07/2028
000000-00-0	Excelitas Technologies Corp. Term Loan (			5	4.B Z	10,880,260	97.2393	10,579,889	10,880,260	10,880,260	0	0	0	0	6.600	6.600	N/A	0	246,715	08/12/2022	07/14/2029
000000-00-0	Excelitas Technologies Corp. DDTL Unfund			5	4.B Z	0	0.0000	0	556,942	0	0	0	0	0	0.000	0.000	N/A	0	0	08/12/2022	07/14/2029
000000-00-0	OpCo Borrower LLC R/C			5	4.B Z	928,433	98.4000	913,578	928,433	928,433	0	0	0	0	8.851	8.972	N/A	0	0	12/21/2022	08/19/2027
000000-00-0	Odin Term Loan			5	4.B Z	4,980,706	99.0000	5,136,353	5,188,235	4,999,162	0	18,456	0	0	8.680	9.969	N/A	0	0	08/19/2022	10/15/2026
000000-00-0	Adviser Investments T/L 1L 8/22			5	4.B Z	9,143,234	98.0000	8,960,369	9,143,234	9,143,234	0	0	0	0	8.899	9.032	N/A	67,805	171,092	08/31/2022	08/31/2028
000000-00-0	Genuine Cable Group LLC - Incremental Te			5	4.B Z	19,300,000	99.0000	19,800,000	20,000,000	19,353,988	0	53,988	0	0	9.936	10.978	FMAN	0	0	09/06/2022	11/01/2026
000000-00-0	Term Loan			5	4.B Z	19,969,133	97.0000	19,969,133	20,586,735	19,999,562	0	30,429	0	0	10.494	11.328	JAJO	0	241,887	09/15/2022	09/15/2028
000000-00-0	Cority Software Inc. Incremental 2022-1			5	4.B Z	4,762,132	99.3900	4,829,677	4,859,319	4,769,705	0	7,814	0	0	6.000	6.591	N/A	0	52,908	09/15/2022	07/02/2026
000000-00-0	Cority Software Inc. Incremental 2022-1			5	4.B Z	886,235	100.0000	886,235	886,235	886,235	0	0	0	0	0.000	0.000	N/A	0	0	12/19/2022	07/02/2026
000000-00-0	TIBCO Software T/L (Bali Finco)			5	4.B FE	13,650,000	90.6430	13,596,450	15,000,000	13,708,621	0	58,621	0	0	0.000	1.451	N/A	152,873	0	09/20/2022	03/19/2029
000000-00-0	1L FACILITY B6 (EUR)			5	4.B Z	6,654,946	90.0000	6,769,993	7,522,214	7,414,818	0	4,883	0	754,988	5.680	6.081	N/A	0	0	09/26/2022	03/31/2028
000000-00-0	1L FACILITY B5 (GBP)			5	4.B Z	5,866,477	90.0000	6,052,135	6,724,594	6,628,586	0	4,305	0	757,804	6.723	7.147	N/A	0	45,941	09/26/2022	03/31/2028
000000-00-0	SIQ Holdings R/C 1l 4/20 - Unfunded			5	4.B Z	0	100.0000	0	834,750	0	0	0	0	0	0.000	0.000	N/A	0	0	09/27/2022	04/08/2025
000000-00-0	BKUK GROUP LTD		B	5	3.B Z	31,316,833	93.8500	32,836,619	34,988,406	34,263,196	0	56,798	0	2,889,565	6.438	7.306	N/A	0	0	09/29/2022	01/04/2026
000000-00-0	North Haven Stallone Buyer, LLC DD Term			5	3.B Z	0	100.0000	0	13,700,000	0	0	0	0	0	1.000	0.000	N/A	0	0	10/14/2022	05/24/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	WESTMINSTER MIDCO 2 LTD FACILITY B (GBP)		B	5	3.B Z	31,801,333	94.7200	33,141,018	34,988,406	34,227,384	0	24,378	0	2,401,673	4.500	4.999	N/A	0	0	10/20/2022	10/20/2028
000000-00-0	Advanced Web Technologies T/L 1L (Add-On			5	4.B Z	1,068,927	98.2500	1,050,220	1,068,927	1,068,993	0	66	0	0	10.854	11.008	N/A	2,900	19,380	10/18/2022	12/17/2026
000000-00-0	Iceman ACcquisition Corp. Initial Term L			5	4.B Z	11,413,317	98.0000	11,384,276	11,616,608	11,419,828	0	6,511	0	0	8.608	8.945	N/A	0	72,220	10/06/2022	09/14/2029
000000-00-0	CPI Intermediate Holdings DD Term Loan -			5	4.B Z	0	0.0000	0	2,782,421	0	0	0	0	0	0.000	0.000	N/A	0	0	10/06/2022	10/08/2029
000000-00-0	ALTA BUYER, LLC - 2022 INCREMENTAL TERM			5	4.B Z	25,879,281	98.5000	26,011,318	26,407,429	25,899,702	0	21,695	0	0	9.703	10.341	N/A	0	505,355	10/20/2022	12/21/2027
000000-00-0	Advanced Web Technologies Holdco 2nd A -			5	4.B Z	0	0.0000	0	1,348,739	0	0	0	0	0	0.000	0.000	N/A	0	0	10/18/2022	12/17/2026
000000-00-0	CST Holding Company Loan Unfunded			5	4.B Z	0	0.0000	0	634,796	0	0	0	0	0	0.500	0.000	N/A	0	0	11/01/2022	11/01/2028
000000-00-0	CST Holding Company Initial Revolving Lo			5	4.B Z	68,417	97.0000	68,417	70,533	68,476	0	59	0	0	0.500	1.023	N/A	0	1,143	11/01/2022	11/01/2028
000000-00-0	BEACON MOBILITY CORP			5	3.B Z	15,677,260	98.5000	15,677,260	15,916,000	15,702,523	0	25,263	0	0	9.588	10.769	N/A	0	0	11/02/2022	05/22/2024
000000-00-0	QNNECT LLC TL			5	4.B Z	2,101,328	97.0000	2,038,288	2,101,328	2,101,328	0	0	0	0	11.109	11.266	N/A	37,608	0	11/02/2022	11/02/2029
000000-00-0	Qnnect, LLCDelayed Draw Term Loan 11/22			5	4.B Z	0	0.0000	0	2,078,431	0	0	0	0	0	0.000	0.000	N/A	0	0	11/02/2022	11/02/2028
000000-00-0	Qnnect, LLCInitial Term Loan 11/22			5	4.B Z	7,683,922	97.0000	7,683,922	7,921,569	7,690,427	0	6,505	0	0	7.750	8.502	N/A	0	0	11/02/2022	11/02/2028
000000-00-0	MDI Buyer T/L 1L (Add-On) 11/22			5	4.B Z	2,293,650	99.0000	2,270,713	2,293,650	2,293,650	0	0	0	0	10.554	10.702	FMAN	35,638	0	11/07/2022	07/25/2028
000000-00-0	Corrona T/L 1L (Add-On) 11/22			5	3.B Z	4,692,650	98.7500	4,633,992	4,692,650	4,695,027	0	2,377	0	0	10.548	11.285	FMAN	32,431	40,646	11/07/2022	12/12/2025
000000-00-0	MDI Buyer DD T/L 1L (Add-On) 11/22			5	4.B Z	793,811	99.0000	785,872	793,811	793,851	0	40	0	0	10.723	11.240	FMAN	6,236	0	12/05/2022	07/25/2028
000000-00-0	Celerion Buyer, Inc. Term Loan			5	4.B Z	4,609,680	97.5000	4,609,680	4,727,877	4,612,225	0	2,544	0	0	10.641	11.153	N/A	0	0	10/13/2022	11/05/2029
000000-00-0	Celerion Buyer, Inc. Revolving Facility			5	4.B Z	0	0.0000	0	374,041	0	0	0	0	0	0.000	0.000	N/A	0	0	10/13/2022	10/05/2028
000000-00-0	Celerion Buyer, Inc. Initial DDTL Loan U			5	4.B Z	0	0.0000	0	748,082	0	0	0	0	0	0.000	0.000	N/A	0	0	10/13/2022	11/05/2029
000000-00-0	OIS Management T/L 1L 11/22			5	4.B Z	15,677,260	97.5000	15,518,100	15,916,000	15,685,874	0	8,614	0	0	10.325	10.779	MJSD	200,859	0	11/16/2022	11/16/2028
000000-00-0	BioCare T/L 1L (Add-On) 11/22			5	4.B Z	2,254,767	100.0000	2,254,767	2,254,767	2,255,788	0	1,021	0	0	11.425	11.566	MJSD	7,871	21,308	11/18/2022	12/09/2027
000000-00-0	KNPC Holdco T/L B 1L (Add-On) 12/22			5	3.B Z	4,320,723	100.0000	4,320,723	4,320,723	4,320,723	0	0	0	0	11.423	11.582	MJSD	39,066	0	12/01/2022	10/20/2028
000000-00-0	POY Holdings DD T/L 1 1L			5	2.B Z	305,692	97.5000	298,050	305,692	305,672	0	(20)	0	0	10.230	10.380	FMAN	7,004	3,155	09/29/2022	11/16/2027
000000-00-0	1L TERM LOAN B GBP			5	4.B Z	4,793,127	98.5000	4,755,974	4,828,400	4,755,403	0	489	0	(38,213)	9.435	9.891	N/A	0	0	12/16/2022	08/03/2029
000000-00-0	R1 HOLDING REV 1L 12/2028			5	4.B Z	4,651,450	97.0000	4,651,450	4,795,310	4,651,582	0	131	0	0	0.000	0.508	N/A	0	0	12/30/2022	12/28/2028
000000-00-0	Term Loan			5	4.B Z	15,908,000	97.0000	15,908,000	16,400,000	15,908,449	0	449	0	0	0.000	0.509	MJSD	0	0	12/30/2022	12/28/2028
00018K-AC-9	A&R Logistics T/L 1L 5/19			2	3.A PL	9,768,211	96.0000	9,475,402	9,870,210	9,828,013	0	18,565	0	0	9.459	9.783	FMAN	228,971	(1,140,179)	05/02/2019	05/05/2025
00018K-AD-7	A&R Logistics T/L 2 1L (Add-On) 6/19			2	3.A PL	754,190	96.0000	731,582	762,065	758,752	0	1,458	0	0	9.459	9.804	MJSD	17,679	56,860	06/28/2019	05/05/2025
00018K-AE-5	A&R Logistics T/L 3 1L (Add-On) 11/19			2	3.A PL	2,393,771	96.0000	2,322,016	2,418,766	2,407,930	0	4,767	0	0	9.459	9.796	FMAN	56,111	180,471	11/14/2019	05/05/2025
00097*-AA-2	ACP Oak Buyer T/L 1L 8/19			2	4.C PL	13,171,277	97.5000	13,011,153	13,344,772	13,261,344	0	32,342	0	0	9.730	10.132	FMAN	295,866	359,873	08/29/2019	08/29/2025
00097*-AB-0	ACP Oak Buyer R/C 1L 8/19			2	4.C PL	1,763,340	97.5000	1,719,257	1,763,340	1,763,340	0	0	0	0	9.384	9.510	FMAN	15,744	117,970	03/31/2022	08/29/2025
00177@-AB-1	AMCP Pet R/C 1L 10/20			2	3.A PL	3,968,905	97.2500	3,859,761	3,968,905	3,968,905	0	0	0	0	10.884	11.035	N/A	78,326	177,253	12/22/2022	10/05/2026
00177@-AD-7	AMCP Pet T/L 1L (Add-On) 12/20			2	3.A PL	19,045,693	97.2500	18,912,827	19,447,637	19,166,510	0	65,489	0	0	10.980	11.613	N/A	489,108	767,649	12/29/2020	10/05/2026
00234*-AC-2	AVG Intermediate DD T/L 1L 3/21			2	5.B GI	2,979,585	96.5000	2,885,406	2,990,058	2,981,564	0	1,710	0	0	10.855	11.091	N/A	74,251	165,024	04/08/2022	03/16/2027
00234*-AE-8	AVG Intermediate T/L 1L 3/21			2	5.B GI	2,441,196	96.0000	2,405,699	2,505,937	2,457,204	0	10,055	0	0	10.855	11.597	N/A	62,072	88,569	03/16/2021	03/16/2027
00234*-AF-5	AVG Intermediate DD T/L 1L (Add-On) 11/2			2	5.B GI	1,068,950	96.7500	1,035,186	1,069,960	1,068,936	0	(14)	0	0	10.936	11.117	FMAN	9,185	37,963	12/28/2022	03/16/2027
00235#-AC-7	AVG Subsidiary DD T/L 1L (PIK) (Add-On)			2	5.B GI	1,633,691	96.5000	1,576,814	1,634,004	1,633,594	0	(97)	0	0	4.451	4.537	N/A	0	122,817	12/30/2022	03/16/2028
00251*-AE-6	A&R Logistics T/L 7 1L (Add-On) 7/21			2	3.A PL	2,040,763	96.0000	1,880,767	1,959,133	2,011,739	0	(20,897)	0	0	9.994	8.838	N/A	32,633	154,502	07/29/2021	05/05/2025
00251*-AJ-5	A&R Logistics T/L 11 1L (Add-On) 10/22			2	3.B Z	897,721	98.0000	879,767	897,721	897,721	0	0	0	0	10.227	10.376	JAJO	19,637	0	10/14/2022	05/05/2025
00439#-AD-9	Accupac T/L 1L 1/20			2	3.B PL	10,468,368	97.5000	10,327,151	10,591,950	10,530,587	0	20,867	0	0	10.158	10.531	JAJO	26,966	1,260,527	01/17/2020	01/16/2026
00439#-AE-7	Accupac R/C 1L 1/20			2	3.B PL	1,116,347	97.5000	1,088,439	1,116,347	1,116,347	0	0	0	0	10.064	10.211	JAJO	6,383	49,884	12/22/2022	01/16/2026
00457*-AC-2	Accupac T/L 1L (Add-On) 6/22			2	3.B Z	530,143	97.5000	516,890	530,143	530,761	0	617	0	0	10.158	10.262	N/A	2,399	21,655	06/14/2022	01/16/2026
00508#-AA-1	Action Signature R/C 1L 12/20			2	2.C PL	916,667	97.7500	896,042	916,667	916,667	0	0	0	0	10.399	10.541	N/A	34,986	4,697	10/28/2022	06/17/2026
00508#-AB-9	Action Signature T/L 1L 12/20			2	2.C PL	12,158,438	97.7500	12,004,922	12,281,250	12,199,162	0	20,648	0	0	11.230	11.621	N/A	316,031	501,223	12/17/2020	06/17/2026
00508#-AD-5	Action Signature T/L 1L (Add-On) 11/21			2	2.C PL	4,762,364	97.7500	4,702,233	4,810,469	4,772,082	0	9,670	0	0	11.230	11.664	N/A	124,099	320,226	11/30/2021	06/17/2026
00737*-AA-8	ADS Buyer T/L 1L 12/20			2	4.B PL	3,887,899	97.5000	3,790,701	3,887,899	3,887,899	0	0	0	0	9.481	9.646	N/A	93,401	117,847	02/05/2021	12/30/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00737*-AB-6	ADS Buyer R/C 1L 12/20			2	4.B PL	580,000	97.5000	565,500	580,000	580,000	0	0	0	0	9.210	9.370	N/A	11,152	12,009	08/08/2022	12/30/2027
00737*-AC-4	ADS Buyer T/L 1L (Add-On) 7/21			1	4.B PL	10,183,790	97.5000	10,042,169	10,299,661	10,212,046	0	26,470	0	0	9.483	9.865	N/A	246,813	400,041	07/21/2021	12/30/2027
00737*-AD-2	ADS Buyer T/L 1L (Add-On) 5/22			1	4.B PL	11,423,073	97.5000	11,137,496	11,423,073	11,423,073	0	0	0	0	8.759	8.911	N/A	84,032	468,217	05/31/2022	12/30/2027
00797*-AA-5	AERO Operating T/L 1L 2/20			2	3.A PL	20,594,538	94.2500	19,719,314	20,922,349	20,749,683	0	57,801	0	0	13.238	13.759	FMAN	223,122	1,891,044	02/07/2020	02/09/2026
00797*-AB-3	AERO Operating DD T/L 1L 2/20			2	3.A PL	5,938,779	94.2500	5,657,655	6,002,817	5,970,748	0	10,735	0	0	11.130	11.498	FMAN	102,805	520,718	04/03/2020	02/06/2026
00798@-AA-2	Advanced Web Technologies DD T/L 1L 12/2			2	4.B PL	2,484,107	97.5000	2,422,004	2,484,107	2,484,153	0	45	0	0	10.604	10.756	N/A	6,585	190,062	02/03/2022	12/17/2026
00798@-AB-0	Advanced Web Technologies T/L 1L 12/20			2	4.B PL	11,985,416	97.5000	11,917,936	12,123,317	12,032,277	0	24,727	0	0	10.604	8.752	N/A	16,744	1,398,639	12/17/2020	12/17/2026
00798@-AC-8	Advanced Web Technologies R/C 1L 12/20			2	4.B PL	274,206	97.5000	269,560	274,206	274,207	0	(1)	0	0	10.604	8.520	N/A	2,631	55,949	05/03/2022	12/17/2026
00887#-AA-2	AIM Acquisition T/L 1L 12/19			2	3.B PL	21,053,468	96.0000	20,477,558	21,330,789	21,193,953	0	48,827	0	0	10.460	10.876	MJSD	185,941	1,474,745	12/02/2019	12/02/2025
00910#-AD-7	Air Comm DD T/L 1L 7/21			2	4.B PL	2,645,969	97.2500	2,585,786	2,658,906	2,647,848	0	2,189	0	0	10.230	10.486	N/A	56,455	207,828	07/05/2022	07/01/2027
00910#-AE-5	Air Comm T/L 1L 7/21			2	4.B PL	3,829,849	97.2500	3,782,120	3,889,069	3,841,558	0	9,320	0	0	10.230	10.715	N/A	82,559	286,239	07/01/2021	07/01/2027
00910#-AF-2	Air Comm R/C 1L 7/21			2	4.B PL	168,755	97.2500	164,114	168,755	168,755	0	0	0	0	10.230	10.369	N/A	3,573	17,649	12/22/2021	07/01/2027
00910#-AG-0	Air Comm DD T/L 1L (Add-On) 10/21			2	4.B PL	8,871,509	97.2500	8,704,534	8,950,678	8,885,209	0	13,082	0	0	10.230	10.575	N/A	190,160	522,337	07/05/2022	07/01/2027
02082A-AH-7	ALPINE ACQUISITION CORP II			5	4.C PL	0	95.5418	0	0	0	0	0	0	0	0.500	0.508	N/A	686	0	11/01/2022	11/30/2026
02082A-AQ-7	ALPINE ACQUISITION CORP II - TERM LOAN A			5	4.B Z	3,119,776	95.7400	3,111,327	3,249,767	3,129,536	0	10,080	0	0	10.259	11.631	N/A	56,423	66,133	08/11/2022	11/30/2026
02152#-AA-6	Alternative Logistics T/L 1L 2/20			2	3.C PL	10,856,587	97.5000	10,636,105	10,908,826	10,882,063	0	8,789	0	0	9.923	9.872	FMAN	88,273	949,040	08/16/2022	02/24/2026
02152#-AB-4	Alternative Logistics R/C 1L 2/20			2	3.C PL	1,742,776	97.5000	1,699,206	1,742,776	1,742,776	0	0	0	0	9.922	10.067	FMAN	27,007	127,550	10/20/2022	02/24/2026
02317*-AA-2	Unitranche			5	4.C PL	11,682,887	99.4868	11,552,243	11,611,829	11,665,731	0	(35,052)	0	0	0.000	(0.102)	N/A	0	813,289	07/21/2021	07/21/2027
02317*-AC-8	Revolver			5	4.C PL	62,232	100.0000	62,232	62,232	62,232	0	0	0	0	0.000	0.000	N/A	3,724	5,147	12/13/2021	07/21/2027
03734@-AA-3	Any Hour DD T/L 1L (Add-On) 1/22			2	3.A PL	1,223,217	97.0000	1,186,521	1,223,217	1,223,207	0	(10)	0	0	7.722	7.834	N/A	6,427	50,624	08/24/2022	07/21/2027
03734@-AB-1	Any Hour DD T/L 1L (Add-On) 7/22			2	3.B Z	6,985,491	97.0000	6,775,926	6,985,491	6,985,349	0	(141)	0	0	9.686	9.943	JAJO	87,667	112,784	12/15/2022	07/21/2027
03753@-AD-3	Apex T/L 1L 11/18				4.A PL	8,427,803	98.7500	8,322,456	8,427,803	8,427,803	0	0	0	0	8.634	8.758	FMAN	168,813	253,935	06/28/2019	11/27/2024
03753@-AF-8	Apex T/L 1L (Add-On) 7/21			2	4.A PL	617,709	98.7500	614,597	622,377	619,529	0	1,473	0	0	8.634	9.033	N/A	12,498	20,041	09/30/2021	11/27/2024
03828*-AA-2	APPLIED TECHNICAL SERVICES, INC.			5	4.A PL	5,825,099	99.9105	5,819,885	5,825,099	5,825,099	0	1,001	0	0	5.750	5.834	N/A	0	203,181	12/29/2020	12/29/2026
03828*-AB-0	Applied Technical Services, LLC Revolvin			5	4.A PL	316,205	100.0000	316,205	750,988	316,205	0	0	0	0	0.500	0.507	N/A	6,371	3,977	12/29/2022	12/29/2026
03828*-AC-8	APPLIED TECHNICAL SERVICES, INC.				4.A PL	1,931,091	99.9105	1,951,315	1,953,063	1,931,091	0	260	0	0	0.000	0.220	N/A	46,644	119,257	12/31/2021	12/29/2026
03874*-AB-3	Araz Group T/L 1L 9/21			2	2.C PL	10,836,973	97.5000	10,672,777	10,946,438	10,858,459	0	16,946	0	0	8.002	8.322	N/A	51,226	818,733	09/10/2021	09/10/2027
03966@-AA-2	Arcstor T/L 1L 3/21			2	3.B PL	22,090,535	90.0000	20,078,517	22,309,464	22,141,845	0	33,191	0	0	8.172	8.500	N/A	347,892	2,357,163	12/29/2022	03/16/2027
04279*-AA-4	Arrowhead Holdco T/L 1L 8/21			2	4.A PL	9,762,193	97.5000	9,518,138	9,762,193	9,762,193	0	0	0	0	9.049	9.179	N/A	73,802	580,600	08/31/2021	08/31/2028
04279*-AE-6	Arrowhead Holdco T/L 1L (Add-On) 12/21			2	4.B Z	2,174,140	97.5000	2,141,199	2,196,101	2,176,930	0	2,890	0	0	8.605	8.926	N/A	37,891	109,983	12/20/2021	08/31/2028
04279*-AF-3	Arrowhead Holdco DD T/L 1L (Add-On) 12/2			2	4.B Z	200,557	97.5000	195,543	200,557	200,557	0	0	0	0	8.605	8.728	N/A	3,972	10,049	02/25/2022	08/31/2028
04530@-AA-7	Aspen Opco T/L 1L 12/21			2	3.A PL	11,198,005	97.5000	10,918,055	11,198,005	11,198,005	0	(2,903)	0	0	9.095	9.225	N/A	82,259	811,965	12/01/2021	12/01/2027
05338H-AC-8	AVALIGN HOLDINGS, INC.			2	5.A FE	1,535,418	90.0000	1,395,835	1,550,928	1,544,576	0	2,215	0	0	8.915	9.206	MJSD	397	87,544	06/14/2019	12/22/2025
05580#-AA-1	BP HH Holdings T/L 1L 9/19			2	3.B PL	41,304,517	95.0000	39,741,127	41,832,765	41,591,487	0	92,833	0	0	10.733	11.149	MJSD	274,390	3,271,472	12/30/2020	09/05/2025
05580#-AC-7	BP HH Holdings R/C 1L 9/19			2	3.B PL	4,758,772	92.0000	4,378,071	4,758,772	4,758,773	0	0	0	0	11.286	11.457	MJSD	94,001	187,867	12/22/2022	09/05/2025
05588@-AA-5	BPC Holding T/L 1L 9/17			2	2.C PL	12,084,946	97.7500	11,926,232	12,200,749	12,186,337	0	12,196	0	0	9.730	9.912	MJSD	272,197	443,444	07/28/2021	07/28/2026
05602#-AC-1	BC Group T/L 1L 12/18			2	3.B PL	28,739,214	98.5000	28,753,662	29,191,535	29,019,178	0	89,518	0	0	10.150	10.640	MJSD	641,729	966,663	08/15/2019	12/23/2024
05628@-AA-7	BRG Acquisition T/L 1L 7/22			2	3.C PL	10,954,585	98.0000	10,735,493	10,954,585	10,954,585	0	0	0	0	10.230	10.381	N/A	255,482	160,124	07/26/2022	07/26/2028
05648C-AF-7	BAD BOY MOWERS ACQUISITION LLC,1L TERM L			2	3.C PL	14,164,385	90.1300	12,798,356	14,199,885	14,173,424	0	5,091	0	0	5.250	5.367	N/A	3,468	900,756	03/24/2021	03/12/2028
073858-AB-4	Bearcom T/L 1L 7/18				3.C PL	18,891,657	97.0000	18,565,420	19,139,608	19,078,290	0	41,417	0	0	10.230	10.593	JAJO	889,687	797,387	12/30/2022	07/05/2024
073858-AD-0	Bearcom R/C 1L 7/18			2	3.C PL	3,089,611	97.0000	2,996,923	3,089,611	3,089,611	0	0	0	0	10.234	10.373	JAJO	113,868	43,653	12/14/2022	01/05/2024
073858-AE-8	Bearcom T/L 1L (Add-On) 2/19			2	3.C PL	1,007,421	97.0000	979,802	1,010,105	1,009,398	0	478	0	0	10.230	10.413	FMAN	45,689	42,085	12/30/2022	07/05/2024
073858-AF-5	Bearcom DD T/L 1L 2/19			2	3.C PL	3,109,128	97.0000	3,023,901	3,117,423	3,115,210	0	1,490	0	0	10.230	10.414	FMAN	140,820	182,409	09/30/2022	07/05/2024
09071#-AE-1	BioCare T/L 1L 12/21			2	4.B Z	14,347,289	96.5000	13,887,554	14,391,247	14,355,025	0	6,102	0	0	10.134	10.346	N/A	118,083	1,083,768	12/09/2021	12/09/2027
09071#-AF-8	BioCare R/C 1L 12/21			2	4.B Z	181,708	96.5000	175,348	181,708	181,708	0	0	0	0	10.175	10.322	N/A	640	3,698	11/18/2022	12/09/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09261H-A#-4	Blackstone Private Credit Fund			1	2.C FE	25,000,000	94.9752	23,743,794	25,000,000	25,000,000	0	0	0	0	5.610	5.683	FMAN	0	701,250	05/03/2022	05/03/2032
10153K-AC-3	Boulder Scientific T/L 1L 6/19				2.C PL	7,942,258	98.0000	7,813,340	7,972,796	7,958,296	0	6,206	0	0	7.993	8.180	MJSD	155,773	546,450	04/08/2020	12/29/2025
12695#-AA-9	CUA Opco T/L 1L 8/16			2	5.A PL	0	91.0000	0	0	0	0	60	0	0	9.488	8.001	JAJO	90,648	434	09/01/2022	08/01/2024
12711*-AB-1	CPC/Cirtec T/L 1L (Add-On) 11/17			2	3.A PL	1,670,480	99.0000	1,666,261	1,683,092	1,681,641	0	2,556	0	0	9.230	9.398	FMAN	12,269	98,147	01/03/2019	08/04/2023
12711*-AC-9	CPC/Cirtec T/L 1L (Add On) 12/18			2	3.A PL	5,822,326	100.0000	5,897,075	5,897,075	5,885,950	0	16,621	0	0	9.230	9.626	N/A	42,982	343,871	12/21/2018	08/04/2023
12738X-AC-5	Cadent T/L 1L 9/18			2	4.A PL	8,440,239	96.7500	8,165,932	8,440,239	8,437,888	0	(2,351)	0	0	11.230	11.399	N/A	217,066	159,787	07/14/2022	09/11/2025
12763@-AA-8	Cadent T/L 1L (Add-On) 7/22			2	4.A PL	8,987,887	97.0000	8,718,250	8,987,887	8,987,729	0	(160)	0	0	11.230	11.401	N/A	203,831	204,527	07/14/2022	09/11/2025
14862@-AA-4	Castleworks T/L 1L 6/22			2	3.C PL	11,219,307	97.0000	10,882,727	11,219,307	11,219,270	0	(39)	0	0	9.923	10.068	N/A	91,728	(1,850,555)	06/29/2022	06/29/2028
14862@-AB-2	Castleworks R/C 1L 6/22			2	3.C PL	791,983	97.0000	768,223	791,983	791,983	0	0	0	0	11.546	11.714	N/A	13,477	10,482	12/14/2022	06/29/2028
15146*-AA-1	Center For Autism R/C 1L 11/18			2	5.B GI	2,927,180	35.0000	1,024,513	2,927,180	2,927,180	0	0	0	0	7.230	7.318	FMAN	50,008	79,376	10/08/2021	11/20/2023
15146*-AB-9	Center For Autism R/C 1L 12/21			2	5.B GI	149,418	35.0000	52,296	149,418	149,418	0	0	0	0	7.230	7.324	N/A	0	153,502	10/11/2022	11/21/2023
16141*-AA-4	Chartis T/L A 1L 5/19			2	3.A PL	14,147,576	97.5000	13,975,583	14,333,931	14,254,141	0	35,442	0	0	9.765	10.169	JAJO	97,453	1,072,597	11/18/2019	05/01/2025
16141*-AB-2	Chartis DD T/L 1L 5/19			2	3.A PL	3,100,685	97.5000	3,047,526	3,125,667	3,112,735	0	5,714	0	0	7.544	7.843	JAJO	40,076	328,980	04/29/2021	05/01/2025
19018#-AA-4	COALFIRE SYSTEMS DD TL 1L 03/21			2	4.C	23,176,814	97.2800	22,659,703	23,293,280	23,207,268	0	20,800	0	0	6.750	6.864	N/A	170,332	856,932	05/26/2021	10/22/2026
20007*-AA-9	Comar Holding T/L 1L 6/18				3.B PL	5,115,708	98.0000	5,040,965	5,143,842	5,135,887	0	5,593	0	0	10.480	10.751	MJSD	122,858	310,973	06/18/2018	06/18/2024
20007*-AB-7	Comar Holding DD T/L 1L 6/18				3.B PL	2,705,247	98.0000	2,676,122	2,730,737	2,722,030	0	6,064	0	0	10.480	10.874	MJSD	65,220	165,084	01/23/2020	06/18/2024
20007*-AC-5	Comar Holding R/C 1L 6/18				3.B PL	1,205,476	98.0000	1,181,366	1,205,476	1,205,476	0	0	0	0	10.258	10.410	MJSD	21,346	0	11/04/2022	06/18/2024
20007*-AD-3	Comar Holding T/L 1L (Add-On) 1/20			2	3.B PL	346,629	98.0000	339,697	346,629	346,629	0	0	0	0	10.480	10.621	JAJO	8,279	20,955	01/23/2020	06/18/2024
20007*-AE-1	Comar Holding DD T/L 1L (Add-On) 1/20			2	3.B PL	5,099,000	98.0000	5,017,441	5,119,838	5,099,271	0	209	0	0	10.480	10.921	JAJO	122,276	309,514	01/19/2021	06/18/2024
20938#-AC-5	Consolidated Label T/L 1L (Add-On) 4/21			2	3.A PL	12,024,896	97.0000	11,664,149	12,024,896	12,024,896	0	0	0	0	9.384	9.510	N/A	91,133	883,747	04/29/2021	07/15/2026
21652E-AG-1	2L INCREMENTAL TERM LOAN			2	5.B FE	1,567,726	95.0000	1,512,020	1,591,600	1,571,233	0	3,507	0	0	12.049	12.645	N/A	539	0	05/06/2022	10/26/2026
21775J-AB-3	Cora Health R/C 1L 6/21			2	3.B PL	479,639	92.8700	445,441	479,639	479,639	0	0	0	0	10.400	10.548	N/A	10,961	7,650	12/06/2022	06/15/2027
21775J-AC-1	Cora Health DD T/L 1L 6/21			2	3.B PL	192,325	96.0000	184,632	192,325	192,313	0	(12)	0	0	10.305	10.454	N/A	13,301	42,021	04/15/2022	06/15/2027
21775J-AD-9	Cora Health T/L 1L 6/21			2	3.B PL	11,211,286	96.0000	10,899,176	11,353,308	11,242,219	0	21,818	0	0	10.485	10.915	N/A	99,198	792,824	06/15/2021	06/15/2027
22028*-AA-0	Corrona T/L 1L 12/19			2	3.A PL	9,429,188	97.7500	9,325,841	9,540,502	9,484,952	0	19,679	0	0	10.548	10.938	MJSD	82,192	728,483	12/13/2019	12/12/2025
22028*-AB-8	Corrona DD T/L 1L 12/19			2	3.A PL	4,856,967	97.7500	4,758,201	4,867,724	4,861,613	0	2,143	0	0	10.548	10.755	MJSD	41,934	331,136	02/04/2022	12/12/2025
22028*-AC-6	Corrona R/C 1L 12/19			2	3.A PL	411,542	97.7500	402,283	411,542	411,542	0	0	0	0	12.625	12.812	MJSD	24,261	(982)	08/30/2022	12/12/2025
22243#-AB-3	Country Fresh R/C 1L 4/19			2	6. *	816,627	10.0000	286,536	2,865,358	286,536	(286,816)	(223,458)	(566,053)	0	6.000	0.000	JAJO	0	0	03/25/2020	04/29/2023
22243#-AC-1	Country Fresh T/L 1L 4/19			2	6. *	330,930	10.0000	116,116	1,161,157	116,116	(116,229)	(947,436)	(1,086,269)	0	6.000	0.000	JAJO	0	0	04/03/2019	05/01/2023
23314*-AH-6	Term Loan			5	4.A PL	4,902,572	100.0000	4,902,572	4,902,572	4,902,572	0	373	0	0	6.250	6.337	N/A	0	277,783	03/11/2021	03/12/2027
23325#-AA-9	DG-CS MASTER BORROWER LLC			1,2	2.C PL	42,550,153	84.4600	35,937,859	42,550,153	42,550,153	0	0	0	0	3.510	3.508	MS	0	1,383,690	11/02/2020	09/30/2040
24531H-AC-4	Del Real T/L 1L 10/16				4.A PL	10,593,984	97.5000	10,423,426	10,690,694	10,690,694	0	14,416	0	0	8.994	9.121	JAJO	160,257	812,438	09/29/2017	10/07/2024
25474#-AB-6	Distinct Holdings T/L 1L 2/16			2	4.A PL	8,496,292	93.0000	7,912,080	8,507,613	8,504,602	0	3,070	0	0	10.694	10.879	MJSD	151,637	564,412	10/31/2022	12/25/2023
26839#-AA-6	ECW Buyer 1L T/L 1/22			2	4.B PL	39,102,000	97.3800	38,854,620	39,900,000	39,227,655	0	127,425	0	0	6.250	6.736	N/A	0	1,012,928	01/21/2022	01/21/2028
26839@-AA-8	ECP-PF Holdings 1L T/L 10/21			2	4.C PL	38,624,507	94.4200	37,108,348	39,301,364	38,763,524	0	112,758	0	0	7.250	7.697	N/A	0	728,167	10/08/2021	10/08/2027
26839@-AB-6	ECP- PF Holdings 1L DD T/L 10/21			2	4.C PL	4,323,150	94.4200	4,123,150	4,366,818	4,330,320	0	7,170	0	0	7.250	7.562	N/A	0	179,059	01/24/2022	10/08/2027
26862@-AC-4	EIS Legacy T/L 1L (Add-On) 12/21			2	4.B PL	13,939,686	97.2500	13,556,344	13,939,686	13,939,686	0	0	0	0	9.735	9.878	N/A	113,369	920,738	12/30/2021	11/01/2027
26930#-AA-4	EWR CONRAC LLC Term Ln			2	3.B YE	24,435,484	73.4100	17,938,089	24,435,484	24,435,484	0	0	0	0	5.830	5.912	N/A	0	90,454	12/29/2022	05/08/2029
27580C-AF-1	1L Term Loan 12/2021			2	4.C FE	19,649,591	92.5000	18,388,227	19,879,164	19,677,670	0	29,663	0	0	6.500	6.803	N/A	0	1,221,566	04/12/2022	12/22/2028
27787@-AA-8	Easy Ice T/L 1L 12/19			2	3.A PL	15,255,580	98.5000	15,159,437	15,390,292	15,323,660	0	22,982	0	0	8.920	9.226	MJSD	347,906	557,336	02/11/2022	12/31/2025
27787@-AB-6	Easy Ice DD T/L 1L 12/19			2	3.A PL	1,079,779	98.5000	1,063,583	1,079,779	1,079,779	0	0	0	0	8.845	8.983	MJSD	13,388	84,078	02/11/2022	12/31/2025
27787@-AC-4	Easy Ice R/C 1L 12/19			2	3.A PL	2,032,017	98.5000	2,001,537	2,032,017	2,032,017	0	(3)	0	0	9.331	9.485	MJSD	34,927	56,008	11/15/2022	12/31/2024
27787@-AF-7	Easy Ice T/L 1L (Add-On) 6/22			2	3.A PL	2,949,144	98.5000	2,904,907	2,949,144	2,949,144	0	0	0	0	7.649	7.763	N/A	53,264	75,556	06/06/2022	12/31/2025
28656L-AQ-4	Term Loan			5	4.A PL	7,563,417	99.0000	7,563,417	7,639,816	7,565,387	0	2,157	0	0	4.750	4.791	N/A	180,111	303,717	04/14/2022	12/31/2049
28656L-AR-2	Eliassen Group, LLC Initial Delayed Draw			5	4.A PL	218,520	99.0000	216,335	218,520	218,520	0	0	0	0	5.750	5.832	N/A	3,141	9,955	08/05/2022	04/14/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29109#-AB-1	Emerus Holdings T/L 1L 3/21			2	4.B PL	14,376,137	99.2500	14,412,440	14,521,350	14,421,331	0	28,874	0	0	10.230	10.630	N/A	337,610	518,642	03/26/2021	03/23/2026
29280#-AA-4	Energy Labs Holding T/L 1L 4/22			2	4.A PL	3,095,362	96.7500	2,994,762	3,095,362	3,094,569	0	(792)	0	0	9.567	9.707	N/A	18,920	159,473	04/07/2022	04/07/2028
29280#-AC-0	Energy Labs Holding R/C 1L 4/22			2	4.A PL	199,701	96.7500	193,210	199,701	199,701	0	0	0	0	10.398	10.543	N/A	3,746	8,039	08/26/2022	04/07/2028
29438#-AA-5	Eptam Plastics T/L 1L 12/19			2	3.A PL	9,431,377	99.0000	9,460,054	9,555,610	9,492,398	0	22,294	0	0	9.673	10.080	MJSD	76,272	629,522	12/06/2019	12/08/2025
29438#-AB-3	Eptam Plastics DD T/L 1L 12/19			1,2	3.A PL	4,099,532	99.0000	4,077,297	4,118,482	4,106,442	0	4,245	0	0	9.923	10.188	MJSD	32,872	271,329	05/18/2021	12/08/2025
29438#-AC-1	Eptam Plastics R/C 1L 12/19			2	3.A PL	258,247	99.0000	255,665	258,247	258,247	0	0	0	0	9.673	9.817	MJSD	5,276	0	11/29/2022	12/08/2025
29438#-AD-9	Eptam Plastics T/L 1L (Add-On) 5/21			2	3.A PL	1,101,192	99.0000	1,105,006	1,116,168	1,106,065	0	3,214	0	0	9.673	10.178	N/A	8,909	73,534	05/18/2021	12/08/2025
29438#-AE-7	Eptam Plastics T/L 1L (Add-On) 2/22			2	3.A PL	795,026	99.0000	787,075	795,026	795,050	0	52	0	0	9.673	9.816	N/A	6,346	46,121	02/28/2022	12/08/2025
29438#-AF-4	Eptam Plastics T/L 1L (Add-On) 9/22			2	3.B Z	6,504,999	100.0000	6,504,999	6,504,999	6,504,513	0	(486)	0	0	10.692	10.848	MJSD	26,677	162,222	09/16/2022	12/08/2025
30065E-AP-3	Excel Fitness Holdings, Inc. Revolving C			5	4.B PL	904,915	96.0000	868,719	904,915	904,915	0	0	0	0	0.000	0.000	N/A	1,438	15,321	11/18/2022	04/29/2028
30065E-AQ-1	Excel Fitness Holdings, Inc. Term Loan			5	4.B PL	12,219,375	93.6250	11,673,867	12,468,750	12,243,464	0	24,089	0	0	6.525	6.859	N/A	0	637,911	04/29/2022	04/29/2029
30065E-AR-9	Excel Fitness Holdings, Inc. Series 1 Ne			5	4.B Z	727,500	96.3750	722,813	750,000	728,804	0	1,304	0	0	9.130	9.730	N/A	8,559	15,662	08/12/2022	04/27/2029
30219@-AA-0	Express Wash T/L 1L 7/22			2	3.B PL	19,377,118	98.0000	18,989,575	19,377,118	19,377,118	0	0	0	0	10.321	10.473	N/A	488,845	383,486	07/14/2022	07/14/2028
30219@-AB-8	Express Wash DD T/L 1L 7/22			2	3.B PL	3,629,783	98.0000	3,557,188	3,629,783	3,630,316	0	533	0	0	10.417	10.582	N/A	83,278	17,319	11/16/2022	07/14/2028
30219@-AC-6	Express Wash R/C 1L 7/22			2	3.B PL	448,913	98.0000	439,935	448,913	448,913	0	0	0	0	10.599	10.756	N/A	7,512	1,456	12/07/2022	07/14/2028
30233*-AA-4	Eye Health America T/L 1L 7/22			5	3.B PL	6,684,720	97.2500	6,500,890	6,684,720	6,684,720	0	0	0	0	9.842	9.980	JAJO	144,528	92,635	07/26/2022	07/26/2028
30233*-AB-2	Eye Health America DD T/L 1L 7/22			5	3.B PL	2,462,150	97.2500	2,405,329	2,473,346	2,461,873	0	(277)	0	0	9.842	10.090	JAJO	41,136	6,984	12/30/2022	07/26/2028
30233*-AC-0	Eye Health America R/C 1L 7/22			5	3.B PL	229,190	97.2500	222,888	229,190	229,190	0	0	0	0	9.446	9.579	JAJO	2,801	0	12/30/2022	07/26/2028
30259P-AB-5	FBB Holdings III, Inc. (aka Fullbeauty B				5.B GI	464	98.0000	481	491	331	0	167	0	0	10.000	50.646	N/A	0	129	09/29/2017	02/07/2024
30294#-AB-4	FS Squared T/L 1L 3/19			2	4.A PL	5,745,938	99.0000	5,688,478	5,745,938	5,745,938	0	0	0	0	9.494	9.624	MJSD	91,158	315,523	03/28/2019	03/28/2025
30294#-AD-0	FS Squared DD T/L A 1L 3/19			2	4.B Z	143,648	99.0000	142,212	143,648	143,648	0	0	0	0	9.494	9.624	MJSD	2,279	7,888	03/28/2019	03/28/2025
30306*-AA-6	Flow Control Inc T/L B 1L 04/2022			2	4.C	6,663,174	95.5600	6,431,645	6,730,479	6,674,472	0	11,590	0	0	6.500	6.859	N/A	0	380,407	04/19/2022	06/28/2026
30311K-AC-0	Flow Control T/L B 1L 6/19			2	4.C FE	10,871,652	95.5800	10,567,246	11,055,917	10,963,578	0	26,434	0	0	6.500	6.864	MJSD	3,190	0	04/12/2021	06/29/2026
34962E-AB-0	Fortis Life Sciences T/L 1L 9/21			2	3.B PL	6,889,224	95.7500	6,687,851	6,984,700	6,906,991	0	14,943	0	0	9.730	10.164	N/A	153,536	413,808	02/24/2022	09/17/2027
34962E-AE-4	Fortis Life Sciences R/C 1L 9/21			1	3.B PL	713,296	95.7500	682,981	713,296	713,296	0	0	0	0	10.464	10.609	N/A	8,095	19,074	12/28/2022	09/17/2027
35115@-AF-3	42 North Dental DD T/L 1L (Add-On) 3/22			2	3.A PL	237,801	97.2500	231,262	237,801	237,784	0	(17)	0	0	9.960	10.106	N/A	5,525	(2,112)	06/23/2022	12/29/2026
36192*-AA-0	G.E.T. Acquisition T/L A 1L 2/16			2	3.B Z	14,207,905	98.0000	13,957,096	14,241,935	14,220,488	0	19,183	0	0	8.634	8.923	FMAN	98,761	855,492	12/08/2017	02/16/2024
36256@-AA-1	G2 Secure Staff T/L 1L 1/20			2	4.C PL	19,535,862	96.5000	19,093,970	19,786,497	19,677,071	0	43,746	0	0	9.134	9.506	JAJO	412,821	888,791	01/02/2020	07/02/2025
38216K-AB-1	INITIAL TERM LOAN - (FIRST LEIN)			2	3.A PL	18,766,396	91.3800	17,321,953	18,955,956	18,799,082	0	33,143	0	0	5.500	5.775	N/A	0	657,532	12/23/2021	12/01/2027
38428H-AB-2	Graffiti Buyer R/C 1L 8/21			2	3.A PL	398,773	96.0000	382,822	398,773	398,773	0	0	0	0	10.159	10.297	N/A	14,692	7,854	12/28/2022	08/10/2027
38428H-AC-0	Graffiti Buyer DD T/L 1L 8/21			2	3.B Z	382,158	96.5000	372,507	386,018	382,158	0	11	0	0	10.226	10.646	N/A	5,034	4,925	12/29/2022	08/10/2027
38428H-AD-8	Graffiti Buyer T/L 1L 8/21			2	3.A PL	4,321,888	96.0000	4,190,922	4,365,544	4,329,637	0	6,845	0	0	10.230	10.597	N/A	101,494	194,732	08/10/2021	08/10/2027
41380@-AA-0	Harrington Industrial T/L 1L 3/20			2	3.A PL	11,815,737	98.2500	11,608,962	11,815,737	11,815,737	0	0	0	0	9.928	10.067	FMAN	196,522	656,360	03/02/2020	03/02/2026
41380@-AB-8	Harrington Industrial DD T/L 1L 3/20			2	3.A PL	2,972,071	98.2500	2,926,861	2,978,993	2,975,090	0	1,282	0	0	11.044	11.248	FMAN	128,804	99,109	06/29/2022	03/02/2026
41380@-AC-6	Harrington Industrial R/C 1L 3/20			2	3.A PL	1,091,043	98.2500	1,071,950	1,091,043	1,091,043	0	0	0	0	11.500	11.659	FMAN	18,107	9,137	12/30/2022	03/03/2025
41380@-AD-4	Harrington Industrial DD T/L 1L (Add-On)			2	3.B Z	1,029,770	98.2500	1,011,749	1,029,770	1,029,568	0	(202)	0	0	9.539	9.681	JAJO	29,420	21,106	08/15/2022	03/02/2026
42256#-AA-7	Heartland Veterinary DD T/L 1L 12/19			2	3.A PL	9,977,220	97.0000	9,721,017	10,021,667	9,977,855	0	647	0	0	9.481	9.782	MJSD	77,429	637,522	11/12/2021	12/10/2026
42256#-AB-5	Heartland Veterinary T/L 1L 12/19			2	3.A PL	3,387,719	97.0000	3,304,341	3,406,538	3,397,093	0	3,535	0	0	9.481	9.706	MJSD	16,128	326,302	11/12/2021	12/10/2026
42327#-AA-2	HELIOS BUYER, INC.			5	4.B PL	8,294,932	98.0000	8,294,932	8,464,216	8,352,647	0	30,449	0	0	6.000	6.469	N/A	71,039	1,202,067	12/15/2020	12/15/2026
42327#-AB-0	HELIOS BUYER, INC.				4.B PL	4,614,053	100.0000	4,614,053	4,614,053	4,614,053	0	0	0	0	0.000	0.000	N/A	38,725	480,848	06/24/2021	12/15/2026
42551#-AA-9	Heniff Holdco T/L 1L 12/19			2	3.A PL	32,760,118	94.0000	31,200,144	33,191,642	32,951,162	0	65,699	0	0	10.303	10.683	MJSD	564,054	2,052,884	12/03/2019	12/03/2026
42551#-AB-7	Heniff Holdco R/C 1L 12/19				5.A PL	0	93.7500	0	0	0	0	0	0	0	10.303	10.462	MJSD	11,759	4,323	04/01/2022	12/03/2024
42703@-AA-8	HERCULES BORROWER, LLC			5	4.A PL	0	0.0000	0	868,264	0	0	0	0	0	6.500	0.000	N/A	0	753	12/15/2020	12/14/2026
42703@-AB-6	HERCULES BORROWER, LLC			5	4.A PL	8,240,942	100.0000	8,240,942	8,240,942	8,240,942	0	1,046	0	0	6.500	6.595	N/A	0	788,191	12/15/2020	12/14/2026
43357*-AA-7	Hissho Parent T/L 1L 5/22			2	3.B Z	9,926,042	96.2500	9,553,815	9,926,042	9,922,817	0	(3,216)	0	0	10.480	10.637	N/A	242,000	291,084	05/18/2022	05/18/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
43357*-AB-5	Hissho Parent R/C 1L 5/22			2	3.B Z	153,476	96.2500	147,720	153,476	153,476	0	0	0	0	10.480	10.629	N/A	1,244	2,454	12/30/2022	05/18/2028
43705@-AE-6	Home Care DD T/L 1L 3/21			2	2.C PL	973,934	97.5000	949,586	973,934	973,934	0	0	0	0	9.384	9.516	N/A	7,381	79,008	08/16/2021	03/30/2027
43705@-AF-3	Home Care T/L 1L 3/21			2	2.C PL	2,171,107	95.5000	2,073,407	2,171,107	2,171,107	0	0	0	0	9.384	9.516	N/A	16,454	74,257	04/09/2021	03/30/2027
43705@-AH-9	Home Care T/L B-1 1L (Add-On) 10/21			2	2.C PL	674,793	95.5000	644,427	674,793	674,793	0	(181)	0	0	9.384	9.542	N/A	5,101	15,790	10/12/2021	03/30/2027
43705@-AJ-5	Home Care DD T/L B-1 1L (Add-On) 10/21			2	2.C PL	7,382,834	97.5000	7,198,263	7,382,834	7,382,586	0	(300)	0	0	9.384	9.543	N/A	55,951	402,709	05/16/2022	03/30/2027
43705U-AE-1	TheKey T/L B-2 1L (Add-On) 4/22			2	2.C PL	527,431	95.5000	503,696	527,431	527,431	0	0	0	0	9.423	9.553	N/A	4,038	22,786	04/22/2022	03/30/2027
43705U-AF-8	TheKey DD T/L B-2 1L (Add-On) 4/22			2	2.C PL	356,429	96.5000	343,954	356,429	356,431	0	3	0	0	8.907	9.033	N/A	11,575	31,322	11/08/2022	03/30/2027
43789*-AA-5	Hometown Food T/L 1L 8/18			1	3.A PL	6,259,930	100.0000	6,342,388	6,342,388	6,330,781	0	19,735	0	0	9.384	9.819	FMAN	47,991	405,329	08/31/2018	08/31/2023
44971#-AA-7	IMA Group T/L 1L 5/18				4.A PL	4,896,862	98.7500	4,899,348	4,961,365	4,944,694	0	12,138	0	0	9.730	10.176	FMAN	110,865	139,571	05/31/2018	05/30/2024
44971#-AB-5	IMA Group R/C 1L 5/18			2	4.A PL	1,170,799	98.7500	1,156,164	1,170,799	1,170,799	0	0	0	0	9.384	9.563	FMAN	8,851	81,003	04/01/2022	05/30/2024
44971#-AE-9	IMA Group T/L 1L (Add-On) 3/19			2	4.A PL	1,458,889	98.7500	1,459,630	1,478,106	1,472,575	0	4,017	0	0	9.730	10.165	MJSD	33,029	87,080	03/13/2019	05/30/2024
44971#-AF-6	IMA Group T/L 1L (Add-On) 1/20			2	4.A PL	2,892,705	98.7500	2,894,174	2,930,809	2,918,517	0	8,946	0	0	7.500	7.917	JAJO	65,488	221,479	01/07/2020	05/30/2024
45030@-AA-5	ISQ Hawkeye T/L 1L 8/22			2	3.A PL	12,659,586	96.5000	12,216,501	12,659,586	12,659,586	0	0	0	0	10.625	10.781	MJSD	33,627	418,228	08/17/2022	08/17/2029
45030@-AB-3	ISQ Hawkeye DD T/L 1L 8/22			2	3.A PL	3,055,341	96.5000	2,948,405	3,055,341	3,055,341	0	0	0	0	10.625	10.781	MJSD	13,526	15,913	12/15/2022	08/17/2029
45054@-AA-6	ITI Intermodal T/L 1L 12/21			2	2.C PL	4,754,495	96.2500	4,622,426	4,802,520	4,761,290	0	7,011	0	0	9.134	9.484	N/A	35,393	302,126	12/21/2021	12/21/2027
45054@-AC-2	ITI Intermodal R/C 1L 12/21			2	2.C PL	34,650	96.2500	33,351	34,650	34,650	0	0	0	0	11.250	11.412	N/A	1,744	1,946	07/05/2022	12/21/2027
45325@-AA-9	Inception T/L B 1L 1/20			2	3.A PL	11,883,393	98.5000	11,887,424	12,068,450	12,023,418	0	49,230	0	0	11.703	12.286	JAJO	236,000	1,141,909	01/31/2020	12/07/2023
45325@-AB-7	Inception R/C 1L 1/20			2	3.A PL	739,000	98.5000	727,915	739,000	739,000	0	0	0	0	11.703	11.856	JAJO	14,414	94,824	03/03/2020	12/07/2023
45325@-AC-5	Inception DD T/L 1L 1/20			2	3.A PL	9,607,000	98.5000	9,462,895	9,607,000	9,607,000	0	0	0	0	11.946	12.100	N/A	95,634	810,927	08/31/2021	12/07/2023
45325@-AG-6	Inception T/L 1L (Add-On) 7/22			2	3.B Z	12,786,517	98.5000	12,594,719	12,786,517	12,689,901	0	8,611	0	0	11.703	12.747	JAJO	250,055	1,041,488	12/07/2017	12/07/2023
45325@-AH-4	Inception R/C 1L (Add-On) 7/22			2	3.B Z	3,695,000	98.5000	3,639,575	3,695,000	3,695,000	0	0	0	0	11.529	11.697	JAJO	82,104	176,838	10/07/2022	12/07/2023
45836*-AB-1	Integrity Marketing DD T/L 1L (Add-on) 1			2	3.C PL	35,408,143	96.2500	34,267,824	35,602,934	35,408,660	0	2,614	0	0	9.939	10.315	JAJO	302,023	2,672,780	10/08/2020	08/27/2025
46124E-AC-7	Invatron T/L 1L 11/19			2	4.C PL	10,587,572	94.0000	10,107,303	10,752,450	10,674,089	0	28,766	0	0	8.980	9.402	JAJO	215,932	329,357	11/04/2019	11/03/2025
46419#-AA-2	Isaac Heating & Air DD T/L 1L 5/21			2	3.B PL	4,032,637	97.2500	3,921,740	4,032,637	4,032,462	0	(308)	0	0	9.008	9.128	N/A	14,654	298,652	03/10/2022	05/10/2027
46419#-AB-0	Isaac Heating & Air T/L 1L 5/21			2	3.B PL	8,268,348	97.2500	8,122,191	8,351,867	8,285,836	0	13,498	0	0	10.134	10.496	N/A	118,205	568,335	05/10/2021	05/10/2027
46673@-AA-5	JTM Foods T/L 1L 5/21			2	3.B PL	9,226,921	96.2500	9,001,689	9,352,404	9,256,557	0	20,190	0	0	9.894	10.330	N/A	113,381	637,653	05/14/2021	05/14/2027
46673@-AB-3	JTM Foods DD T/L 1L 5/21			2	3.B PL	949,483	96.2500	913,877	949,483	949,569	0	86	0	0	9.980	10.120	N/A	21,808	1,167	09/28/2022	05/14/2027
46673@-AC-1	JTM Foods R/C 1L 5/21			2	3.B PL	873,925	96.2500	841,153	873,925	873,925	0	0	0	0	9.730	9.869	N/A	11,910	48,912	10/11/2022	05/14/2027
46673@-AD-9	JTM Foods T/L 1L (Add-On) 9/22			2	3.B Z	3,417,886	96.2500	3,289,715	3,417,886	3,417,573	0	(313)	0	0	10.401	10.541	MJSD	78,502	0	09/28/2022	05/14/2027
48139#-AA-7	1L LAST OUT TERM LOAN			2	4.C	17,892,489	99.9900	18,255,816	18,257,642	17,935,301	0	43,657	0	0	7.040	7.547	N/A	0	0	04/19/2022	04/19/2028
48260#-AA-8	Any Hour DD T/L 1L 7/21			2	3.A PL	4,608,893	97.0000	4,481,599	4,620,205	4,610,561	0	1,763	0	0	10.173	10.371	N/A	42,810	254,497	05/24/2022	07/21/2027
48260#-AB-6	Any Hour R/C 1L 7/21			2	3.A PL	279,307	97.0000	270,928	279,307	279,307	0	0	0	0	10.172	10.314	N/A	2,311	0	12/29/2022	07/21/2027
48260#-AC-4	Any Hour T/L 1L 7/21			2	3.A PL	7,699,856	97.0000	7,580,336	7,814,780	7,722,226	0	17,641	0	0	10.173	10.643	N/A	62,806	630,964	07/21/2021	07/21/2027
48261@-AA-9	Fingerpaint DD T/L Incremental 1L (Add-O			2	4.A PL	513,966	96.0000	493,408	513,966	514,032	0	66	0	0	10.980	11.166	N/A	12,893	24,243	09/15/2022	12/30/2026
48261@-AB-7	Fingerpaint DD T/L Engage 1L (Add-On) 12			2	4.A PL	2,183,323	96.0000	2,117,162	2,205,377	2,187,428	0	4,630	0	0	10.980	11.428	N/A	55,324	179,979	12/06/2021	12/30/2026
48261@-AC-5	Fingerpaint T/L 1L (Add-On) 12/21			2	4.A PL	7,395,633	96.0000	7,171,523	7,470,337	7,410,653	0	13,897	0	0	10.980	11.423	N/A	187,401	434,175	12/01/2021	12/30/2026
48261@-AD-3	Fingerpaint R/C 1L (Add-On) 12/21			2	4.A PL	217,508	96.0000	208,808	217,508	217,508	0	0	0	0	12.750	12.972	N/A	2,024	0	12/13/2022	12/30/2026
48278#-AC-4	KNPC Holdco T/L 1L 4/22			2	3.A PL	15,484,834	96.5000	14,984,002	15,527,464	15,485,686	0	1,066	0	0	9.923	10.130	N/A	125,663	666,306	06/15/2022	10/20/2028
48279*-AA-1	KL Bronco T/L 1L 6/22			2	4.B PL	6,237,083	97.0000	6,049,970	6,237,083	6,236,754	0	(330)	0	0	9.673	9.815	N/A	49,170	298,344	06/30/2022	06/30/2028
48279*-AC-7	KL Bronco R/C 1L 6/22			2	4.B PL	284,214	97.0000	275,688	284,214	284,214	0	0	0	0	9.634	9.774	N/A	2,657	924	12/14/2022	06/30/2028
49330#-AC-8	KeyImpact Holdings T/L 1L 6/21			2	4.A PL	14,005,112	97.7500	13,793,448	14,110,944	14,031,116	0	29,264	0	0	9.028	9.344	N/A	251,219	942,117	06/21/2021	06/22/2026
50248*-AA-5	Unitranche Term Loan			5	4.C PL	6,035,061	94.9871	5,732,530	6,035,061	6,035,061	0	305	0	0	0.000	0.000	N/A	326	623,297	06/10/2021	06/10/2027
50248*-AD-9	Revolver			5	4.C PL	577,874	100.0000	577,874	577,874	577,874	0	0	0	0	0.000	0.000	N/A	13,068	51,160	06/29/2022	06/10/2027
53227*-AC-0	Lightspeed Buyer T/L 1L (Add-On) 8/21			2	2.C PL	3,429,884	95.0000	3,258,390	3,429,884	3,429,884	0	0	0	0	10.230	10.378	N/A	80,839	205,184	08/31/2021	02/03/2026
53633#-AB-6	Liquid Environmental DD T/L 1L 11/21			2	4.A PL	1,053,670	95.7500	1,008,889	1,053,670	1,053,692	0	27	0	0	9.052	9.176	N/A	9,366	130,275	11/19/2021	05/29/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
53633#-AC-4	Liquid Environmental T/L A 1L 11/21			2	4.A PL	13,121,361	95.7500	12,703,642	13,267,511	13,154,231	0	30,529	0	0	9.175	9.598	N/A	37,193	966,742	11/17/2021	05/29/2026
53633#-AD-2	Liquid Environmental R/C 1L 11/21			2	4.A PL	1,420,325	95.7500	1,359,962	1,420,325	1,420,325	0	0	0	0	9.160	9.286	N/A	35,189	87,037	06/29/2022	05/29/2026
53633#-AE-0	Liquid Environmental DD T/L 1L (Add-On)			2	4.A PL	3,146,668	96.5000	3,036,535	3,146,668	3,146,521	0	(148)	0	0	9.163	9.291	N/A	59,764	42,842	09/30/2022	05/29/2026
55250#-AA-5	M&D Midco T/L 1L 8/22			2	3.A PL	10,553,067	97.5000	10,289,241	10,553,067	10,554,619	0	1,547	0	0	10.696	10.850	FMAN	94,369	151,262	10/04/2022	08/31/2028
55293G-AB-0	MDI Buyer DD T/L 1L 7/22			2	4.A PL	3,024,040	98.5000	2,978,679	3,024,040	3,024,271	0	220	0	0	10.304	10.453	JAJO	50,547	3,958	11/07/2022	07/25/2028
55293G-AC-8	MDI Buyer R/C 1L 7/22			2	4.A PL	398,441	98.5000	392,465	398,441	398,441	0	0	0	0	10.260	10.409	JAJO	8,920	2,335	11/07/2022	07/25/2028
55293G-AD-6	MDI Buyer T/L 1L 7/22			2	4.A PL	8,380,911	98.5000	8,255,197	8,380,911	8,379,327	0	(1,583)	0	0	10.541	10.701	MJSD	273,030	169,689	08/05/2022	07/25/2028
56377@-AE-5	Manna Pro R/C 1L 12/20			5	4.C YE	2,982,481	94.7500	2,825,901	2,982,481	2,982,481	0	0	0	0	10.363	10.514	N/A	22,205	189,710	07/29/2022	12/10/2026
56625@-AA-3	Marco Technologies T/L A 1L 1/19			2	4.A PL	4,963,864	96.2500	4,777,719	4,963,864	4,963,864	0	0	0	0	9.556	9.695	FMAN	62,932	314,220	11/23/2021	11/25/2024
58154@-AC-4	McKenzie T/L 1L First-Out 9/14			2	3.B Z	0	99.2500	0	0	0	0	0	0	0	10.140	9.607	MJSD	51,968	(194,108)	09/30/2021	09/18/2023
60255W-A*-6	Mindbody T/L 1L 2/19			2	5.A PL	0	99.0000	0	0	0	0	0	0	0	11.724	10.836	FMAN	27,624	0	06/23/2022	02/14/2025
60725#-AA-2	Mobile Communications T/L 1L 3/19			2	4.A PL	9,812,373	98.2500	9,667,743	9,839,942	9,828,502	0	5,423	0	0	10.110	10.311	MJSD	219,232	278,016	12/13/2019	03/04/2025
60725#-AF-1	Mobile Communications T/L 1L (Add-On) 9/			2	4.B Z	3,340,770	97.5000	3,257,251	3,340,770	3,340,770	0	0	0	0	9.730	9.871	MJSD	74,817	41,760	09/27/2022	03/04/2025
60852@-AB-7	Molecular Designs T/L 1L 10/21			2	2.C PL	11,669,910	99.0000	11,669,910	11,787,788	11,690,156	0	18,840	0	0	9.471	9.822	N/A	174,100	769,420	10/04/2021	10/04/2027
61902#-AA-5	Morrow Sodali T/L 1L 4/22			2	4.B PL	3,522,319	96.7500	3,407,844	3,522,319	3,521,929	0	(391)	0	0	9.210	9.342	N/A	59,474	109,338	05/19/2022	04/25/2028
61902#-AB-3	Morrow Sodali DD T/L 1L 4/22			2	4.B PL	1,059,344	96.7500	1,024,915	1,059,344	1,059,428	0	83	0	0	9.227	9.598	N/A	17,930	824	10/28/2022	04/25/2028
61902#-AC-1	Morrow Sodali R/C 1L 4/22			2	4.B PL	324,866	96.7500	314,307	324,866	324,866	0	0	0	0	9.393	9.525	N/A	3,619	5,407	12/12/2022	04/25/2028
62621#-AA-3	Municipal Emergency Services R/C 1L 10/2			2	4.B PL	1,580,984	96.5000	1,525,649	1,580,984	1,580,984	0	0	0	0	10.528	10.675	N/A	16,818	22,983	12/16/2022	10/01/2027
62621#-AB-1	Municipal Emergency Services T/L B 1L 10			2	4.B PL	12,034,414	96.5000	11,613,209	12,034,414	12,034,414	0	0	0	0	9.730	9.866	N/A	182,984	431,646	10/01/2021	10/01/2027
62621#-AC-9	Municipal Emergency Services DD T/L 1L 1			2	4.B PL	1,877,583	96.5000	1,811,867	1,877,583	1,877,620	0	37	0	0	9.630	9.806	N/A	32,586	61,550	11/14/2022	10/01/2027
62922E-AD-6	NJEye T/L 1L 9/18				2.C PL	5,864,031	97.3500	5,711,673	5,867,152	5,864,267	0	0	0	0	8.082	8.241	MJSD	111,941	401,701	02/05/2020	09/16/2024
62928*-AC-3	2021 Incremental Term Loan			5	4.B PL	11,039,651	99.0000	11,039,651	11,151,163	11,122,052	0	44,153	0	0	5.000	5.444	N/A	91,499	1,155,505	01/29/2021	09/06/2023
64029B-AD-0	Nellson Nutraceutical T/L A2 1L			2	4.B FE	2,383,352	96.8800	2,312,983	2,387,472	2,387,472	0	0	0	0	10.171	10.321	MJSD	5,396	183,011	09/29/2017	12/23/2025
64029B-AE-8	Nellson Nutraceutical T/L A1 1L			2	4.B FE	6,634,163	96.8800	6,355,311	6,559,982	6,559,982	0	(42)	0	0	10.176	10.325	JAJO	14,834	362,366	09/29/2017	12/23/2025
64108@-AA-3	Net Health T/L 1L 12/17			2	4.A PL	11,343,000	98.2500	11,200,500	11,400,000	11,385,494	0	15,245	0	0	10.134	10.333	MJSD	93,549	597,221	12/21/2017	12/22/2025
64108@-AC-9	Net Health T/L 1L (Add-On) 8/18			2	4.A PL	1,895,210	98.2500	1,881,488	1,915,000	1,911,469	0	3,711	0	0	10.134	10.387	FMAN	15,714	100,329	08/31/2018	12/22/2025
64108@-AD-7	Net Health T/L 1L (Add-On) 7/19			2	4.A PL	4,156,191	98.2500	4,137,246	4,210,937	4,198,442	0	13,219	0	0	10.134	10.399	JAJO	34,465	(51,568)	07/11/2019	12/22/2025
64431#-AG-6	New Era DD T/L 1L 4/21			2	4.A PL	4,129,918	96.7500	3,995,695	4,129,918	4,129,548	0	(370)	0	0	7.250	7.355	N/A	68,210	133,330	11/18/2022	10/30/2026
64431#-AH-4	New Era R/C 1L 4/21			5	3.A PL	179,263	96.7500	173,437	179,263	179,263	0	0	0	0	10.494	10.640	N/A	3,270	6,755	12/08/2022	10/30/2026
65658#-AA-2	North Haven Falcon T/L 1L 5/21			2	3.B PL	4,957,284	95.0000	4,801,451	5,054,159	4,979,243	0	15,146	0	0	11.175	11.773	N/A	61,345	393,044	05/19/2021	05/19/2027
65658#-AB-0	North Haven Falcon DD T/L 1L 5/21			2	3.B PL	847,292	95.0000	806,099	848,525	847,416	0	136	0	0	11.283	11.482	N/A	9,359	59,747	02/28/2022	05/19/2027
65960*-AB-7	North Haven USHC R/C 1L 10/20			2	3.B PL	246,406	98.2500	242,094	246,406	246,406	0	0	0	0	10.816	10.967	N/A	3,926	3,713	10/20/2022	10/30/2025
65960*-AC-5	North Haven USHC DD T/L 1L (Add-On) 3/21			2	3.B PL	4,964,340	98.2500	4,926,732	5,014,485	4,979,880	0	11,380	0	0	11.689	12.162	N/A	135,717	336,667	09/03/2021	10/30/2025
65960*-AD-3	North Haven USHC DD T/L 1L (Add-On) 9/21			2	3.B PL	5,388,757	98.2500	5,309,937	5,404,516	5,394,045	0	3,348	0	0	10.832	11.107	N/A	116,807	203,142	07/25/2022	10/30/2025
65960*-AE-1	North Haven USHC T/L 1L (Add-On) 7/22			2	3.B Z	8,063,498	97.7500	7,882,070	8,063,498	8,063,540	0	40	0	0	10.410	10.570	N/A	154,279	183,547	07/25/2022	10/30/2025
65960@-AB-5	North Haven Stallone DD T/L 1L 5/21			2	3.B PL	406,288	96.0000	390,036	406,288	406,288	0	0	0	0	10.124	10.268	N/A	3,668	45,008	10/27/2021	05/24/2027
65960@-AC-3	North Haven Stallone R/C 1L 5/21			2	3.B PL	1,168,138	96.0000	1,071,695	1,116,349	1,154,400	0	(8,553)	0	0	9.867	8.986	N/A	16,807	63,538	05/24/2022	05/24/2027
65960@-AD-1	North Haven Stallone T/L B 1L 5/21			2	3.B PL	11,585,518	96.0000	11,295,300	11,765,937	11,626,809	0	28,389	0	0	10.055	10.538	N/A	121,898	778,319	05/24/2021	05/24/2027
65960@-AF-6	North Haven Stallone DD T/L 1L (Add-On)			2	3.B PL	2,700,798	95.2500	2,575,669	2,704,114	2,700,876	0	78	0	0	9.903	10.106	MJSD	73,217	107,405	12/27/2022	05/24/2027
67053@-AB-9	Auveco T/L 1L 5/22			2	3.B PL	8,187,707	96.2500	7,880,668	8,187,707	8,187,221	0	(484)	0	0	10.084	10.234	N/A	121,861	322,482	05/05/2022	05/05/2028
67053@-AC-7	Auveco R/C 1L 5/22			2	3.B PL	293,888	96.2500	282,867	293,888	293,888	0	0	0	0	10.084	10.232	N/A	5,477	14,493	05/05/2022	05/05/2028
67098*-AA-0	OIA Acquisition T/L 1L 10/21			1	2.C PL	7,619,353	96.7500	7,446,186	7,696,316	7,634,619	0	13,523	0	0	9.730	10.079	N/A	153,628	499,345	10/19/2021	10/19/2027
67098*-AB-8	OIA Acquisition DD T/L 1L 10/21			1	2.C PL	947,801	96.7500	920,017	950,922	948,355	0	556	0	0	10.401	10.619	N/A	20,338	57,086	12/13/2021	10/19/2027
67115@-AD-1	ORG USME Buyer T/L 1L (Add-On) 12/21			2	4.A PL	5,340,274	97.2500	5,245,875	5,394,216	5,349,769	0	9,732	0	0	10.791	11.215	N/A	129,223	295,042	12/23/2021	11/24/2026
67115@-AE-9	ORG USME Buyer T/L 1L (Add-On) 6/22			2	4.A PL	11,436,896	97.2500	11,122,382	11,436,896	11,436,896	0	0	0	0	10.791	10.943	N/A	273,978	151,623	08/01/2022	11/24/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67620T-AC-9	Offen T/L 1L 6/19			2	3.A PL	9,870,425	97.0000	9,671,022	9,970,126	9,923,879	0	17,092	0	0	5.085	5.303	MON	2,610	517,969	07/12/2019	06/22/2026
67620T-AD-7	Offen DD T/L 1L 6/19			2	3.A PL	3,845,416	97.0000	3,730,053	3,845,416	3,845,416	0	0	0	0	5.085	5.156	MON	1,009	276,444	12/14/2020	06/22/2026
68086@-AD-4	Oliver Packaging T/L 1L 7/22			2	3.A PL	6,404,690	98.0000	6,276,596	6,404,690	6,404,690	0	0	0	0	9.730	9.867	N/A	140,902	175,264	07/06/2022	07/06/2028
69374Y-AB-4	PSS Industrial T/L 1L 4/19				6. *	1,115,690	10.0000	1,115,690	11,156,904	1,115,690	(1,822,074)	1,770,236	9,885,440	0	7.500	80.904	JAJO	3,071	272,460	03/31/2021	04/10/2025
69435#-AD-8	PES Reuss-Placid LLC - Revolver Note ? U				1.F PL	0	0.0000	0	3,870,000	0	0	0	0	0	6.910	0.000	MJSD	0	0	09/07/2022	09/07/2028
69454*-AB-2	Jordan Health R/C 1L 7/21			2	3.A PL	292,326	92.2500	269,671	292,326	292,326	0	0	0	0	8.659	8.776	N/A	5,555	18,645	02/11/2022	07/15/2027
69454*-AC-0	Jordan Health T/L 1L 7/21			2	3.A PL	4,899,748	92.2500	4,520,018	4,899,748	4,898,860	0	429	0	0	9.165	9.294	N/A	94,532	323,254	07/15/2021	07/15/2027
70470#-AA-8	PEAK UTILITY SERVICES GROUP INC (TL - IS			2	2.B PL	11,500,909	93.3300	10,842,221	11,617,080	11,530,877	0	17,874	0	0	7.250	7.529	N/A	0	762,568	03/16/2021	03/02/2028
70470#-AC-4	PEAK UTILITY SERVICES GROUP INC (DDTL-IS			2	2.B PL	553,481	93.3300	521,782	559,072	554,923	0	860	0	0	7.250	7.529	N/A	0	101,734	03/16/2021	03/02/2028
70533@-AA-5	Pediatric Home T/L 1L 12/18			2	2.B PL	6,952,947	97.2500	6,867,040	7,061,224	7,025,480	0	18,558	0	0	10.173	10.625	MJSD	58,470	489,172	12/04/2018	12/04/2024
70533@-AB-3	Pediatric Home DD T/L 1L 12/18			2	2.B PL	6,368,511	97.2500	6,226,590	6,402,663	6,389,396	0	6,888	0	0	10.173	10.451	MJSD	60,356	514,123	01/31/2020	12/04/2024
70559@-AA-4	Pegasus Global T/L 1L 5/19			2	3.A PL	8,860,829	98.5000	8,798,311	8,932,296	8,899,380	0	14,180	0	0	9.980	10.282	FMAN	202,019	610,994	05/29/2019	05/29/2025
70559@-AB-2	Pegasus Global DD T/L 1L 5/19			2	3.A PL	3,932,100	98.5000	3,904,357	3,963,814	3,941,358	0	3,681	0	0	6.250	6.585	FMAN	89,646	190,791	06/30/2022	05/29/2025
71377@-AA-2	Term Loan			5	4.B PL	3,157,560	97.3123	3,135,403	3,222,000	3,173,383	0	17,413	0	0	0.000	0.336	N/A	0	257,775	07/12/2021	07/12/2027
722568@-AA-6	Pine Environmental T/L 1L 12/19			2	3.B PL	12,640,960	95.0000	12,162,980	12,803,137	12,719,981	0	30,005	0	0	9.480	9.874	MJSD	273,354	1,354,929	12/27/2019	12/26/2025
73116*-AB-4	Polk T/L 1L 6/16			2	4.B Z	11,987,914	95.5000	11,382,880	11,919,246	11,919,246	0	(7,784)	0	0	9.573	9.719	MJSD	92,985	832,206	10/31/2017	12/20/2024
73116*-AC-2	Polk-Hoffman DD T/L 1L 6/16			2	4.B Z	1,096,172	95.5000	1,056,885	1,106,686	1,105,279	0	(8,705)	0	0	9.573	9.835	MJSD	8,634	79,565	05/01/2021	12/20/2024
73116*-AD-0	Polk R/C 1L 6/16			2	4.B Z	927,241	95.5000	885,515	927,241	927,241	0	0	0	0	9.571	9.716	MJSD	6,635	(6,782)	12/22/2022	12/20/2024
73938*-AA-2	POY Holdings T/L 1L 11/21			2	2.C PL	6,447,120	97.5000	6,285,942	6,447,120	6,446,821	0	110	0	0	10.230	10.376	N/A	149,887	397,684	11/16/2021	11/16/2027
73938*-AC-8	POY Holdings R/C 1L 11/21			2	2.C PL	134,550	97.5000	131,187	134,550	134,550	0	0	0	0	10.230	10.375	N/A	3,764	8,468	07/01/2022	11/16/2027
74016*-AA-5	Precinmac (US) Holdings T/L 1L 8/21			2	4.C PL	26,399,598	96.5000	25,912,892	26,852,738	26,481,478	0	68,649	0	0	10.423	10.951	N/A	228,522	1,933,516	08/31/2021	08/31/2027
74016*-AB-3	Precinmac (US) Holdings DD T/L 1L 8/21			2	4.C PL	1,540,644	96.5000	1,486,722	1,540,644	1,540,335	0	(308)	0	0	7.000	7.103	N/A	13,111	87,097	04/01/2022	08/31/2027
74063*-AB-5	Premier Imaging T/L 1L 10/16			2	4.B Z	13,528,003	98.5000	13,471,912	13,677,068	13,677,068	0	23,420	0	0	10.134	10.285	FMAN	111,940	968,430	04/19/2021	01/02/2025
74063*-AD-1	Premier Imaging T/L 1L 1/19			2	4.B PL	503,144	98.5000	502,125	509,771	507,721	0	1,022	0	0	10.134	10.511	JAJO	4,840	91,124	01/02/2019	01/02/2025
74063*-AF-6	Premier Imaging T/L 1L (Add-On) 11/19			2	4.B PL	392,680	98.5000	390,828	396,780	395,151	0	812	0	0	10.134	10.516	FMAN	3,767	64,792	11/25/2019	01/02/2025
74063*-AH-2	Premier Imaging 1L T/L 12/21			2	4.B PL	11,866,594	98.5000	12,038,688	12,222,018	11,985,069	0	120,545	0	0	6.750	7.909	N/A	0	469,263	12/31/2021	01/02/2025
74063*-AJ-8	Premier Imaging 1L DD T/L 12/21			2	4.B PL	3,313,560	98.5000	3,263,857	3,313,560	3,313,560	0	0	0	0	6.750	6.853	N/A	0	74,484	05/20/2022	01/02/2025
74065@-AC-9	1L ADD ON TERM LOAN			2	4.B FE	13,967,722	98.0000	13,967,722	14,252,778	14,018,789	0	52,301	0	0	6.300	7.111	N/A	0	592,933	06/14/2022	07/10/2025
74741*-AA-7	Q-Centrix Holdings T/L 1L 11/18			2	2.B PL	11,784,715	98.0000	11,728,872	11,968,236	11,895,777	0	30,925	0	0	9.235	9.651	FMAN	92,344	748,234	11/30/2018	05/30/2025
74935N-AB-0	RA Parent T/L 1L 3/22			2	4.B PL	3,552,776	98.5000	3,499,484	3,552,776	3,552,776	0	0	0	0	8.307	8.427	N/A	23,835	184,105	03/01/2022	03/01/2029
74935N-AC-8	RA Parent DD T/L 1L 3/22			2	4.B PL	816,423	98.5000	804,176	816,423	816,419	0	(4)	0	0	9.157	9.336	N/A	6,226	14,964	11/04/2022	03/01/2029
74935N-AD-6	RA Parent R/C 1L 3/22			2	4.B PL	659,993	98.5000	650,093	659,993	659,993	0	0	0	0	10.334	10.482	N/A	7,983	(82,730)	10/25/2022	03/01/2029
74982C-AG-5	Race Winning T/L A 1L 11/21			2	4.B PL	7,399,701	96.0000	7,103,714	7,399,702	7,399,386	0	63	0	0	9.634	9.771	N/A	57,480	472,816	05/12/2022	11/16/2027
75079@-AC-0	RailPros Consolidated T/L 1L (Add-On) 11			1	4.A PL	4,328,313	98.2500	4,295,523	4,372,033	4,339,104	0	9,479	0	0	10.230	10.639	N/A	101,388	233,186	11/12/2021	07/31/2026
75101#-AD-8	RAISA FDG I LLC 2022-1 CL B			2	2.B PL	4,872,583	94.7500	4,616,773	4,872,583	4,942,374	0	139,017	0	0	5.685	5.766	N/A	0	0	06/13/2022	08/05/2037
75614*-AA-8	1L INCREMENTAL TERM LOAN			1	4.C	9,503,344	92.0400	9,064,122	9,848,025	9,567,654	0	67,379	0	0	6.500	7.358	N/A	0	323,622	12/30/2021	05/20/2027
75614@-AA-6	REAPER NEWCO 1L TERM LOAN			2	4.C	20,739,850	92.0400	19,478,529	21,163,113	20,854,021	0	74,084	0	0	6.500	6.976	N/A	0	685,510	05/20/2021	05/20/2027
76117@-AA-6	Resolute Industrial T/L 1L 3/19			2	4.B PL	8,538,985	97.0000	8,391,918	8,651,462	8,610,277	0	19,684	0	0	9.230	9.603	MJSD	361,106	108,265	03/07/2019	03/07/2025
76117@-AC-2	Resolute Industrial T/L 1L (Add-On) 11/1			2	4.B PL	13,593,150	97.0000	13,359,037	13,772,203	13,697,275	0	35,542	0	0	9.230	9.646	JAJO	287,218	435,025	11/01/2019	03/07/2025
78029#-AA-7	Royal Holdco R/C 1L 8/21			2	2.B PL	547,112	97.2500	532,067	547,112	547,112	0	0	0	0	9.004	9.134	N/A	4,533	0	12/01/2022	12/30/2026
78029#-AB-5	Royal Holdco T/L 1L (Add-On) 12/21			2	2.B PL	3,253,661	97.2500	3,164,186	3,253,661	3,253,977	0	309	0	0	8.688	8.810	N/A	71,451	133,998	01/25/2022	12/30/2026
784263-A#-2	SI Holdings T/L 1L (Add-On) 12/19			2	4.B PL	5,307,397	97.2500	5,229,431	5,377,307	5,346,445	0	12,319	0	0	10.384	10.799	MJSD	45,131	291,235	12/20/2019	07/25/2025
784263-A*-6	SI Holdings T/L 1L 7/19			2	4.B PL	11,217,082	97.2500	11,052,303	11,364,836	11,298,758	0	26,614	0	0	10.384	10.784	JAJO	95,383	614,992	07/25/2019	07/25/2025
784263-A@-4	SI Holdings R/C 1L 7/19			2	4.B PL	410,749	97.2500	419,426	431,286	410,749	0	0	0	0	10.386	10.519	JAJO	3,882	28,152	04/19/2022	07/25/2024
78446*-AD-0	SGA Dental DD T/L 1L (Add-On) 6/22			2	2.C PL	3,986,696	97.5000	3,899,380	3,999,364	3,987,552	0	864	0	0	10.760	11.074	N/A	45,053	55,886	12/29/2022	12/30/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78501J-AB-4	SW Ingredients R/C 1L 7/18			2	4.C PL	2,901,008	97.0000	2,813,978	2,901,008	2,901,008	0	0	0	0	9.093	9.214	JAJO	9,238	142,534	08/15/2022	07/03/2025
78501J-AC-2	SW Ingredients T/L 1L 7/18			2	4.C PL	8,850,939	97.0000	8,691,699	8,960,515	8,904,478	0	14,199	0	0	9.134	9.422	JAJO	66,043	703,227	06/30/2021	07/03/2025
81760@-AA-6	Service Management T/L 1L 10/21			1	3.A PL	12,693,433	96.7500	12,387,072	12,803,175	12,714,490	0	19,632	0	0	9.665	9.984	N/A	206,752	903,436	10/01/2021	10/01/2027
82571#-AA-1	SIQ Holdings T/L 1L 4/20			2	4.C	9,377,066	88.6600	8,507,981	9,596,189	9,462,617	0	32,858	0	0	6.250	6.713	JAJO	0	636,746	04/08/2020	04/08/2027
82571#-AB-9	SIQ Holdings R/C 1L 4/20			2	4.C	556,500	93.9000	522,554	556,500	556,500	0	0	0	0	6.250	6.335	MON	0	12,901	04/23/2020	04/08/2025
83600#-AA-4	Colonial Bag T/L 1L 9/19			2	4.A PL	13,631,390	98.7500	13,670,623	13,843,669	13,745,692	0	35,655	0	0	9.057	9.499	MJSD	192,463	714,650	09/03/2019	09/03/2025
84771#-AB-3	SPEEDSTAR HOLDING CORPORATION			5	4.B PL	9,837,224	99.2409	9,762,550	9,837,224	9,837,224	0	2,022	0	0	7.000	7.101	N/A	248	1,569,938	01/22/2021	01/22/2027
84832*-AA-6	SpendMend T/L B 1L 3/22			2	2.C PL	13,372,286	96.2500	12,870,825	13,372,286	13,370,532	0	(1,738)	0	0	10.173	10.323	N/A	110,820	776,307	03/01/2022	03/01/2028
84832*-AB-4	SpendMend DD T/L 1L 3/22			2	2.C PL	2,355,370	96.2500	2,267,044	2,355,370	2,355,610	0	239	0	0	10.173	10.317	N/A	23,932	73,767	08/08/2022	03/01/2028
84832*-AC-2	SpendMend R/C 1L 3/22			2	2.C PL	234,319	96.2500	225,532	234,319	234,319	0	0	0	0	10.173	10.320	N/A	1,937	20,034	03/01/2022	03/01/2028
85209*-AA-8	Term Loan A				1.D Z	49,546,752	100.0000	49,546,752	49,546,752	49,546,752	0	0	0	0	0.070	0.070	MON	0	0	12/29/2022	09/20/2043
85209*-AB-6	Term Loan B				2.B Z	2,566,880	100.0000	2,566,880	2,566,880	2,566,880	0	0	0	0	0.082	0.082	MON	0	0	12/29/2022	09/20/2043
85209*-AC-4	Term Loan C				3.B Z	1,492,372	100.0000	1,492,372	1,492,372	1,492,372	0	0	0	0	0.102	0.102	MON	0	0	12/29/2022	09/20/2043
85209*-AD-2	Term Loan D				4.B Z	3,283,219	100.0000	3,283,219	3,283,219	3,283,219	0	0	0	0	0.113	0.113	MON	0	0	12/29/2022	09/20/2043
86745#-AA-3	Sunmed Group R/C 1L 6/21			2	3.A PL	187,380	96.0000	179,884	187,380	187,380	0	0	0	0	10.481	10.630	N/A	1,057	11,366	06/23/2022	06/16/2027
86745#-AB-1	Sunmed Group T/L 1L 6/21			2	3.A PL	5,769,875	96.0000	5,587,974	5,820,807	5,779,225	0	6,990	0	0	10.480	10.808	N/A	139,015	215,178	06/16/2021	06/16/2028
872962-A*-6	TOUSA, INC.			2	6. *	0	0.0000	0	10,875,800	0	0	0	0	0	12.250	0.000	N/A	0	0	12/30/2008	08/15/2023
87297*-AA-7	TLE Holdings T/L 1L 6/18				4.C PL	21,165,965	99.2500	21,304,631	21,465,623	21,383,310	0	56,306	0	0	9.884	10.310	MJSD	171,662	1,092,442	06/28/2018	06/28/2024
87297*-AB-5	TLE Holdings DD T/L 1L 6/18				4.C PL	3,565,549	99.2500	3,579,457	3,606,506	3,592,839	0	9,348	0	0	9.884	10.307	MJSD	28,840	242,822	03/23/2020	06/28/2024
87300*-AF-1	THG Acquisition DD T/L 1L (Add-On) 12/21			2	4.C	5,698,681	96.2500	5,485,587	5,699,311	5,699,612	0	931	0	0	9.926	10.140	N/A	56,449	150,426	12/30/2022	12/02/2026
87583F-AM-0	Tank Holding Corp. Revolving Credit Loan			5	4.B Z	0	99.9986	0	0	0	0	0	0	0	0.500	0.507	N/A	21	0	12/19/2022	03/31/2028
87583F-AN-8	Tank Holding Corp.-Initial Term Loan-Dum			2	4.B PL	13,869,958	95.5000	13,516,132	14,153,018	13,905,599	0	36,913	0	0	6.750	7.249	N/A	117,487	626,785	03/31/2022	03/31/2028
87758#-AA-5	TayMax T/L 1L 7/18				4.B PL	11,821,659	98.0000	11,629,901	11,867,246	11,849,177	0	7,314	0	0	8.920	9.310	JAJO	268,247	584,414	09/30/2022	07/31/2025
87758*-AB-7	TayMax DD T/L 1L (Add-on) 9/19			2	4.B PL	2,872,555	98.0000	2,840,145	2,898,107	2,885,534	0	4,878	0	0	8.920	9.224	MJSD	65,508	141,703	09/30/2022	07/31/2025
87758@-AA-7	TayMax DD T/L 1L 7/18			2	4.B PL	5,751,009	98.0000	5,679,957	5,795,875	5,775,975	0	8,007	0	0	8.920	9.190	JAJO	131,008	284,346	09/30/2022	07/31/2025
87758@-AB-5	TayMax R/C 1L 7/18			2	4.B PL	580,300	98.0000	582,478	594,365	580,300	0	173,391	0	0	9.425	9.554	JAJO	12,481	28,965	10/27/2022	07/31/2024
87758@-AD-1	Taymax Group DD T/L 1L (Add-on) 6/19			2	4.B PL	3,845,793	98.0000	3,794,443	3,871,881	3,860,476	0	4,596	0	0	8.920	9.183	MJSD	87,519	188,682	09/30/2022	07/31/2025
87834J-AB-3	Techmer BB R/C 1L 9/22			2	4.B Z	322,488	98.0000	316,039	322,488	322,488	0	0	0	0	9.583	9.719	MJSD	3,156	1,899	11/21/2022	09/01/2028
87834J-AD-9	Techmer BB T/L 1L 9/22			2	4.B Z	5,680,027	93.7500	5,325,026	5,680,027	5,679,742	0	(286)	0	0	9.754	9.893	FMAN	44,629	119,122	09/01/2022	09/01/2028
88583#-AA-4	3SI Security Systems T/L 1L 6/17				3.B PL	14,142,449	97.2500	13,943,499	14,337,789	14,349,659	0	(27,092)	0	0	11.238	11.360	MJSD	40,793	1,546,029	04/20/2022	12/16/2024
88583#-AB-2	3SI Security Systems T/L 1L (Add On) 12/			2	3.B PL	200,576	97.2500	195,060	200,576	200,533	0	(42)	0	0	11.238	11.363	N/A	571	13,672	04/20/2022	12/16/2024
88732#-AB-2	TimeClock R/C 1L 8/19			2	4.C PL	1,096,192	98.0000	1,074,268	1,096,192	1,096,192	0	0	0	0	9.570	9.685	FMAN	7,475	75,991	06/27/2022	08/29/2025
88732#-AC-0	TCP Hawker T/L 1L T/L 8/19			2	4.C PL	13,082,726	98.0000	12,821,072	13,082,726	13,082,726	0	0	0	0	9.980	10.105	FMAN	300,179	436,721	08/30/2019	08/28/2026
88829*-AA-2	Titan Group Holdco DD T/L A 1L 8/21			2	2.A PL	923,750	96.2500	889,109	923,750	923,750	0	0	0	0	7.750	7.864	N/A	7,201	20,156	08/26/2022	08/12/2027
88829*-AB-0	Titan Group Holdco DD T/L B 1L 8/21			2	2.A PL	921,737	96.2500	887,172	921,737	921,800	0	63	0	0	9.510	9.647	N/A	6,495	18,107	12/23/2022	08/12/2027
88829*-AC-8	Titan Group Holdco DD T/L C 1L 8/21			2	2.B Z	189,806	96.2500	182,688	189,806	189,806	0	0	0	0	9.510	9.649	N/A	351	3,466	12/23/2022	08/12/2027
88829*-AD-6	Titan Group Holdco R/C 1L 8/21			1	2.A PL	424,925	96.2500	408,990	424,925	424,925	0	0	0	0	11.250	11.415	N/A	9,864	776	12/22/2022	08/12/2027
88829*-AE-4	Titan Group Holdco T/L 1L 8/21			2	2.A PL	3,192,711	96.2500	3,072,984	3,192,711	3,192,711	0	0	0	0	9.480	9.619	N/A	67,964	92,382	09/15/2021	08/12/2027
89213*-AA-4	Towne Holdings T/L 1L 5/16			2	4.A PL	13,185,130	93.5000	12,431,292	13,295,499	13,295,499	0	8,555	0	0	10.791	9.199	FMAN	265,873	1,294,725	08/24/2022	08/31/2023
896047-D#-1	TRIBUNE MEDIA COMPANY			2	6. *	0	0.0000	0	38,095,238	0	0	0	0	0	8.450	0.000	N/A	0	0	12/31/2017	01/30/2023
89617*-AB-4	Trident Maritime T/L 1L 2/21			2	4.B	3,100,344	98.5000	3,053,839	3,100,344	3,099,899	0	(444)	0	0	9.480	9.620	N/A	67,216	87,158	04/29/2022	02/26/2027
89625J-AA-4	TriMech T/L 1L 3/22			2	3.C PL	3,429,532	96.2500	3,300,924	3,429,532	3,428,766	0	(764)	0	0	9.480	9.621	N/A	73,466	122,872	03/10/2022	03/10/2028
89625J-AB-2	TriMech R/C 1L 3/22			2	3.C PL	87,957	96.2500	84,658	87,957	87,957	0	0	0	0	9.392	9.526	N/A	413	7,195	03/10/2022	03/10/2028
89989#-AA-2	Turbo Buyer T/L 1L 12/19			2	4.B PL	15,259,205	97.7500	15,153,295	15,502,092	15,387,041	0	40,432	0	0	11.151	11.622	MJSD	347,847	502,052	12/02/2019	12/02/2025
89989#-AC-8	Turbo Buyer DD T/L 1L 12/19			2	4.B PL	2,842,572	97.7500	2,808,576	2,873,223	2,856,729	0	5,802	0	0	11.151	11.553	MJSD	64,471	93,074	06/30/2020	12/02/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89989#-AE-4	Turbo Buyer T/L 1L (Add-On) 5/21			2	4.B PL	2,697,436	97.7500	2,663,378	2,724,683	2,706,252	0	5,875	0	0	11.151	11.595	N/A	61,138	88,259	05/26/2021	12/02/2025
89989#-AH-7	Turbo Buyer DD T/L 1L (Add-On) 1/22			2	4.B PL	1,101,833	97.7500	1,078,477	1,103,301	1,102,242	0	412	0	0	10.484	10.679	N/A	17,127	84,084	11/30/2022	12/02/2025
90042J-AC-3	TurningPoint Healthcare T/L 1L 7/21			5	4.C PL	6,385,422	97.0000	6,193,859	6,385,422	6,385,422	0	0	0	0	9.134	9.258	N/A	47,059	306,485	07/14/2021	07/14/2027
90376*-AB-3	USSC Acquisition T/L 1L 9/21			2	4.C PL	7,684,428	96.7500	7,518,126	7,770,672	7,700,601	0	13,439	0	0	11.480	11.931	N/A	198,634	265,610	09/30/2021	09/30/2027
90376*-AC-1	USSC Acquisition DD T/L 1 1L 9/21			2	4.C PL	710,577	96.7500	687,483	710,577	710,577	0	0	0	0	11.406	11.606	N/A	11,062	13,323	12/20/2022	09/30/2027
90376*-AE-7	USSC Acquisition R/C 1L 9/21			2	4.C PL	1,140,858	96.7500	1,103,780	1,140,858	1,140,858	0	0	0	0	11.482	11.680	N/A	24,179	31,827	12/27/2022	09/30/2027
90379@-AE-2	USN OPCO DD T/L 1L (Add-On) 6/22			2	3.B Z	953,383	97.5000	933,831	957,776	953,674	0	299	0	0	10.452	10.760	N/A	11,221	(45,207)	11/01/2022	12/21/2026
90382@-AA-5	U.S. Endodontics DD T/L 1L (Add-On) 2/22			2	2.B Z	7,215,564	96.5000	6,899,609	7,149,854	7,209,977	0	(5,613)	0	0	9.333	9.239	N/A	86,482	180,894	10/11/2022	11/01/2027
911038-AA-1	United Musculoskeletal T/L 1L 7/22			2	2.B PL	15,079,681	97.2500	14,812,744	15,231,613	15,105,343	0	25,976	0	0	10.086	10.434	N/A	64,169	1,167,731	07/15/2022	07/14/2028
911038-AB-9	United Musculoskeletal DD T/L 1L 7/22			2	2.B PL	517,166	97.2500	502,944	517,166	517,166	0	0	0	0	10.071	10.220	N/A	1,302	34,096	07/18/2022	07/14/2028
91141#-AA-3	United Scope T/L 1L 12/17			2	3.B PL	10,206,777	93.2500	9,517,819	10,206,777	10,180,993	0	28,177	0	0	9.231	9.470	MJSD	238,172	207,248	12/01/2017	12/01/2025
91141#-AC-9	United Scope R/C 1L 12/17			2	3.B PL	923,750	93.2500	861,397	923,750	923,750	0	0	0	0	8.496	8.624	MJSD	6,759	27,871	08/29/2022	12/01/2025
91141@-AA-5	Euromex Holdings T/L 1L 5/18 (Dutch)			2	3.B PL	4,763,875	93.2500	4,462,553	4,785,579	4,781,923	0	3,996	0	0	9.231	9.394	FMAN	111,670	160,755	05/14/2018	12/01/2025
91834#-AA-5	VP Holding DD T/L 1L 5/18				3.C PL	992,904	98.5000	987,226	1,002,260	994,964	0	56	0	0	9.923	10.677	FMAN	8,090	125,137	10/25/2019	05/22/2024
91834#-AC-1	VP Holding T/L A 1L 5/18			2	3.C PL	20,605,424	98.5000	20,514,220	20,826,619	20,760,465	0	48,868	0	0	9.823	10.174	FMAN	168,797	1,053,909	09/30/2019	05/22/2024
91834#-AD-9	VP Holding DD T/L B 1L (Add-On) 9/19			2	3.C PL	437,586	98.5000	432,298	438,881	438,376	0	348	0	0	9.940	10.176	MJSD	3,283	48,486	08/13/2021	05/22/2024
91861@-AA-3	VG Target R/C 1L 8/21			2	3.A PL	2,443,937	88.2500	2,156,774	2,443,937	2,443,937	0	0	0	0	10.032	10.167	N/A	36,094	134,203	06/30/2022	08/02/2027
91861@-AB-1	VG Target T/L 1L 8/21			2	3.A PL	6,484,399	88.2500	5,722,482	6,484,399	6,484,399	0	0	0	0	9.960	10.095	N/A	104,056	477,038	11/02/2022	08/02/2027
91889*-AA-3	Valcourt DD T/L 1L 1/21			2	3.B PL	2,878,292	99.0000	2,849,509	2,878,292	2,878,164	0	(127)	0	0	9.867	10.052	N/A	42,977	147,528	09/30/2022	01/07/2027
91889*-AB-1	Valcourt T/L 1L 1/21			2	3.B PL	12,613,210	99.0000	12,487,077	12,613,210	12,613,210	0	0	0	0	9.980	10.124	N/A	286,187	444,244	01/07/2021	01/07/2027
92838P-AC-3	Vision Innovation T/L 1L 4/22			2	3.B PL	3,967,715	96.5000	3,828,845	3,967,715	3,966,792	0	(919)	0	0	9.173	9.307	N/A	84,994	189,626	04/07/2022	04/07/2028
92967#-AB-0	WRE Holding R/C 1L			2	4.A PL	64,316	98.5000	63,351	64,316	64,316	0	0	0	0	9.172	9.295	JAJO	1,427	5,051	02/24/2022	01/03/2025
92967#-AC-8	WRE Holding T/L 1L 4/17			2	4.A PL	3,105,928	98.5000	3,087,805	3,134,827	3,134,797	0	5,604	0	0	9.602	9.746	JAJO	49,920	181,156	10/31/2017	01/03/2025
93279#-AB-1	Walnut Parent T/L 1L (Add-On) 11/21			1	4.B Z	10,410,357	97.2500	10,213,440	10,502,252	10,426,809	0	17,938	0	0	10.240	10.573	N/A	91,009	782,722	11/22/2021	11/09/2027
96007#-AA-5	Amended Term Loan			5	4.B PL	2,769,812	97.9242	2,767,669	2,826,339	2,783,950	0	10,261	0	0	0.000	0.336	N/A	0	198,963	07/02/2021	07/02/2027
964785-BX-6	Pathgroup Holding Corporation-Revolver U			5	4.B Z	0	97.0000	0	2,104,486	0	0	0	0	0	0.500	0.000	N/A	0	0	05/11/2022	05/12/2028
965157-BX-7	Minotaur Acquisition, Inc. aka Millenniu			5	4.C FE	24,122,757	95.2590	23,725,724	24,906,543	24,242,822	0	122,809	0	0	8.729	9.820	MJSD	0	601,678	06/01/2022	03/27/2026
965169-BX-2	Lightbox Intermediate LP aka Lightbox				4.B Z	28,678,125	96.5000	28,383,990	29,413,462	28,787,556	0	111,119	0	0	8.674	9.542	JAJO	0	0	06/01/2022	05/09/2026
965370-BX-6	Jayhawk Buyer, LLC aka ProPharma - A			2	4.B Z	15,858,730	99.0000	16,020,554	16,182,378	15,894,158	0	35,428	0	0	7.510	8.166	JAJO	0	0	07/15/2022	10/15/2026
965372-BX-2	Jayhawk Buyer, LLC aka ProPharma - B			2	4.B Z	3,541,270	99.0000	3,577,405	3,613,541	3,549,918	0	8,649	0	0	6.750	7.382	JAJO	0	0	06/27/2022	10/15/2026
965616-BX-2	KPSKY Acquisition Inc Amendment No.1 DDT			5	4.B Z	0	0.0000	0	8,581,731	0	0	0	0	0	0.000	0.000	N/A	0	0	06/17/2022	10/19/2023
96620#-AA-2	WHITEWATER WHISTLER HOLDINGS, LLC			5	3.B Z	22,500,000	99.7500	22,443,750	22,500,000	22,500,000	0	0	0	0	5.500	5.582	N/A	0	2,011,319	11/28/2021	09/30/2028
98423E-AK-8	YLG Holdings, Inc. Amendment No. 3 Delay			5	4.B Z	1,269,335	100.5000	1,275,682	1,269,335	1,269,335	0	0	0	0	1.000	1.014	N/A	0	27,751	12/30/2022	10/31/2025
98425E-AB-6	YS Garments T/L 1L 8/18			2	5.A FE	10,092,502	82.0000	8,359,446	10,194,447	10,207,881	0	(9,020)	0	0	7.000	7.004	FMAN	3,033	341,991	08/30/2018	08/09/2024
98919#-AA-8	Zavation R/C 1L 6/21			2	3.A PL	1,355,166	96.2500	1,304,347	1,355,166	1,355,166	0	0	0	0	9.228	9.358	N/A	27,513	21,210	12/29/2022	06/30/2027
98919#-AB-6	Zavation T/L 1L 6/21			2	3.A PL	14,755,545	96.2500	14,345,669	14,904,591	14,784,628	0	24,077	0	0	9.230	9.583	N/A	308,746	389,827	06/30/2021	06/30/2027
BL3544-74-1	The Dun & Bradstreet T/L B 1L 2/19 - 1ML			2	4.A FE	1,586,343	99.1250	1,572,462	1,586,343	1,586,343	0	0	0	0	7.294	7.405	MON	10,953	18,070	01/29/2020	02/06/2026
BL3544-85-7	UFC Holdings T/L B 1L (Add-on) 1/21 - 3M			2	4.B FE	2,106,391	98.6250	2,071,786	2,100,670	2,106,740	0	(1,910)	0	0	7.110	7.109	JAJO	27,387	39,844	10/30/2019	04/29/2026
BL3563-31-1	Applied Systems T/L B 1L 9/17 - 3ML +300			2	4.B FE	1,339,935	99.6250	1,370,931	1,376,092	1,364,505	0	5,102	0	0	6.674	7.306	MJSD	26,808	58,944	04/01/2020	09/19/2024
BLA07N-5F-6	Astorg Invest (EUR) DD T/L A 1L 1/22 - 1		B		2.A PL	33,338,568	96.3120	30,311,987	31,472,700	31,454,106	0	13,647	0	(1,898,118)	2.600	2.670	APR	595,533	197,636	01/19/2022	01/13/2025
BLA08D-A5-3	Norvestor SPV (EUR) DD T/L 1L 7/22 - 3M		B		1.D Z	37,695,013	98.8000	39,209,561	39,685,790	39,685,790	0	0	0	1,990,777	4.503	4.564	FMAN	198,561	749,112	08/16/2022	07/30/2026
BXC229-61-0	Plasma - Pathgroup - Term Loan			5	4.B Z	18,470,374	97.0000	18,372,164	18,940,376	18,513,385	0	43,012	0	0	9.303	11.256	FMAN	0	0	05/11/2022	05/12/2029
C2388#-AA-9	2021 Incremental TL			5	4.A PL	5,223,254	98.7622	5,197,583	5,262,724	5,242,106	0	12,648	0	0	0.000	0.237	N/A	0	401,263	06/25/2021	08/30/2024
C3000*-AA-9	CORITY SOFTWARE INC.		C	5	4.B PL	3,409,287	98.0000	3,409,287	3,478,865	3,431,892	0	14,175	0	0	0.000	0.389	N/A	0	224,742	04/26/2021	07/02/2026
C86658-AA-2	Country Fresh T/L 2L 4/19			2	6. *	1,955,040	0.0100	927	9,271,313	132	(1,317,152)	1,197,570	0	0	9.500	9.592	JAJO	0	114,686	12/30/2022	04/29/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
C9196*-AA-0	Trimaster T/L 1L 8/21			2	4.C PL	7,241,529	96.5000	7,108,023	7,365,827	7,265,648	0	18,472	0	0	10.438	10.959	N/A	62,685	532,535	08/31/2021	08/31/2027
D70016-AA-6	Scur-Alpha (EUR) T/L B 1L 11/19		B	2	4.A PL	20,206,754	94.3600	18,662,037	19,777,488	19,695,904	0	21,725	0	(1,246,722)	4.250	4.427	FMAN	0	0	11/29/2019	11/12/2026
G0318#-AA-4	Swan Bidco (GBP) T/L B 1L 7/18		B	2	4.B PL	13,116,426	91.8200	11,169,512	12,164,574	12,121,586	0	18,475	0	(1,468,587)	5.076	5.210	JAJO	0	346,892	10/09/2018	08/01/2025
G0318#-AB-2	Swan Bidco (GBP) T/L 1L (Add-On) 9/19		B	2	4.B PL	4,960,206	92.6400	4,545,157	4,906,258	4,885,072	0	8,537	0	(591,233)	5.068	5.625	MJSD	0	163,852	10/04/2019	08/01/2025
G0375*-AA-8	AMALTHEA BIDCO LIMITED		B	1	4.B Z	24,313,173	90.0000	20,153,322	22,392,580	21,949,238	0	67,192	0	(2,431,127)	5.194	5.650	N/A	0	887,970	02/28/2022	02/28/2029
G1871*-AA-5	ACQUISITION/CAPEX FACILITY 1 T/L 1L (GBP		B	2	4.B Z	1,570,079	99.0000	1,405,549	1,419,746	1,409,749	0	4,177	0	(170,845)	7.000	7.389	N/A	0	54,550	11/17/2021	09/03/2025
G1871*-AB-3	ACQUISITION/CAPEX FACILITY 3 T/L 1L (GBP		B	2	4.B Z	3,925,197	99.0000	3,513,873	3,549,366	3,524,372	0	10,441	0	(427,114)	7.000	7.389	N/A	0	136,374	11/17/2021	09/03/2025
G1871*-AC-1	ACQUISITION/CAPEX FACILITY 4 T/L 1L (GBP		B	2	4.B Z	5,009,075	99.0000	4,484,170	4,529,464	4,497,569	0	13,325	0	(545,054)	7.000	7.389	N/A	0	174,032	11/17/2021	09/03/2025
G1871*-AD-9	ACQUISITION/CAPEX FACILITY 5 DD T/L 1L (		B	2	4.B Z	10,320,339	99.0000	9,250,534	9,343,973	9,277,690	0	27,168	0	(1,108,436)	7.000	7.391	N/A	0	364,457	03/22/2022	09/03/2025
G1871*-AE-7	ACQUISITION/CAPEX FACILITY 1 T/L 1L		B	2	4.B Z	5,719,942	99.0000	5,120,544	5,172,267	5,135,844	0	15,215	0	(622,406)	7.000	7.389	N/A	0	198,730	11/17/2021	09/03/2025
G2151#-AA-0	Chime Group (GBP) T/L B2 1L		B	1	4.B PL	13,045,673	94.1200	15,260,121	16,213,473	16,077,804	0	90,385	0	(1,943,611)	4.911	5.436	FMAN	0	496,136	08/22/2017	08/12/2024
G4762@-AA-9	1L Facility B		B	2	4.A FE	22,687,442	91.5000	19,094,960	20,868,809	20,462,768	0	47,059	0	(1,900,025)	6.691	7.192	N/A	0	400,137	08/22/2022	06/08/2028
G5822#-AA-2	MARKET BIDCO LIMITED		B	2	4.B Z	32,195,756	86.7500	29,821,274	34,376,109	32,471,378	0	157,261	0	118,361	6.708	8.001	N/A	0	18,719	07/08/2022	11/06/2028
G6147#-AA-8	1L INCREMENTAL FACILITY B (GBP)		B	2	4.B FE	26,357,153	91.4200	22,886,457	25,034,410	24,970,159	0	16,639	0	(2,218,496)	4.557	4.654	JAJO	0	216,154	05/05/2022	07/30/2025
G9028#-AA-6	TREMOLO MIDCO LIMITED		C	2	4.B PL	21,671,175	90.0000	19,953,000	22,170,000	21,802,907	0	71,233	0	0	4.954	5.396	N/A	0	0	02/25/2021	02/25/2028
G9891@-AA-2	ZIRCON BIDCO LIMITED		B	2	4.B PL	20,381,478	90.0000	16,458,265	18,286,961	17,909,990	0	82,302	0	(2,172,468)	4.862	5.384	N/A	0	480,256	04/01/2021	03/31/2028
L8126*-AA-7	SGG (GBP) T/L B 1L 7/18		B	2	4.B FE	20,849,012	90.7500	17,381,120	19,152,750	19,255,001	0	(44,174)	0	(2,334,908)	4.564	4.331	JAJO	0	622,708	07/25/2018	07/18/2025
LX2061-09-6	KPSKY Acquisition Inc Amendment No.1 DDT				4.B Z	1,213,702	94.2500	1,155,469	1,225,962	1,214,548	0	846	0	0	9.250	9.600	N/A	0	0	07/28/2022	10/19/2028
M2511#-AA-8	CD&R Firefly Bidco (GBP) T/L B1 1L 6/18		B	2	4.B FE	17,000,987	91.2200	14,240,191	15,610,821	15,579,487	0	13,847	0	(1,887,890)	4.307	4.752	MJSD	0	873,342	07/11/2018	06/23/2025
N2466#-AA-2	CYPHER BIDCO B.V. (KEESIN GRP) 1L EUR FA		B	2	4.C	21,659,018	97.0000	19,184,163	19,777,488	19,341,915	0	96,450	0	(1,230,628)	4.500	5.058	N/A	0	0	02/26/2021	02/05/2028
OPCOBT-L2-2	OpCo Borrower LLC TL			2	4.B Z	25,641,925	98.4000	25,486,519	25,900,934	25,661,043	0	20,659	0	0	10.461	10.860	N/A	0	84,178	08/19/2022	08/19/2027
	Quill DDTL				4.B Z	957,828		957,828	957,828	957,828										08/30/2022	10/15/2026
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						3,587,404,420	XXX	3,468,392,875	3,786,573,389	3,579,899,038	(3,542,271)	7,941,197	8,233,118	(21,459,106)	XXX	XXX	XXX	30,827,181	145,083,307	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						3,587,404,420	XXX	3,468,392,875	3,786,573,389	3,579,899,038	(3,542,271)	7,941,197	8,233,118	(21,459,106)	XXX	XXX	XXX	30,827,181	145,083,307	XXX	XXX
2419999999. Total - Issuer Obligations						74,659,711,874	XXX	62,513,626,792	73,222,253,569	74,176,413,347	(13,860,749)	(65,658,442)	42,087,399	(206,981,896)	XXX	XXX	XXX	812,855,783	2,878,671,919	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						8,224,154,946	XXX	7,689,589,443	9,470,080,172	7,558,607,115	1,263,859	182,796,646	83,271,600	(8,512,718)	XXX	XXX	XXX	15,265,160	169,712,414	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						6,650,769,049	XXX	5,944,219,192	6,665,881,390	6,579,243,924	0	9,674,420	0	(39,816,248)	XXX	XXX	XXX	16,736,237	183,902,557	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						16,573,397,423	XXX	15,219,502,602	16,845,791,345	16,561,268,133	(8,159,527)	136,117,144	2,495,655	(66,404,223)	XXX	XXX	XXX	98,586,770	307,793,142	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						3,587,404,420	XXX	3,468,392,875	3,786,573,389	3,579,899,038	(3,542,271)	7,941,197	8,233,118	(21,459,106)	XXX	XXX	XXX	30,827,181	145,083,307	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						109,695,437,712	XXX	94,835,330,904	109,990,579,865	108,455,431,557	(24,298,688)	270,870,965	136,087,772	(343,174,191)	XXX	XXX	XXX	974,271,131	3,685,163,339	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 16,545,483,146	1B ..$ 2,017,724,033	1C ..$ 4,629,482,458	1D ..$ 5,718,635,628	1E ..$ 6,380,853,811	1F ..$ 14,939,489,558	1G ..$ 10,971,106,965
1B	2A ...$ 13,386,956,939	2B ..$ 17,900,575,983	2C ..$ 8,956,072,574				
1C	3A ...$ 1,326,186,062	3B ..$ 1,425,995,965	3C ..$ 1,115,119,804				
1D	4A ...$ 576,841,427	4B ..$ 1,653,940,040	4C ..$ 678,795,562				
1E	5A ...$ 56,665,996	5B ..$ 51,151,190	5C ..$ 0				
1F	6 .....$ 124,354,416						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/Adjusted Carrying Value		Date Acquired
000000-00-0	IXYS CORP PFD			41,597.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	11/25/1997
000000-00-0	STANDARD BRANDS PAINT CO.			91,995.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	04/01/2005
000000-00-0	MICROFABRICA INC PFD B			26,182.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	01/08/2013
000000-00-0	MICROFABRICA INC PFD AA			43,056.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	03/27/2013
000000-00-0	RESOURCE GROUP INTERNATIONAL LIMITED SER		C	1,328,806.000	25.00	4.645	6,171,772	4.645	6,171,772	7,651,205	0	0	0	(1,479,433)	0	0	(1,479,433)	0	5.B GI	12/19/2021
000000-00-0	Prosper Marketplace, Inc Series D Prefer			251,253.000	25.00	2.393	601,269	2.393	601,269	587,758	0	0	0	13,510	0	0	13,510	0	5.B GI	03/01/2022
02361D-60-5	AMEREN ILLINOIS CO			18,200.000	100.00	0.000	1,820,000	100.000	1,820,000	903,084	0	93,912	0	(82,152)	0	0	(82,152)	0	2.B FE	10/01/2010
045412-2#-9	ASSET ALLIANCE CORPORATION			12,961.740	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	12/31/2012
070038-11-8	BASIC MEASURING INSTRUMENTS			3,600.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	03/22/1995
207597-79-0	CONNECTICUT LIGHT AND POWER CO			7,650.000	50.00	0.000	339,048	44.320	339,048	219,938	0	18,972	0	(65,415)	0	0	(65,415)	0	2.B FE	12/01/1977
263534-30-7	E I DU PONT DE NEMOURS AND CO			24,800.000	100.00	0.000	1,941,726	78.295	1,941,726	1,514,650	0	111,600	0	(753,042)	0	0	(753,042)	0	2.B FE	01/25/1977
300993-63-1	EVOLVE SOFTWARE INC SER A PFD RESTR			50,000.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	10/01/2006
313586-79-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION			14,044.000	50.00	3.380	47,469	3.380	47,469	1,948	0	0	0	(20,645)	0	0	(20,645)	0	6. FE	08/22/2005
449991-19-9	HYPRES INC SER A PFD RESTR			46.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	11/25/1997
449991-20-7	HYPRES INC SER B PFD RESTR			11.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	11/25/1997
455434-80-3	INDIANAPOLIS POWER LIGHT 4 80 PRF			0.000	0.00	0.000	0	101.000	0	0	12,000	0	0	0	0	0	0	0	2.B FE	02/16/1966
45890A-2#-1	TOUCHDOWN TECHNOLOGIES, INC.			501,120.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	07/14/2004
46117#-11-7	INTRALUMINAL THERAPEUTICS, INC.			2,564,103.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	12/01/2005
46117#-12-5	INTRALUMINAL THERAPEUTICS, INC.			666,667.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	06/14/2006
559088-11-3	MAGELLAN HOLDCO INC			8,049.840	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	09/10/2008
559088-12-1	MAGELLAN HOLDCO INC			111,895.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	10/19/2007
594991-37-4	MICROFABRICA INC SER AC PFD RESTR			15,499.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	01/08/2013
594991-38-2	MICROFABRICA INC SER AB PFD RESTR			36,415.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	03/27/2013
64123P-2#-8	NETWORK PHYSICS, INC.			628,378.000	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	12/31/2012
64123P-3#-7	NETWORK PHYSICS, INC.			371,976.000	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	12/31/2012
64123P-4#-6	NETWORK PHYSICS, INC.			2,393,573.000	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	12/31/2012
64123P-5#-5	NETWORK PHYSICS, INC.			1,968,286.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	03/08/2006
64123P-6#-4	NETWORK PHYSICS, INC.			2,146,154.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	09/08/2004
68277@-12-7	ONLINE INSIGHT INC.			569,949.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	05/02/2008
68277@-13-5	ONLINE INSIGHT INC.			1,723,449.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	05/02/2008
68390@-11-1	OPTOPLEX CORPORATION			15,911.000	25.00	0.002	45,510	2.860	45,510	45,510	0	0	0	0	0	0	0	0	5.B GI	06/26/2013
68390@-12-9	OPTOPLEX CORPORATION			41,203.000	25.00	0.001	62,641	1.520	62,641	62,641	0	0	0	0	0	0	0	0	5.B GI	06/26/2013
874991-10-2	TALK2 TECHNOLOGY INC SER D PFD REST			2,467,281.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	08/01/2006
92580Q-20-6	VICOM SYSTEMS, INC.			1,144.000	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	03/30/2011
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							11,029,435	XXX	11,029,435	10,986,734	12,000	224,484	0	(2,387,176)	0	0	(2,387,176)	0	XXX	XXX
143106-A*-3	CARLYLE TACTICAL PRIVATE CREDIT FUND			315,864.000	25.00	0.000	7,896,600	2,487.750	7,857,907	7,896,600	0	0	0	0	0	0	0	0	1.G PL	11/09/2022
18469#-12-8	CLEARBRIDGE ENERGY MIDSTREAM OPPORTUNITY			47.000	25.00	0.000	4,700,000	93,350.000	4,387,450	4,700,000	0	213,850	0	0	0	0	0	0	1.F FE	07/23/2015
184692-7#-2	Series J Mandatory Redeemable Preferred			1.000	25.00	0.000	1,061	93,960.000	93,960	1,061	0	4,160	0	0	0	0	0	0	1.F FE	07/11/2016
184692-8#-1	Series K Mandatory Redeemable Preferred			56.000	25.00	0.000	5,500,999	93,960.000	5,261,760	5,500,999	0	178,920	0	0	0	0	0	0	1.F FE	07/11/2016
23325P-6#-6	MRPS SERIES E			640.000	100,000.00	0.000	64,000,000	94,150.000	60,256,000	64,000,000	0	2,963,200	0	0	0	0	0	0	1.F FE	01/29/2019
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							82,098,659	XXX	77,857,077	82,098,659	0	3,360,130	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							93,128,094	XXX	88,886,511	93,085,393	12,000	3,584,614	0	(2,387,176)	0	0	(2,387,176)	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							93,128,094	XXX	88,886,511	93,085,393	12,000	3,584,614	0	(2,387,176)	0	0	(2,387,176)	0	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 74,202,059 1G ..$ 7,896,600
1B	2A ...$ 0	2B ..$ 4,100,774	2C ..$ 0			
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0			
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0			
1E	5A ...$ 0	5B ..$ 6,881,192	5C ..$ 0			
1F	6 .....$ 47,469					

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
000000-00-0	LEHMAN BROS HLDG ESCROW COM			5,000,000.000	0	0.000	0	0	0	2,711	0	0	0	0	0	04/17/2012	
000000-00-0	RDA HLDG CO WTS			67,145.000	0	0.000	0	0	0	0	0	0	0	0	0	05/12/2010	
000000-00-0	ARROW HOLDING CORPORATION RESTR			66,667.000	0	0.000	0	0	0	0	0	0	0	0	0	04/14/1995	
000000-00-0	Dwyer Instruments, Inc. Equity			5,454.300	95,640	17.535	95,640	54,543	0	0	0	41,097	0	41,097	0	07/21/2021	
000000-00-0	Wineshipping.com LLC Equity 10/29/21			526.310	39,172	74.428	39,172	52,631	0	0	0	(13,459)	0	(13,459)	0	10/29/2021	
000000-00-0	JP Lease (Helios Finance III LLC) ABS Eq			1,794,205.690	1,595,025	0.889	1,595,025	1,794,206	0	0	0	(199,181)	0	(199,181)	0	12/21/2022	
00199B-10-6	AIM ACQ CORP COM			40.000	0	0.000	0	0	0	0	0	0	0	0	0	09/05/1991	
008663-10-6	AGY HOLDING CORP.			3.000	0	0.000	0	0	0	0	0	0	0	0	0	01/15/2007	
03217L-10-6	AMRYT PHARMA ADR REP 5 ORD		C	2.004	15	7.485	15	0	0	0	0	(7)	0	(7)	0	12/21/2016	
045188-10-9	ASKMENOW, INC.			100.000	0	0.000	0	0	0	0	0	0	0	0	0	12/18/2006	
045412-10-3	ASSET ALLIANCE CORPORATION			45,215.000	0	0.000	0	0	0	0	0	0	0	0	0	05/02/2008	
049567-10-0	ATMOSPHERIC GLOW TECHNOLOGIES INC.			250.000	0	0.000	0	0	0	0	0	0	0	0	0	03/26/2004	
222581-10-0	COUNTY SEAT STORES, INC.			13,432.000	0	0.000	0	0	0	0	0	0	0	0	0	01/01/2001	
417990-75-1	HARVEST FOODS INC RESTR			3,315.000	0	0.000	0	0	0	0	0	0	0	0	0	07/15/1994	
449149-10-3	HYPRES INC.			6,112.000	0	0.000	0	0	0	0	0	0	0	0	0	11/25/1997	
524908-7M-6	LEHMAN BROTHERS HOLDINGS INC			1,589,000.000	0	0.000	0	0	0	0	0	0	0	0	0	03/09/2012	
524908-9Q-5	LEHMAN BROTHERS HOLDINGS, INC.			2,000,000.000	0	0.000	0	0	0	940	0	0	0	0	0	04/18/2012	
524908-B9-0	LEHMAN BROTHERS HOLDINGS INC			17,000,000.000	0	0.000	0	0	0	9,135	0	0	0	0	0	04/17/2012	
524908-C8-1	LEHMAN BROTHERS HOLDINGS INC			2,000,000.000	0	0.000	0	0	0	1,071	0	0	0	0	0	04/18/2012	
524ESC-63-9	LEHMAN BROS HLDG ESCROW COM			750,000.000	0	0.000	0	0	0	0	0	0	0	0	0	03/12/2012	
524ESC-7N-4	LEHMAN BROS HLDG ESCROW COM			2,048,000.000	0	0.000	0	0	0	0	0	0	0	0	0	03/09/2012	
524ESC-A9-1	LEHMAN BROTHERS HOLDINGS INC			19,330,000.000	0	0.000	0	0	0	10,315	0	0	0	0	0	04/17/2012	
524ESC-C9-9	LEHMAN BROTHERS HOLDINGS INC			6,000,000.000	0	0.000	0	0	0	3,284	0	0	0	0	0	04/18/2012	
52517P-SC-6	LEHMAN BROTHERS HOLDINGS INC			30,500,000.000	0	0.000	0	0	0	16,390	0	0	0	0	0	04/18/2012	
525ESC-1C-3	LEHMAN ESCROW			25,000,000.000	0	0.000	0	0	0	13,389	0	0	0	0	0	04/18/2012	
525ESC-1E-9	LEHMAN BROS HLDG ESCROW COM			3,000,000.000	0	0.000	0	0	0	1,606	0	0	0	0	0	04/17/2012	
525ESC-1N-9	LEHMAN BROS HLDG ESCROW COM			5,950,000.000	0	0.000	0	0	0	3,171	0	0	0	0	0	04/19/2012	
525ESC-1O-7	LEHMAN ESCROW			5,490,000.000	0	0.000	0	0	0	2,975	0	0	0	0	0	04/17/2012	
525ESC-1U-3	LEHMAN BROS HLDG ESCROW COM			5,000,000.000	0	0.000	0	0	0	2,672	0	0	0	0	0	04/19/2012	
525ESC-2X-6	LEHMAN BROS HLDG ESCROW COM			11,000,000.000	0	0.000	0	0	0	5,881	0	0	0	0	0	04/18/2012	
525ESC-4J-5	LEHMAN BROS HLDG ESCROW COM			3,000,000.000	0	0.000	0	0	0	1,634	0	0	0	0	0	04/17/2012	
542990-63-5	LONGREACH EDITH CO INV GRP WTS		C	14,027.000	0	0.000	0	0	0	0	0	0	0	0	0	10/25/2012	
629377-50-8	NRG ENERGY ORD			34.000	1,082	31.824	1,082	2	0	48	0	(383)	0	(383)	0	02/17/2009	
746990-33-2	QLT INC WTS 14DEC16		C	220.000	0	0.000	0	0	0	0	0	0	0	0	0	11/25/2016	
853156-20-6	STANDARD BRANDS PAINT CO.			262,844.000	0	0.000	0	0	0	0	0	0	0	0	0	01/01/2002	
893993-45-1	TRANSCARE CORP RESTR			839.000	0	0.000	0	0	0	0	0	0	0	0	0	12/19/2007	
896787-10-8	TRIUMPH APPAREL ORD			2,186,714.000	2	0.000	2	0	0	0	0	(4,371)	0	(4,371)	0	10/01/2007	
911905-96-6	US AIRWAYS GROUP, INC.			1,060.000	0	0.000	0	0	0	0	0	0	0	0	0	01/01/2005	
92708R-10-2	VILLAGE ROADSHOW LIMITED		C	13,516.000	153,332	11.344	153,332	194,084	0	0	0	0	0	0	0	04/06/2016	
G4690M-10-1	IBEX ORD			269,298.000	6,692,055	24.850	6,692,055	3,635,523	0	0	0	3,220,804	0	3,220,804	0	12/19/2021	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					8,576,324	XXX	8,576,324	5,730,989	0	75,221	0	3,044,501	0	3,044,501	0	XXX	XXX
000000-00-0	Country Fresh Holdings Company INC			9,756.470	98	0.010	98	98	0	0	0	0	0	0	0	05/28/2019	
000000-00-0	Lugh Equity -1			1,583,333.340	1,583,333	1.000	1,583,333	1,583,333	0	0	0	0	0	0	0	07/27/2022	
070038-10-0	BASIC MEASURING INSTRUMENTS			322.000	0	0.000	0	0	0	0	0	0	0	0	0	03/22/1995	
31339B-10-5	FEDERAL HOME LOAN BANK OF DALLAS	RF		1,632,322.000	163,232,200	100.000	163,232,200	163,232,200	0	1,871,673	0	0	0	0	0	09/27/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
63580R-10-6	NATIONAL ENERGY & GAS TRANSMISSION, INC.			399,287.000	0	0.000	0	0	0	0	0	0	0	0	0	08/01/2007	
68371@-10-6	OPENCONNECT SYSTEMS INCORPORATED			39,823.000	0	0.000	0	0	0	0	0	0	0	0	0	01/01/2001	
68389D-2#-5	OPTISCAN BIOMEDICAL CORPORATION			658.000	0	0.000	0	0	0	0	0	0	0	0	0	04/13/2006	
68390@-10-3	OPTOPLEX CORPORATION			110.000	40	0.364	40	40	0	0	0	0	0	0	0	06/26/2013	
87185@-10-2	SYSTEME CORP			843.000	0	0.000	0	0	0	0	0	0	0	0	0	11/25/1997	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					164,815,671	XXX	164,815,671	164,815,671	0	1,871,673	0	0	0	0	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					173,391,994	XXX	173,391,994	170,546,659	0	1,946,894	0	3,044,501	0	3,044,501	0	XXX	XXX
86704C-39-0	SUNAMERICA:GS MAI 1			13,267.810	121,268	9.140	121,268	103,820	0	2,195	0	(8,929)	0	(8,929)	0	11/30/2022	
86704C-44-0	SUNAMERICA:FR TCT OPPT 1			11,889.660	122,107	10.270	122,107	102,226	0	1,183	0	(14,618)	0	(14,618)	0	11/30/2022	
86704C-56-4	SUNAMERICA:PIMCOVCP TB 1			14,295.430	126,229	8.830	126,229	91,649	0	1,034	0	1,364	18,594	(17,231)	0	11/30/2022	
86704H-79-5	SUNAMERICA:BR MF 70/30 1			7,144.650	100,239	14.030	100,239	7,145	1,909	439	0	(15,402)	0	(15,402)	0	11/30/2022	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					469,843	XXX	469,843	304,839	1,909	4,852	0	(37,586)	18,594	(56,180)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					469,843	XXX	469,843	304,839	1,909	4,852	0	(37,586)	18,594	(56,180)	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
G2960@-10-5	AGLIC INVESTMENTS BERMUDA LTD.		C	10,000.000	677,805,902	67,780.590	677,805,902	864,161,417	0	4,049,200	0	(56,031,636)	0	(56,031,636)	0	12/05/2018	
5919999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded					677,805,902	XXX	677,805,902	864,161,417	0	4,049,200	0	(56,031,636)	0	(56,031,636)	0	XXX	XXX
02639@-10-3	AMERICAN GEN ANN SVC CORP			1,000.000	1,000	1.000	1,000	1,000	0	0	0	0	0	0	0	03/25/2020	
57683#-10-0	AIG DIRECT - SER B			10,339.000	1,979,603	191.470	1,979,603	9,181,818	0	0	0	(1,779,188)	0	(1,779,188)	0	12/01/2015	
57683#-12-6	AIG DIRECT - SER A			9,931.000	1,901,484	191.470	1,901,484	8,819,483	0	0	0	(1,708,977)	0	(1,708,977)	0	11/10/1994	
57683#-13-4	AIG DIRECT - NON VOTING			3,783.000	724,329	191.470	724,329	3,359,592	0	0	0	(650,998)	0	(650,998)	0	12/01/2002	
00142@-10-7	KIRKWOOD			1,000.000	0	0.000	0	1,000	0	0	0	0	0	0	0	12/30/2011	
90264@-10-0	UG CORP COM			5,000.000	(1,878)	(0.380)	(1,878)	15,237,529	0	0	0	(627)	0	(627)	0	12/30/2011	
02643*-10-9	AMERICAN GEN ASSIGNMENT CORP COM			10,000.000	0	0.000	0	4,892	0	0	0	0	0	0	0	12/30/2011	
00126*-10-9	AGL LOAN INVESTMENTS CORPORATION			100.000	75,542,903	755,429.030	75,542,903	381,547,902	0	1,796,825	0	(1,793,886)	0	(1,793,886)	0	12/31/1988	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					80,147,442	XXX	80,147,442	418,153,216	0	1,796,825	0	(5,933,675)	0	(5,933,675)	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					757,953,344	XXX	757,953,344	1,282,314,633	0	5,846,025	0	(61,965,311)	0	(61,965,311)	0	XXX	XXX
5989999999 - Total Common Stocks					931,815,181	XXX	931,815,181	1,453,166,131	1,909	7,797,771	0	(58,958,396)	18,594	(58,976,991)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,024,943,275	XXX	1,020,701,692	1,546,251,524	13,909	11,382,385	0	(61,345,572)	18,594	(61,364,166)	0	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38376G-2J-8	GNR 2011-092 Z - CMBS		12/01/2022	Direct		226,383	226,383	0
38376G-M9-8	GNR 2011-058 Z - CMBS		11/01/2022	Direct		305,733	305,733	0
38376G-P9-5	GNR 2011-049 Z - CMBS		12/01/2022	Direct		554,920	554,920	0
38376G-V5-6	GNR 2011-078 Z - CMBS		12/01/2022	Direct		73	73	0
38376U-TN-9	GNR 2017-077 CZ - CMO/RMBS		12/01/2022	Direct		777,681	777,681	0
38377N-P6-5	GNR 2010-164 KZ - CMO/RMBS		10/01/2022	Direct		562,963	562,963	0
38377T-WR-8	GNR 2011-017 JZ - CMO/RMBS		12/01/2022	Direct		54,089	54,089	0
38377T-WV-9	GNR 2011-017 PZ - CMO/RMBS		12/01/2022	Direct		176,445	176,445	0
38378B-4V-8	GNR 2013-007 KZ - CMBS		12/01/2022	Direct		94,782	94,782	0
38378B-7X-1	GNR 2013-017 Z - CMBS		12/01/2022	Direct		115,198	115,198	0
38378B-A2-5	GNR 2012-095 Z - CMBS		12/01/2022	Direct		236,071	236,071	0
38378B-M6-3	GNR 2012-120 Z - CMBS		12/01/2022	Direct		158,611	158,611	0
38378B-UZ-0	GNR 2012-058 Z - CMBS		12/01/2022	Direct		574,328	574,328	0
38378B-VM-8	GNR 2012-072 Z - CMBS		12/01/2022	Direct		180,101	180,101	0
38378B-WD-7	GNR 2012-078 Z - CMBS		12/01/2022	Direct		394,380	394,380	0
38378B-X8-7	GNR 2012-132 Z - CMBS		12/01/2022	Direct		149,248	149,248	0
38378B-YR-4	GNR 2012-087 Z - CMBS		12/01/2022	Direct		357,919	357,919	0
38378F-JH-4	GNR 2013-006 Z - CMO/RMBS		12/01/2022	Direct		476,773	476,773	0
38379F-L6-4	GNR 2015-175 Z - CMO/RMBS		12/01/2022	Direct		87,985	87,985	0
38379H-6K-6	GNR 2015-014 Z - CMO/RMBS		01/01/2022	Direct		176,277	176,277	0
38379M-W6-7	GNR 2015-134 LZ - CMO/RMBS		12/01/2022	Direct		442,497	442,497	0
38379N-QG-0	GNR 2015-105 CZ - CMO/RMBS		12/01/2022	Direct		466,210	466,210	0
38379Q-PV-1	GNR 2015-124 VZ - CMO/RMBS		12/01/2022	Direct		636,620	636,620	0
38379V-WT-7	GNR 2016-038 DZ - CMO/RMBS		12/01/2022	Direct		132,253	132,253	0
38380A-KK-2	GNR 2016-116 DZ - CMO/RMBS		12/01/2022	Direct		102,823	102,823	0
38380X-2N-6	GNR 2018-113 Z - CMO/RMBS		12/01/2022	Direct		358,214	358,214	0
38380X-DK-0	GNR 2018-079 AZ - CMO/RMBS		12/01/2022	Direct		351,715	351,715	0
38380X-S5-7	GNR 2018-115 GZ - CMO/RMBS		12/01/2022	Direct		399,614	399,614	0
38380Y-BB-0	GNR 2018-112 VZ - CMO/RMBS		12/01/2022	Direct		353,791	353,791	0
38381B-FC-3	GNR 2018-168 ZN - CMO/RMBS		12/01/2022	Direct		377,272	377,272	0
912810-RZ-3	UNITED STATES TREASURY		11/16/2022	JP MORGAN SECS INC NEW YORK		248,997	259,000	20
0109999999. Subtotal - Bonds - U.S. Governments						9,529,966	9,539,969	20
040114-HT-0	ARGENTINA, REPUBLIC OF (GOVERNMENT)	C	04/01/2022	CORPORATE ACTION		8,729	0	0
085209-AJ-3	BERMUDA, GOVERNMENT OF (GOVERNMENT)	C	08/15/2022	HSBC EM		20,375,160	20,000,000	61,667
168863-DS-4	CHILE, GOVERNMENT OF	C	02/23/2022	BBVA?EM		2,490,900	2,850,000	26,505
168863-DV-7	CHILE, GOVERNMENT OF	C	05/18/2022	Various		2,493,720	2,500,000	14,700
168863-DY-1	CHILE, GOVERNMENT OF	C	05/18/2022	Various		17,434,084	17,131,000	81,669
21987B-AR-9	CORPORACION NACIONAL DEL COBRE DE CHILE	C	02/23/2022	BARCLAYS EM		2,992,500	3,000,000	13,458
21987B-AY-4	CORPORACION NACIONAL DEL COBRE DE CHILE	C	03/10/2022	SCOTIA CAPITAL (USA) INC.		8,407,253	9,000,000	38,281
221597-BV-8	COSTA RICA, REPUBLIC OF (GOVERNMENT)	C	02/14/2022	HSBC EM		495,000	500,000	15,310
25714P-EP-9	DOMINICAN REPUBLIC OF (GOVERNMENT)	C	02/16/2022	CITIGROUP EM		600,000	600,000	0
344593-AF-5	FONDO MIVIVIENDA SA	C	04/07/2022	BANK OF AMERICA EM		1,494,780	1,500,000	0
401494-AV-1	GUATEMALA, REPUBLIC OF (GOVERNMENT)	C	08/03/2022	SANTANDER EMERGING MARKETS-EM		3,756,262	3,800,000	0
421790-AH-9	HAZINE MUSTESARLIGI VARLIK KIRALAMA AS	C	02/16/2022	HSBC EM		3,500,000	3,500,000	0
455780-CA-2	INDONESIA, REPUBLIC OF (GOVERNMENT)	C	05/18/2022	Direct		3,990,926	4,000,000	51,333
455780-CB-0	INDONESIA, REPUBLIC OF (GOVERNMENT)	C	05/18/2022	Direct		2,531,452	2,500,000	39,583
455780-DJ-2	INDONESIA, REPUBLIC OF (GOVERNMENT)	C	03/22/2022	CITIGROUP EM		2,987,490	3,000,000	0
455780-DN-3	INDONESIA, REPUBLIC OF (GOVERNMENT)	C	09/07/2022	Various		6,920,365	7,003,000	0
65412J-AU-7	NIGERIA, FEDERAL REPUBLIC OF (GOVERNMENT	C	03/17/2022	CITIGROUP EM		1,000,000	1,000,000	0
698299-BR-4	PANAMA, REPUBLIC OF (GOVERNMENT)	C	01/11/2022	CITIGROUP EM		5,750,000	5,750,000	0
698299-BS-2	PANAMA, REPUBLIC OF (GOVERNMENT)	C	02/07/2022	CITIGROUP EM		4,900,000	5,000,000	12,500
71567P-AK-6	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI	C	09/02/2022	JP MORGAN SEC -LDN		1,400,883	1,400,000	171
71567P-AU-4	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI	C	05/24/2022	DEUTSCHE BANK EM		5,000,000	5,000,000	0
71567P-AV-2	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI	C	05/24/2022	DEUTSCHE BANK EM		3,200,000	3,200,000	0
716743-AL-3	PETRONAS CAPITAL LTD	C	03/10/2022	Various		10,492,775	10,200,000	219,300
718286-CA-3	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	C	05/18/2022	Direct		1,105,495	1,110,000	8,784
748148-PB-3	QUEBEC, PROVINCE OF	C	09/02/2022	Direct		3,213,500	3,200,000	31,333
77586R-AK-6	ROMANIA (GOVERNMENT)	C	01/19/2022	HSBC EM		745,433	750,000	0
77586R-AL-4	ROMANIA (GOVERNMENT)	C	01/24/2022	Various		4,332,259	4,324,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G01088-AJ-5	ADCB FINANCE (CAYMAN) LTD	D	05/18/2022	Direct		2,001,107	2,000,000	18,000
M87068-AT-5	ISRAEL, STATE OF (GOVERNMENT)	D	01/12/2022	CREDIT SUISSE INTL		6,761,685	6,100,000	115,702
Y6972H-LP-9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	C	03/21/2022	DEUTSCHE BANK EM		3,600,000	3,600,000	0
0309999999. Subtotal - Bonds - All Other Governments						133,981,758	133,518,000	748,296
455170-AA-8	INDIANA UNIVERSITY HEALTH INC		10/01/2022	JP MORGAN SECURITIES INC.		11,950,000	11,950,000	0
54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEGE DIST		12/27/2022	Direct		2,380,832	2,000,000	54,182
64966H-4K-3	NEW YORK N Y		08/24/2022	Direct		11,308,470	10,000,000	219,148
64966H-YM-6	NEW YORK N Y		02/14/2022	Direct		15,187,767	13,675,000	369,523
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						40,827,069	37,625,000	642,853
02765U-EK-6	AMERICAN MUN PWR OHIO INC REV		02/18/2022	Direct		6,815,353	4,500,000	3,032
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV		11/16/2022	CORPORATE ACTION		1,202,249	855,000	20,504
231266-FD-4	CURATORS UNIV MO SYS FACS REV		12/27/2022	Direct		5,770,000	5,770,000	36,111
23503C-AP-2	DALLAS FORT WORTH TEX INTL ARPT REV		04/06/2022	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	0
3136A7-XX-5	FNR 2012-87 NZ - CMO/RMBS		10/01/2022	Direct		739,255	739,255	0
3136A8-XR-6	FNR 2012-94 LZ - CMO/RMBS		06/01/2022	Direct		180,427	180,427	0
3136A9-WX-2	FNR 2012-121 GZ - CMO/RMBS		02/01/2022	Direct		134,197	134,197	0
3136AA-DX-0	FNR 2012-129 ZC - CMO/RMBS		12/01/2022	Direct		528,619	528,619	0
3136AB-C9-2	FNR 2013-5 MZ - CMO/RMBS		12/01/2022	Direct		609,847	609,847	0
3136AD-5A-3	FNR 2013-50 ZB - CMO/RMBS		12/01/2022	Direct		254,430	254,430	0
3136AG-AZ-5	FNR 2013-96 ZY - CMO/RMBS		12/01/2022	Direct		597,358	597,358	0
3136AG-LN-0	FNR 2013-93 ZV - CMO/RMBS		11/01/2022	Direct		435,619	435,619	0
3136AH-PL-8	FNR 2013-126 ZH - CMO/RMBS		02/01/2022	Direct		82,057	82,057	0
3136AJ-V3-7	FNR 2014-29 BZ - CMO/RMBS		12/01/2022	Direct		251,309	251,309	0
3136AP-FJ-6	FNR 2015-45 ZY - CMO/RMBS		12/01/2022	Direct		557,366	557,366	0
3136AV-2T-5	FNR 2017-21 ZL - CMO/RMBS		12/01/2022	Direct		1,231,278	1,231,278	0
3136AW-EH-6	FNR 2017-28 VZ - CMO/RMBS		12/01/2022	Direct		454,143	454,143	0
3136AW-J4-0	FNR 2017-46 ZL - CMO/RMBS		12/01/2022	Direct		1,027,587	1,027,587	0
3136AW-MZ-7	FNR 2017-35 AZ - CMO/RMBS		12/01/2022	Direct		1,176,998	1,176,998	0
3136AW-XR-3	FNR 2017-41 MZ - CMO/RMBS		12/01/2022	Direct		406,545	406,545	0
3136AX-GR-0	FNR 2017-49 ZJ - CMO/RMBS		12/01/2022	Direct		816,409	816,409	0
3136B3-YE-4	FNA 2018-M15 Z1 - CMBS		12/01/2022	Direct		271,567	271,567	0
3136B3-YJ-3	FNA 2018-M15 Z2 - CMBS		12/01/2022	Direct		647,491	647,491	0
3136B4-D5-4	FNA 2019-M10 Z - CMBS		12/01/2022	Direct		939,843	939,843	0
3136B8-UB-3	FNA 2020-M06 Z - CMBS		12/01/2022	Direct		627,505	627,505	0
3137A7-W8-9	FHR 3828 ZC - CMO/RMBS		12/01/2022	Direct		630,373	630,373	0
3137A7-W9-7	FHR 3828 ZE - CMO/RMBS		12/01/2022	Direct		476,504	476,504	0
3137A8-KF-4	FHR 3822 ZG - CMO/RMBS		07/01/2022	Direct		125,109	125,109	0
3137A9-DZ-6	FHR 3840 AZ - CMO/RMBS		12/01/2022	Direct		559,273	559,273	0
3137AN-2M-6	FHR 4019 EZ - CMO/RMBS		07/01/2022	Direct		324,478	324,478	0
3137AT-RU-8	FHR 4097 ZT - CMO/RMBS		07/01/2022	Direct		508,380	508,380	0
3137B3-3J-5	FHR 4213 ZD - CMO/RMBS		05/01/2022	Direct		394,852	394,852	0
3137B6-N4-9	FHR 4281 DZ - CMO/RMBS		08/01/2022	Direct		192,307	192,307	0
3137BC-DP-0	FHR 4368 CZ - CMO/RMBS		12/01/2022	Direct		446,546	446,546	0
3137BE-W5-9	FHR 4395 JZ - CMO/RMBS		12/01/2022	Direct		415,735	415,735	0
3137BG-LJ-6	FHR 4438 VZ - CMO/RMBS		12/01/2022	Direct		197,127	197,127	0
3137BJ-C5-0	FHR 4470 AZ - CMO/RMBS		12/01/2022	Direct		203,516	203,516	0
3137BJ-VD-2	FHR 4479 HZ - CMO/RMBS		12/01/2022	Direct		1,327,575	1,327,575	0
3137BL-7E-2	FHR 4504 DZ - CMO/RMBS		12/01/2022	Direct		292,669	292,669	0
3137BM-KL-9	FHR 4532 Z - CMO/RMBS		12/01/2022	Direct		216,253	216,253	0
3137BM-Q7-4	FHR 4543 ZH - CMO/RMBS		12/01/2022	Direct		637,025	637,025	0
3137BM-V6-0	FHR 4552 DZ - CMO/RMBS		12/01/2022	Direct		435,416	435,416	0
3137BM-XE-1	FHR 4551 KZ - CMO/RMBS		12/01/2022	Direct		213,755	213,755	0
3137BN-CM-4	FHR 4558 Z - CMO/RMBS		12/01/2022	Direct		246,550	246,550	0
3137BP-HQ-5	FHR 4582 EZ - CMO/RMBS		12/01/2022	Direct		210,522	210,522	0
3137BP-J2-6	FHR 4582 GZ - CMO/RMBS		12/01/2022	Direct		463,088	463,088	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3137BQ-BX-4	FHR 4587 ZH - CMO/RMBS		12/01/2022	Direct		780,179	780,179	0
3137BQ-GK-7	FHR 4593 MZ - CMO/RMBS		12/01/2022	Direct		431,049	431,049	0
3137BS-EQ-2	FHR 4622 KZ - CMO/RMBS		12/01/2022	Direct		871,967	871,967	0
3137BS-VT-7	FHR 4628 KZ - CMO/RMBS		12/01/2022	Direct		1,120,487	1,120,487	0
3137BS-YF-4	FHR 4630 MZ - CMO/RMBS		12/01/2022	Direct		748,667	748,667	0
3137BS-YW-7	FHR 4630 ZM - CMO/RMBS		12/01/2022	Direct		464,592	464,592	0
3137BU-5E-4	FHR 4647 MZ - CMO/RMBS		12/01/2022	Direct		168,940	168,940	0
3137BU-ZV-3	FHR 4659 LZ - CMO/RMBS		12/01/2022	Direct		632,736	632,736	0
3137BW-2B-9	FHR 4671 BZ - CMO/RMBS		12/01/2022	Direct		419,897	419,897	0
3137BW-MV-3	FHR 4666 HZ - CMO/RMBS		12/01/2022	Direct		34,439	34,439	0
3137BY-CP-3	FHR 4680 ZT - CMO/RMBS		03/01/2022	Direct		58,789	58,789	0
3137BY-JB-7	FHR 4681 ZH - CMO/RMBS		12/01/2022	Direct		616,071	616,071	0
3137F1-WV-6	FHR 4700 Z - CMO/RMBS		04/01/2022	Direct		143,560	143,560	0
31397Q-3L-0	FNR 2010-149 ZC - CMO/RMBS		05/01/2022	Direct		313,665	313,665	0
31397Q-4X-3	FNR 2010-155 JZ - CMO/RMBS		08/01/2022	Direct		42	42	0
31397Q-VM-7	FNR 2011-21 PZ - CMO/RMBS		12/01/2022	Direct		143,487	143,487	0
31397S-BX-1	FNR 2011-14 GZ - CMO/RMBS		12/01/2022	Direct		907,075	907,075	0
31418D-SH-6	FN MA4119 - RMBS		06/01/2022	Direct		55	0	(55)
35563P-JJ-9	SCRT 2019-1 MZ - CMO/RMBS		12/01/2022	Direct		1,178,075	1,178,075	0
45506E-CL-5	INDIANA ST FIN AUTH REV		06/23/2022	WELLS FARGO SECURITIES, LLC		813,410	1,000,000	14,916
485429-Z7-2	KANSAS ST DEV FIN AUTH REV		03/03/2022	WELLS FARGO SECURITIES, LLC		2,373,194	1,955,000	37,994
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDICATED T		08/24/2022	WELLS FARGO SECURITIES, LLC		2,192,868	1,600,000	32,278
59259N-ZN-6	METROPOLITAN TRANSN AUTH N Y DEDICATED T		08/24/2022	CORPORATE ACTION		1,208,401	920,000	15,405
64971M-4P-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		11/29/2022	CORPORATE ACTION		13,177,965	11,305,000	61,091
64971M-5L-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		11/29/2022	CORPORATE ACTION		742,959	585,000	2,535
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		05/24/2022	CORPORATE ACTION		209,244	170,000	3,077
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER TAX REV		11/16/2022	CORPORATE ACTION		577,067	455,000	74
709235-T3-9	PENNSYLVANIA ST UNIV		09/02/2022	BARCLAYS CAPITAL INC.		1,980,000	1,980,000	132
73358W-RP-1	PORT AUTH N Y & N J		02/18/2022	Direct		22,000,000	22,000,000	51,529
898735-UW-3	TUCSON ARIZ CTFS PARTN		06/23/2022	WELLS FARGO SECURITIES, LLC		5,175,795	6,675,000	93,201
91087B-AS-9	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	05/18/2022	BANK OF AMERICA EM		7,271,225	7,300,000	14,080
91412G-TG-0	UNIVERSITY CALIF REVS		05/24/2022	Direct		3,042,932	2,865,000	3,295
0909999999. Subtotal - Bonds - U.S. Special Revenues						105,073,337	100,455,620	389,199
000000-00-0	Adjustment	B	01/31/2022	GREENSLEDGE CAPITAL		50,469	0	0
000000-00-0	AVOCA 20R CR - CDO	B	02/01/2022	GREENSLEDGE CAPITAL		3,183,640	3,120,975	13,740
000000-00-0	NBLAEC-3-D - CDO	B	02/03/2022	JPMORGAN CHASE BANK, NATIONAL ASSOCIATIO		1,715,100	1,696,650	0
000000-00-0	NEUBE 3 C - CDO	B	02/03/2022	JPMORGAN CHASE BANK, NATIONAL ASSOCIATIO		4,859,450	4,807,175	0
000000-00-0	BECLO 8R C - CDO	B	02/03/2022	CREDIT SUISSE INTERNATIONAL		5,146,566	5,089,950	0
000000-00-0	Mode Transportation		02/04/2022	COMPANY		24,500,000	25,000,000	0
000000-00-0	LOGIC C - CDO	B	02/11/2022	BARCLAYS CAPITAL SECURITIES LIMITED		9,064,800	9,160,800	0
000000-00-0	SNDPE D - CDO	B	02/14/2022	JEFFERIES INTERNATIONAL LIMITED		11,578,400	11,614,275	0
000000-00-0	ACLO 9 D - CDO	B	02/23/2022	CREDIT SUISSE SECURITIES EUROPE LIMITED		791,490	793,590	0
000000-00-0	ST. PAUL'S CLO IX DESIGNATED ACTIVITY CO	B	02/23/2022	JEFFERIES INTERNATIONAL LIMITED		904,560	906,960	0
000000-00-0	AVOCA 26A C 144A - CDO	B	02/23/2022	BANK OF AMERICA, N.A.		11,307,000	11,337,000	0
000000-00-0	CORDA D - CDO	B	03/04/2022	JEFFERIES INTERNATIONAL LIMITED		545,950	552,800	0
000000-00-0	OTOPK 1 D - CDO		03/04/2022	BANK OF AMERICA LONDON		5,623,285	5,693,840	0
000000-00-0	CORDA C - CDO	B	03/04/2022	JEFFERIES INTERNATIONAL LIMITED		9,281,150	9,397,600	0
000000-00-0	SNDPE 7 D - CDO	B	03/10/2022	CREDIT SUISSE SEC USA LLC		4,429,920	4,651,920	36,503
000000-00-0	TORO EUROPEAN CLO 8 DAC - CDO	B	03/16/2022	JPMORGAN CHASE BANK, NATIONAL ASSOCIATIO		8,907,570	8,859,780	0
000000-00-0	TORO EUROPEAN CLO 8 DAC - CDO	B	03/16/2022	JPMORGAN CHASE BANK, NATIONAL ASSOCIATIO		8,907,570	8,859,780	0
000000-00-0	HARVEST CLO XXVIII DESIGNATED ACTIVITY C	B	03/17/2022	Direct		6,661,800	6,598,200	0
000000-00-0	ACLO 5R D - CDO	B	03/21/2022	CITIGROUP GLOBAL MARKETS LTD.		538,201	552,250	0
000000-00-0	AIG Rover, LLC Class C Notes		03/29/2022	Direct		2,416,811	2,400,000	0
000000-00-0	Infostretch Corporation - ABS		04/01/2022	COMPANY		16,460,000	16,795,918	0
000000-00-0	BLACKROCK EUROPEAN CLO XIII DESIGNATED A	C	04/07/2022	BANK OF AMERICA LONDON		3,644,800	3,650,160	0
000000-00-0	Bighorn VIII, Ltd Class B Notes - ABS		04/20/2022	Direct		7,008,444	7,000,000	0
000000-00-0	AQUE 205R DR - CDO	B	05/03/2022	MORGAN STANLEY INTERNATIONAL LIMITED		495,295	524,900	702
000000-00-0	CORDA XX D - CDO	B	05/04/2022	MORGAN STANLEY INTERNATIONAL LIMITED		2,008,806	2,104,600	8,676

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	CGMSE 2014-3 CR - CDO	B	05/06/2022	MORGAN STANLEY INTERNATIONAL LIMITED		3,243,835	3,456,543	3,929
000000-00-0	AQUE 205R CR - CDO	B	05/11/2022	MORGAN STANLEY INTERNATIONAL LIMITED		1,975,151	2,106,600	3,041
000000-00-0	INVSC 8 C - CDO	B	05/16/2022	JEFFERIES INTERNATIONAL LIMITED		6,785,350	6,762,600	0
000000-00-0	ARMDA 3R C - CDO	B	05/25/2022	MORGAN STANLEY INTERNATIONAL LIMITED		5,128,186	5,150,320	12,204
000000-00-0	CVCC-9R-B1R - CDO	B	06/22/2022	MORGAN STANLEY INTERNATIONAL LIMITED		1,229,124	1,316,125	2,370
000000-00-0	HARVT 29 B1 - CDO	B	07/08/2022	CREDIT SUISSE SECURITIES EUROPE LIMITED		1,190,475	1,218,960	0
000000-00-0	Dwyer Instruments, Inc. Equity		09/01/2022	Direct		(54,543)	(5,454)	0
000000-00-0	Wineshipping.com LLC Equity 10/29/21		09/01/2022	Direct		(52,631)	(526)	0
000000-00-0	ARESE X B1 - CDO	B	09/13/2022	MORGAN STANLEY INTERNATIONAL LIMITED		1,374,714	1,466,530	3,845
000000-00-0	ARESE 12R B1R - CDO	B	09/22/2022	MORGAN STANLEY AND CO. INTERNATIONAL PLC		927,838	989,800	3,341
000000-00-0	AVOCA XIX C - CDO	B	09/27/2022	BARCLAYS CAPITAL SECURITIES LIMITED		882,998	961,500	5,054
000000-00-0	HARVT VII CR - CDO	B	09/27/2022	MORGAN STANLEY INTERNATIONAL LIMITED		901,688	961,500	4,978
000000-00-0	BLACKSTONE PRIVA 7.49% 10/11/2027		09/28/2022	Various		35,094,005	35,535,714	0
000000-00-0	SNDPE III B1 - CDO	B	09/29/2022	MORGAN STANLEY INTERNATIONAL LIMITED		1,542,096	1,705,025	6,829
000000-00-0	ARESE XIII B1 - CDO	B	10/03/2022	MERRILL LYNCH INTL -LDN		1,126,770	1,226,250	4,972
000000-00-0	ARMDA 5 B - CDO	B	10/12/2022	MORGAN STANLEY INTERNATIONAL LIMITED		2,483,475	2,738,325	10,246
000000-00-0	VOYE V B1 - CDO	B	10/13/2022	MORGAN STANLEY INTERNATIONAL LIMITED		881,198	969,700	170
000000-00-0	CADOG XII C - CDO	B	10/13/2022	JEFFERIES INTERNATIONAL LIMITED		882,588	969,700	300
000000-00-0	CGMSE 2018-2 A2A - CDO	B	10/13/2022	MORGAN STANLEY INTERNATIONAL LIMITED		896,382	969,700	2,880
000000-00-0	CGMSE 2014-3 BR - CDO	B	10/20/2022	JEFFERIES INTERNATIONAL LIMITED		2,092,938	2,344,080	0
000000-00-0	CORDA XV CR - CDO	B	10/20/2022	JEFFERIES INTERNATIONAL LIMITED		3,073,165	3,418,450	14,703
000000-00-0	CRNCL 7 B - CDO	B	10/24/2022	ROBERT BAIRD		930,921	984,800	4,588
000000-00-0	ARESE 14 C - CDO	B	10/26/2022	JEFFERIES INTERNATIONAL LIMITED		935,124	995,900	1,398
000000-00-0	HPS Corporate Lending Fund FRN 11/14/202		10/28/2022	COMPANY		25,000,000	25,000,000	0
000000-00-0	Class A Notes 11/15/35 (144A) UNFUNDED		11/03/2022	Direct		0	32,500,000	0
00038K-AU-5	ABBSL 1R BR - CDO	C	01/14/2022	MORGAN STANLEY & CO. LLC		7,150,000	7,150,000	0
00038K-AW-1	ABBSL 1R CR - CDO	C	01/14/2022	MORGAN STANLEY & CO. LLC		7,502,221	7,500,000	0
00085U-AL-5	ABPCI 4R A1R - CDO	C	12/13/2022	BNP PARIBAS		9,635,000	10,000,000	80,142
001055-AF-9	AFLAC INC		11/15/2022	Direct		13,955,799	13,803,000	222,573
00108W-AH-3	AEP TEXAS INC		09/19/2022	Direct		3,798,850	3,739,000	44,307
001192-AK-9	SOUTHERN COMPANY GAS CAPITAL CORP		11/15/2022	Direct		16,652,790	21,000,000	420,933
00119T-AK-0	AGL 5 BR - CDO	C	05/12/2022	DEUTSCHE BANK SECURITIES INC.		3,718,260	3,900,000	7,782
00119T-AM-6	Adjustment	C	11/30/2022	MIZUHO SECURITIES		34,126	0	0
00119V-AS-8	AGL 6R CR - CDO	C	05/04/2022	GOLDMAN SACHS & CO, NY		1,468,792	1,500,000	2,142
00140B-AN-6	AIGIM 2019-1 I - CDO		10/18/2022	WELLS FARGO SECURITIES, LLC		44,193,037	46,332,500	0
00140L-AJ-3	AIMCO 12 CR - CDO	C	05/18/2022	MITSUBISHI UFJ SECURITIES (USA) INC.		3,858,924	4,050,000	10,444
00140L-AK-0	AIMCO 12 DR - CDO	C	09/06/2022	RW BAIRD		1,169,575	1,240,000	9,364
00141U-AQ-6	Adjustment		07/31/2022	CREDIT SUISSE SECURITIES (USA) LLC		131,191	0	0
00176P-AN-2	AMMC 19R CR - CDO		04/21/2022	CITIBANK		249,958	250,000	250
00206R-BH-4	AT&T INC		07/21/2022	MORGAN STANLEY & CO. LLC		1,354,725	1,500,000	7,167
00217V-AA-8	AREIT 22CRE7 A - CMBS		11/01/2022	BANK OF AMERICA, N.A.		6,217,321	6,305,000	15,649
00217V-AC-4	AREIT 22CRE7 AS - CMBS		11/21/2022	Various		5,058,004	5,141,000	5,078
00217V-AE-0	AREIT 22CRE7 B - CMBS		12/07/2022	Various		3,447,259	3,503,000	9,459
00217V-AG-5	AREIT 22CRE7 C - CMBS		08/08/2022	Various		2,895,251	2,903,000	1,492
00224P-AA-2	SR SECD LN 144A - ABS		04/21/2022	MORGAN STANLEY & CO		140,362,000	140,362,000	0
00231#-AA-5	ASF Orca TL 1L 12/2026 - ABS		12/27/2022	Direct		84,516,898	83,151,775	1,327,980
00253X-AB-7	AADVANTAGE LOYALTY IP LTD		02/14/2022	Various		2,302,769	2,256,000	8,133
002819-AC-4	ABBOTT LABORATORIES		11/15/2022	Direct		15,870,383	14,350,000	404,491
002824-AY-6	ABBOTT LABORATORIES		11/15/2022	Direct		10,468,920	10,300,000	254,753
00287Y-AM-1	ABBVIE INC		06/22/2022	SG AMERICAS SECURITIES, LLC		4,569,600	5,000,000	29,333
00287Y-CA-5	ABBVIE INC		07/21/2022	MORGAN STANLEY & CO. LLC		931,820	1,000,000	7,200
003000-AA-4	ABERCROMBIE AND FITCH MANAGEMENT CO		03/14/2022	MARKETAXESS CORPORATION		540,999	516,000	7,490
004421-MR-1	ACE 2005-SN1 M1 - RMBS		12/01/2022	Direct		0	13,171	0
00652M-AK-8	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT	C	02/08/2022	AUSTRALIA & NZ BANKING GROUP		4,632,850	5,000,000	4,253
007036-VF-0	ARMT 2005-11 3A1 - CMO/RMBS		11/01/2022	Direct		0	0	0
007037-BP-8	ARMT 2007-1 322 - CMO/RMBS		07/01/2022	Direct		0	93	0
00703A-AA-5	ARMT 2007-2 1A1 - CMO/RMBS		02/01/2022	Direct		0	0	0
00751Y-AG-1	ADVANCE AUTO PARTS INC		03/08/2022	Various		6,940,350	7,000,000	2,917
007589-AE-4	ADVOCATE HEALTH AND HOSPITALS CORP		03/03/2022	RBC CAPITAL MARKETS, LLC		919,710	1,000,000	6,852

SCHEDULE D - PART 3

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00817Y-AF-5	AETNA INC		11/15/2022	Direct		209,806	200,000	5,521
00901A-AN-7	AIMCO 10 CR - CDO	C	12/07/2022	JP MORGAN CHASE BANK N.A.		3,941,700	4,200,000	33,405
00901F-AE-6	AIMCO 16 C - CDO	C	03/03/2022	ROBERT W BAIRD		2,977,936	3,000,000	14,964
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIES INC		02/02/2022	GOLDMAN SACHS		1,993,920	2,000,000	0
01627A-AC-2	ADC 221 A2 - ABS		11/07/2022	GUGGENHEIM		58,022,253	60,000,000	0
02079K-AF-4	ALPHABET INC		11/16/2022	CITIGROUP GLOBAL MARKETS INC.		1,104,931	1,200,000	6,218
02079K-AG-2	ALPHABET INC		11/16/2022	JANE STREET EXECUTION SERVICES LLC		1,365,112	1,400,000	7,963
02147H-AC-6	CWALT 2006-OC5 2AA - RMBS		08/25/2022	Direct		0	10,661	0
02147H-AD-4	CWALT 2006-OC5 2AB - RMBS		08/25/2022	Direct		0	24,363	0
02147Y-AG-0	CWALT 2006-27CB A7 - CMO/RMBS		12/01/2022	Direct		0	1,385	0
023608-AC-1	SR NT SER B		08/25/2022	RBC CAP MARKETS CORP		3,434,000	3,434,000	0
02364W-BK-0	AMERICA MOVIL SAB DE CV	C	07/18/2022	MORGAN STANLEY EM		19,976,200	20,000,000	0
025816-CF-4	AMERICAN EXPRESS CO		08/31/2022	WELLS FARGO SECURITIES LLC		9,420,468	9,734,000	86,186
025816-CW-7	AMERICAN EXPRESS CO		04/28/2022	MORGAN STANLEY CO		4,990,650	5,000,000	0
025816-CX-5	AMERICAN EXPRESS CO		05/18/2022	DEUTSCHE BANK		2,000,000	2,000,000	0
025816-DA-4	AMERICAN EXPRESS CO		07/25/2022	CREDIT SUISEE FIRST BOSTON		3,000,000	3,000,000	0
025816-DB-2	AMERICAN EXPRESS CO		10/31/2022	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		20,065,542	20,080,000	0
02660T-JE-4	AHM 2006-1 2A1 - CMO/RMBS		01/01/2022	Direct		351	0	281
03027X-BW-9	AMERICAN TOWER CORP		03/29/2022	J P MORGAN SECURITIES		994,910	1,000,000	0
030360-AB-7	AMERICAN UNIVERSITY		05/24/2022	Direct		1,100,000	1,100,000	5,058
03072S-Q6-5	AMSI 2005-R9 M4 - RMBS		12/27/2022	Direct		0	14,463	0
03076C-AL-0	AMERIPRISE FINANCIAL INC		05/10/2022	BANK OF AMERICA		3,299,208	3,300,000	0
031162-DE-7	AMGEN INC		02/17/2022	CITIGROUP		4,987,800	5,000,000	0
031162-DG-2	AMGEN INC		02/17/2022	CITIGROUP GLOBAL MARKETS INC.		24,846,000	25,000,000	0
03331G-AJ-7	ANCHC 24 D - CDO	C	03/16/2022	GOLDMAN SACHS & CO, NY		7,425,000	7,500,000	0
03331P-AA-6	ANCHF 15 A - CDO	D	04/21/2022	PERSHING DIV OF DLJ SEC LNDING		13,596,295	13,596,295	0
03331P-AC-2	ANCHF 15 B - CDO	C	04/21/2022	PERSHING DIV OF DLJ SEC LNDING		2,980,726	2,980,726	0
03331P-AE-8	ANCHF 15 C - CDO	C	04/21/2022	PERSHING DIV OF DLJ SEC LNDING		2,091,738	2,091,738	0
03331P-AG-3	ANCHF 15 D - CDO	C	04/21/2022	PERSHING DIV OF DLJ SEC LNDING		862,319	888,989	0
03331R-AA-2	ANCHF 15 E - CDO	C	04/21/2022	PERSHING DIV OF DLJ SEC LNDING		363,753	386,971	0
03331R-AC-8	ANCHF 15 F - CDO	C	04/21/2022	PERSHING DIV OF DLJ SEC LNDING		225,000	250,000	0
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC		03/01/2022	Various		21,679,476	19,200,000	80,213
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC		08/24/2022	CITIGROUP GLOBAL MARKETS INC.		15,966,969	15,000,000	71,688
03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		08/23/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		15,951,806	16,000,000	77,333
03665J-AK-4	ANTR 2017-1 BR - CDO	C	09/27/2022	NATIXIS		3,875,193	4,250,000	39,478
03665L-AE-3	ANTR 2018-3 B - CDO	C	05/19/2022	JEFFERIES & COMPANY		482,500	500,000	1,450
03740L-AE-2	AON CORP		12/19/2022	GOLDMAN SACHS & CO.		2,067,354	2,545,000	31,155
03766H-AJ-9	APID 39 C - CDO	C	02/25/2022	SOCIETE GENERALE		6,000,000	6,000,000	0
03768R-AL-0	APID XXXII C - CDO	C	05/09/2022	BARCLAYS CAP INC -NY		1,711,805	1,750,000	3,535
03768U-AA-7	APID XXXV A - CDO	C	10/26/2022	MORGAN STANLEY FIXED		5,765,400	6,000,000	7,057
03768W-AL-9	APID XXXIV A1R - CDO	C	10/12/2022	BANK OF AMERICA, N.A.		2,196,960	2,288,000	21,097
03769C-AE-8	APID XXXVIII B - CDO	C	05/03/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		7,693,000	7,850,000	57,767
03769R-AE-5	APID XL B - CDO	C	10/26/2022	MITSUBISHI UFJ SECURITIES (USA) INC.		13,142,984	13,545,000	173,464
037833-AL-4	APPLE INC		03/24/2022	WELLS FARGO SECURITIES, LLC		5,426,200	5,200,000	80,080
038222-AN-5	APPLIED MATERIALS INC		11/16/2022	GOLDMAN SACHS & CO.		3,698,713	3,600,000	28,875
03842*-CB-0	1ST MTG BD		10/20/2022	HUNTINGTON CAPITAL MARKETS		17,010,000	17,010,000	0
03880R-AC-3	ARCLO 2021-FL4 AS - CMBS	C	11/09/2022	MORGAN STANLEY FIXED		8,531,445	9,025,000	35,884
039653-AA-8	ARCOSA INC		05/16/2022	Various		941,900	1,007,000	13,972
039939-AE-3	ARES 67 B1 - CDO	C	10/31/2022	NOMURA SECURITIES INTL INC		2,500,000	2,500,000	0
039939-AG-8	ARES 67 B2 - CDO	C	10/31/2022	NOMURA SECURITIES INTL INC		10,000,000	10,000,000	0
039939-AJ-2	ARES 67 C - CDO	C	10/31/2022	NOMURA SECURITIES INTL INC		2,000,000	2,000,000	0
04002V-AG-6	AREIT 22CRE6 C - CMBS	C	11/02/2022	PERFORMANCE TRUST CAP		988,678	1,082,000	2,577
04002V-AJ-0	AREIT 22CRE6 D - CMBS	C	11/07/2022	PERFORMANCE TRUST CAP		1,057,859	1,157,000	4,061
04009B-AG-3	ARES 3 C - CDO	C	06/10/2022	JP MORGAN CHASE BANK N.A.		13,004,980	13,000,000	0
04009B-AL-2	ARES C2 - CDO	C	06/10/2022	JP MORGAN CHASE BANK N.A.		4,922,180	4,920,000	0
04019F-AG-2	ARES 65 C - CDO	C	04/27/2022	GOLDMAN SACHS & CO, NY		11,795,519	11,750,000	0
04019F-AJ-6	ARES-65-D - CDO	C	04/27/2022	GOLDMAN SACHS & CO, NY		3,015,822	3,000,000	0
04019H-AJ-2	ARES 64 C1 - CDO	C	03/25/2022	BARCLAYS CAP INC -NY		7,500,000	7,500,000	0
04019H-AL-7	ARES 64 C2 - CDO	C	03/25/2022	BARCLAYS CAP INC -NY		7,500,000	7,500,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC		02/15/2022	GOLDMAN SACHS & CO.		1,699,260	1,784,000	21,804
04541G-RA-2	ABSHE 2005-HE3 M7 - RMBS		11/25/2022	Direct		0	40,911	0
04623T-AE-5	MORGN 2 C - CDO		01/26/2022	JP MORGAN CHASE BANK N.A.		1,495,316	1,500,000	685
04625P-AA-9	ARMOR HOLDCO INC		03/03/2022	Various		1,882,958	1,937,000	49,023
048303-CC-3	ATLANTIC CITY ELECTRIC CO		11/15/2022	Direct		8,018,960	8,000,000	0
05377R-EY-6	AESOP 193D D - ABS		05/20/2022	SMITH BARNEY HARRIS CO.		64,085,949	64,050,000	0
05377R-FD-1	AESOP 221 C - ABS		04/07/2022	BARCLAYS SEC		30,035,020	30,000,000	0
05466A-AA-1	AXIAN TELECOM	C	02/09/2022	JPMORGAN EM		1,500,000	1,500,000	0
05493F-AE-9	BDS 2021-FL7 C - CMBS	C	12/12/2022	JP MORGAN SECURITIES LLC		3,191,750	3,400,000	12,248
05493J-AA-9	BDS 21FL8 A - CMBS	C	10/28/2022	BANK OF AMERICA, N.A.		531,696	552,411	937
054967-AG-9	BAMLL 2018-DSNY B - CMBS		12/06/2022	JP MORGAN SECURITIES LLC		899,713	935,000	1,490
054978-AC-5	BBAM 1 A2 - CDO	C	02/14/2022	BARCLAYS CAPITAL INC.		1,150,000	1,150,000	0
054982-AA-1	BCAST 2022-A ISSUER LLC		11/22/2022	Direct		975,000	975,000	0
055451-AV-0	BHP BILLITON FINANCE (USA) LTD	C	07/21/2022	BARCLAYS CAPITAL INC.		264,895	250,000	3,993
05549G-AA-9	BHMS 2018-ATLS A - CMBS		10/31/2022	GOLDMAN SACHS & CO, NY		477,969	500,000	1,166
05549G-AJ-0	BHMS 2018-ATLS C - CMBS		08/11/2022	Various		1,282,811	1,357,000	424
05554U-AE-2	BXCMM 222 B2 - CDO		07/05/2022	WELLS FARGO BANK		5,524,303	5,525,000	0
05569Q-AD-6	BNCMT 2007-2 A4 - RMBS		01/20/2022	CREDIT SUISSE SECURITIES (USA) LLC		3,206,758	3,514,000	1,071
05583J-AC-6	BPCE SA	C	09/02/2022	Direct		8,982,173	9,000,000	112,875
05592D-AJ-3	BPR 22OANA C - CMBS		04/07/2022	MORGAN STANLEY & CO. LLC		14,471,404	14,500,000	0
05592L-AC-0	BOCA 22BOCA B - CMBS		10/28/2022	Various		20,643,872	20,690,000	1,154
05592L-AE-6	BOCA 22BOCA C - CMBS		04/28/2022	U.S. BANK		14,953,132	14,975,000	0
05592L-AG-1	BOCA 22BOCA D - CMBS		04/28/2022	CITIGROUP (SSB)		5,089,550	5,097,000	0
055983-AA-8	BSPRT 2022-FL8 A - CMBS	C	11/09/2022	MORGAN STANLEY FIXED		10,016,641	10,500,000	35,046
055984-AE-8	BSPRT 22FL9 AS - CDO		06/10/2022	WELLS FARGO BANK		1,215,720	1,228,000	0
055984-AG-3	BSPRT 22FL9 B - CDO		06/10/2022	WELLS FARGO BANK		1,495,890	1,511,000	0
055984-AJ-7	BSPRT 22FL9 C - CDO		07/11/2022	WELLS FARGO BANK		2,037,149	2,057,000	972
05602F-AC-1	BPCRE 22FL2 AS - CDO	C	05/18/2022	JP MORGAN SECURITIES LLC		2,869,020	2,898,000	0
05602F-AE-7	BPCRE 22FL2 B - CDO	C	05/18/2022	JP MORGAN SECURITIES LLC		2,869,020	2,898,000	0
05606D-AS-7	BX 22PSB A - CMBS		09/28/2022	Various		7,970,913	8,000,000	10,593
05608U-AJ-7	BX 22GPA B - CMBS		09/13/2022	J.P. MORGAN SECURITIES LLC		1,992,500	2,000,000	0
05608U-AL-2	BX 22GPA C - CMBS		09/13/2022	J.P. MORGAN SECURITIES LLC		7,870,375	7,900,000	0
05608U-AN-8	BX 22GPA D - CMBS		09/13/2022	J.P. MORGAN SECURITIES LLC		4,283,875	4,300,000	0
05608W-AL-8	BX 2021-SOAR D - CMBS		10/07/2022	BANK OF MONTREAL		1,746,264	1,851,971	5,859
05608W-AN-4	BX 2021-SOAR E - CMBS		07/20/2022	Various		3,080,404	3,276,686	2,987
05609B-AK-5	BX 21LBA DJV - CMBS		03/08/2022	BANK OF AMERICA, N.A.		156,025	163,000	187
05609B-BH-1	BX 21LBA EV - CMBS		02/17/2022	MORGAN STANLEY FIXED		2,733,765	2,771,000	1,181
05609M-CF-0	BMO 2022-C1 AS - CMBS		02/10/2022	BANK OF MONTREAL		20,598,410	20,000,000	55,140
05609P-AN-8	BX 21PAC E - CMBS		05/11/2022	BANK OF MONTREAL		6,682,813	7,000,000	13,625
05609Q-AC-0	BX 2021-ACNT B - CMBS		10/28/2022	Various		5,695,360	5,992,000	15,766
05609Q-AG-1	BX 2021-ACNT D - CMBS		10/12/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		9,513,155	10,000,000	37,603
05609W-AL-7	BX 22IND D - CMBS		04/08/2022	Various		25,956,155	26,018,000	0
05610B-AL-0	BXSC 22WSS D - CMBS		03/11/2022	JP MORGAN SECURITIES LLC		992,500	1,000,000	0
05610H-AE-3	BX 22LP2 C - CMBS		07/15/2022	CITIGROUP GLOBAL MARKETS INC.		9,645,808	10,003,949	135
05610H-AG-8	BX 22LP2 D - CMBS		07/15/2022	CITIGROUP GLOBAL MARKETS INC.		2,817,224	2,925,683	158
05610J-AG-4	BX 22MVRK E - CMBS		03/10/2022	BARCLAYS CAPITAL INC.		14,939,721	15,000,000	0
05610J-AW-9	BX 22MVRK D - CMBS		03/10/2022	Various		16,035,515	16,100,000	0
05682*-AE-4	SR NT SER E		04/07/2022	GOLDMAN SACHS -NY		15,000,000	15,000,000	0
05682*-AF-1	SR NT SER F		04/07/2022	GOLDMAN SACHS -NY		10,225,500	10,225,500	0
05682*-AG-9	SR NT SER G		04/07/2022	GOLDMAN SACHS -NY		12,465,000	12,465,000	0
05684C-AS-4	BCC 2020-3 CR - CDO	C	10/06/2022	BARCLAYS CAP INC -NY		3,899,245	4,250,000	45,425
05684L-AG-0	BCC 211 C - CDO	C	11/09/2022	CREDIT SUISSE SEC USA LLC		461,425	500,000	2,323
05724B-AA-7	BAKER HUGHES HOLDINGS LLC		03/14/2022	MERRIL LYNCH PIERCE FENNER SMITH		12,008,930	11,219,000	188,732
05766E-AE-2	BOBA 221 C - CDO	C	04/07/2022	GOLDMAN SACHS & CO, NY		11,000,000	11,000,000	0
05766E-AG-7	BOBA 221 D - CDO	C	04/07/2022	GOLDMAN SACHS & CO, NY		2,000,000	2,000,000	0
05874J-AE-0	BALLY 21 A2B - CDO	C	09/27/2022	BANC OF AMERICA/FIXED INCOME		8,000,000	8,000,000	0
05874J-AG-5	BALLY 21 B - CDO	C	09/27/2022	BANC OF AMERICA/FIXED INCOME		8,000,000	8,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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058928-AD-4	BAFC 2006-B 2A1 - CMO/RMBS		09/01/2022	Direct		0	2,365	0
05946X-MG-5	BAFC 2004-C CB1 - CMO/RMBS		03/01/2022	Direct		0	157	0
05946X-P6-4	BAFC 2005-6 211 - CMO/RMBS		12/01/2022	Direct		0	8,850	0
05948K-3G-2	BOAA 2006-2 5A3 - CMO/RMBS		03/01/2022	Direct		0	2,804	0
05949C-HQ-2	BOAMS 2005-I 2A1 - CMO/RMBS		02/01/2022	Direct		0	1,072	0
05950N-AA-6	BAFC 2006-5 1A1 - CMO/RMBS		07/25/2022	Direct		0	2,871	0
05951E-AC-1	BAFC 2006-J 2A1 - CMO/RMBS		09/01/2022	Direct		0	1,406	0
05951E-AD-9	BAFC 2006-J 2A2 - CMO/RMBS		09/01/2022	Direct		0	2,409	0
05951K-AM-5	BAFC 2006-7 A11 - CMO/RMBS		03/01/2022	Direct		0	6,570	0
059522-AT-9	Adjustment		05/31/2022	Adjustment		4,073	0	0
059522-BC-5	BAFC 2007-C 4A1 - CMO/RMBS		03/01/2022	Direct		0	2,084	0
059522-BG-6	BAFC 2007-C 5A1 - CMO/RMBS		05/01/2022	Direct		0	7,318	0
05952F-AM-5	BOAMS 2007-2 A12 - CMO/RMBS		05/01/2022	Direct		0	429	0
05959L-AH-6	BANCO DO BRASIL SA (CAYMAN ISLANDS BRANC	C	01/06/2022	UBS		497,805	500,000	0
05964H-AF-2	BANCO SANTANDER SA	C	09/02/2022	Direct		4,987,012	5,000,000	4,750
05969B-AD-5	BANCO SANTDR MX SA INSTITUCIN DE BANCA M	C	02/22/2022	MIZUHO EM		426,000	400,000	7,585
06050T-JZ-6	BANK OF AMERICA NA		11/29/2022	Direct		1,365,307	1,155,000	8,470
06051G-GF-0	BANK OF AMERICA CORP		07/26/2022	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		8,306,496	8,550,000	7,266
06051G-HM-4	BANK OF AMERICA CORP		12/27/2022	Direct		789,332	775,000	14,160
06368L-AQ-9	BANK OF MONTREAL	C	09/19/2022	MERRIL LYNCH PIERCE FENNER SMITH		13,059,863	13,250,000	12,109
06405L-AC-5	BANK OF NEW YORK MELLON		11/18/2022	PNC CAPITAL MARKETS LLC		2,978,659	2,980,000	0
06406R-BG-1	BANK OF NEW YORK MELLON CORP		08/24/2022	DEUTSCHE BANK SECURITIES INC.		8,590,575	8,750,000	70,830
06417X-AE-1	BANK OF NOVA SCOTIA	C	03/29/2022	Various		13,195,319	14,500,000	79,931
06417X-AG-6	BANK OF NOVA SCOTIA	C	04/05/2022	SCOTIA CAPITAL USA INC		8,499,745	8,500,000	0
06418B-AE-8	BANK OF NOVA SCOTIA	C	08/24/2022	RBC CAPITAL MARKETS		8,501,490	9,000,000	121,729
06738E-BY-0	BARCLAYS PLC	C	08/02/2022	Various		2,206,756	2,200,000	0
06759*-AA-8	SR NT SER A		03/21/2022	WELLS FARGO SECURITIES, LLC		4,900,000	4,900,000	0
06761V-AJ-6	BABSN 2019-IV C - CDO	C	10/11/2022	Various		6,933,243	7,000,000	42,263
06761V-AL-1	BABSN 2019-IV D - CDO	C	03/08/2022	BROWNSTONE INVESTMENT GROUP LLC		6,047,960	6,000,000	40,225
06762B-AJ-9	BABSN 2020-IV D1 - CDO	C	06/14/2022	BROWNSTONE INVESTMENT GROUP LLC		968,996	1,000,000	7,541
06763H-AE-6	BABSN 224 C - CDO	C	10/03/2022	MORGAN STANLEY FIXED		10,000,000	10,000,000	0
06763H-AG-1	BABSN 224 D - CDO	C	10/03/2022	MORGAN STANLEY FIXED		9,800,000	10,000,000	0
070252-AG-6	BARK 1 D - CDO	C	09/15/2022	MORGAN STANLEY FIXED		1,576,924	1,710,000	15,530
07135J-AE-1	BATLN 24 C - CDO	C	11/10/2022	MORGAN STANLEY FIXED		9,900,000	10,000,000	0
07274N-AL-7	BAYER US FINANCE II LLC		09/02/2022	JP MORGAN SECS INC NEW YORK		4,976,399	5,000,000	46,788
07335Y-AG-1	BDS 21FL10 C - CMBS		04/19/2022	WELLS FARGO BANK		209,073	213,000	51
07355T-BC-5	BCHPK 1R C1R - CDO	C	02/11/2022	GOLDMAN SACHS & CO, NY		15,000,000	15,000,000	0
07355T-BG-6	BCHPK 1R C2R - CDO	C	02/11/2022	GOLDMAN SACHS & CO, NY		5,400,000	5,400,000	0
07655#-AA-7	BEDROCK ABS I, LLC - ABS		11/21/2022	GUGGENHEIM		52,750,647	52,646,000	0
07831C-AA-1	BELLRING BRANDS INC		03/01/2022	J.P. MORGAN SECURITIES LLC		607,000	607,000	0
08179K-AE-3	BSP 28 C - CDO	C	09/29/2022	CITIBANK		16,250,000	16,250,000	0
08179K-AG-8	BSP 28 D1 - CDO	C	09/29/2022	CITIBANK		10,000,000	10,000,000	0
08179K-AJ-2	BSP 28 B2 - CDO	C	09/29/2022	CITIBANK		8,200,000	8,200,000	0
08179P-AJ-1	BSP 27 C - CDO	C	06/29/2022	BANK OF AMERICA, N.A.		12,000,000	12,000,000	0
08182B-AQ-1	BSP XVII CR - CDO		11/09/2022	CITIBANK		2,353,940	2,500,000	12,112
08182D-AE-4	BSP 6BR B - CDO	C	11/30/2022	BARCLAYS CAP INC -NY		9,581,200	10,000,000	78,889
08182F-AS-8	BSP XX BR - CDO	C	10/25/2022	RW BAIRD		3,774,440	4,000,000	6,421
08186A-AE-6	BSP 26 C - CDO	C	05/02/2022	NATIXIS		11,000,000	11,000,000	0
08186E-AC-2	BSP 29 B1 - CDO		11/21/2022	JP MORGAN CHASE BANK N.A.		20,000,000	20,000,000	0
08186E-AE-8	BSP 29 B2 - CDO		11/21/2022	JP MORGAN CHASE BANK N.A.		8,900,000	8,900,000	0
08186E-AG-3	BSP 29 C - CDO		11/21/2022	JP MORGAN CHASE BANK N.A.		14,325,000	14,325,000	0
092533-B*-8	SR NT SER 2022A TRANCHE B - FLTG RATE		06/09/2022	MORGAN STANLEY & CO		25,000,000	25,000,000	0
09261H-B*-7	SR NT SER D		10/11/2022	DIRECT - GOLDMAN SACHS		4,937,850	5,000,000	0
09630Q-AQ-4	BLUEM XXX CR - CDO	C	09/21/2022	BARCLAYS CAP INC -NY		924,957	1,000,000	8,707
09631E-AG-2	BLUEM 32 D - CDO	C	12/14/2022	BANK OF AMERICA, N.A.		5,599,653	6,000,000	74,791
09631J-AG-1	BLUEM XXXIV C - CDO	C	11/30/2022	Various		4,582,458	4,910,000	8,838
09631R-AE-8	BLUEM 35 C - CDO	C	05/10/2022	GOLDMAN SACHS & CO, NY		8,000,000	8,000,000	0
09631R-AG-3	BLUEM 35 D - CDO	C	05/10/2022	GOLDMAN SACHS & CO, NY		4,019,781	4,000,000	0
097023-CP-8	BOEING CO		06/22/2022	GOLDMAN SACHS & CO.		1,679,568	2,200,000	28,401

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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101137-AE-7	BOSTON SCIENTIFIC CORP		09/19/2022	Direct		173,857	150,000	3,488
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC		03/24/2022	GOLDMAN SACHS & CO.		1,784,980	2,000,000	17,170
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		01/10/2022	GOLDMAN SACHS		2,500,000	2,500,000	0
10554T-AD-7	BRASKEM NETHERLANDS FINANCE BV	C	03/21/2022	Various		2,297,750	2,350,000	9,769
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS		08/29/2022	BANK OF AMERICA, N.A.		1,329,723	1,335,000	6,119
10569J-AC-4	BRAVO 22NQM3 A3 - CMO/RMBS		08/29/2022	BANK OF AMERICA, N.A.		1,004,687	1,017,000	4,661
10569X-AB-5	BRAVO 22RPL1 A2 - CMO/RMBS		04/01/2022	CITIGROUP GLOBAL MARKETS INC.		23,816,420	23,590,000	18,792
10805V-AA-5	BRDGE 22SFR1 A - RMBS		11/17/2022	RBC NEW YORK		31,886,145	35,000,000	0
110122-DD-7	BRISTOL-MYERS SQUIBB CO		12/27/2022	Direct		3,587,494	3,590,000	38,025
110122-DS-4	BRISTOL-MYERS SQUIBB CO		11/16/2022	JEFFERIES & COMPANY		339,837	380,000	81
110122-DX-3	BRISTOL-MYERS SQUIBB CO		02/15/2022	DEUTSCHE BANK SECURITIES INC.		19,903,200	20,000,000	0
11120V-AL-7	BRIXMOR OPERATING PARTNERSHIP LP		03/25/2022	BNY/SUNTRUST CAPITAL MARKETS		13,358,031	15,350,000	45,837
11135F-BA-8	BROADCOM INC		12/27/2022	CORPORATE ACTION		1,127,422	1,125,000	10,688
11135F-BJ-9	BROADCOM INC		06/22/2022	Various		3,390,941	4,450,000	50,665
12189L-AN-1	BURLINGTON NORTHERN SANTA FE LLC		08/24/2022	U.S. BANCORP INVESTMENTS, INC.		2,777,952	2,850,000	56,719
12433E-AL-5	BX 22LBA6 D - CMBS		03/02/2022	BANC OF AMERICA/FIXED INCOME		977,253	1,000,000	991
12480V-AJ-4	CBAM 17I C - CDO	C	04/27/2022	GOLDMAN SACHS & CO, NY		4,956,828	5,000,000	4,328
12481X-AS-9	CBAM 2018-6 B1R - CDO		06/24/2022	J.P. MORGAN SECURITIES LLC		723,750	750,000	4,946
12482H-AN-4	CAMB 2019-LIFE E - CMBS		03/15/2022	JP MORGAN SECURITIES LLC		988,125	1,000,000	141
1248EP-BT-9	CCO HOLDINGS LLC		03/02/2022	Various		3,407,903	3,360,000	58,431
1248EP-CB-7	CCO HOLDINGS LLC		02/16/2022	CITIGROUP GLOBAL MARKETS INC.		254,205	252,000	2,897
12510H-AQ-3	CAUTO 2022-1A A2 - ABS		03/08/2022	GOLDMAN SACHS & CO		26,332,142	26,325,000	0
12510H-AR-1	CAUTO 2022-1A B - ABS		03/08/2022	GOLDMAN SACHS & CO		3,730,388	3,730,000	0
12511V-AA-6	CDI ESCROW ISSUER INC		03/30/2022	J.P. MORGAN SECURITIES LLC		1,108,000	1,108,000	0
125439-AA-7	CWHL 2007-6 A1 - CMO/RMBS		10/01/2022	Direct		44	60	0
12543X-AG-1	CWHL 2006-19 1A7 - CMO/RMBS		12/01/2022	Direct		0	302	0
12544A-AB-1	CWHL 2006-20 1A2 - CMO/RMBS		12/01/2022	Direct		0	107	0
12544T-AC-8	CWHL 2007-7 A3 - CMO/RMBS		09/01/2022	Direct		0	4	0
12544T-AF-1	CWHL 2007-7 A6 - CMO/RMBS		09/01/2022	Direct		0	2	0
12545A-AE-4	CWHL 2007-8 1A5 - CMO/RMBS		12/01/2022	Direct		0	8	0
12545A-AL-8	CWHL 2007-8 A11 - CMO/RMBS		12/01/2022	Direct		0	12	0
12545A-AP-9	CWHL 2007-8 A14 - CMO/RMBS		12/01/2022	Direct		0	11	0
12545C-AC-4	CWHL 2007-10 A3 - CMO/RMBS		10/01/2022	Direct		0	3	0
12545E-AG-1	CWHL 2007-J2 2A6 - CMO/RMBS		11/01/2022	Direct		0	11	0
12547D-AC-0	CIFC 2021-IV B - CDO	C	10/28/2022	MORGAN STANLEY FIXED		12,521,250	13,250,000	31,243
12550G-AE-3	CIFC 185 B - CDO	C	09/20/2022	WELLS FARGO BANK		965,075	1,000,000	8,936
125523-AJ-9	CIGNA CORP		07/21/2022	MARKETAXESS CORPORATION		506,895	500,000	10,667
12553D-AN-7	CIFC 2019-1 CR - CDO	C	05/04/2022	MITSUBISHI UFJ SECURITIES (USA) INC.		1,479,545	1,500,000	2,075
12554A-AW-2	CIFC 2019-II CR - CDO	C	10/12/2022	BROWNSTONE INVESTMENT GROUP LLC		913,202	1,000,000	11,832
12563E-AE-3	CIFC 2021-I C - CDO	C	09/21/2022	BARCLAYS CAP INC -NY		933,888	1,000,000	7,638
12563Y-AC-3	CIFC 2021-II B - CDO	C	11/02/2022	MITSUBISHI UFJ SECURITIES (USA) INC.		6,572,210	7,000,000	17,509
12564D-AG-9	CIFC 213 D - CDO	C	09/15/2022	MORGAN STANLEY FIXED		3,141,202	3,413,000	34,490
12567W-AG-4	CIFC 224 C - CDO	C	04/20/2022	BANK OF AMERICA, N.A.		11,750,000	11,750,000	0
12569E-AE-7	CIFC 227 B1 - CDO	C	10/14/2022	BARCLAYS CAP INC -NY		8,500,000	8,500,000	0
12569E-AG-2	CIFC 227 B2 - CDO	C	10/14/2022	BARCLAYS CAP INC -NY		9,000,000	9,000,000	0
12569E-AJ-6	CIFC 227 C - CDO	C	10/14/2022	BARCLAYS CAP INC -NY		5,750,000	5,750,000	0
12569E-AL-1	CIFC 227 D - CDO	C	10/14/2022	BARCLAYS CAP INC -NY		7,250,000	7,250,000	0
12572G-AE-7	CIFC 225 C - CDO	C	06/13/2022	MORGAN STANLEY FIXED		14,000,000	14,000,000	0
12572G-AG-2	CIFC 225 D - CDO	C	06/13/2022	MORGAN STANLEY FIXED		4,000,000	4,000,000	0
12572Q-AK-1	CME GROUP INC		03/02/2022	Various		4,961,500	5,000,000	0
12574H-AE-3	CIFC 226 C - CDO	C	08/01/2022	MORGAN STANLEY FIXED		9,000,000	9,000,000	0
12574H-AG-8	CIFC 226 D - CDO	C	08/01/2022	MORGAN STANLEY FIXED		1,980,000	2,000,000	0
12574H-AJ-2	CIFC 226 B2 - CDO	C	08/01/2022	MORGAN STANLEY FIXED		8,000,000	8,000,000	0
12610#-AG-8	GREEN SR NT SER G		01/06/2022	J.P. MORGAN SECURITIES LLC		15,000,000	15,000,000	0
12610#-AH-6	GREEN SR NT SER H		01/06/2022	J.P. MORGAN SECURITIES LLC		750,000	750,000	0
126307-BA-4	CSC HOLDINGS LLC		01/07/2022	Various		2,713,246	2,788,000	78,374
12644V-AE-8	CSN RESOURCES SA	C	02/03/2022	CITIGROUP EM		799,856	800,000	0
12652C-BF-5	CSMC 2017-HL2 B6 - CMO/RMBS		07/21/2022	Direct		659,685	1,170,203	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12653V-AG-1	CSMC 2019-ICE4 D - CMBS		03/24/2022	WELLS FARGO BANK		160,649	163,000	118
12654A-AA-9	CNX MIDSTREAM PARTNERS LP		05/20/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		393,250	440,000	2,264
12663D-AD-6	CSMC 22NQM5 A2 - CMO/RMBS		08/01/2022	CREDIT SUISSE INTERNATIONAL		1,142,226	1,168,000	5,367
12663D-AE-4	CSMC 22NQM5 A3 - CMO/RMBS		08/01/2022	CREDIT SUISSE INTERNATIONAL		1,135,827	1,168,000	5,367
12663G-AB-3	COLT 227 A2 - CMO/RMBS		07/26/2022	BARCLAYS CAP INC -NY		993,998	994,000	4,660
12663Q-AC-9	CVR PARTNERS LP		02/11/2022	Various		1,863,126	1,829,000	14,540
126650-CY-4	CVS HEALTH CORP		07/21/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		495,185	500,000	7,967
126650-DG-2	CVS HEALTH CORP		11/16/2022	BAIRD (ROBERT W.) & CO. INC.		7,949,166	7,252,000	59,577
126650-DP-2	CVS HEALTH CORP		06/22/2022	BNP PARIBAS SECURITIES CORP.		3,609,450	5,000,000	46,125
126670-AH-1	CWL 2005-10 MF2 - RMBS		10/01/2022	Direct		0	62,583	0
126673-WJ-7	CWL 2005-1 MF5 - RMBS		05/01/2022	Direct		47,849	47,849	0
126673-Z5-4	CWL 2005-7 MF4 - RMBS		12/01/2022	Direct		0	459,621	0
12667F-CR-4	CWALT 2004-4CB B1 - CMO/RMBS		09/01/2022	Direct		0	15,461	0
12667G-QG-1	CWALT 2005-20CB 3A2 - CMO/RMBS		11/25/2022	Direct		0	37	0
12667H-AF-8	CWL 2006-20 M1 - RMBS		11/25/2022	Direct		218,439	218,439	0
12668A-L3-7	CWALT 2005-74T1 A1 - CMO/RMBS		11/01/2022	Direct		0	1	0
12668A-XL-4	CWALT 2005-63 5A1 - CMO/RMBS		01/01/2022	Direct		(6)	59,369	(3)
12668B-VA-8	CWALT 2006-9T1 A1 - CMO/RMBS		04/01/2022	Direct		0	85	0
12668B-VL-4	CWALT 2006-9T1 A11 - CMO/RMBS		04/01/2022	Direct		0	16	0
126694-K4-9	CWHL 2006-6 A2 - CMO/RMBS		04/01/2022	Direct		0	156	0
126694-TD-0	CWHL 2005-29 A1 - CMO/RMBS		10/01/2022	Direct		0	137	0
12669F-TC-7	CWHL 2004-J3 M - CMO/RMBS		09/01/2022	Direct		0	220	0
12669G-RA-1	CWHL 2005-5 M - CMO/RMBS		05/01/2022	Direct		0	19,754	0
127055-AM-3	CABOT CORP		06/07/2022	MIZUHO SECURITIES USA INC.		2,979,900	3,000,000	0
12762*-AA-1	CDI TUSCANY INTERMEDIATE HOLDINGS LLC		09/26/2022	Direct		63,000,000	63,000,000	0
133131-AW-2	CAMDEN PROPERTY TRUST		05/24/2022	Direct		2,043,965	2,000,000	8,883
133434-AD-2	CAMERON LNG LLC		11/15/2022	J.P. MORGAN SECURITIES LLC		1,946,475	2,500,000	30,842
13607H-R5-3	CANADIAN IMPERIAL BANK OF COMMERCE	C	06/02/2022	Various		27,075,960	28,000,000	70,800
136385-AE-1	CANADIAN NATURAL RESOURCES LTD	C	12/27/2022	CORPORATE ACTION		1,178,757	1,000,000	31,713
13722*-AA-8	CANARY Series A-2 Senior Secured Note		05/16/2022	COMPANY		4,139,302	4,139,302	0
13722*-AB-6	CANARY ISSUER LLC - ABS		05/16/2022	COMPANY		6,106	0	0
13722*-AB-6	CANARY ISSUER LLC		05/16/2022	COMPANY		700,000	700,000	0
13876G-AN-8	Adjustment	C	11/30/2022	J.P. MORGAN SECURITIES LLC		11,145	0	0
13877J-AA-9	CANYC 2022-1 A - CDO	C	10/13/2022	BARCLAYS CAP INC -NY		2,384,635	2,500,000	365
14016L-AC-0	C4US 3 A2 - CDO	C	11/22/2022	GOLDMAN SACHS & CO, NY		6,000,000	6,000,000	0
14016L-AE-6	C4US 3 B - CDO	C	11/22/2022	GOLDMAN SACHS & CO, NY		17,000,000	17,000,000	0
14016L-AG-1	CAPITAL FOUR US CLO III LTD - CMBS	C	11/22/2022	GOLDMAN SACHS & CO, NY		16,915,000	16,915,000	0
14016T-AG-4	Adjustment	C	01/31/2022	J.P. MORGAN SECURITIES LLC		770	0	0
14040H-CQ-6	CAPITAL ONE FINANCIAL CORP		05/05/2022	MORGAN STANLEY CO		1,000,000	1,000,000	0
14040H-CV-5	CAPITAL ONE FINANCIAL CORP		08/29/2022	MERRIL LYNCH PIERCE FENNER SMITH		15,168,108	15,250,000	75,571
141781-BS-2	CARGILL INC		03/24/2022	U.S. BANCORP INVESTMENTS, INC.		897,290	1,000,000	8,146
143106-2*-2	MANDATORY REDEEMABLE PFD SER A		05/11/2022	GOLDMAN SACHS & CO		21,058,000	842,320	0
143106-3*-1	MANDATORY REDEEMABLE PFD SER B		05/11/2022	GOLDMAN SACHS & CO		7,019,000	280,760	0
143111-AC-6	CGMS 223 B - CDO	C	10/26/2022	BARCLAYS CAP INC -NY		16,442,567	16,850,000	224,185
143111-AE-2	CGMS 223 C1 - CDO	C	06/15/2022	BARCLAYS CAP INC -NY		12,000,000	12,000,000	0
143111-AJ-1	CGMS 223 C2 - CDO	C	06/15/2022	BARCLAYS CAP INC -NY		2,650,000	2,650,000	0
14314H-AU-8	CGMS 2019-3 BR - CDO	C	09/20/2022	Various		4,235,712	4,350,000	33,558
14315R-AG-6	CGMS 184 B - CDO		02/23/2022	BAIRD, ROBERT W., & COMPANY IN		1,485,537	1,500,000	3,486
14316E-AS-8	CGMS 2019-2 BR - CDO		09/20/2022	Various		2,292,704	2,450,000	10,896
14317B-AG-9	CGMS 224 D - CDO	C	07/21/2022	GOLDMAN SACHS & CO, NY		4,850,000	5,000,000	0
14317B-AL-8	CGMS 224 B2 - CDO	C	07/21/2022	GOLDMAN SACHS & CO, NY		7,000,000	7,000,000	0
14317G-AC-7	CARLYLE US CLO 2022-6 LTD - CMBS	C	10/28/2022	GOLDMAN SACHS & CO, NY		10,000,000	10,000,000	0
14317G-AE-3	CGMS 226 B - CDO	C	10/28/2022	GOLDMAN SACHS & CO, NY		5,000,000	5,000,000	0
14317G-AG-8	CGMS 226 C - CDO	C	10/28/2022	GOLDMAN SACHS & CO, NY		5,000,000	5,000,000	0
14317G-AJ-2	CGMS 226 D - CDO	C	10/28/2022	GOLDMAN SACHS & CO, NY		7,486,000	7,600,000	0
14317V-AW-0	CGMS 2019-4 BR - CDO	C	09/15/2022	RBC NEW YORK		930,647	1,001,000	8,218
143658-BR-2	CARNIVAL CORP		04/28/2022	Various		1,822,083	2,005,000	334
143658-BS-0	CARNIVAL CORP		05/18/2022	J.P. MORGAN SECURITIES LLC		1,978,000	1,978,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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14686F-AE-8	CARVL 6 C - CDO	C	04/22/2022	MORGAN STANLEY FIXED		17,500,000	17,500,000	0
14686F-AG-3	CARVL 6 D - CDO	C	04/22/2022	MORGAN STANLEY FIXED		5,000,000	5,000,000	0
14686N-AE-1	CARVL 8 B2 - CDO	C	09/13/2022	BANK OF AMERICA, N.A.		5,850,000	5,850,000	0
14686N-AG-6	CARVL 8 C - CDO	C	09/13/2022	BANK OF AMERICA, N.A.		4,550,000	4,550,000	0
149123-CB-5	CATERPILLAR INC		03/24/2022	CREDIT SUISSE SECURITIES (USA) LLC		1,018,070	1,000,000	4,542
149123-CJ-8	CATERPILLAR INC		11/16/2022	BARCLAYS CAPITAL INC.		388,464	380,000	1,269
14989@-AA-2	SR SECD NT		09/01/2022	DIRECT - GOLDMAN SACHS		36,000,000	36,000,000	0
15033T-AW-5	CEDF XII DR - CDO	C	03/15/2022	BANK OF AMERICA, N.A.		4,366,204	4,510,000	21,772
15135#-CA-8	SR NT		03/23/2022	TD SECURITIES		9,000,000	9,000,000	0
15135#-CB-6	SR NT		03/23/2022	TD SECURITIES		1,650,000	1,650,000	0
15135B-AV-3	CENTENE CORP		09/13/2022	Various		3,437,308	3,870,000	18,537
15135U-AW-9	CENOVUS ENERGY INC	C	03/16/2022	MERRIL LYNCH PIERCE FENNER SMITH		3,850,181	4,238,000	19,654
15239X-AA-6	CENTRAL AMERICA BOTTLING CORP	C	01/21/2022	CITIGROUP EM		4,963,300	5,000,000	0
156700-AZ-9	LUMEN TECHNOLOGIES INC		03/11/2022	Various		219,230	220,000	5,638
156830-AA-9	KALLPA GENERACION SA	C	03/07/2022	MIZUHO EM		4,492,933	4,500,000	8,079
15960*-AA-4	Charcoal Series A-8 Senior Secured Note		05/16/2022	COMPANY		4,139,302	4,139,302	0
15960*-AB-2	Charcoal Series B-8 Senior Secured Note		05/16/2022	COMPANY		700,091	700,000	0
161175-CE-2	CHARTER COMMUNICATIONS OPERATING LLC		05/23/2022	HSBC SECURITIES (USA) INC.		3,623,800	5,000,000	40,833
161629-AA-8	CHASE 2007-S4 A1 - CMO/RMBS		09/01/2022	Direct		0	287	0
161629-AB-6	CHASE 2007-S4 A2 - CMO/RMBS		09/01/2022	Direct		0	23	0
16162X-AE-7	CHASE 2006-S3 1A5 - CMO/RMBS		02/01/2022	Direct		0	821	0
16162X-AF-4	CHASE 2006-S3 1A6 - CMO/RMBS		02/01/2022	Direct		0	1,156	0
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		02/18/2022	Various		906,704	910,000	16,153
16876A-AA-2	CHILDRENS HOSPITAL MEDICAL CENTER		03/04/2022	Various		2,812,000	2,471,000	32,887
17025R-AG-0	CWHL 2007-HY4 2A1 - CMO/RMBS		08/01/2022	Direct		0	67,230	0
172441-BF-3	CINEMARK USA INC		05/05/2022	Various		8,391,959	8,897,000	43,438
17252M-AQ-3	CINTAS NO 2 CORP		04/26/2022	WELLS FARGO		4,997,150	5,000,000	0
17290F-EC-9	CMLTI 22INV1 B1W - CMO/RMBS		02/04/2022	CITIGROUP GLOBAL MARKETS INC.		3,919,229	4,028,000	14,059
172967-LU-3	CITIGROUP INC		11/15/2022	Direct		3,175,600	4,000,000	47,829
172987-AF-6	CMLTI 2006-AR7 14A - CMO/RMBS		08/01/2022	Direct		0	4,473	0
17307G-A7-3	CMLTI 2005-7 1A4 - CMO/RMBS		03/01/2022	Direct		0	4,970	0
17309F-AH-1	CMLTI 2006-AR5 15A - CMO/RMBS		08/01/2022	Direct		0	16,185	0
17312Y-AB-8	CMLTI 2007-AR7 A2A - CMO/RMBS		04/01/2022	Direct		0	12,572	0
17328Q-AE-1	CGCMT 2020-420K C - CMBS		07/25/2022	CREDIT SUISSE INTERNATIONAL		459,112	563,000	1,347
18055#-BY-7	SR NT SER AU		11/01/2022	BANC OF AMERICA SECURITIES LLC		8,500,000	8,500,000	0
18453F-AA-8	CLEAN PACE 2022-1 LLC - CMO		08/29/2022	CRED. SUISSE FIRST BOST.		37,649,691	37,650,000	0
18685@-AA-0	CLIFFWATER CORP LENDING FUND - ABS		03/29/2022	Direct		25,000,000	25,000,000	0
18685@-AD-4	SR SECD NT SER B		07/22/2022	US BANCORP INVESTMENTS INC		10,967,500	10,967,500	0
18685@-AG-7	SR SECD NT SER E		07/22/2022	US BANCORP INVESTMENTS INC		27,289,500	27,289,500	0
18685@-AH-5	SR SECD NT SER F		07/22/2022	US BANCORP INVESTMENTS INC		18,000,000	18,000,000	0
18685@-AJ-1	SR SECD NT SER G		09/29/2022	US BANCORP INVESTMENTS INC		28,000,000	28,000,000	0
18685@-AL-6	SR SECD NT SER I		12/06/2022	US BANCORP INVESTMENTS INC		52,644,000	52,644,000	0
18685@-AM-4	SR SECD NT SER J		12/06/2022	US BANCORP INVESTMENTS INC		40,000,000	40,000,000	0
19688M-AA-8	COLT 28 A1 - CMO/RMBS		09/28/2022	BARCLAYS CAP INC -NY		5,796,913	5,797,000	34,365
19688P-AA-1	COLT 229 A1 - CMO/RMBS		11/21/2022	BARCLAYS CAPITAL INC		25,528,887	25,586,000	135,123
20030N-BH-3	COMCAST CORP		11/29/2022	Direct		2,969,321	2,900,000	45,876
20030N-DS-7	COMCAST CORP		11/16/2022	CORPORATE ACTION		190,000	190,000	229
200447-AM-2	COMISION FEDERAL DE ELECTRICIDAD	C	02/08/2022	HSBC EM		8,000,000	8,000,000	0
20268J-AK-9	COMMONSPIRIT HEALTH		10/18/2022	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		8,500,000	8,500,000	0
202795-JW-1	COMMONWEALTH EDISON CO		03/08/2022	MORGAN STANLEY CO		1,997,440	2,000,000	0
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA	C	01/13/2022	JPMORGAN EM		4,993,700	5,000,000	0
207597-EH-4	CONNECTICUT LIGHT AND POWER CO		08/24/2022	Direct		7,389,486	7,500,000	71,760
210314-AD-2	CONSORCIO TRANSMANTARO SA	C	04/04/2022	BANK OF AMERICA EM		8,500,000	8,500,000	0
21684A-AB-2	COOPERATIEVE RABOBANK UA	C	09/19/2022	Direct		365,255	300,000	5,175
219350-AX-3	CORNING INC		11/15/2022	Direct		3,543,800	4,000,000	31,333
21987B-AX-6	CORPORACION NACIONAL DEL COBRE DE CHILE	C	03/10/2022	CORPORATE ACTION		1,150,457	1,000,000	4,875
22282E-AJ-1	COVANTA HOLDING CORP		04/12/2022	Various		2,269,260	2,418,000	11,566

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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22303X-AA-3	COVANTA HOLDING CORP		01/04/2022	CREDIT SUISSE SECURITIES (USA) LLC		924,150	915,000	6,071
22526*-AA-7	CREAM SUB-ISSUER LLC - ABS		05/16/2022	COMPANY		11,381	0	0
22526*-AA-7	CREAM SUB-ISSUER LLC		05/16/2022	COMPANY		987,424	987,424	0
225401-AC-2	CREDIT SUISSE GROUP AG	C	09/01/2022	Direct		1,721,484	1,720,000	10,638
22541L-AE-3	CREDIT SUISSE (USA) INC		09/19/2022	Direct		201,483	165,000	2,090
225470-A7-8	ARMT 2006-1 1A1 - CMO/RMBS		03/01/2022	Direct		0	1,474	0
22822R-BD-1	CROCAS 2015-2 C25 - RMBS		02/01/2022	Direct		1,992	0	0
22822V-AX-9	CROWN CASTLE INC		07/21/2022	GOLDMAN SACHS & CO.		755,380	1,000,000	9,183
23244F-AV-6	CWALT 2006-J7 1A1 - CMO/RMBS		09/01/2022	Direct		0	199	0
23307G-AG-1	DBWF 2018-GLKS B - CMBS		11/08/2022	JP MORGAN SECURITIES LLC		1,119,482	1,173,000	3,462
23317H-AE-2	SITE CENTERS CORP		09/01/2022	Direct		1,932,190	1,937,000	6,860
23345M-AC-1	DT MIDSTREAM INC		03/31/2022	Various		11,996,800	11,975,000	0
23357*-AU-5	1ST MTG BDS 2022 SER D		09/29/2022	KEYBANC CAPITAL MARKETS INC.		14,770,000	14,770,000	0
236057-AG-0	DANBY 1 D - CDO	C	10/13/2022	GOLDMAN SACHS & CO, NY		6,930,000	7,000,000	0
237266-AJ-0	DARLING INGREDIENTS INC		08/24/2022	Various		3,012,260	2,981,000	31,666
23864@-AA-3	SR NT SER A		08/30/2022	GOLDMAN SACHS -NY		13,160,000	13,160,000	0
23864@-AB-1	SR NT SER B		08/30/2022	GOLDMAN SACHS -NY		20,000,000	20,000,000	0
24381Y-AA-2	DRMT 223 A1 - CMO/RMBS		11/14/2022	Various		6,425,575	6,635,644	12,891
24381Y-AB-0	DRMT 223 A2 - CMO/RMBS		10/20/2022	J P MORGAN SECURITIES		2,054,613	2,207,806	7,502
244199-BK-0	DEERE & CO		11/16/2022	SUSQUEHANNA		425,906	380,000	1,227
24422E-WN-5	JOHN DEERE CAPITAL CORP		10/05/2022	CITIGROUP (SSB)		2,098,152	2,100,000	0
24460X-AA-8	DPATH 2021-2 A1 - CDO	C	12/13/2022	PIPER JAFFRAY & CO.		4,787,600	5,000,000	46,537
24461B-AA-5	DPATH 2022-1 A1 - CDO	C	04/18/2022	Direct		12,700,000	12,700,000	0
24461B-AE-7	DPATH 2022-1 B - CDO	C	04/18/2022	Direct		3,900,000	3,900,000	0
24461B-AG-2	DPATH 2022-1 C - CDO	C	04/18/2022	Direct		3,800,000	3,800,000	0
24461B-AJ-6	DPATH 2022-1 D - CDO	C	04/18/2022	Direct		1,700,000	1,700,000	0
24599A-DU-5	DELAWARE BASIN RESIDUE 3.0 30SEP36		12/30/2022	Direct		4,402,174	4,402,174	0
24765*-AA-3	SR NT SER A		08/24/2022	GOLDMAN SACHS & CO		8,000,000	8,000,000	0
24765*-AB-1	DELTA EPSILON DELAWARE, INC.		08/24/2022	GOLDMAN SACHS & CO		4,045,800	4,045,800	0
24765*-AC-9	SR NT SER C		08/24/2022	GOLDMAN SACHS & CO		11,232,500	11,232,500	0
24765*-AD-7	SR NT SER D		08/24/2022	GOLDMAN SACHS & CO		25,000,000	25,000,000	0
25243Y-BG-3	DIAGEO CAPITAL PLC	C	10/19/2022	MORGAN STANLEY CO		1,997,040	2,000,000	0
25255N-AE-8	DCLO 4 A2A - CDO	C	12/08/2022	BANK OF AMERICA, N.A.		20,000,000	20,000,000	0
25278X-AT-6	DIAMONDBACK ENERGY INC		03/03/2022	MORGAN STANLEY & CO. LLC		2,991,420	3,000,000	0
253393-AF-9	DICK'S SPORTING GOODS INC		01/26/2022	Various		9,931,100	10,000,000	6,125
25389J-AU-0	DIGITAL REALTY TRUST LP		03/31/2022	WELLS FARGO		5,443,130	5,453,000	50,713
254687-GA-8	WALT DISNEY CO		11/29/2022	MORGAN STANLEY & CO. LLC		19,974,986	20,000,000	33,778
25470X-BE-4	DISH DBS CORP		06/24/2022	Various		1,891,699	2,104,000	17,168
25470X-BF-1	DISH DBS CORP		01/28/2022	Various		2,738,390	2,827,000	27,852
25512@-AA-4	DIVERSIFIED ABS PHASE IV LLC - ABS		02/22/2022	DIRECT		51,038,541	50,808,000	0
25512D-AA-7	NT 4a2 - ABS		05/26/2022	CITIGROUP GLBL MRKT INC		52,688,263	52,646,000	0
256677-AK-1	DOLLAR GENERAL CORP		09/06/2022	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		11,039,282	11,050,000	0
25746U-BM-0	DOMINION ENERGY INC		11/15/2022	Direct		4,312,350	5,000,000	70,778
260543-CR-2	DOW CHEMICAL CO		02/09/2022	CORPORATE ACTION		12,996,324	13,000,000	138,288
26244M-AS-1	DRSLF 45 CR - CDO		03/17/2022	CREDIT SUISSE SEC USA LLC		4,116,943	4,150,000	17,448
26245J-AS-7	DRSLF 80 BR - CDO	C	05/03/2022	NATIXIS		3,135,239	3,210,000	3,936
26254C-AC-5	DRSLF 106 B1 - CDO	C	10/18/2022	NOMURA SECURITIES INTL INC		20,000,000	20,000,000	0
26254C-AJ-0	DRSLF 106 B2 - CDO	C	10/18/2022	NOMURA SECURITIES INTL INC		10,000,000	10,000,000	0
266228-G*-0	1ST MTG BD SER AD		10/03/2022	SCOTIA CAP USA INC -NY		57,000,000	57,000,000	0
268432-AC-5	EFMT 224 A3 - CMO/RMBS		12/20/2022	NOMURA SECURITIES INTL INC		5,678,795	5,809,000	19,993
26882P-BE-1	ERAC USA FINANCE LLC		01/20/2022	US BANCORP INVESTMENTS INC.		7,114,573	5,000,000	96,250
26884T-AE-2	ERAC USA FINANCE LLC		11/15/2022	Direct		2,241,125	2,500,000	23,438
26885B-AL-4	EQM MIDSTREAM PARTNERS LP		05/16/2022	WELLS FARGO SECURITIES, LLC		255,000	300,000	4,869
27731#-AP-0	SR NT		04/20/2022	WELLS FARGO SECURITIES, LLC		2,940,000	2,940,000	0
27731#-AQ-8	SR NT SER A		10/12/2022	BANC OF AMERICA SECURITIES LLC		7,000,000	7,000,000	0
27731#-AR-6	SR NT SER B		10/12/2022	BANC OF AMERICA SECURITIES LLC		9,000,000	9,000,000	0
27829P-AQ-9	Adjustment	C	01/31/2022	WELLS FARGO SECURITIES, LLC		0	0	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
27829P-AS-5	Adjustment	C	01/31/2022	WELLS FARGO SECURITIES, LLC		109	0	0
27830D-AL-2	EATON VANCE CLO 2020-1 LTD. - CDO	C	06/22/2022	MORGAN STANLEY & CO. LLC		1,179,263	1,250,000	6,549
27830B-BS-2	EATON 2013-1 BRR - CDO		05/11/2022	BANK OF AMERICA, N.A.		2,890,115	3,000,000	7,453
27830B-BU-7	EATON 2013-1 CRR - CDO		09/30/2022	BANK OF AMERICA, N.A.		4,545,000	5,000,000	66,510
278865-BM-1	ECOLAB INC		03/24/2022	U.S. BANCORP INVESTMENTS, INC.		910,760	1,000,000	6,080
279158-AQ-2	ECOPETROL SA	C	02/23/2022	MORGAN STANLEY EM		1,375,725	1,660,000	30,612
28000X-AA-6	EDGE 221 A2 - ABS		04/08/2022	GUGGENHEIM		131,399,595	135,000,000	0
28249N-AA-9	EIG PEARL HOLDINGS SARL	C	01/13/2022	JPMORGAN EM		4,500,000	4,500,000	0
28249N-AB-7	EIG PEARL HOLDINGS SARL	C	01/13/2022	JPMORGAN EM		2,500,000	2,500,000	0
28368E-AE-6	KINDER MORGAN INC		02/07/2022	Various		17,619,266	13,073,000	67,544
28473#-AB-1	Senior B Note		02/11/2022	COMPANY		10,000,000	10,000,000	0
28473#-AC-9	Senior C Note		02/11/2022	COMPANY		5,000,000	5,000,000	0
289907-AE-7	ELM21 21 B1 - CDO	C	10/13/2022	MORGAN STANLEY FIXED		9,000,000	9,000,000	0
289907-AG-2	ELM21 21 B2 - CDO	C	10/13/2022	MORGAN STANLEY FIXED		2,000,000	2,000,000	0
289907-AJ-6	ELM21 C - CDO	C	10/13/2022	MORGAN STANLEY FIXED		5,800,000	5,800,000	0
29001L-AN-1	ELMW2 I I BR - CDO	C	10/25/2022	Various		4,718,131	4,975,000	4,718
29001X-AE-5	ELM17 17 C - CDO	C	05/11/2022	RBC NEW YORK		16,000,000	16,000,000	0
29002A-AG-9	ELM20 20 C - CDO	C	09/19/2022	RBC NEW YORK		7,800,000	7,800,000	0
29002G-AC-5	ELMW4 IV B - CDO	C	05/11/2022	SG AMERICAS SECURITIES, LLC		5,267,700	5,400,000	11,526
29002U-AE-0	ELM16 16 C - CDO	C	03/16/2022	JP MORGAN CHASE BANK N.A.		18,000,000	18,000,000	0
29002U-AG-5	ELM16 16 D - CDO	C	03/16/2022	JP MORGAN CHASE BANK N.A.		7,000,000	7,000,000	0
29002Y-AC-6	ELM12 12 B - CDO	C	10/27/2022	BARCLAYS CAP INC -NY		3,782,880	4,000,000	7,263
29003B-AM-3	ELMW5 5R BR - CDO	C	11/08/2022	MORGAN STANLEY FIXED		3,326,505	3,500,000	12,031
29003J-AC-8	ELM15 15 A1 - CDO	C	10/18/2022	CITIGROUP GLOBAL MARKETS LIMITED		4,126,280	4,300,000	48,274
29003W-AE-5	ELM14 14 C - CDO	C	02/07/2022	CITIBANK		8,000,000	8,000,000	0
29157T-AE-6	EMORY UNIVERSITY		03/02/2022	J.P. MORGAN SECURITIES LLC		2,453,237	2,620,000	648
29261H-AA-3	ENDEAVOUR MINING PLC	C	07/05/2022	Various		6,418,253	7,136,000	48,747
29273V-AP-5	ENERGY TRANSFER LP		12/05/2022	BANK OF AMERICA		1,424,630	1,425,000	0
29278G-AY-4	ENEL FINANCE INTERNATIONAL NV	C	12/19/2022	GOLDMAN SACHS & CO.		2,032,096	2,300,000	2,108
29355X-AG-2	ENPRO INDUSTRIES INC		06/28/2022	Various		182,280	186,000	2,228
29364W-BA-5	ENTERGY LOUISIANA LLC		01/31/2022	MUFG SECURITIES AMERICAS INC.		1,499,459	1,350,000	20,550
293791-AF-6	ENTERPRISE PRODUCTS OPERATING LLC		09/02/2022	Direct		2,589,573	2,500,000	477
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC		05/24/2022	Direct		4,467,659	4,365,000	19,121
294105-B@-9	USD SR NT SER E		04/12/2022	NATIONAL BANK OF CANADA		2,986,000	2,986,000	0
29444U-BU-9	EQUINIX INC		11/22/2022	Various		8,862,802	9,566,000	24,675
29478J-AL-4	EQUS 21EQAZ D - CMBS		10/20/2022	BARCLAYS CAP INC -NY		20,275,633	21,785,000	68,003
29587#-BG-0	SR NT SER A		05/11/2022	DIRECT		21,267,500	21,267,500	0
29587#-BH-8	SR NT SER B		05/11/2022	DIRECT		11,267,500	11,267,500	0
29587#-BJ-4	SR NT SER C		05/11/2022	DIRECT		21,197,500	21,197,500	0
29587#-BK-1	SR NT SER D		05/11/2022	DIRECT		3,732,500	3,732,500	0
30040W-AR-9	EVERSOURCE ENERGY		06/22/2022	WELLS FARGO		2,996,400	3,000,000	0
30161N-BF-7	EXELON CORP		03/02/2022	J.P. MORGAN SECURITIES LLC		6,995,100	7,000,000	0
30231G-BF-8	EXXON MOBIL CORP		03/24/2022	BARCLAYS CAPITAL INC.		1,069,370	1,000,000	1,057
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LTD	C	04/11/2022	Various		3,243,450	3,248,000	372
30326M-AE-5	FSRIA 2022-FL4 B - CMBS		03/24/2022	WELLS FARGO BANK		1,658,000	1,658,000	0
30326M-AG-0	FSRIA 2022-FL4 C - CMBS		03/24/2022	WELLS FARGO BANK		2,169,000	2,169,000	0
30327M-AA-2	FSRIA 22FL5 A - CMBS		10/17/2022	WELLS FARGO BANK		6,025,365	6,168,000	0
30327M-AC-8	FSRIA 2022-FL5 AS - ABS		06/03/2022	GOLDMAN SACHS & CO, NY		2,270,066	2,293,000	0
30327M-AE-4	FSRIA 2022-FL5 B - ABS		06/03/2022	GOLDMAN SACHS & CO, NY		1,860,205	1,879,000	0
30327M-AE-4	FSRIA 22FL5 B - CMBS		10/25/2022	WELLS FARGO BANK		986,155	1,016,000	1,544
30327M-AG-9	FSRIA 2022-FL5 C - ABS		06/03/2022	GOLDMAN SACHS & CO, NY		2,056,226	2,077,000	0
30328D-AC-7	FSRIA 22FL6 AS - CMBS		08/10/2022	BARCLAYS CAP INC -NY		604,936	608,000	0
30328D-AE-3	FSRIA 22FL6 B - CMBS		08/10/2022	BARCLAYS CAP INC -NY		659,683	663,000	0
30328D-AG-8	FSRIA 22FL6 C - CMBS		08/11/2022	BARCLAYS CAP INC -NY		958,357	963,000	0
30329X-AA-6	FSRIA 22FL7 A - CMBS		11/18/2022	WELLS FARGO BANK		10,719,000	10,800,000	0
30329X-AC-2	FSRIA 22FL7 AS - CMBS		11/18/2022	WELLS FARGO BANK		21,268,283	21,429,000	0
30329X-AE-8	FSRIA 22FL7 B - CMBS		11/18/2022	WELLS FARGO BANK		6,716,248	6,767,000	0
313747-AV-9	FEDERAL REALTY OP LP		11/15/2022	Direct		2,292,586	3,006,000	61,623

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
314211-A*-4	SR NT		03/17/2022	PNC CAPITAL MARKETS LLC		43,000,000	43,000,000	0
31428X-AT-3	FEDEX CORP		11/15/2022	Direct		3,009,880	4,000,000	44,778
31428X-BE-5	FEDEX CORP		08/24/2022	Direct		3,968,613	4,000,000	52,250
31572Y-AA-6	EFMT 222 A1 - CMO/RMBS		12/15/2022	CREDIT SUISSE SEC USA LLC		2,833,467	2,935,595	6,266
31620M-BY-1	FIDELITY NATIONAL INFORMATION SERVICES I		07/06/2022	J P MORGAN SECURITIES		1,998,760	2,000,000	0
316773-DE-7	FIFTH THIRD BANCORP		04/20/2022	GOLDMAN SACHS		9,125,000	9,125,000	0
32051G-HP-3	FHAMS 2005-AA2 B1 - CMO/RMBS		12/01/2022	Direct		0	103,808	0
32056C-AG-4	FHASI 2007-4 1A7 - CMO/RMBS		08/01/2022	Direct		0	2,528	0
32056C-AJ-8	FHASI 2007-4 1A9 - CMO/RMBS		08/01/2022	Direct		0	1,296	0
33632*-UB-1	WELLS FARGO TRUST COMPANY, NATIONAL ASSO		12/10/2022	Direct		583,905	583,905	0
33767B-AC-3	FIRSTENERGY TRANSMISSION LLC		07/06/2022	BNP PARIBAS SECURITIES CORP.		1,457,480	1,756,000	21,528
33767P-AE-8	FKH 22SFR2 C - RMBS		06/15/2022	MORGAN STANLEY FIXED		11,825,011	12,500,000	0
33767P-AG-3	FKH 22SFR2 D - RMBS		06/15/2022	MORGAN STANLEY FIXED		11,568,705	12,500,000	0
33768E-AA-0	FKH 22SFR3 A - RMBS		11/16/2022	MORGAN STANLEY FIXED		15,940,494	17,000,000	0
33768N-AC-6	FKH 22SFR1 B - RMBS		04/05/2022	MORGAN STANLEY FIXED		7,999,817	8,000,000	0
33768N-AE-2	FKH 22SFR1 C - RMBS		04/05/2022	MORGAN STANLEY FIXED		15,513,758	15,500,000	0
33768N-AG-7	FKH 22SFR1 D - RMBS		04/05/2022	MORGAN STANLEY FIXED		9,992,521	10,000,000	0
33768N-AJ-1	FKH 22SFR1 E1 - RMBS		04/05/2022	MORGAN STANLEY FIXED		974,115	1,014,000	0
33768N-AL-6	FKH 22SFR1 E2 - RMBS		04/05/2022	MORGAN STANLEY FIXED		161,790	171,000	0
337738-AR-9	FISERV INC		09/19/2022	BARCLAYS CAPITAL INC FIXED INC		12,992,363	13,644,000	270,606
33830J-AD-7	GUYS 221 A2 - RMBS		04/12/2022	GUGGENHEIM		115,059,711	115,000,000	0
33883G-AC-1	FLAT 18 B - CDO		10/04/2022	NATIXIS		951,880	1,000,000	9,094
33883J-AU-5	FLAT 19 DR - CDO		03/08/2022	BNP NY		490,160	500,000	1,057
33883M-AB-0	FLAT 2 B - CDO	C	09/19/2022	NATIXIS		965,600	1,000,000	3,945
33938M-A*-0	FLEXENTIAL ISSUER LLC - ABS		04/14/2022	GUGGENHEIM		16,250,000	16,250,000	0
341081-FX-0	FLORIDA POWER & LIGHT CO		08/23/2022	GOLDMAN SACHS & CO.		742,758	700,000	8,698
341081-GG-6	FLORIDA POWER & LIGHT CO		01/26/2022	Various		9,971,650	10,000,000	4,764
34417R-AB-2	FOCUS 221 A2 - RMBS		06/28/2022	BARCLAYS SEC		60,000,000	60,000,000	0
345370-CA-6	FORD MOTOR CO		02/28/2022	CITIGROUP GLOBAL MARKETS INC.		468,423	377,000	3,589
345370-CS-7	FORD MOTOR CO		03/24/2022	Various		334,140	352,000	5,545
345370-DB-3	FORD MOTOR CO		08/19/2022	DEUTSCHE BANK SECURITIES INC.		256,679	257,000	174
34620*-AA-7	Forest Sub Series C-3 Senior Secured Not		05/16/2022	COMPANY		987,593	987,424	0
34918Q-AS-1	FWIA 2019-1 DR - CDO	C	06/07/2022	MORGAN STANLEY FIXED		2,467,423	2,625,000	15,906
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR LADY HEAL		03/02/2022	CITIGROUP GLOBAL MARKETS INC.		1,535,685	1,500,000	10,274
361448-BJ-1	GATX CORP		03/02/2022	BANK OF AMERICA		2,743,125	2,750,000	0
36148*-AA-5	GA ORRI LLC 5.875 3/31/2042		05/17/2022	COMPANY		87,104,000	90,733,333	0
36148*-AA-5	GA ORRI, LLC - ABS		09/06/2022	CORPORATE ACTION		103,650	0	0
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING COMPANY	C	08/24/2022	GOLDMAN SACHS & CO.		1,599,986	1,567,000	19,038
36168M-AA-1	GCAT 2022-NQM3 TRUST - CMO/RMBS		11/17/2022	BMO CAPITAL MARKETS		4,315,043	4,580,162	11,163
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS		11/16/2022	JP MORGAN SECURITIES LLC		1,391,413	1,412,979	3,823
36168Y-CA-3	GCAT 22INV1 B1 - CMO/RMBS		05/25/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		5,444,297	5,340,000	12,321
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		12/23/2022	JP MORGAN SECURITIES LLC		10,414,327	10,806,047	34,120
36170H-AB-6	GCAT 22NQM4 A2 - CMO/RMBS		08/12/2022	CREDIT SUISSE SEC USA LLC		1,660,098	1,671,000	4,787
36170H-AC-4	GCAT 22NQM4 A3 - CMO/RMBS		08/12/2022	CREDIT SUISSE SEC USA LLC		1,649,150	1,671,000	4,787
36257M-AA-3	GSMS 2019-70P A - CMBS		10/27/2022	Various		7,783,511	8,063,747	17,099
36257M-AL-9	GSMS 2019-70P C - CMBS		08/31/2022	Various		509,118	536,000	109
36258G-AA-5	GUSAP III LP		06/22/2022	BBVA?EM		6,422,500	7,000,000	126,438
36261C-AA-9	GSF 2021-1 ISSUER LLC - CMBS		06/15/2022	DEUTSCHE BANK SECURITIES INC.		11,055,244	11,067,406	8
36261C-AC-5	GSF 2021-1 ISSUER LLC - CMBS		06/10/2022	DEUTSCHE BANK SECURITIES INC.		21,767,905	21,136,000	0
36261C-AE-1	GSF 2021-1 ISSUER LLC - CMBS		06/10/2022	DEUTSCHE BANK SECURITIES INC.		943,222	916,000	0
36261C-AG-6	GSF 2021-1 ISSUER LLC - CMBS		11/14/2022	DIRECT		4,097,287	4,038,582	0
36261C-AL-5	GSF 2021-1 ISSUER LLC - CMBS		11/14/2022	DIRECT		5,459,161	5,333,000	0
36263C-BM-0	GSMBS 2021-PJ9 B2 - CMO/RMBS		02/16/2022	ROBERT BAIRD		11,443,336	12,541,046	17,423
36264R-CA-1	GSMBS 22PJ4 B1 - CMO/RMBS		04/28/2022	GOLDMAN SACHS & CO.		1,023,563	1,200,000	2,799
36264Y-AJ-9	GSMS 21ROSS D - CMBS		03/03/2022	GOLDMAN		96,705	100,000	150

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36265X-AE-1	GSMS 22ECI C - CMBS		09/20/2022	GOLDMAN SACHS & CO, NY		4,125,307	4,135,000	248
36265X-AG-6	GMSCII-22ECI-D - CMBS		07/26/2022	GOLDMAN SACHS & CO, NY		2,941,626	2,949,000	0
36266P-BJ-5	GSMBS 22MM1 B1 - CMO/RMBS		02/03/2022	GOLDMAN SACHS & CO.		5,491,688	5,826,000	16,902
36266P-BK-2	GSMBS 22MM1 B2 - CMO/RMBS		02/03/2022	GOLDMAN SACHS & CO.		5,264,948	5,637,000	16,354
36268S-AS-8	GSMBS 22LTV2 B1 - CMO/RMBS		08/09/2022	GOLDMAN SACHS & CO.		1,317,998	1,437,000	7,130
36268S-AT-6	GSMBS 22LTV2 B2 - CMO/RMBS		08/09/2022	GOLDMAN SACHS & CO.		6,032,109	7,093,000	35,195
362925-CD-9	GSMBS 22PJ5 B2 - CMO/RMBS		05/26/2022	GOLDMAN SACHS & CO.		7,940,346	10,096,000	25,266
36298N-BA-1	GSR 2006-7F 4A3 - CMO/RMBS		08/01/2022	Direct		0	728	0
36320M-AQ-1	GALXY XX CR - CDO		09/20/2022	WELLS FARGO BANK		948,053	1,000,000	7,929
36321R-AE-6	GALXY 30 C - CDO	C	02/25/2022	BARCLAYS CAP INC -NY		5,000,000	5,000,000	0
36440*-AB-8	SERIES B SENIOR SECURED NOTES FLTG RATE		11/04/2022	DIRECT		13,733,676	13,766,993	33,317
366651-AC-1	GARTNER INC		05/20/2022	WELLS FARGO SECURITIES, LLC		472,500	500,000	8,938
366651-AG-2	GARTNER INC		07/13/2022	CITIGROUP GLOBAL MARKETS INC.		251,680	286,000	864
36830B-AD-7	PTT GLOBAL CHEMICAL PCL	C	03/23/2022	STANDARD CHARTER EM		2,982,270	3,000,000	0
37045V-AP-5	GENERAL MOTORS CO		07/21/2022	MARKETAXESS CORPORATION		898,060	1,000,000	16,308
37045V-AZ-3	GENERAL MOTORS CO		07/28/2022	BNP PARIBAS SECURITIES CORP.		9,975,600	10,000,000	0
37331N-AK-7	GEORGIA-PACIFIC LLC		04/05/2022	BARCLAYS CAPITAL INC FIXED INC		16,528,140	18,000,000	180,550
373334-KN-0	GEORGIA POWER CO		12/19/2022	GOLDMAN SACHS & CO.		2,057,536	2,600,000	37,678
374297-D@-5	GTD SR NT SER L		02/22/2022	DIRECT		28,260,000	28,260,000	0
37555B-BG-7	GILEAD SCIENCES INC		11/16/2022	CORPORATE ACTION		752,688	600,000	5,750
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC		07/21/2022	CITIGROUP GLOBAL MARKETS INC.		614,430	500,000	6,198
378272-AQ-1	GLENCORE FUNDING LLC		12/27/2022	CREDIT SUISSE SECURITIES (USA)		559,138	563,000	3,636
37959D-AC-8	GLOBO COMUNICACOES E PARTICIPACOES SA	C	01/06/2022	MORGAN STANLEY EM		3,924,760	4,000,000	0
380241-AA-7	GODDARD FUNDING LLC - ABS		08/12/2022	BARCLAYS SEC		54,984,369	54,932,000	0
38135*-AA-6	Goldenrod Series C-2 Senior Sec Note (El		05/16/2022	COMPANY		40	0	0
38135*-AA-6	Goldenrod Series C-2 Senior Sec Note (El		05/16/2022	COMPANY		987,553	987,424	0
38136R-AJ-6	GLM 14 C - CDO	C	06/14/2022	BANK OF AMERICA, N.A.		18,600,000	18,600,000	0
38136R-AL-1	GLM 14 CJ - CDO	C	06/14/2022	BANK OF AMERICA, N.A.		3,400,000	3,400,000	0
38136R-AN-7	GLM 14 D - CDO	C	06/14/2022	BANK OF AMERICA, N.A.		2,500,000	2,500,000	0
38137W-AU-9	GLM 6R CR - CDO	C	02/04/2022	WELLS FARGO BANK		7,501,951	7,500,000	0
38138F-AJ-0	GOLDENTREE LOAN MANAGEMENT US CLO 12, LT	C	03/31/2022	WELLS FARGO BANK		8,500,000	8,500,000	0
38138F-AL-5	GOLDENTREE LOAN MANAGEMENT US CLO 12, LT	C	03/31/2022	WELLS FARGO BANK		3,000,000	3,000,000	0
38138V-AG-1	GLM 16 B - CDO	C	11/17/2022	WELLS FARGO BANK		20,000,000	20,000,000	0
38139B-AG-4	GLM 15 C - CDO	C	07/08/2022	MORGAN STANLEY FIXED		5,200,000	5,200,000	0
38139B-AJ-8	GLM 15 D - CDO	C	07/08/2022	MORGAN STANLEY FIXED		2,548,000	2,600,000	0
38151J-AA-3	GHIT 22GRN2 A - ABS		11/01/2022	GOLDMAN SACHS & CO, NY		26,922,182	27,037,000	0
38172F-AL-2	GOCAP 34R CR - CDO	C	11/03/2022	PERSHING DIV OF DLJ SEC LNDING		950,182	1,000,000	0
38176P-AE-2	GOCAP 44 B - CDO	C	05/11/2022	J.P. MORGAN SECURITIES LLC		1,853,830	1,900,000	1,589
38237D-AA-4	GOOD 224 A - ABS		10/13/2022	CREDIT SUISSE SEC USA LLC		39,023,575	41,413,648	0
38237K-AC-4	GOOD 222 C - ABS		04/13/2022	CREDIT SUISSE SEC USA LLC		5,564,513	6,000,000	0
38242#-AC-8	GTD SR UNSECD NT SER C		01/06/2022	WELLS FARGO SECURITIES, LLC		12,280,000	12,280,000	0
38406J-AA-6	GRACE 20GRCE A - CMBS		06/28/2022	CITIGROUP GLOBAL MARKETS LIMITED		4,172,721	5,115,000	9,671
38406J-AJ-7	GRACE 20GRCE D - CMBS		04/05/2022	Various		4,505,734	5,225,000	2,819
396782-CY-8	GRCAP 1994-ARM5 B1 - CMO/RMBS		01/01/2022	Direct		0	0	0
396782-CZ-5	GRCAP 1994-ARM5 B2 - CMO/RMBS		01/01/2022	Direct		0	0	0
39809P-AC-9	GSTNE 21FL3 AS - CMBS		09/27/2022	MORGAN STANLEY FIXED		2,711,134	2,927,000	4,744
39809P-AE-5	GSTNE 21FL3 B - CMBS		09/27/2022	MORGAN STANLEY FIXED		1,989,905	2,195,000	3,814
402512-AC-1	GSM 3 A2 - CDO	C	10/27/2022	BARCLAYS CAP INC -NY		2,545,884	2,700,000	6,121
404119-CF-4	HCA INC		03/21/2022	Various		22,173,555	22,500,000	15,507
40428D-DG-1	HSBC HOLDINGS PLC	C	08/04/2022	HSBC SECURITIES		1,700,000	1,700,000	0
40437W-AS-7	HLM 14-2019 BR - CDO	C	11/14/2022	WELLS FARGO BANK		6,588,750	7,000,000	24,633
40439D-AU-2	HPS LOAN MANAGEMENT 15-2019, LTD. - CDO	C	02/08/2022	BANK OF AMERICA, N.A.		3,000,000	3,000,000	0
40486J-AA-5	HINTT 22A A - ABS		05/25/2022	Various		20,000,000	20,004,600	0
40486J-AB-3	HINNT 2022-A LLC - ABS		05/25/2022	Various		20,000,000	20,000,366	0
40486J-AC-1	HINNT 2022-A LLC - ABS		05/25/2022	Various		16,000,000	16,000,275	0
40486J-AD-9	HINNT 2022-A LLC - ABS		05/25/2022	Various		24,000,000	25,315,838	0
40489@-AA-2	HPS MEZZANINE PARTNERS 2019, L.P. - ABS		12/27/2022	Direct		63,800,000	63,800,000	330,560
40621P-AA-7	HALLIBURTON CO		09/02/2022	Direct		9,045,677	8,300,000	48,244

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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406375-AE-5	HLSY I C - CDO	C	12/14/2022	MORGAN STANLEY FIXED		9,569,200	10,000,000	114,674
40637L-AE-0	HLSY 4 C - CDO	C	05/05/2022	MITSUBISHI UFJ SECURITIES (USA) INC.		1,700,239	1,750,000	2,967
41135U-AB-1	HANWHA LIFE INSURANCE CO LTD	C	01/24/2022	JPMORGAN EM		5,000,000	5,000,000	0
41975A-AC-6	HHT 2019-MAUI B - CMBS		12/23/2022	JP MORGAN SECURITIES LLC		15,281,768	16,009,000	50,341
41975A-AE-2	HHT 2019-MAUI C - CMBS		10/04/2022	JP MORGAN CHASE BANK N.A.		537,355	566,000	1,475
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD		06/21/2022	Various		7,795,496	8,143,000	56,314
423288-AB-1	Helios Finance III - DDTL B - ABS		12/21/2022	CORPORATE ACTION		6,853,364	6,823,782	0
42806M-BC-2	HERTZ 224 B - ABS		03/25/2022	BARCLAYS SEC		35,299,317	35,300,000	0
42806M-BE-8	HERTZ 224 C - ABS		03/25/2022	BARCLAYS SEC		29,828,967	29,830,000	0
42806M-BL-2	HERTZ 225 B - ABS		03/25/2022	BARCLAYS SEC		21,954,700	21,940,000	0
42806M-BN-8	HERTZ 225 C - ABS		03/25/2022	BARCLAYS SEC		13,156,774	13,160,000	0
428102-AF-4	HESS MIDSTREAM OPERATIONS LP		04/05/2022	J.P. MORGAN SECURITIES LLC		869,000	869,000	0
432885-AL-5	HILT 2018-ORL D - CMBS		12/09/2022	JP MORGAN SECURITIES LLC		1,294,687	1,354,000	861
43371H-AA-1	HOAG MEMORIAL HOSPITAL PRESBYTERIAN		03/31/2022	Various		6,881,711	6,820,000	1,775
435765-AJ-1	HOLLY ENERGY PARTNERS LP		04/06/2022	WELLS FARGO SECURITIES, LLC		2,152,000	2,152,000	0
437076-BA-9	HOME DEPOT INC		08/24/2022	MILLENNIUM ADVISORS		1,405,050	1,500,000	25,375
437076-CC-4	HOME DEPOT INC		03/24/2022	J.P. MORGAN SECURITIES LLC		957,730	1,000,000	14,942
437076-CG-5	HOME DEPOT INC		11/16/2022	MORGAN STANLEY & CO. LLC		326,301	380,000	1,529
437076-CP-5	HOME DEPOT INC		05/23/2022	HSBC SECURITIES INC.		12,739,275	13,500,000	69,469
43789K-AA-0	HOF 221 A1 - CMO/RMBS		10/19/2022	CREDIT SUISSE INTERNATIONAL		5,248,060	5,539,814	15,641
43789K-AB-8	HOF 221 A2 - CMO/RMBS		12/01/2022	Various		5,825,207	6,068,905	14,343
43789K-AC-6	HOF 221 A3 - CMO/RMBS		10/13/2022	Various		4,140,737	4,440,037	13,498
442722-AA-2	HOWARD MIDSTREAM ENERGY PARTNERS LLC		05/24/2022	Various		2,045,099	2,080,000	41,537
446150-BB-9	HUNTINGTON BANCSHARES INC		08/01/2022	CITIGROUP		1,900,000	1,900,000	0
449282-AA-0	SR SECD NT 4/A2		06/13/2022	CITIGROUP GLBL MRKT INC		89,680,000	89,680,000	0
449298-AU-8	SR NT SER F TRANCHE A		10/27/2022	BANC OF AMERICA SECURITIES LLC		5,000,000	5,000,000	0
449298-AV-6	SR NT SER F TRANCHE B		10/27/2022	BANC OF AMERICA SECURITIES LLC		15,000,000	15,000,000	0
449652-AC-0	ILPTCM 22LPF2 B - CMBS		09/13/2022	CITIGROUP GLOBAL MARKETS INC.		1,994,942	2,000,000	0
449652-AE-6	ILPT COMMERCIAL MORTGAGE TRUST 2022-LPF2		09/13/2022	CITIGROUP GLOBAL MARKETS INC.		14,266,152	14,300,000	0
449652-AG-1	ILPT COMMERCIAL MORTGAGE TRUST 2022-LPF2		09/19/2022	Various		13,990,057	14,000,000	0
455170-AA-8	INDIANA UNIVERSITY HEALTH INC		11/01/2022	JP MORGAN SECURITIES INC.		(11,950,000)	(11,950,000)	0
456472-AC-3	INDUSTRIAS PENOLES SAB DE CV	C	05/18/2022	SCOTIA CAPITAL (USA) INC.		5,096,549	5,000,000	51,792
45660L-6N-4	RAST 2006-A1 1A6 - CMO/RMBS		09/25/2022	Direct		0	1,970	0
45660L-GA-1	INDX 2005-AR6 1A1 - CMO/RMBS		09/26/2022	Direct		0	3,849	0
456680-AE-7	INDA 2007-AR5 3A1 - CMO/RMBS		07/01/2022	Direct		0	22,449	0
45669B-AA-0	INDX 2007-AR1 1A1 - CMO/RMBS		10/01/2022	Direct		0	23,805	0
45669E-AC-0	INDX 2007-AR5 2A1 - CMO/RMBS		11/01/2022	Direct		0	4,805	0
458140-BK-5	INTEL CORP		11/16/2022	GOLDMAN SACHS & CO.		10,235,320	10,300,000	80,712
458140-BV-1	INTEL CORP		11/16/2022	GOLDMAN SACHS & CO.		14,987,555	15,000,000	109,667
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC		05/12/2022	GOLDMAN		1,997,880	2,000,000	0
459200-KN-0	INTERNATIONAL BUSINESS MACHINES CORP		02/02/2022	HSBC SECURITIES		4,999,150	5,000,000	0
460146-CQ-4	INTERNATIONAL PAPER CO		08/24/2022	Direct		15,122,016	15,000,000	16,500
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC	C	05/20/2022	CREDIT SUISSE SECURITIES (USA) LLC		280,500	300,000	5,644
460988-AC-2	INVCO 221 B - CDO	C	11/08/2022	CITIBANK		2,829,180	3,000,000	10,086
46117N-AE-2	TOWN 2022-STAY C 144A - CMBS		07/29/2022	DEUTSCHE BANK NY (FI)		2,554,156	2,567,000	0
46117N-AG-7	INTOWN 2022 - STAY MORTGAGE TRUST - CMBS		07/29/2022	DEUTSCHE BANK NY (FI)		1,915,374	1,925,000	0
46124J-A*-3	INVENTRUST PROPERTIES CORP.		08/11/2022	J.P. MORGAN SECURITIES LLC		30,000,000	30,000,000	0
46124J-A@-1	INVENTRUST PROPERTIES CORP.		08/11/2022	J.P. MORGAN SECURITIES LLC		13,060,000	13,060,000	0
46145X-AG-1	INVCO 222 C - CDO	C	05/09/2022	MORGAN STANLEY FIXED		8,000,000	8,000,000	0
46145X-AJ-5	INVCO 222 D - CDO	C	05/09/2022	MORGAN STANLEY FIXED		4,500,000	4,500,000	0
465685-AH-8	ITC HOLDINGS CORP		08/24/2022	Direct		6,419,598	5,790,000	45,178
46590X-AB-2	JBS USA LUX SA		09/01/2022	MARKETAXESS CORPORATION		735,049	728,000	5,116
46590X-AC-0	JBS USA LUX SA		12/27/2022	BARCLAYS CAPITAL INC.		910,000	910,000	2,465
46593B-AB-7	J G WENTWORTH XLVIII LLC, SERIES 2020-E2		09/22/2022	CORPORATE ACTION		20,941,430	20,944,868	0
465979-AG-7	JPMCC 22NXSS B - CMBS		09/16/2022	JP MORGAN SECURITIES LLC		2,370,060	2,376,000	0
465979-AJ-1	JPMCC 22NXSS C - CMBS		09/16/2022	JP MORGAN SECURITIES LLC		1,470,315	1,474,000	0

SCHEDULE D - PART 3

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465979-AL-6	JPMCC 22NXSS D - CMBS		09/16/2022	JP MORGAN SECURITIES LLC		2,698,238	2,705,000	0
466247-HN-6	JPMMT 2004-S2 1A2 - CMO/RMBS		08/01/2022	Direct		0	0	0
466247-PF-4	JPMMT 2005-A2 B2 - CMO/RMBS		09/01/2022	Direct		7,269	39,355	0
46625H-HV-5	JPMORGAN CHASE & CO		11/15/2022	Direct		3,826,330	3,890,000	27,112
46631J-AA-6	JPMMT 2007-A4 1A1 - CDO/CMO/RMBS		11/01/2022	Direct		0	108	0
466330-AL-1	JPMCC 2021-MHC D - CMBS		11/02/2022	JP MORGAN SECURITIES LLC		652,571	694,000	1,971
466365-AE-3	JACK 221 A22 - RMBS		02/02/2022	GUGGENHEIM		85,166,014	85,000,000	0
46654X-AA-7	JSW INFRASTRUCTURE LTD	C	01/13/2022	DEUTSCHE BANK EM		3,500,000	3,500,000	0
46655H-AB-9	JCPDL 2022 A - CDO		12/02/2022	Direct		25,658,124	25,659,984	1,859
46655H-AD-5	JCPDL 2022 B - CDO		12/02/2022	Direct		3,096,740	3,096,982	241
46655H-AF-0	JCPDL 2022 C - CDO		12/02/2022	Direct		3,317,703	3,317,989	286
46655H-AH-6	JCPDL 2022 D - CDO		12/02/2022	Direct		4,453,626	4,423,045	523
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS		11/22/2022	JP MORGAN SECURITIES LLC		14,263,959	15,371,000	58,815
46669#-AA-9	JGW XI LLC, SERIES 2020-G - ABS		06/30/2022	Direct		19,471,749	19,471,749	0
46669*-AB-1	J G WENTWORTH XLVIII LLC, SERIES 2020-E		10/01/2022	DIRECT		168,191,700	166,952,504	0
47047R-AJ-5	JTWN 18 C - CDO	C	05/13/2022	CREDIT SUISSE SEC USA LLC		12,000,000	12,000,000	0
47760Q-AB-9	JIMMY 2017-1 2II - RMBS		03/01/2022	Direct		(13,027,500)	(13,027,500)	(33,319)
47760Q-AE-3	JIMMY JOHNS FUNDING LLC - ABS		03/04/2022	BARCLAYS CAP INC -NY		50,085,500	50,000,000	0
47760Q-AG-8	JIMMY JOHNS FUNDING LLC, SERIES 2022-1 -		03/04/2022	BARCLAYS SEC		98,059,236	98,000,000	0
478160-AJ-3	JOHNSON & JOHNSON		05/24/2022	Direct		1,177,781	1,000,000	16,024
478160-BJ-2	JOHNSON & JOHNSON		11/29/2022	Direct		5,540,005	5,200,000	107,649
478160-CR-3	JOHNSON & JOHNSON		07/21/2022	U.S. BANCORP INVESTMENTS, INC.		382,055	500,000	4,200
47987E-AB-3	JONAH ENERGY ABS I LLC - ABS		10/19/2022	GUGGENHEIM		94,224,275	96,000,000	0
482480-AL-4	KLA CORP		06/21/2022	Various		2,503,145	2,500,000	0
48254C-AQ-8	KIND 2021-KDIP E - CMBS		06/14/2022	JP MORGAN SECURITIES LLC		1,014,366	1,076,250	86
48254G-AE-6	KKR 29 C - CDO	C	09/28/2022	RBC CAPITAL MARKETS		6,002,884	6,500,000	62,729
48255U-AC-8	KKR 43 B1 - CDO	C	11/14/2022	DEUTSCHE BANK AG, NEW YORK BRANCH		20,000,000	20,000,000	0
48255U-AD-6	KKR 43 B2 - CDO	C	11/14/2022	DEUTSCHE BANK AG, NEW YORK BRANCH		4,000,000	4,000,000	0
48255U-AE-4	KKR 43 C - CDO	C	11/14/2022	DEUTSCHE BANK AG, NEW YORK BRANCH		8,000,000	8,000,000	0
48263#-AA-7	USD SR NT SER B-2032		03/31/2022	BNP PARIBAS		10,000,000	10,000,000	0
48275E-AC-0	KREF 2022-FL3 AS - CMBS	C	10/20/2022	Various		4,183,834	4,390,000	4,113
48275E-AJ-5	KREF 2022-FL3 D - CMBS	C	08/23/2022	MORGAN STANLEY FIXED		414,953	441,000	500
48305Q-AD-5	KAISER FOUNDATION HOSPITALS		08/24/2022	RBC CAPITAL MARKETS, LLC		6,976,736	6,706,000	87,355
48661C-AE-2	RAD 7 C - CDO	C	05/03/2022	BNP PARIBAS SECURITIES		1,958,419	2,000,000	2,875
48661N-AG-3	RAD 6 C - CDO	C	12/14/2022	JP MORGAN CHASE BANK N.A.		2,710,184	2,750,000	31,100
48811*-AA-6	KELLY ISSUER LLC		05/16/2022	COMPANY		4,139,302	4,139,302	0
48811*-AB-4	Kelly Series B-3 Senior Secured Note (El		05/16/2022	COMPANY		700,091	700,000	0
49271V-AQ-3	KEURIG DR PEPPER INC		04/07/2022	MORGAN STANLEY CO		995,300	1,000,000	0
49326E-EN-9	KEYCORP		05/16/2022	KEYBANK		1,300,000	1,300,000	0
49427R-AQ-5	KILROY REALTY LP		11/15/2022	CORPORATE ACTION		1,628,280	2,295,000	0
494368-CA-9	KIMBERLY-CLARK CORP		11/16/2022	CITIGROUP GLOBAL MARKETS INC.		356,135	340,000	2,688
49446R-AM-1	KIMCO REALTY CORP		11/15/2022	Direct		5,808,139	7,881,000	40,937
49446R-AZ-2	KIMCO REALTY CORP		02/15/2022	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		5,454,295	5,500,000	0
49456B-AG-6	KINDER MORGAN INC		01/18/2022	Various		5,629,001	4,802,000	34,641
49456B-AV-3	KINDER MORGAN INC		07/25/2022	CITIGROUP		7,145,925	7,150,000	0
49461M-AA-8	KINETIK HOLDINGS LP		06/01/2022	J.P. MORGAN SECURITIES LLC		5,651,619	5,675,000	0
50076Q-AE-6	KRAFT HEINZ FOODS CO		07/21/2022	MORGAN STANLEY & CO. LLC		2,849,790	3,000,000	21,250
50077L-AZ-9	KRAFT HEINZ FOODS CO		11/22/2022	BARCLAYS CAPITAL INC.		1,983,212	2,200,000	16,088
50172L-AL-4	LAQ 2022-LAQ D - CMBS		08/01/2022	Various		3,404,265	3,458,193	3,470
50190F-AC-5	LCCM 2021-FL3 AS - CMBS		04/27/2022	WELLS FARGO SECURITIES LLC		2,139,546	2,193,000	2,008
50220P-AE-3	LSEGA FINANCING PLC	C	12/19/2022	CITIGROUP GLOBAL MARKETS INC.		2,098,305	2,730,000	18,200
50249A-AH-6	LYB INTERNATIONAL FINANCE III LLC		07/21/2022	J.P. MORGAN SECURITIES LLC		397,325	500,000	5,344
51943*-AA-1	LAVENDER ISSUER LLC		05/16/2022	COMPANY		4,139,302	4,139,302	0
51943*-AB-9	Lavender Series B-5 Senior Secured Note		05/16/2022	COMPANY		700,091	700,000	0
52465#-BR-5	LEGG MASON MORTGAGE CAPITAL CORP CREDIT		12/01/2022	LEGG MASON MORTGAGE CAPITAL CORP CREDIT		2,740,531	2,740,531	0
525228-AK-8	LXS 2006-GP3 33A - RMBS		10/25/2022	Direct		0	24,407	0
52532X-AF-2	LEIDOS INC		02/09/2022	DEUTSCHE BANK SECURITIES INC.		9,080,465	8,500,000	88,837

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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53218C-AJ-9	LIFE 2021-BMR E - CMBS		05/10/2022	Various		2,538,625	2,622,564	3,213
53218D-AG-3	LIFE 22BMR2 C - CMBS		05/03/2022	DEUTSCHE BANK SECURITIES, INC.		79,499,499	79,899,000	0
53218D-AJ-7	LIFE 22BMR2 D - CMBS		05/03/2022	DEUTSCHE BANK SECURITIES, INC.		70,165,387	70,518,000	0
532522-AB-5	LIMA METRO LINE 2 FINANCE LTD		02/08/2022	HSBC EM		1,097,399	1,060,289	4,484
53621@-BA-3	GTD SER NT SER A		03/03/2022	MERRILL LYNCH, PIERCE, FENNER		12,930,000	12,930,000	0
53621@-BB-1	GTD SR NT SER B		05/17/2022	MERRILL LYNCH, PIERCE, FENNER		1,350,000	1,350,000	0
53621@-BC-9	GTD SR NT SER C		05/17/2022	MERRILL LYNCH, PIERCE, FENNER		10,000,000	10,000,000	0
53946P-AC-4	LNCR 22CRE7 AS - CMBS	C	11/09/2022	Various		39,863,470	42,244,000	137,966
539830-BP-3	LOCKHEED MARTIN CORP		11/29/2022	J.P. MORGAN SECURITIES LLC		2,485,971	2,400,000	20,227
548661-DP-9	LOWE'S COMPANIES INC		09/02/2022	Direct		4,958,174	5,100,000	52,261
548661-EE-3	LOWE'S COMPANIES INC		07/21/2022	J.P. MORGAN SECURITIES LLC		383,800	500,000	5,056
548661-EH-6	LOWE'S COMPANIES INC		03/22/2022	MERRIL LYNCH PIERCE FENNER SMITH		2,024,656	2,025,000	0
548661-EM-5	LOWE'S COMPANIES INC		11/17/2022	J.P. MORGAN SECURITIES LLC		3,433,772	3,565,000	40,663
54910E-DK-8	LSTREET II CDO LLC SER 2016-1 CL A - CDO		09/09/2022	Direct		1	1	0
54910E-DX-0	LSTREET II CDO LLC SER 2012-9 CL A-5 - C		09/08/2022	Direct		0	0	0
55026C-AA-5	BREN 2022 A - ABS		05/19/2022	CRED. SUISSE FIRST BOST.		65,796,937	65,810,000	0
55026C-AB-3	BREN 2022 B - ABS		05/19/2022	CRED. SUISSE FIRST BOST.		43,671,050	43,870,000	0
55066W-AC-8	LUXE 2021-TRIP B - CMBS		10/13/2022	PERFORMANCE TRUST CAPITAL		9,685,000	10,400,000	2,437
55282D-AJ-3	MBRT 2019-MBR D - CMBS		10/25/2022	MORGAN STANLEY FIXED		2,469,164	2,560,000	3,863
55282X-AJ-9	MF1 2021-FL5 D - CMBS		09/06/2022	Various		2,253,884	2,349,000	3,231
55284A-AC-2	MF1 2021-FL7 AS - CMBS	C	11/10/2022	Various		33,481,575	35,651,000	107,377
55284A-AG-3	MF1 2021-FL7 C - CMBS	C	05/09/2022	JP MORGAN SECURITIES LLC		1,410,190	1,481,000	2,464
55284J-AC-3	MF1 2022-FL8 AS - CMBS		12/23/2022	Various		8,592,625	9,022,000	13,899
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS		12/23/2022	WELLS FARGO BANK		7,991,403	8,365,224	24,512
55285A-AA-5	MF1 22FL9 A - CMBS		11/14/2022	MORGAN STANLEY FIXED		12,878,180	13,141,000	57,411
55285A-AC-1	MF1 22FL9 AS - CMBS		05/13/2022	JP MORGAN SECURITIES LLC		4,166,550	4,230,000	0
55285A-AE-7	MFR-22FL9-B - CMBS		05/13/2022	JP MORGAN SECURITIES LLC		5,875,525	5,965,000	0
55285A-AG-2	MF1 22FL9 C - CMBS		05/13/2022	JP MORGAN SECURITIES LLC		3,155,940	3,204,000	0
55285B-AC-9	MF1 22FL10 AS - CMBS		07/26/2022	CREDIT SUISSE INTERNATIONAL		4,866,545	4,891,000	0
55285K-AA-3	MFRA 22INV3 A1 - RMBS		10/13/2022	WELLS FARGO BANK		5,976,078	6,074,000	39,385
55285U-AA-1	MFRA 22INV2 A1 - RMBS		12/02/2022	JP MORGAN SECURITIES LLC		10,166,484	10,440,589	7,218
55285U-AB-9	MFRA 22INV2 A2 - RMBS		10/13/2022	Various		8,036,606	8,533,463	22,960
55285U-AC-7	MFRA 22INV2 A3 - RMBS		07/15/2022	WELLS FARGO BANK		2,777,136	2,905,000	11,184
55293A-AJ-6	MHC 2021-MHC2 C - CMBS		11/17/2022	JP MORGAN SECURITIES LLC		2,853,520	3,010,000	5,319
55293A-AL-1	MHC 2021-MHC2 D - CMBS		11/17/2022	JP MORGAN SECURITIES LLC		2,977,788	3,168,000	2,838
55293A-AN-7	MHC 2021-MHC2 E - CMBS		10/04/2022	JP MORGAN SECURITIES LLC		998,280	1,062,000	2,954
55293B-AK-1	MHP 2021-STOR E - CMBS		10/05/2022	Various		2,819,337	2,932,000	3,531
55293D-AA-9	MHP 2022-MHIL A - CMBS		10/06/2022	SOCIETE GENERALE		4,072,221	4,275,298	11,301
55316V-AA-2	MHC 2021-MHC A - CMBS		10/14/2022	DEUTSCHE BANK AG, NEW YORK BRANCH		2,735,201	2,845,000	999
55316V-AC-8	MHC 2021-MHC B - CMBS		10/12/2022	JP MORGAN SECURITIES LLC		4,161,321	4,389,000	13,855
55316V-AE-4	MHC 2021-MHC C - CMBS		12/14/2022	Various		2,708,459	2,831,000	354
55316V-AG-9	MHC 2021-MHC D - CMBS		12/13/2022	Various		17,933,791	18,996,000	22,325
55316V-AJ-3	MHC 2021-MHC E - CMBS		11/30/2022	Various		4,514,632	4,793,000	6,945
55337P-AA-0	MIWD HOLDCO II LLC		01/18/2022	Various		4,455,834	4,425,000	101
55399A-UA-6	MSD PCOF PARTNERS LXII 0.00 01JAN59 - AB		02/25/2022	DIRECT		93,307,317	93,538,440	0
55399A-UB-4	MSD SIF PARTNERS III L 0.00 01JAN59 - AB		02/25/2022	DIRECT		57,098,384	57,239,817	0
55617L-AR-3	MACY'S RETAIL HOLDINGS LLC		03/02/2022	CREDIT SUISSE SECURITIES (USA) LLC		431,000	431,000	0
55819P-AU-3	MDPK 36R C1R - CDO	C	02/25/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		12,600,000	12,600,000	0
55903V-AL-7	WARNERMEDIA HOLDINGS INC		05/23/2022	Various		31,052,324	31,525,000	28,743
55903V-AN-3	WARNERMEDIA HOLDINGS INC		05/23/2022	HSBC SECURITIES (USA) INC.		4,388,700	5,000,000	49,097
55903V-AQ-6	MAGALLANES INC		03/09/2022	J.P. MORGAN SECURITIES LLC		10,000,000	10,000,000	0
55903V-AS-2	MAGALLANES INC		03/09/2022	J.P. MORGAN SECURITIES LLC		30,000,000	30,000,000	0
55910*-AA-1	Magenta Sub Series C-6 Senior Secured No		05/16/2022	COMPANY		987,593	987,424	0
55953U-AG-9	MAGNE XXX D - CDO	C	09/15/2022	MORGAN STANLEY FIXED		1,040,078	1,128,000	10,060
55953W-AE-0	MAGNE 32 C - CDO	C	03/07/2022	MORGAN STANLEY FIXED		4,000,000	4,000,000	0
55953W-AG-5	MAGNE 32 D - CDO	C	03/07/2022	MORGAN STANLEY FIXED		5,000,000	5,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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55953Y-AC-0	MAGNE 33 B1 - CDO	C	11/18/2022	NOMURA SECURITIES INTL INC		16,230,549	17,000,000	301,951
55954K-AS-4	MAGNE 19R CR - CDO	C	03/01/2022	ROBERT W BAIRD		4,937,619	5,000,000	13,391
55954T-AE-6	MAGNE 2022-35A B2 144A - CDO	C	07/12/2022	MORGAN STANLEY FIXED		11,700,000	11,700,000	0
55954T-AG-1	MAGNE 2022-35A C 144A - CDO	C	07/12/2022	MORGAN STANLEY FIXED		11,050,000	11,050,000	0
55954T-AJ-5	MAGNE 35 D - CDO	C	07/12/2022	MORGAN STANLEY FIXED		2,229,500	2,275,000	0
55954W-AQ-2	MAGNE 24R CR - CDO	C	02/04/2022	MORGAN STANLEY FIXED		1,000,322	1,000,000	0
55955G-AC-7	MAGNE 25 C - CDO	C	09/20/2022	WELLS FARGO BANK		956,348	1,000,000	8,003
55988*-AA-8	Mahogany Sub Series C-7 Senior Secured N		05/16/2022	COMPANY		987,593	987,424	0
56418M-AD-1	MANSD 2006-1 M2A - CMO/RMBS	B	12/13/2022	DIRECT - GOLDMAN SACHS		4,095,103	4,460,093	26,626
56418V-AD-1	MANSD 2007-1 M2A - CMO/RMBS	B	12/08/2022	BARCLAYS CAP INC -NY		1,096,729	1,221,882	6,428
565923-AE-9	MP25 25 B - CDO	C	10/19/2022	DEUTSCHE BANK SECURITIES INC		20,000,000	20,000,000	0
566007-AC-4	MARB BONDCO PLC	C	01/27/2022	HSBC EM		553,800	600,000	66
56845N-AE-0	SPEAK 8 C - CDO	C	05/05/2022	JP MORGAN CHASE BANK N.A.		1,217,897	1,250,000	2,021
57135*-AA-6	MAROON ISSUER LLC		05/16/2022	COMPANY		4,139,302	4,139,302	0
57135*-AB-4	Maroon Series B-1 Senior Secured Note (E		05/16/2022	COMPANY		700,091	700,000	0
571748-BS-0	MARSH & MCLENNAN COMPANIES INC		12/19/2022	Various		8,646,766	7,710,000	41,521
57636Q-AB-0	MASTERCARD INC		11/16/2022	CORPORATE ACTION		701,642	675,000	2,848
57636Q-AT-1	MASTERCARD INC		11/16/2022	BNP PARIBAS SECURITIES CORP.		185,354	190,000	950
576434-WN-0	MALT 2004-10 B1 - CMO/RMBS		10/01/2022	Direct		96,868	96,868	0
57643M-LG-7	MASTR 2005-2 2A1 - CMO/RMBS		08/25/2022	Direct		0	0	0
57645E-AD-2	MABS 2006-AM3 M1 - RMBS		12/27/2022	Direct		0	127,257	0
57665R-AJ-5	MATCH GROUP HOLDINGS II LLC		04/04/2022	Various		400,995	402,000	3,203
57667J-AA-0	MATCH GROUP HOLDINGS II LLC		08/18/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		131,488	157,000	2,229
58547D-AD-1	MELCO RESORTS FINANCE LTD	C	04/11/2022	MORGAN STANLEY & CO. LLC		1,396,955	1,673,000	32,223
58547D-AE-9	MELCO RESORTS FINANCE LTD	C	03/01/2022	Various		4,794,390	5,058,000	19,697
58769J-AA-5	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		11/21/2022	MERRILL LYNCH, PIERCE, FENNER & SMI		1,599,040	1,600,000	0
58933Y-BB-0	MERCK & CO INC		11/16/2022	JEFFERIES & COMPANY		335,647	380,000	3,672
58940B-AH-9	MERCURY FINANCIAL CREDIT CARD MASTER TRU		08/12/2022	TENDER/PURCHASE OFFER		80,969,805	80,980,000	0
58940B-AJ-5	MFCC 222 B - ABS		08/12/2022	TENDER/PURCHASE OFFER		10,847,464	10,820,000	0
58940B-AM-8	MERCURY FINANCIAL CREDIT CARD MASTER TRU		11/17/2022	CITIBANK NA		77,305,547	77,307,000	0
592688-D#-9	SR NT SER 2022-A		03/17/2022	Direct		4,479,000	4,479,000	0
59447#-AM-5	SR SECD NT SER B		05/10/2022	WELLS FARGO SECURITIES, LLC		7,500,000	7,500,000	0
594918-CD-4	MICROSOFT CORP		11/16/2022	Various		2,735,585	2,615,000	32,061
594918-CE-2	MICROSOFT CORP		11/16/2022	CORPORATE ACTION		3,778,000	3,778,000	18,086
594918-CF-9	MICROSOFT CORP		11/16/2022	GOLDMAN SACHS & CO.		6,372,623	6,381,000	31,802
59523U-AR-8	MID-AMERICA APARTMENTS LP		04/04/2022	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		11,098,386	11,700,000	18,769
597861-AA-1	MIDMICHIGAN HEALTH		03/03/2022	WELLS FARGO SECURITIES, LLC		995,793	1,055,000	9,591
59801A-AG-9	MIDO 11 B - CDO	C	10/18/2022	Various		9,903,625	9,925,000	0
59966P-AE-2	MLFPK C - CDO	C	05/12/2022	CITIBANK		10,000,000	10,000,000	0
609207-BB-0	MONDELEZ INTERNATIONAL INC		03/29/2022	DEUTSCHE BANK		8,747,200	9,000,000	5,833
61747Y-DY-8	MORGAN STANLEY		08/23/2022	Direct		14,511,896	15,000,000	46,583
61756Y-AE-3	MSAC 2007-HE7 M1 - CMO/RMBS		04/01/2022	CREDIT SUISSE SECURITIES (USA) LLC		16,690,517	16,192,000	0
61774J-AE-4	MSEV 2022-16 B - CDO		02/25/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		1,000,000	1,000,000	0
61774J-AG-9	MSEV 2216 C - CDO		02/25/2022	BANK OF AMERICA, N.A.		7,500,000	7,500,000	0
61774J-AJ-3	MSEV 2022-16 D1 - CDO		02/25/2022	Various		5,800,000	5,800,000	0
620076-BW-8	MOTOROLA SOLUTIONS INC		05/17/2022	DEUTSCHE BANK		4,993,150	5,000,000	0
62213L-AA-4	MOUNT NITTANY MEDICAL CENTER		02/15/2022	J.P. MORGAN SECURITIES LLC		5,000,000	5,000,000	0
62479W-AA-9	MSC 21ILP A - CMBS		01/26/2022	JP MORGAN SECURITIES LLC		992,966	996,704	318
62479W-AL-5	MSC 21ILP D - CMBS		10/04/2022	JP MORGAN SECURITIES LLC		543,307	581,078	1,489
62482B-AB-8	MOZART DEBT MERGER SUB INC		01/25/2022	UBS SECURITIES LLC		2,109,870	2,142,000	31,862
62676#-AA-7	SR SECD NT - GREEN NT SER A		02/15/2022	GOLDMAN SACHS & CO		4,500,000	4,500,000	0
62886E-AZ-1	NCR CORP		03/28/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		398,438	425,000	11,094
628870-AE-7	NCMF 22MFP C - CMBS		08/19/2022	BARCLAYS CAP INC -NY		1,012,925	1,027,000	1,174
629377-CH-3	NRG ENERGY INC		02/23/2022	Various		4,164,207	4,034,000	30,433
62947Q-AY-4	NXP BV	C	03/10/2022	Various		10,512,039	10,000,000	152,625
62954H-AW-8	NXP BV	C	11/18/2022	JANE STREET EXECUTION SERVICES, LLC		1,982,772	2,120,000	3,339
62954Y-AA-9	NYMT 22INV1 A1 - CMO/RMBS		11/03/2022	PERFORMANCE TRUST CAP		79,133,043	85,337,000	423,366
62954Y-AB-7	NYMT 22INV1 A2 - CMO/RMBS		11/03/2022	PERFORMANCE TRUST CAP		10,267,630	11,227,000	55,698

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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62954Y-AC-5	NYMT 22INV1 A3 - CMO/RMBS		11/03/2022	PERFORMANCE TRUST CAP		14,874,557	16,510,000	81,908
62979*-AK-3	SR NT SER J		01/28/2022	WELLS FARGO SECURITIES, LLC		2,990,000	2,990,000	0
62979*-AM-9	SR NT SER L		09/28/2022	WELLS FARGO SECURITIES, LLC		17,500,000	17,500,000	0
631103-AM-0	NASDAQ INC		03/02/2022	J.P. MORGAN SECURITIES LLC		6,957,370	7,000,000	0
63874U-AJ-3	NCMS 1910K D - CMBS		07/25/2022	Various		8,041,473	8,280,000	10,943
63875J-AL-2	NCMS 22RRI D - CMBS		04/08/2022	NATIXIS SECURITIES AMERICAS LLC		99,865	100,000	0
63884W-AA-6	NATURA &CO LUXEMBOURG HOLDINGS SARL	C	04/13/2022	BANK OF AMERICA EM		2,482,425	2,500,000	0
63909@-AE-8	Adjustment		06/30/2022	CORPORATE ACTION		(865,044)	0	0
64016N-AA-5	NBLY 211 A2 - ABS		01/18/2022	BARCLAYS SEC		9,857,707	9,950,000	83,209
64016N-AC-1	NBLY 221 A2 - ABS		01/11/2022	BARCLAYS SEC		87,008,930	87,000,000	0
641062-AY-0	NESTLE HOLDINGS INC		03/24/2022	RBC CAPITAL MARKETS, LLC		855,760	1,000,000	972
64110L-AX-4	NETFLIX INC		06/28/2022	CITIGROUP GLOBAL MARKETS INC.		726,495	714,000	5,690
64130D-BL-3	NEUB XXI CR2 - CDO		06/27/2022	JP MORGAN CHASE BANK N.A.		1,885,538	2,000,000	12,105
64131T-AS-3	NEUB XVI-S CR - CDO	C	11/04/2022	JP MORGAN CHASE BANK N.A.		2,140,411	2,350,000	8,587
64132Y-AU-6	NEUB 34R CR - CDO	C	02/08/2022	BNP PARIBAS		8,005,202	8,000,000	0
64133C-AL-3	NEUB 35 D - CDO	C	04/12/2022	Direct		3,031,348	3,028,045	28,226
64133R-AN-6	NEUB 38 CR - CDO	C	06/28/2022	SG AMERICAS SECURITIES, LLC		469,230	500,000	3,020
64133V-AE-7	NEUB 44 C - CDO	C	10/12/2022	BROWNSTONE INVESTMENT GROUP LLC		1,316,691	1,450,000	16,447
64133W-AE-5	NEUB 42 C - CDO	C	09/06/2022	MITSUBISHI UFJ SECURITIES (USA) INC.		766,824	813,000	5,122
64135G-AG-3	NEUB 48 C - CDO	C	02/22/2022	BANK OF AMERICA, N.A.		8,000,000	8,000,000	0
65120F-AB-0	NEWCREST FINANCE PTY LTD	C	08/24/2022	Direct		5,413,080	5,000,000	79,063
651229-AX-4	NEWELL BRANDS INC		03/01/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		2,291,621	2,091,000	51,719
651229-BC-9	NEWELL BRANDS INC		09/22/2022	Various		3,192,000	3,192,000	4,020
65249B-AB-5	NEWS CORP		02/08/2022	CITIGROUP GLOBAL MARKETS INC.		429,000	429,000	0
65357L-AL-9	NIAPK 1R BR - CDO		10/26/2022	CITIBANK		9,411,753	9,930,000	17,231
654106-AL-7	NIKE INC		03/24/2022	CITIGROUP GLOBAL MARKETS INC.		957,520	1,000,000	90
65535H-AR-0	NOMURA HOLDINGS INC	C	11/22/2022	GOLDMAN SACHS & CO.		1,993,948	2,200,000	14,592
65535H-BA-6	NOMURA HOLDINGS INC	C	01/06/2022	Various		9,972,520	10,000,000	0
655844-CB-2	NORFOLK SOUTHERN CORP		11/29/2022	MORGAN STANLEY		17,472,824	17,500,000	292,542
655844-CM-8	NORFOLK SOUTHERN CORP		02/15/2022	US BANCORP INVESTMENTS INC.		999,990	1,000,000	0
665228-L*-1	1ST MTG BDS		10/27/2022	SCOTIA CAP USA INC -NY		19,000,000	19,000,000	0
665859-AW-4	NORTHERN TRUST CORP		08/31/2022	Various		11,091,981	11,100,000	100,800
667655-B#-0	1ST MTG BD		09/30/2022	TD SECURITIES		42,000,000	42,000,000	0
668444-AQ-5	NORTHWESTERN UNIVERSITY		08/24/2022	CORPORATE ACTION		1,850,557	1,550,000	13,087
66981Q-AA-4	BRUNDAGE-BONE CONCRETE PUMPING HOLDINGS		03/24/2022	Various		1,856,511	1,915,000	17,625
66981Y-AB-5	AMSR 22SFR3 B - CMBS		08/11/2022	DEUTSCHE BANK NY (FI)		4,726,087	5,000,000	0
66981Y-AC-3	AMSR 22SFR3 C - CMBS		08/11/2022	DEUTSCHE BANK NY (FI)		4,672,888	5,000,000	0
670346-AV-7	NUCOR CORP		03/02/2022	WELLS FARGO		1,993,460	2,000,000	0
67092D-AZ-2	OCP 2015-10 DR - CDO	C	05/06/2022	CITIBANK		939,653	1,000,000	1,619
67092R-AS-7	OCP 1612RR DR2 - CDO		02/24/2022	CREDIT SUISSE SECURITIES (USA) LLC		990,000	1,000,000	0
67098W-AQ-4	OAKC 7R BR - CDO	C	01/31/2022	CITIGROUP GLOBAL MARKETS INC.		1,400,000	1,400,000	0
67103H-AL-1	O'REILLY AUTOMOTIVE INC		06/06/2022	Various		8,154,151	8,180,000	0
67109B-DE-1	OHALF 151RRR BR3 - CDO		10/27/2022	NATIXIS		942,300	1,000,000	1,976
67113L-AS-5	OCP 2019-17 CR - CDO	C	05/04/2022	BANK OF AMERICA, N.A.		2,447,119	2,500,000	3,403
67115V-AE-2	OAKC 11 C - CDO	C	04/14/2022	BARCLAYS CAP INC -NY		10,000,000	10,000,000	0
67118A-AL-9	OPG 21PORT D - CMBS		10/25/2022	Various		634,856	690,645	1,006
67118A-AN-5	OPG 21PORT E - CMBS		06/03/2022	Various		644,755	669,000	790
67118L-AA-9	OBX 22NQM9 A1A - CMO/RMBS		12/02/2022	BANK OF AMERICA, N.A.		26,955,614	27,056,000	179,359
67118Y-AG-8	OCP 2224 C - CDO	C	04/26/2022	JP MORGAN CHASE BANK N.A.		9,000,000	9,000,000	0
674003-C@-5	SR NT		01/12/2022	J.P. MORGAN SECURITIES LLC		3,100,000	3,100,000	0
675757-AC-2	ODEBRECHT DRILLING NORBE VIII/IX LTD	C	03/01/2022	CORPORATE ACTION		(18,682,788)	(54,065,630)	0
67576G-AD-9	ODEBRECHT OFFSHORE DRILLING FINANCE LTD	C	02/25/2022	PAYMENT IN KIND		(16,202,554)	(112,576,742)	0
67576X-AQ-3	OCT47 47 CR - CDO	C	11/28/2022	BANK OF MONTREAL		1,949,466	2,085,000	14,586
67577W-AE-1	OCT66 66 C1 - CDO	C	06/14/2022	MORGAN STANLEY FIXED		18,500,000	18,500,000	0
67577W-AG-6	OCT66 66 D - CDO	C	06/14/2022	MORGAN STANLEY FIXED		3,960,000	4,000,000	0
67577W-AL-5	OCT66 66 C2 - CDO	C	06/14/2022	MORGAN STANLEY FIXED		3,125,000	3,125,000	0
675937-AJ-5	OCT62 62 C - CDO	C	10/28/2022	WELLS FARGO BANK		10,500,000	10,500,000	0
675937-AQ-9	OCT62 62 B1 - CDO		10/28/2022	WELLS FARGO BANK		20,000,000	20,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
675937-AU-0	OCTAGON 62 LTD. - CMBS		10/28/2022	WELLS FARGO BANK		7,500,000	7,500,000	0
67631@-AB-0	EURO SR NT SER B		06/08/2022	J.P. MORGAN SECURITIES LLC		7,501,900	7,494,900	0
67631@-AC-8	EURO SR NT SER C		06/08/2022	J.P. MORGAN SECURITIES LLC		6,430,200	6,424,200	0
67707B-AC-4	OAKC XV C - CDO		09/21/2022	WELLS FARGO SECURITIES, LLC		947,053	1,000,000	8,053
67707G-AJ-8	OAKC 8 C - CDO	C	09/21/2022	WELLS FARGO SECURITIES, LLC		935,636	1,000,000	8,636
67777J-AK-4	OHIOHEALTH CORP		03/02/2022	RBC CAPITAL MARKETS, LLC		3,516,568	3,695,000	34,033
680665-AL-0	OLIN CORP		08/18/2022	Various		1,407,698	1,416,000	14,762
682413-AG-4	ONP 2021-PARK D - CMBS		06/22/2022	Various		785,323	840,000	559
68249D-AE-9	ONYP 2020-1NYP B - CMBS		07/19/2022	WELLS FARGO SECURITIES, LLC		16,531,969	17,425,000	10,162
682680-AZ-6	ONEOK INC		11/15/2022	CORPORATE ACTION		5,172,624	7,200,000	65,860
68341@-AA-1	Onyx Sub Series C-8 Senior Secured Note		05/16/2022	COMPANY		987,593	987,424	0
68902V-AM-9	OTIS WORLDWIDE CORP		12/19/2022	WELLS FARGO SECURITIES LLC		2,094,332	2,815,000	33,124
691200-AC-3	OR IV A1R - CDO	C	09/26/2022	SG AMERICAS SECURITIES, LLC		3,247,000	3,400,000	16,019
691215-BC-0	OWNIT 2005-2 M6 - RMBS		12/27/2022	Direct		0	99,191	0
69122J-A#-3	OWL ROCK 7.58% 07/2027		12/21/2022	COMPANY		59,043,600	60,000,000	0
69122J-A@-5	SR NT SER 2022A TRANCHE B		07/21/2022	GOLDMAN SACHS & CO		25,000,000	25,000,000	0
69291Q-AC-9	PFP 229 AS - CMBS	C	09/19/2022	GOLDMAN SACHS & CO, NY		3,357,130	3,374,000	0
693342-AD-9	PCG 2022-A A4 - ABS		05/03/2022	U.S. BANK		24,999,218	25,000,000	0
693342-AE-7	PCG 2022-A A5 - ABS		05/03/2022	Various		29,998,968	30,000,000	0
69346V-AA-7	PERFORMANCE FOOD GROUP INC		02/15/2022	Various		2,059,245	2,049,000	38,191
69349L-AS-7	PNC BANK NA		11/16/2022	UBS SECURITIES LLC		2,370,163	2,200,000	3,960
69356M-AA-4	PM GENERAL PURCHASER LLC		02/17/2022	Various		1,597,869	1,678,000	35,507
69357X-AA-9	PFP 218 A - CMBS	C	10/24/2022	JP MORGAN SECURITIES LLC		819,687	861,695	951
69357X-AE-1	PFP 218 B - CMBS	C	10/24/2022	Various		2,564,047	2,774,000	4,413
693650-BU-6	PSMC 2021-1 B6 - CMO/RMBS		07/21/2022	WELLS FARGO SECURITIES, LLC		102,833	292,700	464
693652-BU-2	PSMC 202 B6 - CMO/RMBS		07/21/2022	WELLS FARGO SECURITIES, LLC		179,197	479,000	0
693675-BU-3	PSMC 2020-3 B6 - CMO/RMBS		07/21/2022	WELLS FARGO SECURITIES LLC		92,236	276,594	0
693680-BL-3	PSMC 182 B6 - CMO/RMBS		07/21/2022	CREDIT SUISSE SECURITIES (USA)		168,107	362,032	0
693684-BV-3	PSMC 201 B6 - CMO/RMBS		07/21/2022	WELLS FARGO SECURITIES, LLC		87,108	158,564	0
69371V-BL-0	PSMC 2018-1 B6 - CMO/RMBS		07/21/2022	BONY MELLON SEC LLC		94,459	206,099	0
69372X-BU-5	PSMC 2019-1 B6 - CMO/RMBS		07/21/2022	CREDIT SUISSE SECURITIES (USA) LLC		108,767	232,148	0
69374J-BV-2	PSMC 2018-3 B6 - CMO/RMBS		07/21/2022	CSFB - MTGE		123,909	255,856	568
69374K-BU-1	PSMC 2018-4 B6 - CMO/RMBS		07/21/2022	CREDIT SUISSE SECURITIES (USA) LLC		102,139	238,337	556
69374X-BU-3	PSMC 2019-2 B6 - CMO/RMBS		07/21/2022	WELLS FARGO SECURITIES, LLC		59,779	136,329	281
69375B-BU-0	PSMC 2019-3 B6 - CMO/RMBS		07/21/2022	WELLS FARGO SECURITIES, LLC		63,411	153,180	0
69376C-BU-7	PSMC 2021-2 B6 - CMO/RMBS		07/21/2022	WELLS FARGO SECURITIES, LLC		83,945	244,439	0
69376D-BU-5	PSMC 213 B6 - CMO/RMBS		07/21/2022	WELLS FARGO SECURITIES, LLC		71,555	205,869	0
69378K-AA-2	PRPM 22NQM1 A1 - RMBS		10/05/2022	NOMURA HOLDINGS INC.		3,374,115	3,478,000	21,786
69378K-AB-0	PRPM 22NQM1 A2 - RMBS		10/05/2022	NOMURA HOLDINGS INC.		4,442,991	4,637,000	29,046
69378K-AC-8	PRPM 22NQM1 A3 - RMBS		10/05/2022	NOMURA SECURITIES INTL INC		2,199,083	2,319,000	14,526
69410A-AA-4	PACEWELL 6 LLC - ABS		11/16/2022	SUNTRUST		30,624,228	30,625,000	0
69430B-JQ-1	PACIFIC GAS AND ELECTRIC CO		05/23/2022	CREDIT SUISSE SECURITIES (USA) LLC		1,598,360	2,000,000	36,000
69435#-AC-0	PES REUSS-PLACID LLC - Term Note		09/07/2022	TENDER/PURCHASE OFFER		116,660,000	116,660,000	0
69688A-AS-0	PLMRS 2018-3 BR3 - CDO		05/10/2022	MORGAN STANLEY FIXED		962,814	1,000,000	1,849
69688F-AG-5	PLMRS 213 D - CDO	C	03/15/2022	MORGAN STANLEY FIXED		5,387,525	5,500,000	47,649
69688N-AE-3	PLMRS 222 C - CDO	C	05/19/2022	WELLS FARGO BANK		12,000,000	12,000,000	0
69689A-BN-9	PLMRS 2015-1 BR4 - CDO	C	09/21/2022	WELLS FARGO BANK		1,386,445	1,500,000	6,445
69689A-BQ-2	PLMRS 2015-1 CR4 - CDO		03/09/2022	MORGAN STANLEY FIXED		5,870,690	6,000,000	9,434
69690A-AG-2	PLMRS 223 B2 - CDO	C	06/27/2022	Various		10,000,000	10,000,000	0
69690A-AJ-6	PLMRS 223 C1A - CDO	C	06/27/2022	Various		16,500,000	16,500,000	0
69690A-AQ-0	PLMRS 223 D - CDO	C	06/27/2022	Various		6,926,500	7,000,000	0
69700X-AG-0	PLMRS 224 B - CDO	C	10/13/2022	JP MORGAN CHASE BANK N.A.		9,000,000	9,000,000	0
69700X-AJ-4	PLMRS 224 C - CDO	C	10/13/2022	JP MORGAN CHASE BANK N.A.		14,000,000	14,000,000	0
69702E-AE-5	PLMRS 2021-4 C - CDO	C	10/12/2022	BROWNSTONE INVESTMENT GROUP LLC		1,727,180	1,900,000	21,430
69884*-AA-4	PAPAYA SUB-ISSUER LLC - ABS		05/16/2022	COMPANY		11,381	0	0
69884*-AA-4	PAPAYA SUB-ISSUER LLC		05/16/2022	COMPANY		987,424	987,424	0
70018C-AC-0	PKBLU 222 A2 - CDO	C	12/14/2022	MORGAN STANLEY FIXED		12,000,000	12,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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701094-AR-5	PARKER-HANNIFIN CORP		10/11/2022	Various		38,602,145	39,500,000	397,109
70471*-AA-1	Peach Series A-4 Senior Secured Note		05/16/2022	COMPANY		4,139,302	4,139,302	0
70471*-AB-9	Peach Series B-4 Senior Secured Note (EI		05/16/2022	COMPANY		700,091	700,000	0
70476*-AA-6	PEARL ISSUER LLC		05/16/2022	COMPANY		4,139,302	4,139,302	0
70476*-AB-4	Pearl Series B-9 Senior Secured Note (EI		05/16/2022	COMPANY		700,091	700,000	0
70789P-AA-2	PENN VIRGINIA ESCROW LLC		01/13/2022	JEFFERIES & COMPANY		325,773	311,000	12,626
71654Q-DC-3	PETROLEOS MEXICANOS	C	02/08/2022	HSBC EM		4,303,125	4,250,000	13,728
71654Q-DJ-8	PETROLEOS MEXICANOS	C	06/01/2022	CITIGROUP EM		1,561,632	1,600,000	2,722
717081-FA-6	PFIZER INC		11/16/2022	JEFFERIES & COMPANY		355,420	380,000	4,788
72134A-AC-9	PIPK 9 B - CDO	C	11/08/2022	BARCLAYS CAP INC -NY		3,530,700	3,750,000	8,908
72147K-AE-8	PILGRIMS PRIDE CORP		03/11/2022	Various		3,201,635	3,114,000	79,224
723133-AA-2	PINELAWN POWER PROJECT PASS THROUGH TRUS		09/01/2022	Direct		(5,543,290)	(5,552,717)	0
723787-AQ-0	PIONEER NATURAL RESOURCES CO		04/05/2022	MUFG SECURITIES AMERICAS INC.		8,096,155	9,250,000	25,386
72703P-AE-3	PLNT 221 2II - ABS		01/25/2022	GUGGENHEIM		55,000,000	55,000,000	0
72815L-AA-5	PLAYTIKA HOLDING CORP	C	02/09/2022	CREDIT SUISSE SECURITIES (USA) LLC		1,406,160	1,512,000	26,061
73102Q-AA-4	POLAR TANKERS INC		11/15/2022	Direct		4,950,037	4,894,485	4,045
737446-AR-5	POST HOLDINGS INC		05/03/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		2,251,959	2,701,000	16,881
737679-D*-8	1ST MTG BD		03/24/2022	MIZUHO SECURITIES USA LLC		10,450,000	10,450,000	0
741503-AZ-9	BOOKING HOLDINGS INC		11/16/2022	DEUTSCHE BANK SECURITIES INC.		535,981	500,000	8,250
74170*-BT-5	SR NT SER OO		04/13/2022	MERRILL LYNCH, PIERCE, FENNER		2,990,000	2,990,000	0
74264*-AL-0	SR GREEN NT SER I		08/31/2022	WELLS FARGO SECURITIES, LLC		3,680,000	3,680,000	0
74264*-AM-8	SR NT SER J		08/31/2022	WELLS FARGO SECURITIES, LLC		61,030,000	61,030,000	0
74276#-AG-3	SR UNSECD NT SER A		04/05/2022	J.P. MORGAN SECURITIES LLC		17,000,000	17,000,000	0
74276#-AH-1	SR UNSECD NT SER B		04/05/2022	J.P. MORGAN SECURITIES LLC		2,390,000	2,390,000	0
74276#-AJ-7	SR UNSECD NT SER C		04/05/2022	J.P. MORGAN SECURITIES LLC		2,240,000	2,240,000	0
74331U-AC-2	PROG 22SFR3 B - RMBS		04/05/2022	RBC NEW YORK		10,082,829	10,500,000	0
74331U-AE-8	PROG 22SFR3 C - RMBS		04/05/2022	RBC NEW YORK		5,765,910	6,000,000	0
74331U-AG-3	PROG 22SFR3 D - RMBS		04/05/2022	RBC NEW YORK		5,407,425	5,600,000	0
74331U-AJ-7	PROG 22SFR3 E1 - RMBS		04/05/2022	RBC NEW YORK		971,455	1,000,000	0
74331U-AL-2	PROG 22SFR3 E2 - RMBS		04/05/2022	RBC NEW YORK		971,231	1,000,000	0
74332X-AC-5	PROG 22SFR4 B - RMBS		04/20/2022	BANK OF AMERICA, N.A.		16,998,040	17,000,000	0
74332X-AE-1	PROG 22SFR4 C - RMBS		04/20/2022	BANK OF AMERICA, N.A.		11,249,492	11,250,000	0
74332X-AG-6	PROG 22SFR4 D - RMBS		04/20/2022	BANK OF AMERICA, N.A.		17,653,419	17,695,000	0
74332X-AJ-0	PROG 22SFR4 E1 - RMBS		04/20/2022	BANK OF AMERICA, N.A.		148,025	148,000	0
74332Y-AG-4	PROG 22SFR5 D - RMBS		06/10/2022	DEUTSCHE BANK NY (FI)		4,972,125	5,000,000	0
74333C-AC-0	PROG 22SFR7 B - RMBS		09/14/2022	GOLDMAN SACHS & CO, NY		4,954,278	5,000,000	0
74333C-AE-6	PROG 22SFR7 C - RMBS		09/14/2022	GOLDMAN SACHS & CO, NY		4,874,009	5,000,000	0
74340*-BG-8	SR UNSECD NT SER 2022-A		08/01/2022	WELLS FARGO SECURITIES, LLC		15,000,000	15,000,000	0
74340*-BJ-2	SR UNSECD NT SER 2022-C		08/01/2022	WELLS FARGO SECURITIES, LLC		7,470,000	7,470,000	0
74365P-AG-3	PROSUS NV	C	01/11/2022	DEUTSCHE BANK EM		3,000,000	3,000,000	0
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH		08/24/2022	RBC CAPITAL MARKETS, LLC		2,400,204	3,000,000	32,175
74460W-AE-7	PUBLIC STORAGE		03/22/2022	GOLDMAN SACHS AND CO. LLC		15,794,702	17,199,000	157,132
746246-AB-3	OIL & GAS ASSET BACKED NT - ABS		08/04/2022	GUGGENHEIM		55,182,875	55,000,000	0
747525-BJ-1	QUALCOMM INC		11/16/2022	BARCLAYS CAPITAL INC.		386,180	380,000	6,038
747525-BP-7	QUALCOMM INC		09/02/2022	CORPORATE ACTION		4,788,474	4,800,000	22,440
747525-BQ-5	QUALCOMM INC		05/09/2022	Various		4,996,680	5,000,000	944
747525-BT-9	QUALCOMM INC		11/18/2022	BNP PARIBAS SECS CORP/BOND		4,951,803	4,625,000	10,021
74834L-BB-5	QUEST DIAGNOSTICS INC		04/05/2022	BARCLAYS CAPITAL INC FIXED INC		6,783,842	7,225,000	57,429
74923E-AC-2	RAD 5 BR - CDO	C	11/21/2022	BANK OF AMERICA, N.A.		19,258,600	20,000,000	117,144
74951P-CW-6	RESIF 2004-B B3 - CMO/RMBS		09/12/2022	Direct		0	0	0
749685-AY-9	RPM INTERNATIONAL INC		01/10/2022	BANK OF AMERICA		997,780	1,000,000	0
74989U-AE-3	RRAM 20 B - CDO	C	12/20/2022	BARCLAYS CAP INC -NY		708,750	750,000	8,750
75009J-AC-5	RAD 17 C - CDO	C	09/15/2022	GREENSLEDGE CAPITAL MARKETS LLC		6,500,000	6,500,000	0
75009J-AE-1	RAD 17 B2 - CDO	C	09/15/2022	GREENSLEDGE CAPITAL MARKETS LLC		5,850,000	5,850,000	0
750103-AC-7	RAD 15 B - CDO	C	10/25/2022	RW BAIRD		4,269,420	4,500,000	5,156
75101#-AC-0	RAISA FDG I LLC 2022-1 CL A - ABS		06/13/2022	GUGGENHEIM		50,000,000	50,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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75410R-DB-9	RATE 22J1 B1 - CMO/RMBS		01/31/2022	J.P. MORGAN SECURITIES LLC		7,821,608	8,202,323	20,722
75458J-AB-3	RAYCSC 2022 A2 - ABS		02/04/2022	Various		5,660,000	5,660,000	0
75513E-CN-9	RAYTHEON TECHNOLOGIES CORP		03/15/2022	BARCLAYS CAPITAL INC FIXED INC		7,551,225	8,250,000	1,089
75574E-AC-1	RCMT 22FL9 AS - CMBS		06/23/2022	JP MORGAN SECURITIES LLC		1,990,944	2,007,000	0
75574E-AE-7	RCMT 22FL9 B - CMBS		10/26/2022	Various		6,476,376	6,526,000	10,028
75574E-AG-2	RCMT 22FL9 C - CMBS		09/21/2022	Various		3,327,093	3,332,000	9,970
75574Y-AA-1	RCMT 2021-FL5 A - CMBS		09/28/2022	BANK OF AMERICA, N.A.		12,271,632	12,696,160	4,927
75575W-AC-0	RCMT 2021-FL7 AS - CMBS		11/16/2022	Various		2,581,426	2,743,900	7,618
75575W-AG-1	RCMT 21FL7 C - CMBS		04/19/2022	BARCLAYS CAP INC -NY		221,339	226,000	450
755931-AA-0	RCMT 22FL10 A - CMBS		10/07/2022	JP MORGAN SECURITIES LLC		14,887,500	15,000,000	0
755931-AC-6	RCMT 22FL10 AS - CMBS		10/07/2022	JP MORGAN SECURITIES LLC		9,684,815	9,758,000	0
755931-AE-2	RCMT 22FL10 B - CMBS		10/07/2022	JP MORGAN SECURITIES LLC		6,849,243	6,901,000	0
75606*-AC-4	SR NT SER C		05/23/2022	MERRILL LYNCH, PIERCE, FENNER		21,940,000	21,940,000	0
75606*-AD-2	SR NT SER D		05/23/2022	MERRILL LYNCH, PIERCE, FENNER		12,250,000	12,250,000	0
756109-A@-3	GBP SR NT SER A		06/30/2022	WELLS FARGO SECURITIES, LLC		12,180,000	12,123,000	0
756109-B#-0	GBP SR NT SER E		06/30/2022	WELLS FARGO SECURITIES, LLC		7,308,000	7,273,800	0
756109-B*-4	GBP SR NT SER C		06/30/2022	WELLS FARGO SECURITIES, LLC		4,872,000	4,849,200	0
756109-B@-2	GBP SR NT SER D		06/30/2022	WELLS FARGO SECURITIES, LLC		25,578,000	25,458,300	0
756109-C*-3	GBP SR NT SER F		06/30/2022	WELLS FARGO SECURITIES, LLC		41,412,000	41,218,200	0
758465-BE-7	RESPK 2011R CR - CDO	C	05/04/2022	BARCLAYS CAP INC -NY		4,884,167	5,000,000	8,879
758750-D#-7	SR NT		04/07/2022	MERRILL LYNCH, PIERCE, FENNER		13,160,000	13,160,000	0
75886F-AE-7	REGENERON PHARMACEUTICALS INC		06/02/2022	Various		11,972,940	14,500,000	57,094
75887X-AE-7	REG11 11 C1 - CDO		10/26/2022	RW BAIRD		1,159,657	1,250,000	2,265
75888H-AQ-4	REG12 XII CR - CDO	C	12/19/2022	JP MORGAN CHASE BANK N.A.		2,343,750	2,500,000	27,441
759470-AS-6	RELIANCE INDUSTRIES LTD	C	05/18/2022	Various		4,151,394	4,000,000	53,083
759470-BD-8	RELIANCE INDUSTRIES LTD	C	01/05/2022	HSBC EM		2,761,136	2,800,000	0
75976*-AB-8	GTD SR NT SER B		04/06/2022	DIRECT		20,000,000	20,000,000	0
75976*-AC-6	GTD SR NT SER C		04/06/2022	DIRECT		19,720,000	19,720,000	0
75976*-AD-4	GTD SR NT SER D		04/06/2022	DIRECT		3,730,000	3,730,000	0
761118-NC-8	RALI 2005-QA12 NB5 - CMO/RMBS		09/01/2022	Direct		0	17,204	0
76112F-AA-9	RAST 2006-A5CB A1 - CMO/RMBS		10/01/2022	Direct		0	28,302	0
76912*-AA-5	SR SECD NT - ABS		04/21/2022	GUGGENHEIM		52,737,291	52,646,000	0
77341G-AN-0	ROCKT 2019-2 CR - CDO	C	05/05/2022	MITSUBISHI UFJ SECURITIES (USA) INC.		1,460,145	1,500,000	7,852
77341Q-AA-6	ROCKFORD TOWER CREDIT FUNDING I LTD. - C	C	02/10/2022	Direct		24,000,000	24,000,000	0
77341Q-AC-2	ROCKFORD TOWER CREDIT FUNDING I LTD. - C	C	02/10/2022	Direct		11,000,000	11,000,000	0
77341Q-AE-8	ROCKFORD TOWER CREDIT FUNDING I LTD. - C	C	02/10/2022	Direct		3,000,000	3,000,000	0
77341Q-AG-3	ROCKFORD TOWER CREDIT FUNDING I LTD. - C	C	02/10/2022	Direct		5,000,000	5,000,000	0
77341V-AA-5	ROCKFORD TOWER CREDIT FUNDING I LTD.	C	02/10/2022	Direct		6,442,894	6,625,000	0
78016F-ZS-6	ROYAL BANK OF CANADA	C	08/24/2022	RBC CAPITAL MARKETS		8,452,485	8,500,000	28,031
78110T-AL-3	RRAM 21 B2A - CDO	C	06/09/2022	NATIXIS		8,000,000	8,000,000	0
78110T-AN-9	RRAM 21 B2B - CDO	C	06/09/2022	NATIXIS		1,500,000	1,500,000	0
78386*-AA-8	Corebridge Sr Promissory Note		05/26/2022	Direct		11,000,000	11,000,000	0
78396Y-AB-9	SESAC 221 A2 - ABS		07/01/2022	GUGGENHEIM		106,167,507	108,920,000	0
78396Y-AC-7	SESAC 221 M - ABS		07/01/2022	Direct		30,263,481	31,850,000	0
78397P-AD-3	SA GLOBAL SUKUK LTD	C	03/29/2022	GOLDMAN SACHS & CO		2,816,250	3,000,000	23,124
78403D-AV-2	SBATOW 2021-2 C - RMBS		02/01/2022	BARCLAYS SEC		49,067	0	0
78403D-AX-8	SBATOW 2021-3 3C - ABS		02/01/2022	BARCLAYS SEC		60,503	0	0
784075-AB-9	SDLP SPV LLC - CDO		12/28/2022	Direct		773,072,988	802,262,204	3,101,934
78409V-AS-3	S&P GLOBAL INC		11/16/2022	J.P. MORGAN SECURITIES INC. (AU)		4,057,981	4,100,000	12,955
78409V-BC-7	S&P GLOBAL INC		03/24/2022	WELLS FARGO SECURITIES, LLC		963,090	1,000,000	806
78409V-BD-5	S&P GLOBAL INC		03/04/2022	GOLDMAN SACHS & CO.		4,919,900	5,000,000	0
78449R-AJ-4	SLG 2021-OVA D - CMBS		02/23/2022	BANC OF AMERICA/FIXED INCOME		402,520	443,000	842
78454L-AL-4	SM ENERGY CO		04/29/2022	BARCLAYS CAPITAL INC.		666,960	672,000	15,960
78454L-AP-5	SM ENERGY CO		01/13/2022	BARCLAYS CAPITAL INC.		324,218	311,000	172
78458M-AC-8	SMR 2022-IND B - CMBS		09/30/2022	BANK OF MONTREAL		2,664,440	2,797,312	7,744
78472U-AE-8	SREIT 2021-MFP C - CMBS		10/07/2022	BANK OF MONTREAL		788,617	831,000	2,584
78472U-AG-3	SREIT 2021-MFP D - CMBS		10/13/2022	Various		20,411,960	21,846,000	5,678

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
78474P-AC-1	STAR 22SFR3 B - RMBS		04/05/2022	CITIBANK NA		11,941,788	12,000,000	0
78474P-AE-7	STAR 22SFR3 C - RMBS		04/05/2022	CITIBANK NA		6,828,955	6,840,000	0
78474P-AG-2	STAR 22SFR3 D - RMBS		04/05/2022	CITIBANK NA		10,897,844	10,940,000	0
78474P-AJ-6	STAR 22SFR3 E1 - RMBS		04/05/2022	CITIBANK NA		1,001,122	1,000,000	0
78474P-AL-1	STAR 22SFR3 E2 - RMBS		04/05/2022	CITIBANK NA		1,084,381	1,083,000	0
78485G-AG-9	SREIT 2021-FLWR B - CMBS		10/07/2022	BANK OF MONTREAL		2,843,438	3,000,000	8,424
78485K-AE-5	STWD 2022-FL3 AS - CMBS		10/28/2022	Various		4,840,986	5,098,000	10,537
78485K-AG-0	STWD 2022-FL3 B - CMBS		06/10/2022	WELLS FARGO BANK		226,928	237,000	448
78486L-AA-0	SURA ASSET MANAGEMENT SA	C	05/18/2022	Direct		10,434,492	10,600,000	92,726
79466L-AJ-3	SALESFORCE INC		08/23/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		691,327	690,000	1,420
79547#-AA-8	SALMON ISSUER LLC		05/16/2022	COMPANY		4,139,302	4,139,302	0
79547#-AB-6	Salmon Series B-6 Senior Secured Note (E		05/16/2022	COMPANY		700,091	700,000	0
79583V-AA-8	GRADE 22INV1 A1 - CMBS		12/20/2022	NOMURA SECURITIES INTL INC		104,646,753	112,374,000	301,537
79583V-AC-4	GRADE 22INV1 A3 - CMBS		12/20/2022	NOMURA SECURITIES INTL INC		1,227,026	1,395,000	3,782
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PLC	D	05/24/2022	Direct		16,200,000	16,200,000	33,834
80414L-2L-8	SAUDI ARABIAN OIL CO	C	02/04/2022	GOLDMAN SACHS & CO		3,655,000	4,000,000	26,722
80608*-AA-6	Scarlet Sub Series C-1 Senior Secured No		05/16/2022	COMPANY		987,593	987,424	0
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP		02/04/2022	Various		4,046,486	4,051,000	0
80928H-AA-1	SCOTIABANK PERU SAA	C	05/18/2022	Direct		5,685,000	5,685,000	110,147
816851-BP-3	SEMPRA ENERGY		03/21/2022	MORGAN STANLEY CO		1,494,390	1,500,000	0
81728X-AA-6	SENTARA HEALTHCARE		08/24/2022	RBC CAPITAL MARKETS, LLC		3,040,000	3,040,000	27,930
81747Y-CD-3	SEQUOIA MORTGAGE TRUST 2021-2 - CMO		02/16/2022	ROBERT BAIRD		3,226,472	3,576,584	4,314
81749C-CG-2	SEMT 221 B1 - CMO/RMBS		04/01/2022	MORGAN STANLEY & CO. LLC		11,047,421	11,278,098	3,513
81880X-AQ-5	SHACK 2019-XIV BR - CDO	C	11/10/2022	RW BAIRD		3,791,280	4,000,000	17,456
822582-AN-2	SHELL INTERNATIONAL FINANCE BV	C	08/24/2022	Direct		18,764,535	15,000,000	341,458
82460C-AR-5	SHINHAN BANK	C	04/06/2022	CITIGROUP EM		2,985,360	3,000,000	0
82650T-AB-3	SRFC 222 B - RMBS		07/08/2022	MERRILL LYNCH, PIERCE, FENNER		7,983,813	7,984,000	0
82650T-AC-1	SRFC 222 C - RMBS		07/08/2022	MERRILL LYNCH, PIERCE, FENNER		9,500,611	9,500,000	0
82667E-AE-1	SPEAK 4 BR - CDO	C	11/21/2022	MITSUBISHI UFJ SECURITIES (USA) INC.		19,138,800	20,000,000	111,409
82667E-AG-6	SPEAK 4 CR - CDO	C	02/16/2022	CREDIT SUISSE SEC USA LLC		3,991,383	4,000,000	5,814
82671C-AE-9	SPEAK 10 C - CDO	C	09/28/2022	MITSUBISHI UFJ SECURITIES		8,233,208	9,000,000	82,628
82671X-AE-3	SPEAK 12 C - CDO	C	05/23/2022	JP MORGAN CHASE BANK N.A.		14,000,000	14,000,000	0
82773#-AA-7	SILVER ISSUER LLC		05/16/2022	COMPANY		4,139,302	4,139,302	0
82773#-AB-5	Silver Series B-10 Senior Secured Note (		05/16/2022	COMPANY		700,091	700,000	0
82967N-BA-5	SIRIUS XM RADIO INC		03/02/2022	J.P. MORGAN SECURITIES LLC		314,650	310,000	1,421
82967N-BC-1	SIRIUS XM RADIO INC		03/07/2022	GOLDMAN SACHS & CO.		1,015,778	1,002,000	10,410
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP		03/24/2022	Various		1,914,366	1,900,000	33,289
83011P-AE-7	SIXST 21 C - CDO	C	09/29/2022	BANK OF AMERICA, N.A.		10,000,000	10,000,000	0
83085H-AA-4	SKYLINE IV CLASS A TRUST 2022-1 - ABS		08/12/2022	TENDER/PURCHASE OFFER		18,362,177	18,406,000	43,823
83416W-AA-1	SOLAR STAR FUNDING LLC		09/08/2022	Direct		20,250,357	20,449,123	207,615
835725-A*-3	TR NT SER 2006-A		09/01/2022	Direct		(1,862,527)	(1,862,527)	0
83611M-GY-8	SVHE 2005-OPT3 M5 - RMBS		12/27/2022	Direct		0	29,579	0
83614V-AJ-4	SNDPT 29 D - CDO	C	04/19/2022	BANK OF AMERICA, N.A.		1,767,143	1,765,000	15,844
838518-G#-9	SR NT SER 2022C		09/15/2022	KEYBANC CAPITAL MARKETS INC.		4,290,000	4,290,000	0
838518-G*-3	SR NT SER 2022A		09/15/2022	KEYBANC CAPITAL MARKETS INC.		24,000,000	24,000,000	0
84265V-AG-0	SOUTHERN COPPER CORP		05/18/2022	GOLDMAN SACHS EM		6,270,994	6,000,000	8,750
845467-AR-0	SOUTHWESTERN ENERGY CO		02/10/2022	RBC CAPITAL MARKETS, LLC		925,363	905,000	1,757
845467-AS-8	SOUTHWESTERN ENERGY CO		02/17/2022	Various		2,221,938	2,187,000	55,621
846031-AS-1	STHWK 1R CR - CDO		11/03/2022	RW BAIRD		466,957	500,000	1,548
84929K-AA-5	SR NT		12/13/2022	HSBC BANK USA NEW YORK		75,000,000	75,000,000	0
85236W-CG-9	SREIT 2021-MFP2 B - CMBS		10/04/2022	SG AMERICAS SECURITIES, LLC		2,342,047	2,450,000	5,701
854502-AQ-4	STANLEY BLACK & DECKER INC		02/22/2022	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		6,173,249	6,185,000	0
85571R-AA-8	STAR 2022-3 A1 - CMO/RMBS		12/15/2022	NOMURA SECURITIES INTL INC		3,460,119	3,581,556	7,451
857477-BD-4	STATE STREET CORP		09/07/2022	BARCLAYS CAPITAL INC FIXED INC		9,763,500	10,000,000	110,427
857477-BG-7	STATE STREET CORP		09/02/2022	CORPORATE ACTION		1,070,817	1,000,000	2,533
857477-BT-9	STATE STREET CORP		02/02/2022	GOLDMAN		5,000,000	5,000,000	0
857477-BV-4	STATE STREET CORP		08/01/2022	BANK OF AMERICA		1,000,000	1,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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86172*-AA-9	SR NT		08/18/2022	J.P. MORGAN SECURITIES LLC		48,100,000	48,100,000	0
86176@-AA-3	Stone Sub Series C-10 Senior Secured Not		05/16/2022	COMPANY		987,593	987,424	0
86277*-AB-1	Strategic Partners VIII - ABS		12/29/2022	TENDER/PURCHASE OFFER		246,250,000	250,000,000	215,794
863579-LH-9	SARM 2005-1 B1 - CMO/RMBS		03/25/2022	Direct		0	135,483	0
863579-PA-0	SARM 2005-8XS M2 - RMBS		06/27/2022	Direct		0	506	0
86360B-AA-6	SARM 2006-4 1A1 - CMO/RMBS		11/01/2022	Direct		0	4,238	0
863667-AY-7	STRYKER CORP		11/16/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		2,061,282	2,000,000	16,358
867229-AC-0	SUNCOR ENERGY INC	C	12/27/2022	Direct		389,654	325,000	9,424
870674-AA-6	SWEIHAN PV POWER COMPANY PJSC	C	01/13/2022	CITIGROUP EM		3,000,000	3,000,000	0
87126*-AB-2	SYDRAN SERVICES, LLC		04/01/2022	Direct		(533,330)	0	0
87167W-AJ-4	SYMP XXV D - CDO	C	04/19/2022	CREDIT SUISSE SEC USA LLC		2,000,394	2,000,000	516
87168G-AE-9	SYMP 29 B - CDO	C	05/17/2022	ROBERT BAIRD		3,829,120	4,000,000	29,630
87168G-AG-4	SYMP 29 C - CDO	C	05/16/2022	Various		5,672,722	5,750,000	49,487
87168G-AJ-8	SYMP 29 D - CDO	C	09/06/2022	BNP PARIBAS		917,480	975,000	8,434
87168N-AE-4	SYMP XXXII B - CDO	C	10/24/2022	BARCLAYS CAP INC -NY		3,736,800	4,000,000	1,308
87168N-AG-9	SYMP 32 C - CDO	C	02/24/2022	CREDIT SUISSE SEC USA LLC		7,500,000	7,500,000	0
87169J-AG-7	SYMCLO-33-C - CDO	C	04/27/2022	BNP PARIBAS SECURITIES		13,000,000	13,000,000	0
87169V-AG-0	SYMP 37 B1 - CDO	C	11/01/2022	SOCIETE GENERALE		12,000,000	12,000,000	0
87169V-AL-9	SYMP 37 C - CDO	C	11/01/2022	SOCIETE GENERALE		9,250,000	9,250,000	0
87169V-AN-5	SYMP 37 D1 - CDO	C	11/01/2022	SOCIETE GENERALE		7,760,000	8,000,000	0
87170A-AK-4	SYMP 34 D - CDO	C	06/13/2022	JP MORGAN CHASE BANK N.A.		2,487,000	2,500,000	0
871829-BL-0	SYSCO CORP		01/05/2022	RBC CAPITAL MARKETS		12,413,000	10,000,000	158,667
87190C-BC-3	TCW 2020-1 CRR - CDO	C	10/12/2022	BROWNSTONE INVESTMENT GROUP LLC		901,199	1,000,000	11,371
871980-AJ-7	SYMP 35 C - CDO	C	07/18/2022	WELLS FARGO BANK		11,700,000	11,700,000	0
871980-AL-2	SYMP 35 D - CDO	C	07/18/2022	WELLS FARGO BANK		2,867,019	2,925,000	0
87232A-AS-3	TFLAT 2018-1R DR - CDO	C	09/06/2022	CROSS POINT CAPITAL LLC		771,929	813,000	5,144
87246M-AU-6	TICP VI BR2 - CDO	C	10/26/2022	RW BAIRD		4,703,750	5,000,000	8,524
87250A-AN-1	TICP 13R CR - CDO	C	10/04/2022	WELLS FARGO BANK		1,384,802	1,500,000	15,950
87250C-AQ-0	TICP XIV BR - CDO	C	09/28/2022	BAIRD, ROBERT W., & COMPANY IN		6,519,238	7,000,000	68,738
87250C-AS-6	TICP XIV CR - CDO	C	10/04/2022	WELLS FARGO BANK		5,524,995	6,000,000	77,478
87264A-BL-8	T-MOBILE USA INC		05/23/2022	BNP PARIBAS SECURITIES CORP.		3,792,150	5,000,000	41,667
87267H-AN-7	TPGI 21DGWD D - CMBS		07/07/2022	JP MORGAN SECURITIES LLC		708,798	755,000	1,538
87277J-AC-5	TRTX 2022-FL5 AS - CMBS	C	10/18/2022	Various		6,382,795	6,739,000	3,100
872882-AN-5	TSMC GLOBAL LTD	C	07/19/2022	GOLDMAN SACHS EM		9,912,400	10,000,000	0
872898-AH-4	TSMC ARIZONA CORP		04/19/2022	GOLDMAN SACHS EM		4,987,100	5,000,000	0
87470L-AG-6	TALLGRASS ENERGY PARTNERS LP		05/16/2022	JEFFERIES & COMPANY		386,425	410,000	5,262
875127-BJ-0	TAMPA ELECTRIC CO		12/20/2022	JEFFERIES LLC		1,510,777	2,068,000	19,224
87535*-AA-9	TAN ISSUER LLC		05/16/2022	COMPANY		4,139,302	4,139,302	0
87535*-AB-7	TAN ISSUER LLC - ABS		05/16/2022	COMPANY		6,215	0	0
87535*-AB-7	TAN ISSUER LLC		05/16/2022	COMPANY		700,000	700,000	0
87612E-AR-7	TARGET CORP		03/07/2022	Various		20,888,674	14,899,000	366,948
87612G-AB-7	TARGA RESOURCES CORP		03/23/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		9,933,300	10,000,000	0
877249-AD-4	TAYLOR MORRISON COMMUNITIES INC		03/28/2022	J.P. MORGAN SECURITIES LLC		826,110	804,000	3,643
88033G-DJ-6	TENET HEALTHCARE CORP		03/24/2022	Various		1,157,035	1,146,000	34,013
88033G-DP-2	TENET HEALTHCARE CORP		06/01/2022	BARCLAYS CAPITAL INC.		1,972,000	1,972,000	0
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC		01/04/2022	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		16,094,560	16,000,000	161,111
88088G-AA-2	Tern Investments I, LLC ? Series 2022-1A		12/22/2022	Direct		104,379,250	104,379,250	0
88089J-A*-8	SER 2022-1 CL A-1 - ABS		12/14/2022	MORGAN STANLEY & CO		50,147,117	50,000,000	0
88089J-A@-6	TERRA ABS I LLC - ABS		12/14/2022	MORGAN STANLEY & CO		100,295,497	100,000,000	0
882384-A#-7	SR NT		12/06/2022	PRUDENTIAL		21,940,000	21,940,000	0
883556-BZ-4	THERMO FISHER SCIENTIFIC INC		09/07/2022	GOLDMAN SACHS AND CO. LLC		2,201,873	2,435,000	27,786
88675@-AA-5	SR NT SER A		04/13/2022	J.P. MORGAN SECURITIES LLC		13,161,000	13,161,000	0
88675@-AB-3	SR NT SER B		04/13/2022	J.P. MORGAN SECURITIES LLC		26,322,000	26,322,000	0
88675@-AC-1	SR NT SER C		04/13/2022	J.P. MORGAN SECURITIES LLC		17,000,000	17,000,000	0
887317-AE-5	WARNER MEDIA LLC		05/24/2022	Direct		1,221,610	1,170,000	13,904
887317-AH-8	WARNER MEDIA LLC		05/24/2022	Direct		1,893,955	1,600,000	34,973
887389-AL-8	TIMKEN CO		03/22/2022	BANK OF AMERICA		4,918,650	5,000,000	0
89114T-ZV-7	TORONTO-DOMINION BANK	C	04/01/2022	WELLS FARGO SECURITIES LLC		9,823,300	10,000,000	22,222
89115A-2E-1	TORONTO-DOMINION BANK	C	06/01/2022	TD SECURITIES (USA) LLC		1,000,000	1,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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89115A-2H-4	TORONTO-DOMINION BANK	C	09/08/2022	TD SECURITIES (USA) LLC		27,500,000	27,500,000	0
89153V-AX-7	TOTALENERGIES CAPITAL INTERNATIONAL SA	C	08/24/2022	MORGAN STANLEY & CO. LLC		1,211,985	1,500,000	7,092
89157F-AC-4	TOTAL PLAY TELECOMUNICACIONES SA DE CV	C	01/27/2022	MARKETAXESS CORPORATION		370,880	400,000	9,208
89176E-AE-0	TPMT 2018-1 B1 - RMBS		02/15/2022	BANK OF MONTREAL		20,348,193	19,911,000	33,331
89236T-KD-6	TOYOTA MOTOR CREDIT CORP		06/27/2022	BANK OF AMERICA		4,999,400	5,000,000	0
89352H-AM-1	TRANSCANADA PIPELINES LTD	C	12/27/2022	Direct		664,293	650,000	9,687
893647-BE-6	TRANSDIGM INC		05/16/2022	Various		2,747,888	2,755,000	38,225
89531F-AQ-0	TREST 171R B1R - CDO	C	05/11/2022	MITSUBISHI UFJ SECURITIES (USA) INC.		4,791,955	5,050,000	7,408
89532T-AJ-5	TREST 3 C - CDO	C	05/12/2022	GOLDMAN SACHS & CO, NY		2,402,892	2,500,000	5,981
89624G-AC-7	Adjustment	C	01/31/2022	CREDIT SUISSE SECURITIES (USA) LLC		16	0	0
89677Y-A#-7	SR NT SER 2022A		02/28/2022	GOLDMAN SACHS & CO		17,500,000	17,500,000	0
896818-AS-0	TRIUMPH GROUP INC		09/27/2022	Various		4,464,644	4,452,000	182,788
89788M-AJ-1	TRUIST FINANCIAL CORP		11/22/2022	GOLDMAN SACHS & CO.		378,720	375,000	1,659
90041L-AF-2	TURNING POINT BRANDS INC		04/28/2022	Various		770,346	799,000	6,194
904764-BR-7	UNILEVER CAPITAL CORP		11/16/2022	DEUTSCHE BANK SECURITIES INC.		1,086,209	1,100,000	7,540
91127K-AH-5	UNITED OVERSEAS BANK LTD	C	03/31/2022	HSBC EM		4,200,000	4,200,000	0
911312-BW-5	UNITED PARCEL SERVICE INC		01/21/2022	GOLDMAN SACHS & CO.		7,429,040	7,000,000	113,361
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC		08/01/2022	CITIGROUP GLOBAL MARKETS INC.		647,220	644,000	1,691
913017-CY-3	RAYTHEON TECHNOLOGIES CORP		12/27/2022	Direct		881,528	870,000	4,087
913318-AG-6	UNPPK 1 C - CDO	C	04/12/2022	BNP PARIBAS		22,000,000	22,000,000	0
913318-AJ-0	UNPPK 1 D - CDO	C	04/12/2022	BNP PARIBAS		3,000,000	3,000,000	0
91337C-AA-4	UNIVAR SOLUTIONS USA INC		03/09/2022	Various		1,345,853	1,332,000	18,655
914906-AV-4	UNIVISION COMMUNICATIONS INC		03/10/2022	Various		2,862,695	3,018,000	49,112
914906-AX-0	UNIVISION COMMUNICATIONS INC		07/14/2022	Various		1,771,964	1,803,000	3,422
916788-AC-2	SR SECD NT		06/30/2022	DIRECT		26,413,843	26,413,843	0
91823A-AW-1	VBTEL 221 C22 - RMBS		02/18/2022	BARCLAYS SEC		135,000,000	135,000,000	0
918374-AA-7	VTR FINANCE NV	C	02/09/2022	Various		5,560,450	5,443,000	17,406
91845A-AA-3	VZ SECURED FINANCING BV	C	01/06/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		2,359,885	2,383,000	0
91913Y-AL-4	VALERO ENERGY CORP		08/24/2022	Direct		8,903,144	7,434,000	94,396
92013A-AE-9	VYSPK 1 C - CDO	C	10/28/2022	BNP PARIBAS SECURITIES		11,900,000	11,900,000	0
92013A-AG-4	VYSPK 1 D - CDO	C	10/28/2022	BNP PARIBAS SECURITIES		11,820,000	12,000,000	0
92212H-AA-1	VARAGON SDLP SR NT TR - CDO		01/01/2022	DIRECT		(34,762,930)	(34,762,930)	0
92326Y-AF-6	NM HOLDINGS COMPANY LLC		04/01/2022	Direct		(25,000)	0	0
92344G-AS-5	VERIZON COMMUNICATIONS INC		09/02/2022	Direct		9,260,162	8,000,000	132,611
924921-AA-7	VERUS 225 A1 - CMO/RMBS		12/20/2022	Various		13,497,543	14,472,456	30,105
924922-AA-5	VERUS 228 A1 - CMO/RMBS		10/06/2022	CREDIT SUISSE INTERNATIONAL		4,572,280	4,637,000	9,470
924922-AB-3	VERUS 228 A2 - CMO/RMBS		10/12/2022	Various		2,433,531	2,491,000	5,334
924922-AC-1	VERUS SECURITIZATION TRUST 2022-8 - CMO		10/12/2022	CANTOR FITZGERALD & CO.		1,626,644	1,681,000	3,719
924923-AA-3	VERUS 22INV2 A1 - CMO/RMBS		11/03/2022	CREDIT SUISSE INTERNATIONAL		7,829,592	7,910,000	55,201
924923-AB-1	VERUS 22INV2 A2 - CMO/RMBS		11/03/2022	CREDIT SUISSE INTERNATIONAL		5,660,027	5,783,000	40,357
924923-AC-9	VERUS 22INV2 A3 - CMO/RMBS		11/03/2022	CREDIT SUISSE INTERNATIONAL		6,618,887	6,779,000	47,308
92539A-AB-0	VERUS 226 A2 - CMO/RMBS		06/21/2022	CREDIT SUISSE INTERNATIONAL		4,879,684	5,000,000	18,413
92539A-AC-8	VERUS 226 A3 - CMO/RMBS		06/21/2022	CREDIT SUISSE INTERNATIONAL		8,732,091	9,000,000	33,143
92539J-AA-3	VERUS 22INV1 A1 - CMO/RMBS		12/15/2022	Various		9,839,194	10,146,042	23,435
92539J-AB-1	VERUS 22INV1 A2 - CMO/RMBS		10/11/2022	Various		3,335,341	3,369,009	11,485
92539J-AC-9	VERUS 22INV1 A3 - CMO/RMBS		10/11/2022	Various		3,534,792	3,597,428	11,985
92539N-AB-2	VERUS 227 A2 - CMO/RMBS		07/28/2022	CREDIT SUISSE INTERNATIONAL		1,494,015	1,513,000	7,420
92539N-AC-0	VERUS 227 A3 - CMO/RMBS		07/28/2022	CREDIT SUISSE INTERNATIONAL		1,967,155	2,017,000	9,892
92557E-AL-7	VIBR XIV C - CDO	C	09/06/2022	BARCLAYS CAP INC -NY		1,214,959	1,300,000	11,664
92762*-AA-3	Violet Sub Series C-5 Senior Secured Not		05/16/2022	COMPANY		987,593	987,424	0
92826C-AQ-5	VISA INC		11/16/2022	Various		7,062,743	8,055,000	40,723
92838C-AB-4	VISIO 221 A2 - CMO/RMBS		07/14/2022	BARCLAYS CAP INC -NY		627,637	638,000	2,177
92838C-AC-2	VISIO 221 A3 - CMO/RMBS		07/14/2022	BARCLAYS CAP INC -NY		903,090	924,000	3,153
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		03/14/2022	MARKETAXESS CORPORATION		290,217	293,000	671
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		03/10/2022	Various		1,977,374	1,982,000	8,114
92863U-AB-2	VOLCAN COMPANIA MINERA SAA	C	01/20/2022	CITIGROUP EM		963,750	1,000,000	19,809
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		09/02/2022	Direct		3,501,487	3,500,000	50,337
92919D-AE-8	VOYA 213 C - CDO	C	05/04/2022	GOLDMAN SACHS & CO, NY		4,891,596	5,000,000	7,028

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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92920L-AC-1	VOYA 224 B - CDO	C	10/18/2022	CREDIT SUISSE SEC USA LLC		25,000,000	25,000,000	0
92922F-G9-3	WAMU 2005-AR4 B1 - CMO/RMBS		02/01/2022	Direct		0	11,422	0
929342-AB-9	WMRK 22WMRK B - CMBS		10/27/2022	CITIGROUP GLOBAL MARKETS LIMITED		26,708,664	26,911,000	0
929342-AC-7	WMRK 22WMRK C - CMBS		10/27/2022	CITIGROUP GLOBAL MARKETS LIMITED		66,390,435	66,894,000	0
92936U-AH-2	WP CAREY INC		03/23/2022	BNY/SUNTRUST CAPITAL MARKETS		5,124,360	6,000,000	65,250
92990G-AC-7	WAMU 2007-HY5 2A1 - CMO/RMBS		05/01/2022	Direct		0	3	0
939336-C9-2	WAMMS 2003-MS8 CB1 - CMO/RMBS		04/01/2022	Direct		0	44,584	0
94106B-AE-1	WASTE CONNECTIONS INC	C	03/02/2022	J P MORGAN SECURITIES		1,998,500	2,000,000	0
94106L-BS-7	WASTE MANAGEMENT INC		04/28/2022	DEUTSCHE BANK		998,500	1,000,000	0
948565-AD-8	WEEKLEY HOMES LLC		02/10/2022	Various		2,041,275	2,069,000	40,169
94860L-AE-5	WEHPK 1 NT - CDO	C	02/25/2022	BARCLAYS CAP INC -NY		5,000,000	5,000,000	0
94983J-AC-6	WFMBS 2006-AR1 2A1 - CMO/RMBS		05/01/2022	Direct		0	1,888	0
94983J-AG-7	WFMBS 2006-AR1 2A5 - CMO/RMBS		05/01/2022	Direct		0	8,358	0
95000U-2U-6	WELLS FARGO & CO		06/16/2022	BNP PARIBAS SEC SVCS		10,206,724	11,600,000	117,659
95002R-BA-5	Adjustment		06/28/2022	BANK OF AMERICA, N.A.		3,974,642	4,691,000	13,579
95040Q-AA-2	WELLTOWER OP LLC		11/29/2022	BARCLAYS CAPITAL SECURITIES LIMITED		3,761,663	2,870,880	3,834
95058X-AP-3	WEN 2022-1 A2I - RMBS		03/23/2022	BARCLAYS SEC		80,000,000	80,000,000	0
95081Q-AP-9	WESCO DISTRIBUTION INC		03/14/2022	Various		5,345,442	5,033,000	86,795
97315T-AG-7	WINDR 2017-1 CR - CDO	C	04/26/2022	BANK OF AMERICA, N.A.		2,952,122	3,000,000	2,662
97316L-AE-8	WINDR 2017-3 CR - CDO	C	05/16/2022	BANK OF AMERICA, N.A.		2,136,963	2,250,000	7,310
974153-AD-0	WSTOP 221 A2 - RMBS		03/02/2022	MORGAN STANLEY & CO		45,350,376	45,294,000	0
98138H-AJ-0	WORKDAY INC		03/31/2022	Various		8,294,266	8,300,000	1,583
988498-AR-2	YUM! BRANDS INC		03/24/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		1,296,000	1,296,000	0
B60008-AA-1	EURO SR NT SER A	B	04/14/2022	DIRECT		36,952,551	37,147,092	0
B7000#-AB-5	EURO SR NT SER B		07/01/2022	BNP PARIBAS		1,616,030	1,624,400	0
BGH6SL-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L		12/02/2022	STONECASTLE SECURITIES, LLC, NEW YORK		121,018,755	149,500,000	2,485,022
BR6673-76-7	HOLCIM STERLING FINANCE NETHERLANDS BV	B	08/24/2022	CITIGROUP GLOBAL MARKETS LTD.		4,000,359	3,545,700	34,813
BXC229-30-5	BLACKSTONE PRIVA 5.61% 05/3/2027 144A		04/13/2022	BANK OF AMERICA, N.A.		46,923,077	46,923,077	0
C68028-AA-0	CDN SR SECD NT		02/24/2022	J.P. MORGAN SECURITIES LLC		24,712,772	24,934,435	0
D3003*-AE-7	EURO SR NT SER E		11/09/2022	NATWEST MARKETS PLC		109,669,032	110,502,600	0
D3003*-AF-4	EURO SR NT SER F		11/09/2022	NATWEST MARKETS PLC		111,488,850	112,336,250	0
D5472#-AN-0	MOLKEREI ALOIS M?LLER GMBH & CO. KG	B	02/23/2022	CITIGROUP GLBL MRKT INC		29,762,285	29,841,251	0
D5472#-AP-5	MOLKEREI ALOIS M?LLER GMBH & CO. KG	B	02/23/2022	CITIGROUP GLBL MRKT INC		9,920,762	9,947,084	0
D5472#-AQ-3	MOLKEREI ALOIS M?LLER GMBH & CO. KG	B	02/23/2022	CITIGROUP GLBL MRKT INC		9,618,865	9,644,386	0
D70028-AA-5	SR NT SER A-2029		03/31/2022	BNP PARIBAS		11,069,000	11,159,000	0
D7002#-AB-3	SR NT SER A-2034		03/31/2022	BNP PARIBAS		33,207,000	33,477,000	0
D70028-AC-1	SR NT SER A-2037		03/31/2022	BNP PARIBAS		3,309,631	3,336,541	0
E90678-BB-3	TELEFONICA EMISIONES SAU	B	11/29/2022	BARCLAYS CAPITAL SECURITIES LIMITED		3,990,222	2,870,880	25,132
F1883C-DP-9	BPCE SA	B	11/29/2022	BARCLAYS CAPITAL SECURITIES LIMITED		3,820,123	2,870,880	105,780
F2940H-HG-3	ELECTRICITE DE FRANCE SA	B	08/24/2022	BARCLAYS CAPITAL SECURITIES LIMITED		6,577,499	4,136,650	203,779
F3R92T-AX-2	ELECTRICITE DE FRANCE SA	B	11/29/2022	CORPORATE ACTION		8,173,984	5,070,060	50,009
F42768-CV-5	ENGIE SA	B	11/29/2022	CORPORATE ACTION		2,360,826	1,196,200	10,055
G03698-BH-8	GBP SR UNWRAPPED GTD BD SERIAL NO 70-1 C		11/09/2022	HSBC BANK USA NEW YORK		48,229,020	49,075,367	0
G03762-6T-6	ANGLO AMERICAN CAPITAL PLC	B	11/29/2022	BARCLAYS CAPITAL SECURITIES LIMITED		3,462,549	2,870,880	78,786
G0390P-AB-1	ANNINGTON FUNDING PLC	B	09/02/2022	BARCLAYS CAPITAL SECURITIES LIMITED		4,039,503	3,232,880	17,005
G1352M-AD-8	BLUEM 33 - CDO		12/08/2022	MORGAN STANLEY FIXED		2,713,565	3,000,000	14,307
G219B5-AA-3	CIRCLE ANGLIA SOCIAL HOUSING PLC	B	11/29/2022	BARCLAYS CAPITAL SECURITIES LIMITED		1,281,897	1,076,580	14,055
G2616@-AA-1	GBP SR NT		07/27/2022	BARCLAYS BANK PLC		60,835,000	60,135,000	0
G2687*-AB-5	EURO SR NT SER B		03/31/2022	Direct		2,036,696	2,053,256	0
G2756X-VJ-8	DIAGEO FINANCE PLC	B	11/29/2022	BARCLAYS CAPITAL SECURITIES LIMITED		3,553,545	2,870,880	63,031
G4202Z-AB-9	GUINNESS PARTNERSHIP LTD	B	11/29/2022	CITIGROUP GLOBAL MARKETS LTD.		4,351,518	3,588,600	8,304
G4804#-AA-7	GBP SR NT SER A		08/23/2022	Direct		12,443,989	12,374,499	0
G4804#-AB-5	GBP SR NT SER B		10/13/2022	Direct		137,100,400	136,156,300	39,413
G4804#-AC-3	GBP SR NT SER C		10/26/2022	DIRECT - GOLDMAN SACHS		3,057,827	3,018,081	0
G4804#-AD-1	GBP SR NT SER D		10/26/2022	DIRECT - GOLDMAN SACHS		30,204,200	29,811,600	0
G571A3-BH-7	LGATE 08W1 A1 - CMO/RMBS	B	12/13/2022	BNP PARIBAS		409,026	431,264	3,654
G5S831-AA-7	LMLOG 1 A - CMBS	B	10/13/2022	BARCLAYS CAPITAL INC.		8,119,040	8,541,597	16,173
G5S831-AB-5	LMLOG 1 B - CMBS	B	05/17/2022	Direct		0	0	0
G5S831-AH-2	LMLOG 1 D - CMBS	B	11/17/2022	Direct		0	0	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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G6361*-AA-1	SER 2003-A1 CL B (TRANSPWR LTD	C	01/02/2022	Direct		811,176	811,176	0
G6670E-AA-6	NORTHUMBRIAN WATER FINANCE PLC	B	11/29/2022	UBS		1,283,853	777,530	36,003
G6750*-AG-7	GBP SR SECD SUSTAINABILITY-LINKED NT SER		12/08/2022	NATWEST MARKETS PLC		87,017,373	86,768,630	0
G676AF-AB-1	ORBIT CAPITAL PLC	B	11/29/2022	CITIGROUP GLOBAL MARKETS LTD.		1,311,044	897,150	15,666
G6961Z-AA-7	PERLF 2020 A1 - CMBS	B	11/17/2022	BNP PARIBAS UK LIMITED		2,855,395	2,941,765	1,042
G6970*-AX-4	GBP GTD SECD SR NT SER 22		06/30/2022	NATWEST MARKETS PLC		1,339,800	1,333,530	0
G6970*-AY-2	GBP GTD SECD SR NT SER 23		06/30/2022	NATWEST MARKETS PLC		1,498,140	1,491,129	0
G78014-AE-0	SANCTUARY CAPITAL PLC	B	11/29/2022	CITIGROUP GLOBAL MARKETS LTD.		6,046,821	4,784,800	15,916
G7898#-AE-9	GBP SR NT SER G		10/13/2022	MITSUBISHI UFG SECURITIES(USA)		56,610,000	55,460,000	0
G7898#-AF-6	GBP SR NT SER H		10/13/2022	MITSUBISHI UFG SECURITIES(USA)		48,152,466	47,174,276	0
G8056X-AA-4	SEVERN TRENT UTILITIES FINANCE PLC	B	11/29/2022	BARCLAYS CAPITAL SECURITIES LIMITED		4,181,236	2,870,880	96,743
G8251S-AA-8	SOVEREIGN HOUSING CAPITAL PLC	B	11/29/2022	CORPORATE ACTION		2,357,012	1,479,699	36,188
G8290E-AG-9	SOUTHERN WATER SERVICES FINANCE LTD	B	11/29/2022	BARCLAYS CAPITAL SECURITIES LIMITED		3,455,652	2,392,400	111,295
G8781@-AL-3	GBP GTD SECD SR NT CL A SER 13		11/16/2022	LLOYDS SEC INC		148,900,000	148,150,000	0
G8781@-AM-1	GBP GTD SECD SR NT CL A SER 14		11/16/2022	LLOYDS SEC INC		25,336,824	25,209,204	0
G8787M-AM-8	THAMES WATER UTILITIES FINANCE PLC	B	11/29/2022	BARCLAYS CAPITAL SECURITIES LIMITED		3,750,592	1,674,680	85,841
G929RZ-AU-0	UNITED UTILITIES WATER FINANCE PLC	B	11/29/2022	CITIGROUP GLOBAL MARKETS LTD.		4,050,606	3,588,600	36,457
L29753-DN-4	ENEL FINANCE INTERNATIONAL NV	B	11/29/2022	BARCLAYS CAPITAL SECURITIES LIMITED		1,244,411	717,720	9,557
L6075Z-AJ-5	LOGICOR FINANCING SARL	B	09/02/2022	BARCLAYS CAPITAL SECURITIES LIMITED		5,058,154	4,156,560	84,212
L7598*-AA-8	EURO SR NT SER A		05/05/2022	GOLDMAN SACHS & CO		8,310,010	8,392,960	0
L7598*-AB-6	EURO SR NT SER B		05/05/2022	GOLDMAN SACHS & CO		31,557,000	31,872,000	0
L7598*-AC-4	USD SR NT SER C		05/05/2022	GOLDMAN SACHS & CO		5,000,000	5,000,000	0
L7598*-AD-2	USD SR NT SER D		05/05/2022	GOLDMAN SACHS & CO		55,000,000	55,000,000	0
M60170-AW-3	ISRAEL ELECTRIC CORP LTD	C	02/16/2022	Various		10,510,928	10,500,000	0
N2557F-AD-6	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	B	11/29/2022	BARCLAYS CAPITAL SECURITIES LIMITED		3,800,545	2,392,400	93,781
N2557F-EM-2	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	B	09/02/2022	BARCLAYS CAPITAL SECURITIES LIMITED		3,844,351	2,309,200	183,152
N5S29S-AY-5	MDGH GMTN (RSC) LTD	D	04/05/2022	MIZUHO EM		960,000	1,000,000	10,861
Q0466*-AA-7	USD GTD SR SECD NT SER A		11/28/2022	SMBC NIKKO SECURITIES INC		15,000,000	15,000,000	0
Q3974@-AA-4	USD GTD SR SECD NT	C	02/01/2022	MITSUBISHI UFG SECURITIES(USA)		35,975,000	35,975,000	0
U92957-AE-6	WELLS FARGO & CO		11/29/2022	CITIGROUP GLOBAL MARKETS LTD.		5,050,247	3,588,600	0
XS1716-91-2	AQUE 2-2017 C - CDO	B	09/28/2022	BARCLAYS CAPITAL SECURITIES LIMITED		881,966	959,600	3,617
XS2326-45-5	AVOCA 13RR CRR - CDO	B	05/12/2022	MORGAN STANLEY INTERNATIONAL LIMITED		1,477,243	1,579,200	3,007
XS2432-28-7	TWRBG 221 D - CMO/RMBS	B	01/14/2022	BANCO SANTANDER		2,654,407	2,661,486	0
XS2436-14-8	MROPK 1R C - CDO	B	01/21/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		2,552,400	2,545,425	5,286
XS2444-28-2	SNDPE C - CDO	B	02/15/2022	JEFFERIES INTERNATIONAL LIMITED		5,635,911	5,648,000	0
XS2446-37-8	OTOPK 1 C - CDO		03/04/2022	BANK OF AMERICA LONDON		7,206,540	7,296,960	0
XS2480-04-7	RRME 12 B - CDO	B	05/11/2022	BARCLAYS CAPITAL SECURITIES LIMITED		22,108,800	22,119,300	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,731,056,465	13,771,938,403	27,773,691
404280-AF-6	HSBC HOLDINGS PLC	C	09/02/2022	Direct		1,543,042	1,344,000	29,890
404201-AA-5	HSBC BANK USA NA		11/29/2022	Direct		588,334	515,000	2,353
404201-AB-3	HSBC BANK USA NA		11/29/2022	Direct		903,898	815,000	13,244
1309999999. Subtotal - Bonds - Hybrid Securities						3,035,274	2,674,000	45,487
000000-00-0	Cobblestone Intermediate Holdco, LLC Sec		01/01/2022	Direct		(2,953,777)	(2,983,613)	0
000000-00-0	Premier Imaging 1L T/L 12/21		01/01/2022	Direct		(173,394)	0	0
000000-00-0	Material Holdings, LLC Revolver		01/01/2022	Direct		(112,788)	(115,090)	0
000000-00-0	PF Atlantic Holdco 2, LLC Term Loan 11/1		01/01/2022	Direct		(93,627)	0	0
000000-00-0	Incremental Term Loan		01/01/2022	Direct		(71,788)	0	0
000000-00-0	Hoosier Intermediate, LLC Term Loan 11/1		01/01/2022	Direct		(36,750)	0	0
000000-00-0	Ellkay, LLC Initial Term Loan		01/01/2022	Direct		(30,587)	0	0
000000-00-0	Ascend Buyer, LLC Initial Term Loan		01/01/2022	Direct		(28,675)	0	0
000000-00-0	Material Holdings Term Loan		01/01/2022	Direct		(14,386)	0	0
000000-00-0	Incremental TL		01/01/2022	Direct		(14,275)	0	0
000000-00-0	NMI Acquisitionco, Inc. Incremental Term		01/01/2022	Direct		(7,642)	0	0
000000-00-0	Cobblestone Intermediate Holdco, LLC Ter		01/01/2022	Direct		18,902	0	0
000000-00-0	EIS Legacy T/L 1L (Add-On) 12/21		01/01/2022	DIRECT		74,916	0	0
000000-00-0	Aspen Opco T/L 1L 12/21		01/01/2022	DIRECT		113,140	0	0
000000-00-0	Incremental Delayed Draw 1 11/12/21		01/01/2022	Direct		2,543,901	2,543,901	0
000000-00-0	1L INCREMENTAL TERM LOAN		01/01/2022	BRIGHTWOOD CAPITAL ADVISORS LLC		9,599,338	9,947,500	0
000000-00-0	LIFVI	B	01/01/2022	Reclassification		24,672,179	21,674,584	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	.ASTOG	B	01/19/2022	CREDIT SUISSE SECURITIES EUROPE LIMITED		33,338,568	33,319,020	0
000000-00-0	AVG Intermediate DD T/L 1L (PIK) (Add-On		01/21/2022	PAYMENT IN KIND		84,183	85,709	0
000000-00-0	ECW Buyer 1L T/L 1/22		01/21/2022	DIRECT		39,200,000	40,000,000	0
000000-00-0	Royal Holdco T/L 1L (Add-On) 12/21		01/25/2022	DIRECT		3,315,833	3,315,833	0
000000-00-0	Delayed Draw Term Loan -Unfunded		01/31/2022	Direct		816,511	820,090	0
000000-00-0	Higginbotham Insurance Agency, Inc. Dela		02/01/2022	DIRECT		(4,877,517)	(4,926,785)	0
000000-00-0	ALPINE FINANCE MERGER SUB LLC		02/01/2022	GOLDMAN SACHS & CO.		(924,275)	(936,000)	0
000000-00-0	Incremental Unitranche		02/01/2022	Direct		(46,425)	0	0
000000-00-0	Home Care T/L B-1 1L (Add-On) 10/21		02/01/2022	DIRECT		5,788	0	0
000000-00-0	Liquid Environmental DD T/L 1L 11/21		02/01/2022	DIRECT		12,156	0	0
000000-00-0	Incremental Delayed TL		02/01/2022	Direct		14,032	0	0
000000-00-0	Delayed Draw Term Loan		02/01/2022	Direct		1,193,353	1,247,811	0
000000-00-0	Delayed Draw Term Loan		02/01/2022	Direct		2,227,171	2,227,171	0
000000-00-0	Cantina Delayed Draw Term Loan		02/01/2022	Direct		5,790,297	5,848,785	0
000000-00-0	5.75% Term Loan		02/01/2022	Direct		47,901,340	49,139,375	0
000000-00-0	New Delayed Draw Term Loan 12/16/21		02/03/2022	Direct		(1,547,253)	(1,601,711)	0
000000-00-0	2022 DD Term Commitments 2/10/2022 - Unf		02/10/2022	Direct		0	362,012	0
000000-00-0	THG Acquisition DD T/L 1L (Add-On) 12/21		02/11/2022	DIRECT		847,231	847,231	0
000000-00-0	Incremental Delayed Draw 2.25.22 - Unfun		02/25/2022	Direct		0	271,073	0
000000-00-0	Arrowhead Holdco DD T/L 1L (Add-On) 12/2		02/25/2022	DIRECT		202,583	202,583	0
000000-00-0	Incremental Term Loan 2.25.22		02/25/2022	Direct		1,146,546	1,159,496	0
000000-00-0	Eptam Plastics T/L 1L (Add-On) 2/22		02/28/2022	DIRECT		983,317	991,997	0
000000-00-0	1L TERM LOAN FAC B1 (GBP)	B	02/28/2022	Direct		24,313,173	24,863,536	0
000000-00-0	SpendMend R/C 1L 3/22		03/01/2022	DIRECT		234,319	234,319	0
000000-00-0	RA Parent T/L 1L 3/22		03/01/2022	DIRECT		3,579,623	3,579,623	0
000000-00-0	SpendMend T/L B 1L 3/22		03/01/2022	DIRECT		13,473,336	13,473,336	0
000000-00-0	North Haven Stallone DD T/L 1L (Add-On)		03/08/2022	DIRECT		165,792	165,792	0
000000-00-0	TriMech R/C 1L 3/22		03/10/2022	DIRECT		87,957	87,957	0
000000-00-0	TriMech T/L 1L 3/22		03/10/2022	DIRECT		3,455,447	3,455,447	0
000000-00-0	ENVA UK BIDCO LTD 1L Facility B 3/22	B	03/11/2022	DIRECT		55,991,011	56,829,860	0
000000-00-0	Incremental Revolver 3/17/2022 Unfunded		03/17/2022	Direct		0	484,872	0
000000-00-0	New Delayed Draw 3/17/2022 Unfunded		03/17/2022	Direct		0	4,848,724	0
000000-00-0	U.S. Legal Support, Inc. Amendment No. 2		03/17/2022	Direct		0	4,848,724	0
000000-00-0	Premier Imaging, LLC		03/22/2022	VVARAGON CAPITAL PARTNERS L.P.		2,621,770	2,621,770	0
000000-00-0	Hercules.RC_20220630_Acc		03/28/2022	Direct		103,673	103,673	0
000000-00-0	Tank Holding Corp.-Initial Term Loan-Dum		03/31/2022	Direct		13,939,656	14,224,139	0
000000-00-0	Energy Labs Holding R/C 1L 4/22		04/07/2022	DIRECT		129,630	129,630	0
000000-00-0	Energy Labs Holding T/L 1L 4/22		04/07/2022	DIRECT		3,103,120	3,103,120	0
000000-00-0	Vision Innovation T/L 1L 4/22		04/07/2022	DIRECT		3,987,653	3,987,653	0
000000-00-0	Eliassen Group, LLC Initial Delayed Draw		04/14/2022	Direct		0	1,460,451	0
000000-00-0	1L INCREMENTAL TERM LOAN		04/19/2022	BNP PARIBAS		6,696,657	6,764,300	0
000000-00-0	1L LAST OUT TERM LOAN		04/19/2022	DIRECT		17,937,332	18,303,400	0
000000-00-0	TheKey T/L B-2 1L (Add-On) 4/22		04/22/2022	DIRECT		528,753	528,753	0
000000-00-0	KNPC Holdco T/L 1L 4/22		04/22/2022	DIRECT		11,321,962	11,321,962	0
000000-00-0	42 North Dental DD T/L 1L (Add-On) 3/22		04/28/2022	DIRECT		114,314	115,469	0
000000-00-0	Excel Fitness Holdings, Inc. R/C - Unfun		04/29/2022	Direct		0	1,781,250	0
000000-00-0	42 North Dental DD T/L 1L (Add-On) 3/22		04/29/2022	DIRECT		1,155	0	0
000000-00-0	RSC Acquisition, Inc. 2021 Delayed Draw		04/29/2022	Direct		1,061,802	1,061,802	0
000000-00-0	Incremental Revolver 4/19/22-unfunded		05/02/2022	Direct		0	64,631	0
000000-00-0	IQN Holding Corp. Revolving Credit		05/02/2022	Direct		0	366,692	0
000000-00-0	IQN Holding Corp. Delayed Draw Term Loan		05/02/2022	Direct		0	564,555	0
000000-00-0	IQN Holding Corp. Initial Term Loan		05/02/2022	Direct		5,035,754	5,087,473	0
000000-00-0	Auveco R/C 1L 5/22		05/05/2022	DIRECT		293,888	293,888	0
000000-00-0	Auveco T/L 1L 5/22		05/05/2022	DIRECT		8,228,851	8,228,851	0
000000-00-0	Pathgroup Holding Corporation		05/11/2022	COMPANY		0	4,910,468	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	Pathgroup Holding Corporation- Revolver		05/11/2022	COMPANY		0	2,104,486	0
000000-00-0	Pathgroup Holding Corporation		05/11/2022	COMPANY		0	18,940,376	0
000000-00-0	TheKey DD T/L B-2 1L (Add-On) 4/22		05/16/2022	DIRECT		95,836	95,836	0
000000-00-0	Alpine Acquistion 3rd Amendment Incremen		05/17/2022	Direct		7,705,448	7,872,105	0
000000-00-0	Hissho Parent R/C 1L 5/22		05/18/2022	DIRECT		179,055	179,055	0
000000-00-0	Hissho Parent T/L 1L 5/22		05/18/2022	DIRECT		9,975,921	9,975,921	0
000000-00-0	Morrow Sodali R/C IL 4/22		05/19/2022	DIRECT		105,934	105,934	0
000000-00-0	Morrow Sodali T/L 4/22		05/19/2022	DIRECT		3,531,147	3,531,147	0
000000-00-0	Liquid Environmental DD T/L 1L (Add-On)		05/31/2022	DIRECT		652,096	652,096	0
000000-00-0	ADS Buyer T/L 1L (Add-On) 5/22		05/31/2022	DIRECT		11,509,393	11,509,393	0
000000-00-0	Term Loan		06/01/2022	Direct		(4,500,000)	(4,500,000)	0
000000-00-0	Term Loan 6/2/2022		06/02/2022	Direct		5,085,174	5,188,953	0
000000-00-0	Easy Ice T/L 1L (Add-On) 6/22		06/06/2022	DIRECT		2,963,964	2,963,964	0
000000-00-0	Project Castle T/L (MHS Holdings)		06/09/2022	Direct		4,475,000	5,000,000	0
000000-00-0	Accupac T/L 1L (Add-On) 6/22		06/14/2022	DIRECT		534,149	534,149	0
000000-00-0	1L ADD ON TERM LOAN		06/14/2022	Direct		14,037,912	14,324,400	0
000000-00-0	OXFORD GLO TL 1L 08/2027		06/16/2022	COMPANY		36,750,000	37,500,000	0
000000-00-0	JCP DL CLO 2022-D 05/19/35 Class D Notes		06/22/2022	Direct		0	1,639,387	0
000000-00-0	JCP DL CLO 2022-D 05/19/35 Class D Notes		06/22/2022	Direct		0	12,678,322	0
000000-00-0	JCP DL CLO 2022-D 05/19/35 Class D Notes		06/22/2022	Direct		0	1,530,193	0
000000-00-0	Castleworks T/L 1L 6/22		06/29/2022	DIRECT		2,234,043	2,234,043	0
000000-00-0	Center For Autism R/C 1L 12/21		06/30/2022	PAYMENT IN KIND		47,582	47,582	0
000000-00-0	KL Bronco T/L 1L 6/22		06/30/2022	DIRECT		6,252,714	6,252,714	0
000000-00-0	HELIOS BUYER, INC. - Unfunded		07/07/2022	Direct		0	759,274	0
000000-00-0	1L INCREMENTAL EUR FACILITY B		07/07/2022	Direct		17,850,109	18,440,217	0
000000-00-0	Carlstar Group LLC, The-Initial Term Loa		07/08/2022	Direct		0	2,414	0
000000-00-0	Revolver 7/8/2022		07/08/2022	Direct		648,312	648,312	0
000000-00-0	Term Loan 7/8/2022		07/08/2022	Direct		10,971,429	10,971,429	0
000000-00-0	1L FACILITY B2 (GBP)		07/08/2022	BNP FRANCE		32,195,756	34,208,087	0
000000-00-0	Infogain Corporation Amendment No. 1 Inc		07/11/2022	Direct		9,953,003	10,156,125	0
000000-00-0	CORBETT TECHNOLOGY SOLUTIONS INC		07/12/2022	Direct		19,936,854	20,138,236	0
000000-00-0	Cadent T/L 1L 9/18		07/14/2022	DIRECT		8,313,636	8,440,239	0
000000-00-0	Cadent T/L 1L (Add-On) 7/22		07/14/2022	DIRECT		9,033,052	9,033,052	0
000000-00-0	Express Wash T/L 1L 7/22		07/14/2022	DIRECT		19,425,682	19,425,682	0
000000-00-0	United Musculoskeletal T/L 1L 7/22		07/15/2022	DIRECT		38,521	38,521	0
000000-00-0	United Musculoskeletal Partners, LLC-DDT		07/15/2022	COMPANY		6,249,932	24,463,118	0
000000-00-0	United Musculoskeletal Partners, LLC - T		07/15/2022	COMPANY		9,906,780	10,294,163	0
000000-00-0	United Musculoskeletal DD T/L 1L 7/22		07/18/2022	DIRECT		517,166	517,166	0
000000-00-0	North Haven USHC T/L 1L (Add-On) 7/22		07/25/2022	DIRECT		8,104,018	8,104,018	0
000000-00-0	Castleworks T/L 1L 6/22		07/25/2022	DIRECT		9,041,643	9,041,643	0
000000-00-0	Progress Residential PM Holdings, LLC Un		07/26/2022	COMPANY		0	5,000,000	0
000000-00-0	Eye Health America T/L 1L 7/22		07/26/2022	DIRECT		6,684,720	6,684,720	0
000000-00-0	BRG Acquisition T/L 1L 7/22		07/26/2022	DIRECT		10,982,040	10,982,040	0
000000-00-0	Progress Residential PM Holdings, LLC		07/26/2022	COMPANY		24,375,000	25,000,000	0
000000-00-0	Lindstrom Second Incremental Term Loan		07/28/2022	COMPANY		29,100,000	30,000,000	0
000000-00-0	K2 Insurance Services, LLC Incremental D		07/29/2022	Direct		576,463	576,463	0
000000-00-0	Hawkeye Acquisition - Term Loan		07/29/2022	Direct		2,973,503	3,016,425	0
000000-00-0	ALTERNATIVE LOGISTICS T/L 1L (Add-On)		07/29/2022	PAYMENT IN KIND		5,548,043	5,548,043	0
000000-00-0	USN OPCO DD T/L 1L (Add-On) 6/22		08/01/2022	DIRECT		772,296	777,293	0
000000-00-0	USN OPCO DD T/L 1L (Add-On) 6/22		08/04/2022	DIRECT		595	0	0
000000-00-0	SGA Dental DD T/L 1L (Add-On) 6/22		08/05/2022	DIRECT		202,588	204,634	0
000000-00-0	RA Parent T/L 1L (Add-On) 8/22		08/05/2022	DIRECT		6,510,440	6,510,440	0
000000-00-0	MDI Buyer T/L 1L 7/22		08/05/2022	DIRECT		8,401,916	8,401,916	0
000000-00-0	RFI Buyer T/L A 1L 8/22		08/05/2022	DIRECT		9,619,991	9,619,991	0
000000-00-0	U.S. Legal Support, Inc. RC Loan-unfunde		08/10/2022	Direct		0	121,218	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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000000-00-0	Tank Holding Corp. Revolving Credit Loan		08/11/2022	Direct		0	1,034,485	0
000000-00-0	New Delayed Draw		08/12/2022	Direct		(994,079)	(1,062,812)	0
000000-00-0	Excelitas Technologies Corp. DDTL Unfund		08/12/2022	Direct		0	556,942	0
000000-00-0	Applied Technical Services, LLC First Am		08/12/2022	Direct		3,101,131	3,101,131	0
000000-00-0	Excelitas Technologies Corp. Term Loan (		08/12/2022	Direct		10,880,260	10,880,260	0
000000-00-0	Harrington Industrial DD T/L 1L (Add-On)		08/15/2022	DIRECT		1,029,770	1,029,770	0
000000-00-0	Revolver 7/8/2022-Unfunded		08/16/2022	Direct		0	2,742,857	0
000000-00-0	.ROLLO	B	08/16/2022	INVESTEC PLC BANK LOAN		37,695,013	37,650,527	0
000000-00-0	ISQ Hawkeye T/L 1L 8/22		08/17/2022	DIRECT		12,659,586	12,659,586	0
000000-00-0	U.S. Legal Support, Inc. Amendment No. 2		08/18/2022	Direct		242,436	242,436	0
000000-00-0	Material Holdings, LLC Revolver		08/18/2022	Direct		489,131	489,131	0
000000-00-0	Odin Term Loan		08/19/2022	COMPANY		4,980,706	5,188,235	0
000000-00-0	Adviser Investments T/L 1L 8/22		08/31/2022	DIRECT		9,143,234	9,143,234	0
000000-00-0	Techmer BB R/C 1L 9/22		09/01/2022	DIRECT		70,742	70,742	0
000000-00-0	Express Wash DD T/L 1L 7/22		09/01/2022	DIRECT		931,753	931,753	0
000000-00-0	Techmer BB T/L 1L 9/22		09/01/2022	DIRECT		5,680,027	5,680,027	0
000000-00-0	Eye Health America DD T/L 1L 7/22		09/02/2022	DIRECT		1,193,700	1,193,700	0
000000-00-0	Genuine Cable Group LLC - Incremental Te		09/06/2022	COMPANY		19,300,000	20,000,000	0
000000-00-0	Express Wash R/C 1L 7/22		09/08/2022	DIRECT		816,205	816,205	0
000000-00-0	RSC Acquisition, Inc. Tranche C Term Loa		09/08/2022	Direct		4,387,648	4,468,389	0
000000-00-0	Castleworks R/C 1L 6/22		09/14/2022	DIRECT		590,631	590,631	0
000000-00-0	Any Hour DD T/L 1L (Add-On) 7/22		09/14/2022	DIRECT		3,810,151	3,810,151	0
000000-00-0	Cority Software Inc. Incremental 2022-1		09/15/2022	Direct		4,774,068	4,871,497	0
000000-00-0	Term Loan		09/15/2022	COMPANY		19,969,133	20,586,735	0
000000-00-0	Eptam Plastics T/L 1L (Add-On) 9/22		09/16/2022	DIRECT		6,504,999	6,504,999	0
000000-00-0	TIBCO Software T/L (Bali Finco)		09/20/2022	Direct		13,650,000	15,000,000	0
000000-00-0	1L FACILITY B5 (GBP)		09/26/2022	HSBC BANK PLC -LDN		5,866,477	6,043,277	0
000000-00-0	1L FACILITY B6 (EUR)		09/26/2022	HSBC BANK PLC -LDN		6,654,946	6,797,046	0
000000-00-0	Mobile Communications T/L 1L (Add-On) 9/		09/27/2022	DIRECT		3,340,770	3,340,770	0
000000-00-0	JTM Foods T/L 1L (Add-On) 9/22		09/28/2022	DIRECT		3,417,886	3,417,886	0
000000-00-0	BKUK GROUP LTD		09/29/2022	NATWEST MARKETS PLC		31,316,833	31,591,304	0
000000-00-0	M&D Midco T/L 1L 8/22		10/04/2022	DIRECT		10,579,516	10,579,516	0
000000-00-0	CPI DDTL 10/6/2022 - Unfunded		10/06/2022	Direct		0	5,564,842	0
000000-00-0	CPI Intermediate Holdings DD Term Loan -		10/06/2022	Direct		0	2,782,421	0
000000-00-0	Heartland Home Services, Inc.-2022 Delay		10/06/2022	Direct		273,426	273,426	0
000000-00-0	Iceman ACcquisition Corp. Initial Term L		10/06/2022	Direct		11,413,317	11,616,608	0
000000-00-0	Celerion Buyer, Inc. Term Loan		10/13/2022	Direct		4,609,680	4,727,877	0
000000-00-0	North Haven Stallone Buyer, LLC DD Term		10/14/2022	Direct		0	13,700,000	0
000000-00-0	A&R Logistics T/L1L (Add-On) 10/22		10/14/2022	DIRECT		897,721	897,721	0
000000-00-0	Advanced Web Technologies Holdco 2nd Ame		10/18/2022	Direct		0	1,348,739	0
000000-00-0	Advanced Web Technologies Holdco 2nd A -		10/18/2022	Direct		0	1,348,739	0
000000-00-0	Advanced Web Technologies T/L 1L (Add-On		10/18/2022	DIRECT		1,068,927	1,068,927	0
000000-00-0	Eye Health America R/C 1L 7/22		10/20/2022	DIRECT		95,496	95,496	0
000000-00-0	ALTA BUYER, LLC - 2022 INCREMENTAL TERM		10/20/2022	DIRECT		25,944,141	26,473,613	0
000000-00-0	WESTMINSTER MIDCO 2 LTD FACILITY B (GBP)	B	10/20/2022	NATWEST MARKETS PLC		31,801,333	32,475,362	0
000000-00-0	Revolver 10/29/21		10/28/2022	Direct		(288,902)	(309,696)	0
000000-00-0	CST Holding Company Loan Unfunded		11/01/2022	Direct		0	634,796	0
000000-00-0	CST Holding Company Initial Revolving Lo		11/01/2022	Direct		68,417	70,533	0
000000-00-0	ALPINE ACQUISITION CORP II - REVOLVING L		11/01/2022	Direct		129,263	129,263	0
000000-00-0	Qnnect, LLCDelayed Draw Term Loan 11/22		11/02/2022	Direct		0	2,078,431	0
000000-00-0	QNNECT LLC TL		11/02/2022	DIRECT		2,101,328	2,101,328	0
000000-00-0	Qnnect, LLCInitial Term Loan 11/22		11/02/2022	Direct		7,683,922	7,921,569	0
000000-00-0	BEACON MOBILITY CORP		11/02/2022	DIRECT		15,677,260	15,916,000	0
000000-00-0	Hercules Borrower LLC Amendment No. 1 De		11/04/2022	Direct		1,227,748	1,227,748	0
000000-00-0	MDI Buyer R/C 1L 7/22		11/07/2022	DIRECT		398,441	398,441	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	MDI Buyer T/L 1L (Add-On) 11/22		11/07/2022	DIRECT		2,293,650	2,293,650	0
000000-00-0	Corrona T/L 1L (Add-On) 11/22		11/07/2022	DIRECT		4,692,650	4,692,650	0
000000-00-0	IQN Holding Corp.-Delayed Draw Term Loan		11/08/2022	Direct		42,530	42,530	0
000000-00-0	Cliffwater Corporate Lending Fund RC (3/		11/14/2022	Direct		34,283,993	34,283,993	0
000000-00-0	PF Atlantic HoldCo 2, LLC Delayed Draw T		11/16/2022	Direct		4,923,491	4,965,387	0
000000-00-0	OIS Management T/L 1L 11/22		11/16/2022	DIRECT		15,677,260	15,916,000	0
000000-00-0	BioCare T/L 1L (Add-On) 11/22		11/18/2022	DIRECT		2,254,767	2,254,767	0
000000-00-0	Delayed Draw Term Loan 10/1/21		11/23/2022	Direct		58,245	56,139	0
000000-00-0	HS Spa Holdings Inc. Revolving Loan		12/01/2022	Direct		74,128	74,128	0
000000-00-0	RFI Buyer DD T/L 1L 8/22		12/01/2022	DIRECT		2,530,111	2,530,111	0
000000-00-0	KNPC Holdco T/L B 1L (Add-On) 12/22		12/01/2022	DIRECT		4,320,723	4,320,723	0
000000-00-0	MDI Buyer DD T/L 1L (Add-On) 11/22		12/05/2022	DIRECT		795,800	795,800	0
000000-00-0	U.S. Legal Support, Inc.-Revolving Credi		12/06/2022	Direct		303,045	303,045	0
000000-00-0	Cliffwater Corporate Lending Fund RC unf		12/13/2022	Direct		0	21,376,128	0
000000-00-0	Higginbotham Insurance Agency, Inc.-Amen		12/14/2022	Direct		1,705,977	1,705,977	0
000000-00-0	1L TERM LOAN B GBP		12/16/2022	CITIGROUP		4,793,127	4,875,200	0
000000-00-0	Cority Software Inc. Incremental 2022-1		12/19/2022	Direct		886,235	886,235	0
000000-00-0	HS Spa Holdings Inc. Revolving Loan-unfu		12/21/2022	Direct		0	769,077	0
000000-00-0	OpCo Borrower LLC R/C		12/21/2022	Direct		928,433	928,433	0
000000-00-0	RSC Acquisition, Inc. 5th Amendment Dela		12/30/2022	Direct		54,216	54,216	0
000000-00-0	R1 HOLDING REV 1L 12/2028		12/30/2022	COMPANY		4,651,450	4,795,310	0
000000-00-0	Term Loan		12/30/2022	COMPANY		15,908,000	16,400,000	0
00097*-AB-0	ACP Oak Buyer R/C 1L 8/19		03/31/2022	DIRECT		587,780	587,780	0
00177@-AB-1	AMCP Pet R/C 1L 10/20		12/22/2022	DIRECT		2,282,121	2,282,121	0
00234*-AC-2	AVG Intermediate DD T/L 1L 3/21		04/08/2022	DIRECT		767,840	769,287	0
00234*-AF-5	AVG Intermediate DD T/L 1L (Add-On) 11/2		12/28/2022	DIRECT		1,071,146	1,072,156	0
00235#-AB-9	AVG Subsidiary T/L 1L 3/21		01/01/2022	PAYMENT IN KIND		(36,224)	(36,224)	0
00235#-AC-7	AVG Subsidiary DD T/L 1L (PIK) (Add-On)		12/30/2022	PAYMENT IN KIND		1,234,665	1,233,311	0
00439#-AE-7	Accupac R/C 1L 1/20		12/22/2022	DIRECT		1,004,261	1,004,261	0
00508#-AA-1	Action Signature R/C 1L 12/20		10/28/2022	DIRECT		1,923,611	1,923,611	0
00737*-AB-6	ADS Buyer R/C 1L 12/20		08/08/2022	DIRECT		580,000	580,000	0
00798@-AA-2	Advanced Web Technologies DD T/L 1L 12/2		02/03/2022	DIRECT		1,142,857	1,142,857	0
00798@-AC-8	Advanced Web Technologies R/C 1L 12/20		05/03/2022	DIRECT		276,745	276,745	0
00910#-AD-7	Air Comm DD T/L 1L 7/21		07/05/2022	DIRECT		71,787	71,787	0
00910#-AG-0	Air Comm DD T/L 1L (Add-On) 10/21		07/05/2022	DIRECT		1,039,018	1,039,018	0
02082A-AQ-7	ALPINE ACQUISITION CORP II - TERM LOAN A		10/11/2022	Direct		3,127,595	3,257,912	0
02152#-AA-6	Alternative Logistics T/L 1L 2/20		06/30/2022	PAYMENT IN KIND		138,274	138,274	0
02152#-AB-4	Alternative Logistics R/C 1L 2/20		10/20/2022	PAYMENT IN KIND		668,431	668,431	0
02317*-AA-2	Unitranche		01/01/2022	Direct		305,165	0	0
02317*-AC-8	Revolver		01/01/2022	Direct		(392,634)	(407,150)	0
03734@-AA-3	Any Hour DD T/L 1L (Add-On) 1/22		08/24/2022	DIRECT		1,231,667	1,231,667	0
03734@-AB-1	Any Hour DD T/L 1L (Add-On) 7/22		12/15/2022	DIRECT		3,202,397	3,202,397	0
03828*-AB-0	Applied Technical Services, LLC Revolvin		12/29/2022	Direct		355,731	968,379	0
03828*-AC-8	APPLIED TECHNICAL SERVICES, INC.		03/01/2022	Direct		1,954,051	1,976,285	0
03966@-AA-2	Arcstor T/L 1L 3/21		12/29/2022	PAYMENT IN KIND		416,589	416,589	0
04279*-AB-2	Arrowhead Holdco DD T/L 1L 8/21		01/01/2022	DIRECT		(2,200,898)	(2,199,770)	0
05580#-AC-7	BP HH Holdings R/C 1L 9/19		12/22/2022	DIRECT		5,440,156	5,440,156	0
05588@-AA-5	BPC Holding T/L 1L 9/17		02/01/2022	DIRECT		93,262	0	0
07385@-AB-4	Bearcom T/L 1L 7/18		12/30/2022	PAYMENT IN KIND		68,232	68,232	0
07385@-AD-0	Bearcom R/C 1L 7/18		12/14/2022	DIRECT		6,247,232	6,247,232	0
07385@-AE-8	Bearcom T/L 1L (Add-On) 2/19		12/30/2022	PAYMENT IN KIND		3,601	3,601	0
07385@-AF-5	Bearcom DD T/L 1L 2/19		09/30/2022	PAYMENT IN KIND		7,158	7,158	0
09071#-AF-8	BioCare R/C 1L 12/21		11/18/2022	DIRECT		205,935	205,935	0
09261H-A#-4	Blackstone Private Credit Fund		05/03/2022	Direct		25,000,000	25,000,000	0
12695#-AA-9	CUA Opco T/L 1L 8/16		09/01/2022	PAYMENT IN KIND		242,594	242,594	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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12738X-AC-5	Cadent T/L 1L 9/18		07/21/2022	DIRECT		126,604	0	0
14862@-AB-2	Castleworks R/C 1L 6/22		12/14/2022	DIRECT		201,352	201,352	0
15146*-AB-9	Center For Autism R/C 1L 12/21		09/30/2022	PAYMENT IN KIND		101,836	101,836	0
20007*-AC-5	Comar Holding R/C 1L 6/18		11/04/2022	DIRECT		1,205,476	1,205,476	0
21652E-AG-1	2L INCREMENTAL TERM LOAN		05/06/2022	DIRECT		1,567,726	1,591,600	0
21775J-AB-3	Cora Health R/C 1L 6/21		12/06/2022	DIRECT		818,585	818,585	0
21775J-AC-1	Cora Health DD T/L 1L 6/21		04/15/2022	DIRECT		193,111	193,111	0
22028*-AB-8	Corrona DD T/L 1L 12/19		02/04/2022	DIRECT		2,304,638	2,304,638	0
22028*-AC-6	Corrona R/C 1L 12/19		08/30/2022	DIRECT		1,234,627	1,234,627	0
24531H-AB-6	Del Real R/C 1L 10/16		02/01/2022	DIRECT		1,683,401	1,683,401	0
25474#-AB-6	Distinct Holdings T/L 1L 2/16		10/31/2022	PAYMENT IN KIND		18,393	18,393	0
26839@-AB-6	ECP- PF Holdings 1L DD T/L 10/21		01/24/2022	BRIGHTWOOD CAPITAL ADVISORS LLC		4,323,150	4,366,818	0
26930#-AA-4	EWR CONRAC LLC Term Ln		12/29/2022	MITSUBISHI UFG SECURITIES(USA)		8,435,484	8,435,484	0
27580C-AF-1	1L Term Loan 12/2021		04/12/2022	KEY BANK		19,798,076	20,029,385	0
27787@-AA-8	Easy Ice T/L 1L 12/19		02/11/2022	DIRECT		1,938,944	1,938,944	0
27787@-AB-6	Easy Ice DD T/L 1L 12/19		02/11/2022	DIRECT		245,107	245,107	0
27787@-AC-4	Easy Ice R/C 1L 12/19		11/15/2022	DIRECT		2,868,197	2,868,197	0
28656L-AQ-4	Term Loan		04/14/2022	Direct		7,582,373	7,658,963	0
28656L-AR-2	Eliassen Group, LLC Initial Delayed Draw		08/05/2022	Direct		219,068	219,068	0
29280#-AC-0	Energy Labs Holding R/C 1L 4/22		08/26/2022	DIRECT		70,070	70,070	0
29438#-AC-1	Eptam Plastics R/C 1L 12/19		11/29/2022	DIRECT		258,247	258,247	0
29438#-AE-7	Eptam Plastics T/L 1L (Add-On) 2/22		03/31/2022	DIRECT		8,680	0	0
30065E-AP-3	Excel Fitness Holdings, Inc. Revolving C		11/18/2022	Direct		1,300,313	1,300,313	0
30065E-AQ-1	Excel Fitness Holdings, Inc. Term Loan		04/29/2022	Direct		12,219,375	12,468,750	0
30065E-AR-9	Excel Fitness Holdings, Inc. Series 1 Ne		08/12/2022	Direct		727,500	750,000	0
30219@-AB-8	Express Wash DD T/L 1L 7/22		11/16/2022	DIRECT		2,700,360	2,700,360	0
30219@-AC-6	Express Wash R/C 1L 7/22		12/07/2022	DIRECT		244,862	244,862	0
30233*-AB-2	Eye Health America DD T/L 1L 7/22		12/30/2022	DIRECT		1,268,449	1,279,646	0
30233*-AC-0	Eye Health America R/C 1L 7/22		12/30/2022	DIRECT		133,694	133,694	0
34962E-AC-8	Fortis Life Sciences DD T/L B 1L 9/21		02/24/2022	DIRECT		2,080,446	2,080,446	0
34962E-AD-6	Fortis Life Sciences DD T/L A 1L 9/21		02/24/2022	DIRECT		521,397	521,397	0
34962E-AE-4	Fortis Life Sciences R/C 1L 9/21		12/28/2022	DIRECT		416,089	416,089	0
35115@-AF-3	42 North Dental DD T/L 1L (Add-On) 3/22		06/23/2022	DIRECT		124,129	124,129	0
38428H-AB-2	Graffiti Buyer R/C 1L 8/21		12/28/2022	DIRECT		936,946	936,946	0
38428H-AC-0	Graffiti Buyer DD T/L 1L 8/21		12/29/2022	DIRECT		383,115	386,985	0
41380@-AB-8	Harrington Industrial DD T/L 1L 3/20		06/29/2022	DIRECT		2,126,225	2,126,225	0
41380@-AC-6	Harrington Industrial R/C 1L 3/20		12/30/2022	DIRECT		4,189,606	4,189,606	0
42327#-AB-0	HELIOS BUYER, INC.		03/01/2022	Direct		4,672,458	4,672,458	0
42328@-AB-1	Helios Finance III - DDTL B		10/11/2022	TENDER/PURCHASE OFFER		9,324,069	9,324,069	0
42551#-AB-7	Heniff Holdco R/C 1L 12/19		04/01/2022	DIRECT		699,141	699,141	0
43357*-AB-5	Hissho Parent R/C 1L 5/22		12/30/2022	DIRECT		204,634	204,634	0
43705@-AJ-5	Home Care DD T/L B-1 1L (Add-On) 10/21		05/16/2022	DIRECT		5,514,080	5,514,080	0
43705U-AF-8	TheKey DD T/L B-2 1L (Add-On) 4/22		11/08/2022	DIRECT		261,072	261,072	0
44971#-AB-5	IMA Group R/C 1L 5/18		04/01/2022	DIRECT		195,133	195,133	0
45030@-AB-3	ISQ Hawkeye DD T/L 1L 8/22		12/15/2022	DIRECT		3,055,341	3,055,341	0
45054@-AC-2	ITI Intermodal R/C 1L 12/21		07/05/2022	DIRECT		69,300	69,300	0
46419#-AA-2	Isaac Heating & Air DD T/L 1L 5/21		03/10/2022	DIRECT		1,391,018	1,356,648	0
46673@-AB-3	JTM Foods DD T/L 1L 5/21		09/28/2022	DIRECT		949,483	949,483	0
46673@-AC-1	JTM Foods R/C 1L 5/21		10/11/2022	DIRECT		873,925	873,925	0
48260#-AA-8	Any Hour DD T/L 1L 7/21		05/24/2022	DIRECT		381,720	381,720	0
48260#-AB-6	Any Hour R/C 1L 7/21		12/29/2022	DIRECT		1,163,780	1,163,780	0
48261@-AA-9	Fingerpaint DD T/L Incremental 1L (Add-O		09/15/2022	DIRECT		513,966	513,966	0
48261@-AD-3	Fingerpaint R/C 1L (Add-On) 12/21		12/13/2022	DIRECT		217,508	217,508	0
48278#-AC-4	KNPC Holdco T/L 1L 4/22		06/15/2022	DIRECT		4,241,934	4,284,782	0
48279*-AC-7	KL Bronco R/C 1L 6/22		12/14/2022	DIRECT		284,214	284,214	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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50248*-AD-9	Revolver		06/29/2022	Direct		612,897	612,897	0
51932*-AB-2	Lav Gear T/L 1L 10/18		03/01/2022	DIRECT		(67,073)	(67,073)	0
51932*-AC-0	Lav Gear DD T/L 1L 10/18		01/01/2022	PAYMENT IN KIND		(66,145)	(66,145)	0
53633#-AD-2	Liquid Environmental R/C 1L 11/21		06/29/2022	DIRECT		1,921,617	1,921,617	0
53633#-AE-0	Liquid Environmental DD T/L 1L (Add-On)		09/30/2022	DIRECT		2,496,598	2,496,598	0
55293G-AB-0	MDI Buyer DD T/L 1L 7/22		12/15/2022	CORPORATE ACTION		3,031,630	3,031,619	0
56377@-AE-5	Manna Pro R/C 1L 12/20		07/29/2022	DIRECT		1,851,195	1,851,195	0
60255W-A*-6	Mindbody T/L 1L 2/19		09/26/2022	PAYMENT IN KIND		176,166	176,166	0
61902#-AB-3	Morrow Sodali DD T/L 1L 4/22		10/28/2022	DIRECT		1,059,344	1,059,344	0
61902#-AC-1	Morrow Sodali R/C 1L 4/22		12/12/2022	DIRECT		360,177	360,177	0
62621#-AA-3	Municipal Emergency Services R/C 1L 10/2		12/16/2022	DIRECT		1,818,131	1,818,131	0
62621#-AC-9	Municipal Emergency Services DD T/L 1L 1		11/14/2022	DIRECT		1,880,053	1,880,053	0
64431#-AG-6	New Era DD T/L 1L 4/21		11/18/2022	DIRECT		4,143,413	4,143,413	0
64431#-AH-4	New Era R/C 1L 4/21		12/08/2022	DIRECT		179,263	179,263	0
65658#-AB-0	North Haven Falcon DD T/L 1L 5/21		02/28/2022	DIRECT		754,309	755,554	0
65960*-AB-7	North Haven USHC R/C 1L 10/20		10/20/2022	DIRECT		246,406	246,406	0
65960*-AD-3	North Haven USHC DD T/L 1L (Add-On) 9/21		07/25/2022	DIRECT		3,606,443	3,606,443	0
65960@-AC-3	North Haven Stallone R/C 1L 5/21		05/24/2022	DIRECT		700,867	700,867	0
65960@-AF-6	North Haven Stallone DD T/L 1L (Add-On)		12/27/2022	DIRECT		1,023,349	1,026,665	0
67098@-AA-8	OIS Management DD T/L 1L 7/21		01/01/2022	DIRECT		(4,730,801)	(4,766,550)	0
67115@-AE-9	ORG USME Buyer T/L 1L (Add-On) 6/22		08/01/2022	DIRECT		11,494,368	11,494,368	0
68086@-AD-4	Oliver Packaging T/L 1L 7/22		07/06/2022	DIRECT		6,404,690	6,404,690	0
69435#-AD-8	PES Reuss-Placid LLC - Revolver Note ? U		09/07/2022	TENDER/PURCHASE OFFER		0	3,870,000	0
69454*-AB-2	Jordan Health R/C 1L 7/21		02/11/2022	DIRECT		146,163	146,163	0
70559@-AB-2	Pegasus Global DD T/L 1L 5/19		06/30/2022	PAYMENT IN KIND		0	0	0
73116*-AD-0	Polk R/C 1L 6/16		12/22/2022	DIRECT		923,750	923,750	0
73938*-AB-0	POY Holdings DD T/L 1L 11/21		09/29/2022	DIRECT		306,458	306,458	0
73938*-AC-8	POY Holdings R/C 1L 11/21		07/01/2022	DIRECT		134,550	134,550	0
74016*-AB-3	Precinmac (US) Holdings DD T/L 1L 8/21		04/01/2022	DIRECT		8,287,850	8,287,850	0
74063*-AJ-8	Premier Imaging 1L DD T/L 12/21		05/20/2022	VVARAGON CAPITAL PARTNERS L.P.		715,028	715,028	0
74065#-AC-7	Prelude Fertility R/C 1L 12/17		10/07/2022	DIRECT		1,478,000	1,478,000	0
74935N-AC-8	RA Parent DD T/L 1L 3/22		11/04/2022	DIRECT		818,839	818,839	0
74935N-AD-6	RA Parent R/C 1L 3/22		10/25/2022	DIRECT		725,992	725,992	0
74982C-AG-5	Race Winning T/L A 1L 11/21		05/12/2022	DIRECT		1,178,060	1,178,060	0
75101#-AD-8	RAISA FDG I LLC 2022-1 CL B		06/13/2022	GUGGENHEIM		5,000,000	5,000,000	0
78029#-AA-7	Royal Holdco R/C 1L 8/21		12/01/2022	DIRECT		812,379	812,379	0
784263-A@-4	SI Holdings R/C 1L 7/19		04/19/2022	DIRECT		191,683	191,683	0
78446*-AD-0	SGA Dental DD T/L 1L (Add-On) 6/22		12/29/2022	DIRECT		3,786,473	3,797,103	0
78501J-AB-4	SW Ingredients R/C 1L 7/18		08/15/2022	DIRECT		1,243,289	1,243,289	0
82568Q-AN-4	SHUTTERFLY, LLC		01/01/2022	Direct		(148,875)	(482,377)	0
84832*-AB-4	SpendMend DD T/L 1L 3/22		08/08/2022	DIRECT		2,367,207	2,367,207	0
85209*-AA-8	Term Loan A		12/29/2022	TENDER/PURCHASE OFFER		49,546,752	49,546,752	0
85209*-AB-6	Term Loan B		12/29/2022	TENDER/PURCHASE OFFER		2,566,880	2,566,880	0
85209*-AC-4	Term Loan C		12/29/2022	TENDER/PURCHASE OFFER		1,492,372	1,492,372	0
85209*-AD-2	Term Loan D		12/29/2022	TENDER/PURCHASE OFFER		3,283,219	3,283,219	0
86745#-AA-3	Sunmed Group R/C 1L 6/21		06/23/2022	DIRECT		124,920	124,920	0
87300*-AF-1	THG Acquisition DD T/L 1L (Add-On) 12/21		12/30/2022	DIRECT		4,669,645	4,670,275	0
87583F-AM-0	Tank Holding Corp. Revolving Credit Loan		12/19/2022	Direct		20,690	20,690	0
87758#-AA-5	TayMax T/L 1L 7/18		09/30/2022	PAYMENT IN KIND		37,634	37,634	0
87758*-AB-7	TayMax DD T/L 1L (Add-on) 9/19		09/30/2022	PAYMENT IN KIND		3,626	3,626	0
87758@-AA-7	TayMax DD T/L 1L 7/18		09/30/2022	PAYMENT IN KIND		18,379	18,379	0
87758@-AB-5	TayMax R/C 1L 7/18		10/27/2022	PAYMENT IN KIND		1,474,998	1,740,329	0
87758@-AD-1	Taymax Group DD T/L 1L (Add-on) 6/19		09/30/2022	PAYMENT IN KIND		12,278	12,278	0
87834J-AB-3	Techmer BB R/C 1L 9/22		11/21/2022	DIRECT		251,746	251,746	0
88583#-AA-4	3SI Security Systems T/L 1L 6/17		04/20/2022	DIRECT		273,568	273,568	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
88583#-AB-2	3SI Security Systems T/L 1L (Add On) 12/		04/20/2022	DIRECT		208,929	208,929	0
88732#-AB-2	TimeClock R/C 1L 8/19		06/27/2022	DIRECT		2,114,084	2,114,084	0
88829*-AA-2	Titan Group Holdco DD T/L A 1L 8/21		08/26/2022	DIRECT		923,750	923,750	0
88829*-AB-0	Titan Group Holdco DD T/L B 1L 8/21		12/23/2022	DIRECT		923,750	923,750	0
88829*-AC-8	Titan Group Holdco DD T/L C 1L 8/21		12/23/2022	DIRECT		189,806	189,806	0
88829*-AD-6	Titan Group Holdco R/C 1L 8/21		12/22/2022	DIRECT		1,533,425	1,533,425	0
89213*-AA-4	Towne Holdings T/L 1L 5/16		08/24/2022	PAYMENT IN KIND		2,333,956	2,333,956	0
89617*-AB-4	Trident Maritime T/L 1L 2/21		04/29/2022	DIRECT		3,107,888	3,107,888	0
89989#-AH-7	Turbo Buyer DD T/L 1L (Add-On) 1/22		11/30/2022	DIRECT		1,151,609	1,153,580	0
90376*-AC-1	USSC Acquisition DD T/L 1 1L 9/21		12/20/2022	DIRECT		710,577	710,577	0
90376*-AE-7	USSC Acquisition R/C 1L 9/21		12/27/2022	DIRECT		1,350,096	1,350,096	0
90379@-AE-2	USN OPCO DD T/L 1L (Add-On) 6/22		11/01/2022	DIRECT		261,742	261,742	0
90382@-AA-5	U.S. Endodontics DD T/L 1L (Add-On) 2/22		10/11/2022	DIRECT		7,218,866	7,153,128	0
91141#-AC-9	United Scope R/C 1L 12/17		08/29/2022	DIRECT		923,750	923,750	0
91830@-AE-3	VLS Recovery R/C 1 L 10/17		01/01/2022	DIRECT		(299,717)	(299,717)	0
91861@-AA-3	VG Target R/C 1L 8/21		06/30/2022	DIRECT		1,344,165	1,344,165	0
91861@-AB-1	VG Target T/L 1L 8/21		11/02/2022	PAYMENT IN KIND		8,379	8,379	0
91889*-AA-3	Valcourt DD T/L 1L 1/21		09/30/2022	DIRECT		1,633,579	1,633,579	0
92840@-AA-7	VistaPharm Acquisition T/L 1L 12/15		04/01/2022	PAYMENT IN KIND		237,530	593,825	0
92967#-AB-0	WRE Holding R/C 1L		02/24/2022	DIRECT		165,928	165,928	0
964637-BX-9	Plasma - Pathgroup - Term Loan		05/11/2022	COMPANY		18,470,374	18,940,376	0
965157-BX-7	Minotaur Acquisition, Inc. aka Millenniu		06/01/2022	COMPANY		24,213,273	25,000,000	0
965169-BX-2	Lightbox Intermediate LP aka Lightbox		06/01/2022	COMPANY		28,750,000	29,487,179	0
965370-BX-6	Jayhawk Buyer, LLC aka ProPharma - A		07/15/2022	COMPANY		15,858,730	16,182,378	0
965372-BX-2	Jayhawk Buyer, LLC aka ProPharma - B		06/27/2022	Direct		3,541,270	3,613,541	0
96620#-AA-2	WHITEWATER WHISTLER HOLDINGS, LLC		06/01/2022	Direct		4,500,000	4,500,000	0
98423E-AK-8	YLG Holdings, Inc. Amendment No. 3 Delay		12/30/2022	Direct		1,269,335	1,269,335	0
98919#-AA-8	Zavation R/C 1L 6/21		12/29/2022	DIRECT		765,964	765,964	0
999FFS-9R-5	REVOLVING CREDIT		04/01/2022	Direct		0	0	(12,295)
999FFS-9T-1	TERM LOAN 1ST LIEN		04/01/2022	Direct		(1,070,994)	(1,043,294)	(144,947)
BL3544-74-1	The Dun & Bradstreet T/L B 1L 2/19 - 1ML		09/27/2022	CORPORATE ACTION		1,590,503	1,590,503	0
BL3563-31-1	Applied Systems T/L B 1L 9/17 - 3ML +300		04/01/2022	CORPORATE ACTION		1,906,635	1,961,345	0
BLA07J-MM-1	InvestIndustrial Fund VI (EUR) DD T/L 1L	B	01/11/2022	CORPORATE ACTION		(110,540)	0	0
BLA07N-5F-6	Astorg Invest (EUR) DD T/L A 1L 1/22 - 3	B	01/21/2022	CORPORATE ACTION		6,166,419	6,151,922	0
C86658-AA-2	Country Fresh T/L 2L 4/19		12/30/2022	PAYMENT IN KIND		1,317,284	1,317,284	0
G1871*-AD-9	ACQUISITION/CAPEX FACILITY 5 DD T/L 1L (	B	03/22/2022	DIRECT		754,699	757,376	0
G4762@-AA-9	1L Facility B	B	08/22/2022	BANK OF AMERICA		5,079,287	5,400,938	0
G6147#-AA-8	1L INCREMENTAL FACILITY B (GBP)	B	05/05/2022	DIRECT		8,417,475	8,664,275	0
LX2061-09-6	KPSKY Acquisition Inc Amendment No.1 DDT		07/28/2022	Direct		1,213,702	1,225,962	0
OPCOBT-L2-2	OpCo Borrower LLC TL		08/19/2022	BRIGHTWOOD CAPITAL ADVISORS LLC		25,803,195	26,063,833	0
	Quill DDTL		09/30/2022	Direct		957,828		
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,618,231,185	1,775,778,633	(157,242)
2509999997. Total - Bonds - Part 3						15,641,735,054	15,831,529,625	29,442,304
2509999998. Total - Bonds - Part 5						2,281,212,962	1,893,132,892	16,252,441
2509999999. Total - Bonds						17,922,948,016	17,724,662,517	45,694,745
000000-00-0	Prosper Marketplace, Inc Series D Prefer		03/01/2022	Direct	251,253.000	587,758	0.00	0
999IBX-9T-8	RESOURCE GROUP INTERNATIONAL LIMITED SER	C	02/01/2022	Direct	0.000	1,479,487	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,067,245	XXX	0
143106-A*-3	CARLYLE TACTICAL PRIVATE CREDIT FUND		11/09/2022	DIRECT - GOLDMAN SACHS	315,864.000	7,896,600	0.00	0
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						7,896,600	XXX	0
4509999997. Total - Preferred Stocks - Part 3						9,963,845	XXX	0
4509999998. Total - Preferred Stocks - Part 5						874,788	XXX	0
4509999999. Total - Preferred Stocks						10,838,633	XXX	0
000000-00-0	Brown Topco LP Interest		05/16/2022	COMPANY	1,019,698.350	1,019,698		0
000000-00-0	Black Topco LP Interest		05/16/2022	COMPANY	1,019,698.350	1,019,698		0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	Gray Topco LP Interest		05/16/2022	COMPANY	1,019,698.350	1,019,698		0
000000-00-0	Brick Topco LP Interest		05/16/2022	COMPANY	1,019,698.350	1,019,698		0
000000-00-0	Green Topco LP Interest		05/16/2022	COMPANY	1,019,698.360	1,019,698		0
000000-00-0	White Topco LP Interest		05/16/2022	COMPANY	1,019,698.360	1,019,698		0
000000-00-0	Yellow Topco LP Interest		05/16/2022	COMPANY	1,019,698.360	1,019,698		0
000000-00-0	Pink Topco LP Interest		05/16/2022	COMPANY	1,019,698.360	1,019,698		0
000000-00-0	Purple Topco LP Interest		05/16/2022	COMPANY	1,019,698.360	1,019,698		0
000000-00-0	Wineshipping.com LLC Equity 10/29/21		09/01/2022	Direct	0.000	52,631		0
000000-00-0	Dwyer Instruments, Inc. Equity		09/01/2022	Direct	0.000	54,543		0
000000-00-0	JP Lease (Helios Finance III LLC) ABS Eq		12/21/2022	TENDER/PURCHASE OFFER	1,794,205.690	1,794,206		0
BXC229-80-0	Mandarin Topco LP Interest (Elba)		05/16/2022	COMPANY	1,019,698.360	1,019,698		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						12,098,360	XXX	0
000000-00-0	Lugh Equity -1		07/27/2022	TENDER/PURCHASE OFFER	1,583,333.340	1,583,333		0
31339B-10-5	FEDERAL HOME LOAN BANK OF DALLAS		09/27/2022	DIRECT	55,483.000	5,548,300		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						7,131,633	XXX	0
86704C-39-0	SUNAMERICA:GS MAI 1		11/30/2022	Direct	2,194.966	2,195		0
86704C-44-0	SUNAMERICA:FR TCT OPPT 1		11/30/2022	Direct	1,183.375	1,183		0
86704C-56-4	SUNAMERICA:PIMCOVCP TB 1		11/30/2022	Direct	1,034.229	1,034		0
86704H-79-5	SUNAMERICA:BR MF 70/30 1		11/30/2022	Direct	439.060	439		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						4,851	XXX	0
G2960B-10-5	AGLIC INVESTMENTS BERMUDA LTD.		12/31/2022	Direct	10,000.000	76,000,000		
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						76,000,000	XXX	0
00126*-10-9	AGL LOAN INVESTMENTS CORPORATION		12/31/2022	Direct	100.000	121,188,919		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						121,188,919	XXX	0
5989999997. Total - Common Stocks - Part 3						216,423,763	XXX	0
5989999998. Total - Common Stocks - Part 5						41,107,434	XXX	0
5989999999. Total - Common Stocks						257,531,197	XXX	0
5999999999. Total - Preferred and Common Stocks						268,369,830	XXX	0
6009999999 - Totals						18,191,317,846	XXX	45,694,745

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36176D-KS-1	GN 762905 - RMBS		12/01/2022	Paydown		67,774	67,774	72,433	57,377	0	10,397	0	10,397	0	67,774	0	0	0	(6,024)	04/15/2041
36179M-WM-8	G2 MA0652 - RMBS		07/20/2022	Paydown		76,833	76,833	78,404	78,291	0	(1,458)	0	(1,458)	0	76,833	0	0	0	832	12/20/2042
36179N-JE-9	G2 MA1161 - RMBS		12/01/2022	Paydown		72,692	72,692	79,870	66,859	0	5,833	0	5,833	0	72,692	0	0	0	(2,792)	07/20/2043
36179N-Q8-4	G2 MA1379 - RMBS		12/01/2022	Paydown		82,061	82,061	90,139	78,642	0	3,419	0	3,419	0	82,061	0	0	0	(2,184)	10/20/2043
36183S-BQ-3	GN AK8147 - RMBS		12/01/2022	Paydown		23,558	23,558	24,014	23,915	0	(357)	0	(357)	0	23,558	0	0	0	254	01/15/2045
36194S-PD-4	GN AU4920 - RMBS		12/01/2022	Paydown		310,571	310,571	314,599	316,570	0	(5,999)	0	(5,999)	0	310,571	0	0	0	9,818	09/15/2041
36200K-2B-2	GN 603870 - RMBS		12/01/2022	Paydown		4,466	4,466	4,552	4,526	0	(60)	0	(60)	0	4,466	0	0	0	117	01/15/2033
36200M-TM-5	GN 604556 - RMBS		12/01/2022	Paydown		11,507	11,507	11,191	11,251	0	256	0	256	0	11,507	0	0	0	227	08/15/2033
36200U-BX-2	GN 572554 - RMBS		12/01/2022	Various		14,057	14,058	14,352	14,216	0	(156)	0	(156)	0	14,061	0	(4)	(4)	523	09/15/2031
36201C-JY-1	GN 579079 - RMBS		12/01/2022	Paydown		9,436	9,436	9,697	9,590	0	(154)	0	(154)	0	9,436	0	0	0	266	12/15/2031
36201D-A7-7	GN 579730 - RMBS		12/01/2022	Paydown		220	220	224	244	0	(24)	0	(24)	0	220	0	0	0	66	08/15/2032
36201L-EW-0	GN 586149 - RMBS		12/01/2022	Paydown		1,477	1,477	51,011	1,447	0	30	0	30	0	1,477	0	0	0	34	07/15/2034
36201L-JA-3	GN 586257 - RMBS		12/01/2022	Paydown		325	325	331	328	0	(3)	0	(3)	0	325	0	0	0	4	10/15/2034
36201L-S6-2	GN 586541 - RMBS		12/01/2022	Paydown		8,443	8,443	8,477	8,439	0	4	0	4	0	8,443	0	0	0	347	03/15/2032
36201N-HG-8	GN 588031 - RMBS		08/09/2022	Various		40,662	40,857	41,676	41,329	0	(34)	0	(34)	0	41,296	0	(634)	(634)	1,813	08/15/2032
36202B-YQ-2	G2 001619 - RMBS		12/01/2022	Paydown		328	328	317	330	0	(1)	0	(1)	0	328	0	0	0	0	03/20/2024
36202C-2J-1	G2 002577 - RMBS		12/01/2022	Paydown		596	596	590	592	0	3	0	3	0	596	0	0	0	15	04/20/2028
36202C-3M-3	G2 002604 - RMBS		12/01/2022	Paydown		588	588	598	593	0	(5)	0	(5)	0	588	0	0	0	14	06/20/2028
36202C-5D-1	G2 002644 - RMBS		12/01/2022	Paydown		605	605	601	602	0	3	0	3	0	605	0	0	0	14	09/20/2028
36202C-5F-6	G2 002646 - RMBS		12/01/2022	Paydown		1,074	1,074	1,073	1,071	0	3	0	3	0	1,074	0	0	0	29	09/20/2028
36202C-6J-7	G2 002673 - RMBS		12/01/2022	Various		3,748	3,760	3,754	3,750	0	2	0	2	0	3,751	0	(4)	(4)	142	11/20/2028
36202C-6Y-4	G2 002687 - RMBS		12/01/2022	Paydown		1,201	1,201	1,181	1,188	0	12	0	12	0	1,201	0	0	0	28	12/20/2028
36202C-SM-6	G2 002324 - RMBS		12/01/2022	Paydown		280	280	286	282	0	(2)	0	(2)	0	280	0	0	0	9	11/20/2026
36202C-UB-7	G2 002378 - RMBS		12/01/2022	Paydown		278	278	273	275	0	3	0	3	0	278	0	0	0	8	02/20/2027
36202C-VZ-3	G2 002432 - RMBS		12/01/2022	Paydown		468	468	470	468	0	0	0	0	0	468	0	0	0	15	05/20/2027
36202C-WS-8	G2 002457 - RMBS		12/01/2022	Paydown		379	379	386	382	0	(3)	0	(3)	0	379	0	0	0	12	07/20/2027
36202D-AN-1	G2 002713 - RMBS		12/01/2022	Paydown		15,253	15,253	15,067	15,125	0	128	0	128	0	15,253	0	0	0	312	02/20/2029
36202D-CE-9	G2 002769 - RMBS		12/01/2022	Paydown		1,686	1,686	1,695	1,688	0	(2)	0	(2)	0	1,686	0	0	0	33	06/20/2029
36202D-CV-1	G2 002784 - RMBS		12/01/2022	Paydown		290	290	287	288	0	2	0	2	0	290	0	0	0	8	07/20/2029
36202D-D6-5	G2 002825 - RMBS		12/01/2022	Paydown		836	836	833	832	0	3	0	3	0	836	0	0	0	23	10/20/2029
36202D-DC-2	G2 002799 - RMBS		12/01/2022	Paydown		36	36	37	36	0	0	0	0	0	36	0	0	0	1	08/20/2029
36202D-E2-3	G2 002853 - RMBS		12/01/2022	Paydown		664	664	658	659	0	5	0	5	0	664	0	0	0	14	12/20/2029
36202D-E3-1	G2 002854 - RMBS		12/01/2022	Paydown		760	760	772	766	0	(5)	0	(5)	0	760	0	0	0	24	12/20/2029
36202D-EL-1	G2 002839 - RMBS		12/01/2022	Paydown		1,369	1,369	1,364	1,364	0	5	0	5	0	1,369	0	0	0	41	11/20/2029
36202D-EN-7	G2 002841 - RMBS		12/01/2022	Paydown		70	70	71	70	0	0	0	0	0	70	0	0	0	2	11/20/2029
36202D-F2-2	G2 002885 - RMBS		12/01/2022	Paydown		159	159	163	161	0	(2)	0	(2)	0	159	0	0	0	5	02/20/2030
36202D-G9-6	G2 002924 - RMBS		12/01/2022	Paydown		77	77	78	77	0	0	0	0	0	77	0	0	0	2	05/20/2030
36202D-GE-5	G2 002897 - RMBS		12/01/2022	Paydown		1,318	1,318	1,325	1,320	0	(1)	0	(1)	0	1,318	0	0	0	36	03/20/2030
36202D-JB-8	G2 002958 - RMBS		12/01/2022	Paydown		1,431	1,431	1,445	1,437	0	(6)	0	(6)	0	1,431	0	0	0	47	08/20/2030
36202D-JS-1	G2 002973 - RMBS		12/01/2022	Paydown		4,250	4,250	4,224	4,225	0	25	0	25	0	4,250	0	0	0	125	09/20/2030
36202D-KX-8	G2 003010 - RMBS		12/01/2022	Various		4,329	4,347	4,339	4,335	0	2	0	2	0	4,337	0	(8)	(8)	190	12/20/2030
36202D-LE-9	G2 003025 - RMBS		12/01/2022	Paydown		2,411	2,411	2,390	2,364	0	47	0	47	0	2,411	0	0	0	215	01/20/2031
36202D-M5-7	G2 003080 - RMBS		12/01/2022	Paydown		4,885	4,885	4,862	4,861	0	23	0	23	0	4,885	0	0	0	104	05/20/2031
36202D-MA-6	G2 003053 - RMBS		12/01/2022	Paydown		3,951	3,951	3,944	3,932	0	19	0	19	0	3,951	0	0	0	196	03/20/2031
36202D-MR-9	G2 003068 - RMBS		12/01/2022	Paydown		3,312	3,312	3,295	3,280	0	32	0	32	0	3,312	0	0	0	237	04/20/2031
36202D-NM-9	G2 003096 - RMBS		12/01/2022	Paydown		10,898	10,898	10,680	10,736	0	162	0	162	0	10,898	0	0	0	255	06/20/2031
36202D-PD-7	G2 003120 - RMBS		12/01/2022	Paydown		8,777	8,777	8,824	8,797	0	(20)	0	(20)	0	8,777	0	0	0	227	08/20/2031
36202D-QZ-7	G2 003172 - RMBS		12/01/2022	Various		11,403	11,417	11,389	11,371	0	36	0	36	0	11,407	0	(4)	(4)	359	12/20/2031
36202D-S3-6	G2 003238 - RMBS		08/09/2022	Various		44,043	44,230	44,113	44,069	0	26	0	26	0	44,096	0	(53)	(53)	1,689	05/20/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202D-TE-1	G2 003249 - RMBS		12/01/2022	Paydown		16,389	16,389	16,346	16,344	0	45	0	45	0	16,389	0	0	0	333	06/20/2032
36202F-WA-0	G2 005141 - RMBS		12/01/2022	Paydown		93,246	93,246	102,148	81,493	0	11,753	0	11,753	0	93,246	0	0	0	(5,082)	08/20/2041
36203G-QX-4	GN 348870 - RMBS		12/01/2022	Paydown		600	600	606	600	0	0	0	0	0	600	0	0	0	13	07/15/2023
36204J-BR-6	GN 370948 - RMBS		12/01/2022	Paydown		2,097	2,097	2,058	2,131	0	(34)	0	(34)	0	2,097	0	0	0	(101)	12/15/2023
36204N-FJ-1	GN 374669 - RMBS		12/01/2022	Paydown		149	149	145	147	0	1	0	1	0	149	0	0	0	3	02/15/2024
36205R-XM-4	GN 398584 - RMBS		12/01/2022	Paydown		734	734	741	736	0	(2)	0	(2)	0	734	0	0	0	20	06/15/2029
36206F-U8-3	GN 410207 - RMBS		12/01/2022	Paydown		468	468	465	466	0	2	0	2	0	468	0	0	0	12	11/15/2025
36206U-3P-2	GN 422106 - RMBS		12/01/2022	Paydown		560	560	560	558	0	1	0	1	0	560	0	0	0	15	10/15/2029
36206V-5Q-6	GN 423055 - RMBS		12/01/2022	Paydown		46	46	46	46	0	0	0	0	0	46	0	0	0	1	06/15/2027
36206W-B2-0	GN 423157 - RMBS		05/16/2022	Paydown		3,977	3,977	3,984	3,979	0	(2)	0	(2)	0	3,977	0	0	0	122	10/15/2029
36207B-3P-3	GN 427506 - RMBS		12/01/2022	Paydown		46	46	44	45	0	0	0	0	0	46	0	0	0	1	04/15/2026
36207G-DK-2	GN 431306 - RMBS		12/01/2022	Paydown		2,056	2,056	2,056	2,050	0	5	0	5	0	2,056	0	0	0	57	09/15/2026
36208S-W5-7	GN 459768 - RMBS		12/01/2022	Paydown		79	79	77	78	0	1	0	1	0	79	0	0	0	2	11/15/2028
36208V-6R-1	GN 462680 - RMBS		12/01/2022	Paydown		298	298	292	294	0	4	0	4	0	298	0	0	0	7	04/15/2028
36209A-E4-8	GN 465555 - RMBS		12/01/2022	Paydown		40	40	39	39	0	1	0	1	0	40	0	0	0	1	09/15/2028
36209C-CQ-7	GN 467279 - RMBS		12/01/2022	Paydown		202	202	196	198	0	4	0	4	0	202	0	0	0	4	10/15/2028
36209F-Y9-4	GN 470636 - RMBS		12/01/2022	Paydown		685	685	678	673	0	12	0	12	0	685	0	0	0	56	07/15/2029
36209G-3Z-8	GN 471616 - RMBS		12/01/2022	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	1	11/15/2028
36209H-ZG-3	GN 472443 - RMBS		12/01/2022	Paydown		3,891	3,891	3,856	3,839	0	52	0	52	0	3,891	0	0	0	195	12/15/2028
36209S-3T-6	GN 480610 - RMBS		12/01/2022	Paydown		277	277	267	271	0	5	0	5	0	277	0	0	0	6	10/15/2028
36209T-6M-6	GN 481576 - RMBS		12/01/2022	Paydown		1,014	1,014	1,012	1,011	0	3	0	3	0	1,014	0	0	0	58	10/15/2028
36209T-X7-9	GN 481402 - RMBS		12/01/2022	Paydown		160	160	156	158	0	3	0	3	0	160	0	0	0	3	12/15/2028
36209W-P8-9	GN 483847 - RMBS		12/01/2022	Paydown		30	30	29	29	0	1	0	1	0	30	0	0	0	1	12/15/2028
36209X-3U-2	GN 485111 - RMBS		12/01/2022	Paydown		209	209	204	206	0	4	0	4	0	209	0	0	0	4	12/15/2028
3620A5-BF-5	GN 719238 - RMBS		12/01/2022	Paydown		427,978	427,978	436,036	438,358	0	(10,380)	0	(10,380)	0	427,978	0	0	0	9,116	07/15/2040
36210A-SS-7	GN 486629 - RMBS		12/01/2022	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	1	10/15/2028
36210A-XZ-5	GN 486796 - RMBS		12/01/2022	Paydown		492	492	490	488	0	4	0	4	0	492	0	0	0	32	12/15/2028
36210B-P5-8	GN 487444 - RMBS		12/01/2022	Paydown		17,750	17,750	17,276	17,404	0	345	0	345	0	17,750	0	0	0	151	03/15/2029
36210B-PY-5	GN 487439 - RMBS		12/01/2022	Paydown		4,264	4,264	4,157	4,185	0	79	0	79	0	4,264	0	0	0	91	03/15/2029
36210B-QN-8	GN 487461 - RMBS		12/01/2022	Paydown		6,939	6,939	6,754	6,815	0	124	0	124	0	6,939	0	0	0	148	04/15/2029
36210B-QV-0	GN 487468 - RMBS		12/01/2022	Paydown		1,041	1,041	1,013	1,024	0	17	0	17	0	1,041	0	0	0	22	04/15/2029
36210H-VJ-8	GN 493017 - RMBS		12/01/2022	Paydown		99	99	96	96	0	2	0	2	0	99	0	0	0	2	11/15/2028
36210J-LF-3	GN 493626 - RMBS		12/01/2022	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	1	11/15/2028
36210K-MT-9	GN 494570 - RMBS		08/09/2022	Various		625	628	611	616	0	1	0	1	0	618	0	7	7	25	12/15/2028
36210M-WH-0	GN 496648 - RMBS		12/01/2022	Paydown		1,624	1,624	1,622	1,619	0	4	0	4	0	1,624	0	0	0	38	12/15/2028
36210N-NC-9	GN 497287 - RMBS		12/01/2022	Paydown		15,124	15,124	15,107	15,082	0	42	0	42	0	15,124	0	0	0	331	12/15/2028
36210Q-ZP-0	GN 499450 - RMBS		12/01/2022	Paydown		519	519	511	514	0	6	0	6	0	519	0	0	0	12	04/15/2029
36210T-ZU-3	GN 502155 - RMBS		12/01/2022	Paydown		319	319	311	315	0	4	0	4	0	319	0	0	0	8	04/15/2029
36211D-QH-6	GN 509956 - RMBS		12/01/2022	Paydown		351	351	345	346	0	5	0	5	0	351	0	0	0	9	06/15/2029
36211E-HC-5	GN 510627 - RMBS		12/01/2022	Paydown		84,584	84,584	80,100	79,879	0	4,705	0	4,705	0	84,584	0	0	0	903	02/15/2035
36211E-PZ-5	GN 510840 - RMBS		12/01/2022	Paydown		46	46	46	46	0	0	0	0	0	46	0	0	0	1	12/15/2029
36211E-UM-8	GN 510988 - RMBS		12/01/2022	Paydown		1,614	1,614	1,597	1,535	0	79	0	79	0	1,614	0	0	0	459	06/15/2029
36211L-W5-7	GN 516468 - RMBS		12/01/2022	Paydown		172	172	173	172	0	0	0	0	0	172	0	0	0	5	03/15/2030
36211W-ZZ-4	GN 525560 - RMBS		12/01/2022	Paydown		252	252	252	251	0	1	0	1	0	252	0	0	0	7	01/15/2030
36212B-MB-6	GN 528754 - RMBS		12/01/2022	Paydown		715	715	721	716	0	(1)	0	(1)	0	715	0	0	0	20	05/15/2030
36212E-S6-5	GN 531641 - RMBS		06/15/2022	Paydown		690	690	695	691	0	(2)	0	(2)	0	690	0	0	0	26	05/15/2030
36212Q-XN-5	GN 540785 - RMBS		12/01/2022	Paydown		2,514	2,514	2,524	2,514	0	0	0	0	0	2,514	0	0	0	67	10/15/2030
36212V-CT-4	GN 544682 - RMBS		12/01/2022	Paydown		1,429	1,429	1,434	1,428	0	1	0	1	0	1,429	0	0	0	38	01/15/2031
36213D-CQ-9	GN 550979 - RMBS		12/01/2022	Paydown		1,592	1,592	1,598	1,591	0	1	0	1	0	1,592	0	0	0	42	10/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36213E-K2-1	GN 552113 - RMBS		12/01/2022	Paydown		2,843	2,843	2,854	2,842	0	1	0	1	0	2,843	0	0	0	76	10/15/2031
36213T-2M-4	GN 564280 - RMBS		12/01/2022	Paydown		3,821	3,821	3,836	3,820	0	1	0	1	0	3,821	0	0	0	102	08/15/2031
36213U-PC-8	GN 564819 - RMBS		08/09/2022	Various		36,628	36,797	37,567	37,274	0	(55)	0	(55)	0	37,220	0	(591)	(591)	1,605	09/15/2031
36223X-LG-5	GN 320827 - RMBS		05/16/2022	Paydown		149	149	150	149	0	0	0	0	0	149	0	0	0	3	06/15/2022
36225A-2B-5	GN 780770 - RMBS		12/01/2022	Paydown		190	190	185	187	0	3	0	3	0	190	0	0	0	4	04/15/2028
36225A-EA-4	GN 780129 - RMBS		12/01/2022	Paydown		2,674	2,674	2,641	2,696	0	(22)	0	(22)	0	2,674	0	0	0	(75)	11/15/2024
36225A-KZ-2	GN 780312 - RMBS		12/01/2022	Paydown		130	130	126	129	0	1	0	1	0	130	0	0	0	3	01/15/2026
36225A-NX-4	GN 780406 - RMBS		12/01/2022	Paydown		1,742	1,742	1,684	1,775	0	(33)	0	(33)	0	1,742	0	0	0	(53)	12/15/2023
36225A-Y7-9	GN 780734 - RMBS		08/09/2022	Various		28,820	28,938	29,409	29,115	0	(42)	0	(42)	0	29,073	0	(252)	(252)	1,201	03/15/2028
36225B-C8-9	GN 780995 - RMBS		12/01/2022	Paydown		1,261	1,261	1,247	1,250	0	11	0	11	0	1,261	0	0	0	30	12/15/2028
36225B-KU-1	GN 781207 - RMBS		12/01/2022	Paydown		712	712	733	724	0	(12)	0	(12)	0	712	0	0	0	18	08/15/2030
36248@-AA-2	GSA ARLINGTON TX CTL PASS-THROUGH - CMO		12/22/2022	Paydown		1,178,061	1,187,737	1,187,737	1,187,739	0	(9,678)	0	(9,678)	0	1,178,061	0	0	0	29,819	03/22/2029
36296K-PH-9	GN 693524 - RMBS		12/01/2022	Paydown		6,241	6,241	6,861	2,833	0	3,408	0	3,408	0	6,241	0	0	0	(1,657)	07/15/2038
38374J-SN-7	GNR 2004-082 ZL - CMO/RMBS		12/01/2022	Various		1,190,276	1,190,292	1,149,549	1,163,538	0	26,745	0	26,745	0	1,190,283	0	(7)	(7)	21,013	10/20/2034
38374J-XF-8	GNR 2004-090 ZB - CMO/RMBS		12/01/2022	Various		1,181,392	1,181,409	1,118,830	1,144,090	0	37,140	0	37,140	0	1,181,230	0	162	162	21,477	10/16/2034
38374V-Q5-1	GNR 2009-050 KP - CMO/RMBS		12/01/2022	Paydown		5,282	5,282	5,543	5,664	0	(382)	0	(382)	0	5,282	0	0	0	416	06/20/2039
38375L-MN-7	GNR 2007-061 MZ - CMO/RMBS		12/01/2022	Paydown		218,328	218,328	206,572	212,475	0	5,853	0	5,853	0	218,328	0	0	0	4,199	10/20/2037
38376G-A4-2	GNR 2011-010 Z - CMBS		12/01/2022	Paydown		5,126,546	5,126,546	4,227,686	4,804,444	0	322,102	0	322,102	0	5,126,546	0	0	0	142,392	04/16/2053
38376G-G7-9	GNR 2011-033 Z - CMBS		12/01/2022	Paydown		141,351	141,351	126,193	81,605	0	59,746	0	59,746	0	141,351	0	0	0	3,131	01/16/2052
38376G-L8-1	GNR 2011-031 D - CMBS		09/16/2022	Paydown		2,131,317	2,131,318	2,029,331	2,116,830	0	14,488	0	14,488	0	2,131,317	0	0	0	53,864	06/16/2051
38376G-M8-0	GNR 2011-058 C - CMBS		11/16/2022	Paydown		528,939	528,939	505,328	527,757	0	1,182	0	1,182	0	528,939	0	0	0	12,845	08/16/2051
38376G-M9-8	GNR 2011-058 Z - CMBS		12/01/2022	Paydown		19,862	19,862	16,388	18,231	0	1,630	0	1,630	0	19,862	0	0	0	693	05/16/2052
38376G-P8-7	GNR 2011-049 C - CMBS		12/01/2022	Paydown		1,191,230	1,191,230	1,120,175	933,825	0	257,405	0	257,405	0	1,191,230	0	0	0	176,868	07/16/2051
38376G-Q8-6	GNR 2011-065 D - CMBS		12/01/2022	Paydown		1,588,168	1,588,168	1,504,913	1,576,017	0	12,151	0	12,151	0	1,588,168	0	0	0	50,762	02/16/2052
38376V-TQ-0	GNR 2010-021 ND - CMO/RMBS		12/01/2022	Paydown		323,563	323,563	315,879	319,970	0	3,593	0	3,593	0	323,563	0	0	0	5,863	02/20/2040
38377N-P6-5	GNR 2010-164 KZ - CMO/RMBS		12/01/2022	Various		285,501	285,564	263,059	274,710	0	10,800	0	10,800	0	285,510	0	(9)	(9)	11,506	12/20/2040
38377Q-PN-1	GNR 2011-029 DZ - CMO/RMBS		12/01/2022	Paydown		1,218,823	1,218,823	1,161,494	1,192,274	0	26,549	0	26,549	0	1,218,823	0	0	0	15,202	02/16/2041
38377Q-X8-5	GNR 2011-045 LB - CMO/RMBS		12/01/2022	Paydown		1,622,200	1,622,200	1,557,059	1,591,823	0	30,377	0	30,377	0	1,622,200	0	0	0	21,931	03/20/2041
38377T-WV-9	GNR 2011-017 PZ - CMO/RMBS		08/09/2022	SANDLER STRUCTURED		1,623	1,688	1,580	1,621	0	2	0	2	0	1,622	0	1	1	46	02/20/2041
38377U-JD-1	GNR 2011-040 ZK - CMO/RMBS		12/01/2022	Paydown		797,990	797,990	741,962	764,466	0	33,525	0	33,525	0	797,990	0	0	0	11,536	03/16/2041
38377U-Q9-2	GNR 2011-048 ZB - CMO/RMBS		12/01/2022	Paydown		1,742,452	1,742,452	1,611,350	1,669,374	0	73,078	0	73,078	0	1,742,452	0	0	0	23,194	04/20/2041
38377V-PX-8	GNR 2011-061 CZ - CMO/RMBS		12/01/2022	Paydown		1,355,728	1,355,728	1,264,087	1,304,104	0	51,624	0	51,624	0	1,355,728	0	0	0	20,236	04/20/2041
38378K-VG-1	GNR 2013-085 AQ - CMBS		12/01/2022	Paydown		1,585,804	1,585,804	1,606,123	1,601,257	0	(15,453)	0	(15,453)	0	1,585,804	0	0	0	24,486	02/16/2049
38379H-6K-6	GNR 2015-014 Z - CMO/RMBS		12/01/2022	Paydown		3,963,145	3,963,145	4,119,236	4,050,309	0	(87,164)	0	(87,164)	0	3,963,145	0	0	0	85,632	12/20/2044
38379R-2D-4	GNR 2017-127 AM - CMBS		12/01/2022	Paydown		210,470	210,470	202,602	201,505	0	8,965	0	8,965	0	210,470	0	0	0	1,677	02/16/2059
38379R-4Y-6	GNR 2017-143 AG - CMBS		12/01/2022	Paydown		2,730,478	2,730,478	2,693,041	2,698,039	0	32,439	0	32,439	0	2,730,478	0	0	0	20,649	01/16/2059
38379R-L8-4	GNR 2017-108 AE - CMBS		12/01/2022	Paydown		683,207	683,207	675,120	676,062	0	7,145	0	7,145	0	683,207	0	0	0	7,992	10/16/2058
38379R-QP-1	GNR 2017-047 AB - CMBS		12/01/2022	Paydown		496,780	496,780	486,961	485,596	0	11,184	0	11,184	0	496,780	0	0	0	10,124	08/16/2058
38379R-UQ-4	GNR 2017-064 AT - CMBS		12/01/2022	Paydown		251,079	251,079	248,892	248,636	0	2,443	0	2,443	0	251,079	0	0	0	1,301	11/16/2057
38379R-X3-2	GNR 2017-126 AD - CMBS		12/01/2022	Paydown		1,796,777	1,796,777	1,767,720	1,774,015	0	22,762	0	22,762	0	1,796,777	0	0	0	15,968	05/16/2059
38379R-ZN-6	GNR 2017-090 AC - CMBS		12/01/2022	Paydown		337,804	337,804	333,832	334,668	0	3,136	0	3,136	0	337,804	0	0	0	1,971	06/16/2058
38379X-XQ-8	GNR 2016-101 LN - CMO/RMBS		12/01/2022	Paydown		503,405	503,405	522,912	521,209	0	(17,804)	0	(17,804)	0	503,405	0	0	0	5,457	07/20/2046
38380J-CZ-9	GNR 2017-166 AB - CMBS		12/01/2022	Paydown		2,947,616	2,947,617	2,886,822	2,909,096	0	38,521	0	38,521	0	2,947,616	0	0	0	16,637	07/16/2059
38380J-EL-8	GNR 2017-169 AM - CMBS		12/01/2022	Paydown		398,584	398,584	390,846	391,431	0	7,153	0	7,153	0	398,584	0	0	0	3,186	04/16/2059
38380J-HC-5	GNR 2017-178 AB - CMBS		12/01/2022	Paydown		3,420,287	3,420,287	3,348,675	3,372,702	0	47,585	0	47,585	0	3,420,287	0	0	0	17,001	11/16/2059
38380J-ML-9	GNR 2018-009 AT - CMBS		12/01/2022	Paydown		3,300,664	3,300,665	3,189,654	3,219,072	0	81,592	0	81,592	0	3,300,664	0	0	0	28,258	01/16/2060
38380J-QS-0	GNR 2018-025 AD - CMBS		12/01/2022	Paydown		3,279,452	3,279,452	3,089,474	3,114,361	0	165,090	0	165,090	0	3,279,452	0	0	0	41,582	02/16/2060
38381A-YV-2	GNR 2018-154 CJ - CMO/RMBS		09/27/2022	Adjustment		0	0	0	(2,647)	0	2,647	0	2,647	0	0	0	0	0	36,068	11/20/2048
911760-MV-5	VENDE 1999-2 1Z - CMO/RMBS		12/01/2022	Paydown		438,837	438,837	441,375	440,284	0	(1,447)	0	(1,447)	0	438,837	0	0	0	9,036	05/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
911760-RB-4	VENDE 2001-3 Z - CMO/RMBS		12/01/2022	Paydown		601,731	601,731	601,714	601,453	0	278	0	278	0	601,731	0	0	0	14,192	05/15/2031
912810-FT-0	UNITED STATES TREASURY		09/27/2022	Adjustment		0	0	0	(2)	0	2	0	2	0	0	0	0	0	0	02/15/2036
38376G-P8-7	GNR 2011-049 C - CMBS		01/01/2022	Direct		(1,075)							0					0		
466247-NK-5	JPMMT 2005-A2 1A1 - CMO/RMBS		01/01/2022	Direct		(1,057,488)							0					0		
493918-A*-7	KIDDER PEABODY ACCEPTANCE CORP. I - CMO		01/01/2022	Direct		966							0					0		
61772W-AS-6	MSC 2021-230P G - CMBS		01/01/2022	Direct		11							0					0		
75974@-AA-0	SR SECD NT		01/01/2022	Direct		968,036							0					0		
835725-A*-3	SOO STATUTORY TRUST 2006-A		01/01/2022	Direct		795,952							0					0		
86358E-ZT-6	SAIL 2005-11 A7 - RMBS		01/01/2022	Direct		1,382							0					0		
86361W-AA-9	SAMI 2006-AR8 A1A - RMBS		01/01/2022	Direct		9,143							0					0		
97181#-LD-3	WILMINGTON TRUST COMPANY		01/01/2022	Direct		42,017							0					0		
0109999999. Subtotal - Bonds - U.S. Governments						51,192,814	50,444,427	48,448,921	49,145,909	0	1,289,349	0	1,289,349	0	50,435,267	0	(1,396)	(1,396)	984,486	XXX
000000-00-0	ECUADOR, REPUBLIC OF (GOVERNMENT)	C	04/12/2022	HSBC EM		642,500	1,000,000	572,625	605,038	0	16,795	0	16,795	0	621,834	0	20,666	20,666	7,056	07/31/2035
00386S-AB-8	ABU DHABI NATIONAL ENERGY COMPANY PJSC	C	03/09/2022	UBS		3,918,750	3,000,000	2,971,470	2,979,187	0	1,082	0	1,082	0	2,980,269	0	938,481	938,481	241,583	10/27/2036
035198-AC-4	ANGOLA, REPUBLIC OF (GOVERNMENT)	C	05/17/2022	JEFFERIES EM		623,438	750,000	756,563	756,676	0	(23)	0	(23)	0	756,653	0	(133,215)	(133,215)	30,078	05/08/2048
035198-AD-2	ANGOLA, REPUBLIC OF (GOVERNMENT)	C	05/17/2022	MERRILL LYNCH INTL - LDN		354,500	400,000	405,000	404,751	0	(169)	0	(169)	0	404,582	0	(50,082)	(50,082)	15,378	11/26/2029
038461-AF-6	EGYPT, ARAB REPUBLIC OF (GOVERNMENT)	C	05/17/2022	GOLDMAN SACHS & CO		1,342,500	2,000,000	2,087,500	2,085,439	0	(940)	0	(940)	0	2,084,498	0	(741,998)	(741,998)	76,007	04/30/2040
03846J-AB-6	EGYPT, ARAB REPUBLIC OF (GOVERNMENT)	C	05/13/2022	Various		2,000,375	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	(699,625)	(699,625)	112,229	02/16/2031
03846J-AD-2	EGYPT, ARAB REPUBLIC OF (GOVERNMENT)	C	03/08/2022	BNP PARIBAS SECURITIES CORP		6,435,000	8,250,000	8,250,000	8,250,000	0	0	0	0	0	8,250,000	0	(1,815,000)	(1,815,000)	212,667	09/30/2027
03846J-W7-1	EGYPT, ARAB REPUBLIC OF (GOVERNMENT)	C	04/12/2022	JEFFERIES EM		1,391,250	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(108,750)	(108,750)	70,617	03/01/2029
03846J-X2-1	EGYPT, ARAB REPUBLIC OF (GOVERNMENT)	C	03/08/2022	JEFFERIES EM		1,455,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(545,000)	(545,000)	92,080	01/15/2032
03846J-X5-4	EGYPT, ARAB REPUBLIC OF (GOVERNMENT)	C	03/08/2022	ING EM		2,220,000	3,000,000	2,985,000	2,986,321	0	163	0	163	0	2,986,484	0	(766,484)	(766,484)	64,177	05/29/2032
03846J-X6-2	EGYPT, ARAB REPUBLIC OF (GOVERNMENT)	C	05/16/2022	MORGAN STANLEY EM		2,824,000	4,000,000	4,015,000	4,015,003	0	(48)	0	(48)	0	4,014,955	0	(1,190,955)	(1,190,955)	166,653	05/29/2050
040114-HL-7	ARGENTINA, REPUBLIC OF (GOVERNMENT)	C	04/01/2022	Adjustment		8,729	0	0	(3,716,529)	0	8,729	(3,716,529)	3,725,258	0	8,729	0	0	0	0	01/26/2027
040114-HR-4	ARGENTINA, REPUBLIC OF (GOVERNMENT)	C	02/01/2022	Adjustment		0	0	0	(4,441,623)	0	0	(4,441,623)	4,441,623	0	0	0	0	0	0	01/11/2048
040114-HS-2	ARGENTINA, REPUBLIC OF (GOVERNMENT)	C	10/04/2022	Various		0	0	0	373	0	(373)	0	(373)	0	0	0	0	0	0	07/09/2030
040114-HT-0	ARGENTINA, REPUBLIC OF (GOVERNMENT)	C	10/04/2022	Various		0	0	0	(517)	0	517	0	517	0	0	0	0	0	0	07/09/2035
05674R-AG-9	BAHRAIN, KINGDOM OF (GOVERNMENT)	C	03/07/2022	Various		7,451,000	7,000,000	7,765,750	7,611,600	0	(6,111)	0	(6,111)	0	7,605,490	0	(154,490)	(154,490)	173,250	10/12/2028
05674R-AJ-3	BAHRAIN, KINGDOM OF (GOVERNMENT)	C	05/17/2022	GOLDMAN SACHS & CO		294,000	300,000	329,625	329,172	0	(1,169)	0	(1,169)	0	328,003	0	(34,003)	(34,003)	13,444	09/20/2029
05675M-2A-1	BAHRAIN, KINGDOM OF (GOVERNMENT)	C	04/25/2022	GOLDMAN SACHS & CO		2,992,000	3,200,000	3,428,000	3,397,468	0	(5,200)	0	(5,200)	0	3,392,269	0	(400,269)	(400,269)	104,500	09/30/2031
05675M-2G-8	BAHRAIN, KINGDOM OF (GOVERNMENT)	C	05/16/2022	MERRILL LYNCH INTL - LDN		1,697,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(302,500)	(302,500)	85,458	01/25/2033
05959L-AG-8	BANCO DO BRASIL SA (CAYMAN ISLANDS BRANC	C	08/03/2022	BBVA?EM		3,505,250	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	5,250	5,250	135,552	04/19/2023
085209-AC-8	BERMUDA, GOVERNMENT OF (GOVERNMENT)	C	09/22/2022	Call @ 100.00		6,330,215	6,294,000	7,010,446	6,781,087	0	(487,087)	0	(487,087)	0	6,294,000	0	0	0	380,763	02/06/2024
085209-AG-9	BERMUDA, GOVERNMENT OF (GOVERNMENT)	C	06/14/2022	JEFFERIES EM		6,700,000	8,000,000	8,003,950	8,003,526	0	(188)	0	(188)	0	8,003,338	0	(1,303,338)	(1,303,338)	156,222	08/20/2030
105756-CB-4	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME	C	05/12/2022	JPMORGAN EM		3,538,750	4,750,000	4,939,763	4,936,377	0	(1,298)	0	(1,298)	0	4,935,079	0	(1,396,329)	(1,396,329)	189,274	01/14/2050
105756-CC-2	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME	C	05/12/2022	JPMORGAN EM		4,392,500	5,000,000	5,171,050	5,154,538	0	(5,893)	0	(5,893)	0	5,148,645	0	(756,145)	(756,145)	82,882	06/12/2030
105860-AA-8	BRAZIL MINAS SPE	C	02/15/2022	Paydown		488,000	488,000	472,656	479,847	0	8,153	0	8,153	0	488,000	0	0	0	12,969	02/15/2028
168863-CE-6	CHILE, GOVERNMENT OF	C	12/12/2022	JEFFERIES EM		17,893,078	18,225,000	17,612,788	17,650,440	0	3,675	0	3,675	0	17,653,377	0	239,701	239,701	450,495	06/21/2047
168863-DQ-8	CHILE, GOVERNMENT OF	C	08/18/2022	JPMORGAN EM		3,462,500	5,000,000	4,981,800	4,982,020	0	154	0	154	0	4,982,174	0	(1,519,674)	(1,519,674)	167,917	01/22/2061
195325-CX-1	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	04/22/2022	HSBC EM		4,862,500	5,000,000	5,500,000	5,419,176	0	(33,406)	0	(33,406)	0	5,385,770	0	(523,270)	(523,270)	167,500	01/28/2026
195325-DQ-5	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	05/16/2022	BANK OF AMERICA EM		1,842,500	2,500,000	2,726,570	2,719,064	0	(2,012)	0	(2,012)	0	2,717,052	0	(874,552)	(874,552)	118,083	05/15/2049
195325-DT-9	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	05/16/2022	BANK OF AMERICA EM		1,315,000	2,000,000	1,973,520	1,974,166	0	171	0	171	0	1,974,337	0	(659,337)	(659,337)	41,938	05/15/2051
200447-AC-4	COMISION FEDERAL DE ELECTRICIDAD	C	10/04/2022	Adjustment		0	0	0	1,172	0	(1,172)	0	(1,172)	0	0	0	0	0	28,750	02/14/2042
200447-AE-0	COMISION FEDERAL DE ELECTRICIDAD	C	02/16/2022	JEFFERIES EM		8,120,000	8,000,000	7,931,680	7,939,292	0	154	0	154	0	7,939,446	0	180,554	180,554	84,389	06/16/2045
219868-AP-1	CORPORACION ANDINA DE FOMENTO	C	10/25/2022	Maturity @ 100.00		15,000,000	15,000,000	14,824,800	14,999,283	0	12,127	0	12,127	0	15,000,000	0	0	0	1,181,250	10/25/2022
219868-BS-4	CORPORACION ANDINA DE FOMENTO	C	06/15/2022	Various		28,710,310	28,700,000	29,353,650	28,763,463	0	(59,242)	0	(59,242)	0	28,704,221	0	6,089	6,089	611,224	06/15/2022
21987B-AR-9	CORPORACION NACIONAL DEL COBRE DE CHILE	C	12/13/2022	Adjustment		0	0	0	547	0	(547)	0	(547)	0	0	0	0	0	59,819	07/17/2042
21987D-AB-0	CORPORACION FINANCIERA DE DESARROLLO SA	C	10/04/2022	Adjustment		0	0	0	(37)	0	37	0	37	0	0	0	0	0	26,250	07/15/2029
221597-CP-0	COSTA RICA, REPUBLIC OF (GOVERNMENT)	C	05/19/2022	BARCLAYS EM		237,188	250,000	267,500	266,559	0	(651)	0	(651)	0	265,909	0	(28,721)	(28,721)	11,655	02/19/2031
221602-AC-9	COSTA RICA, REPUBLIC OF (GOVERNMENT)	C	05/19/2022	BARCLAYS EM		225,000	250,000	261,500	261,396	0	(90)	0	(90)	0	261,307	0	(36,307)	(36,307)	11,132	04/04/2044
221625-AN-6	COTE D'IVOIRE, REPUBLIC OF (GOVERNMENT)	C	06/21/2022	JEFFERIES EM		1,235,625	1,500,000	1,498,750	1,499,364	0	(51)	0	(51)	0	1,499,314	0	(263,689)	(263,689)	47,979	06/15/2033
25159X-AB-9	BANK RAZVITIYA KAZAKHSTANA AO	C	12/10/2022	Various		2,503,302	2,500,000	2,516,042	2,502,455	0	1,463	0	1,463	0	2,503,302	0	0	0	50,668	12/10/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25714P-CW-6	DOMINICAN REPUBLIC OF (GOVERNMENT)	C	04/12/2022	HSBC EM		1,903,000	2,000,000	2,045,000	2,043,989	0	(234)	0	(234)	0	2,043,755	0	(140,755)	(140,755)	97,803	01/27/2045
25714P-DJ-4	DOMINICAN REPUBLIC OF (GOVERNMENT)	C	04/22/2022	BARCLAYS EM		1,058,750	1,000,000	1,173,000	1,149,770	0	(11,014)	0	(11,014)	0	1,138,755	0	(80,005)	(80,005)	50,990	01/29/2026
25714P-EB-0	DOMINICAN REPUBLIC OF (GOVERNMENT)	C	10/04/2022	Adjustment		0	0	0	(142)	0	142	0	142	0	0	0	0	0	0	06/05/2049
25714P-EE-4	DOMINICAN REPUBLIC OF (GOVERNMENT)	C	05/16/2022	HSBC EM		3,692,500	5,000,000	4,758,678	4,760,979	0	722	0	722	0	4,761,702	0	(1,069,202)	(1,069,202)	257,031	01/30/2060
268317-AR-5	ELECTRICITE DE FRANCE SA	C	03/03/2022	GOLDMAN SACHS & CO.		6,505,140	6,000,000	5,885,880	5,892,464	0	204	0	204	0	5,892,669	0	612,471	612,471	126,000	10/13/2055
268317-AS-3	ELECTRICITE DE FRANCE SA	C	05/10/2022	Various		7,432,054	7,500,000	7,538,370	7,516,012	0	(1,213)	0	(1,213)	0	7,514,935	0	(82,881)	(82,881)	151,762	10/13/2025
279158-AL-3	ECOPETROL SA	C	10/04/2022	Adjustment		0	0	0	(84)	0	84	0	84	0	0	0	0	0	0	06/26/2026
29135L-AA-8	EMIRATE OF ABU DHABI	C	10/04/2022	Adjustment		0	0	0	(1,206)	0	1,206	0	1,206	0	0	0	0	0	93,750	10/11/2027
29245J-AK-8	EMPRESA NACIONAL DEL PETROLEO	C	10/04/2022	Adjustment		0	0	0	(1,314)	0	1,314	0	1,314	0	0	0	0	0	45,000	09/14/2047
29246Q-AB-1	EMPRESA DE TRANSPORTE DE PASAJEROS METRO	C	12/13/2022	Adjustment		0	0	0	(388)	0	388	0	388	0	0	0	0	0	62,500	01/25/2047
362420-AD-3	GABON, REPUBLIC OF (GOVERNMENT)	C	03/02/2022	BARCLAYS EM		2,290,625	2,500,000	2,487,500	2,488,397	0	159	0	159	0	2,488,556	0	(197,931)	(197,931)	95,694	02/06/2031
37443G-AB-7	GHANA, REPUBLIC OF (GOVERNMENT)	C	04/20/2022	STANDARD CHARTERED BANK		662,500	1,000,000	964,000	967,111	0	623	0	623	0	967,734	0	(305,234)	(305,234)	39,722	03/26/2032
37443G-AH-4	GHANA, REPUBLIC OF (GOVERNMENT)	C	04/14/2022	HSBC EM		633,800	1,000,000	989,600	990,341	0	127	0	127	0	990,468	0	(356,668)	(356,668)	54,250	02/11/2035
37443G-AL-5	GHANA, REPUBLIC OF (GOVERNMENT)	C	04/14/2022	JPMORGAN EM		513,750	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(236,250)	(236,250)	31,000	04/07/2029
37443G-AM-3	GHANA, REPUBLIC OF (GOVERNMENT)	C	03/08/2022	HSBC EM		1,898,000	3,250,000	3,220,230	3,221,182	0	249	0	249	0	3,221,430	0	(1,323,430)	(1,323,430)	119,133	04/07/2034
401494-AS-8	GUATEMALA, REPUBLIC OF (GOVERNMENT)	C	04/26/2022	Various		4,077,500	4,000,000	4,130,000	4,116,026	0	(3,030)	0	(3,030)	0	4,112,996	0	(35,496)	(35,496)	106,082	04/24/2032
401494-AT-6	GUATEMALA, REPUBLIC OF (GOVERNMENT)	C	05/16/2022	Various		6,337,700	7,400,000	7,224,546	7,227,280	0	3,894	0	3,894	0	7,231,173	0	(893,473)	(893,473)	156,777	10/07/2033
418097-AJ-0	JORDAN, HASHEMITE KINGDOM OF (GOVERNMENT	C	04/13/2022	MERRILL LYNCH INTL - LDN		1,807,000	2,000,000	2,312,500	2,308,143	0	(1,457)	0	(1,457)	0	2,306,686	0	(499,686)	(499,686)	77,028	10/10/2047
418097-AL-5	JORDAN, HASHEMITE KINGDOM OF (GOVERNMENT	C	05/19/2022	MERRILL LYNCH INTL - LDN		2,572,500	3,000,000	2,994,000	2,994,760	0	189	0	189	0	2,994,949	0	(422,449)	(422,449)	154,050	07/07/2030
421790-AG-1	HAZINE MUSTESARLIGI VARLIK KIRALAMA AS	C	01/07/2022	HSBC EM		4,775,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(225,000)	(225,000)	13,524	06/22/2026
445545-AF-3	HUNGARY (GOVERNMENT)	C	03/02/2022	HSBC EM		1,470,000	1,000,000	1,142,000	1,122,630	0	(554)	0	(554)	0	1,122,076	0	347,924	347,924	32,830	03/29/2041
445545-AH-9	HUNGARY (GOVERNMENT)	C	10/04/2022	Adjustment		0	0	0	(26,588)	0	26,588	0	26,588	0	0	0	0	0	47,148	02/21/2023
445545-AM-8	HUNGARY (GOVERNMENT)	C	03/08/2022	HSBC EM		902,500	1,000,000	986,290	986,636	0	231	0	231	0	986,867	0	(84,367)	(84,367)	9,976	09/22/2031
445545-AN-6	HUNGARY (GOVERNMENT)	C	03/08/2022	BNP PARIBAS SECURITIES CORP		820,000	1,000,000	958,730	958,958	0	152	0	152	0	959,110	0	(139,110)	(139,110)	14,670	09/21/2051
44985G-AD-3	MDGH GMTN BV	C	03/01/2022	Maturity @ 100.00		1,800,000	1,800,000	1,948,475	1,803,300	0	(3,300)	0	(3,300)	0	1,800,000	0	0	0	49,500	03/01/2022
455780-BQ-8	INDONESIA, REPUBLIC OF (GOVERNMENT)	C	09/06/2022	DEUTSCHEBANK		1,031,000	1,000,000	994,410	998,593	0	466	0	466	0	999,059	0	31,941	31,941	68,215	01/15/2024
4581X0-BX-5	INTER-AMERICAN DEVELOPMENT BANK	C	06/09/2022	BANK OF MONTREAL		3,542,968	3,800,000	3,773,134	3,779,186	0	322	0	322	0	3,779,509	0	(236,541)	(236,541)	103,360	08/07/2042
46507M-AE-2	ISRAEL ELECTRIC CORP LTD	C	10/04/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(206,250)	06/21/2023
46513J-XM-8	ISRAEL, STATE OF (GOVERNMENT)	C	12/13/2022	Adjustment		0	0	0	(144)	0	144	0	144	0	0	0	0	0	0	01/15/2030
46513J-XN-6	ISRAEL, STATE OF (GOVERNMENT)	C	12/13/2022	Adjustment		0	0	0	25	0	(25)	0	(25)	0	0	0	0	0	0	01/15/2050
46513Y-JH-2	ISRAEL, STATE OF (GOVERNMENT)	C	04/05/2022	MIZUHO EM		1,027,000	1,000,000	992,910	994,934	0	707	0	707	0	995,641	0	31,359	31,359	38,519	01/17/2028
486661-AF-8	KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)	C	10/04/2022	Adjustment		0	0	0	(210)	0	210	0	210	0	0	0	0	0	24,375	10/14/2044
48667Q-AN-5	NK KAZMUNAYGAZ AO	C	12/13/2022	Adjustment		0	0	0	(807)	0	807	0	807	0	0	0	0	0	47,500	04/19/2027
491798-AJ-3	KENYA, REPUBLIC OF (GOVERNMENT)	C	04/26/2022	MERRILL LYNCH INTL - LDN		4,515,000	5,000,000	5,455,250	5,372,873	0	(19,412)	0	(19,412)	0	5,353,461	0	(838,461)	(838,461)	151,667	05/22/2027
491798-AL-8	KENYA, REPUBLIC OF (GOVERNMENT)	C	05/16/2022	Various		5,638,500	7,500,000	7,499,325	7,499,945	0	71	0	71	0	7,500,016	0	(1,861,516)	(1,861,516)	409,500	01/23/2034
55276V-AE-2	MDGH GMTN (RSC) LTD	C	04/28/2022	Maturity @ 100.00		100,000	100,000	101,313	100,072	0	(72)	0	(72)	0	100,000	0	0	0	1,625	04/28/2022
617726-AM-6	MOROCCO, KINGDOM OF (GOVERNMENT)	C	04/14/2022	ING EM		1,084,500	1,500,000	1,515,625	1,515,360	0	(86)	0	(86)	0	1,515,273	0	(430,773)	(430,773)	20,500	12/15/2050
65412J-AD-5	NIGERIA, FEDERAL REPUBLIC OF (GOVERNMENT	C	05/11/2022	STANDARD CHARTER EM		589,125	750,000	792,000	790,313	0	(1,396)	0	(1,396)	0	788,917	0	(199,792)	(199,792)	38,691	02/23/2030
65412J-AS-2	NIGERIA, FEDERAL REPUBLIC OF (GOVERNMENT	C	11/10/2022	Various		2,750,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(1,250,000)	(1,250,000)	331,056	09/28/2033
669827-DP-9	NOVA SCOTIA, PROVINCE OF	C	07/30/2022	Maturity @ 100.00		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	132,000	07/30/2022
67091T-AC-9	OCP SA	C	10/04/2022	Adjustment		0	0	0	(463)	0	463	0	463	0	0	0	0	0	22,500	10/22/2025
682051-AF-4	OMAN, SULTANATE OF (GOVERNMENT)	C	05/17/2022	HSBC EM		434,250	500,000	494,250	494,336	0	34	0	34	0	494,370	0	(60,120)	(60,120)	22,660	03/08/2047
682051-AH-0	OMAN, SULTANATE OF (GOVERNMENT)	C	10/04/2022	Adjustment		0	0	0	328	0	(328)	0	(328)	0	0	0	0	0	35,163	01/17/2028
68205L-AB-9	OMAN, SULTANATE OF (GOVERNMENT)	C	05/25/2022	MORGAN STANLEY EM		2,515,625	2,500,000	2,544,500	2,539,791	0	(1,740)	0	(1,740)	0	2,538,051	0	(22,426)	(22,426)	123,333	08/01/2029
68205L-AS-2	OMAN, SULTANATE OF (GOVERNMENT)	C	05/25/2022	MORGAN STANLEY EM		2,701,550	2,600,000	2,600,000	2,600,000	0	0	0	0	0	2,600,000	0	101,550	101,550	128,333	01/25/2031
69369E-AC-3	PERTAMINA (PERSERO) PT	C	05/03/2022	Maturity @ 100.00		5,000,000	5,000,000	4,924,654	4,996,851	0	3,149	0	3,149	0	5,000,000	0	0	0	121,875	05/03/2022
698299-BB-9	PANAMA, REPUBLIC OF (GOVERNMENT)	C	08/30/2022	Adjustment		0	0	0	(90)	0	90	0	90	0	0	0	0	0	21,500	04/29/2053
698299-BH-6	PANAMA, REPUBLIC OF (GOVERNMENT)	C	02/07/2022	CITIGROUP EM		5,000,000	5,000,000	4,952,500	4,954,937	0	111	0	111	0	4,955,048	0	44,952	44,952	93,125	04/16/2050
699149-AD-2	PARAGUAY, REPUBLIC OF (GOVERNMENT)	C	08/03/2022	Various		1,314,450	1,275,000	1,297,200	1,288,095	0	(1,333)	0	(1,333)	0	1,286,762	0	27,688	27,688	43,318	03/27/2027
699149-AH-3	PARAGUAY, REPUBLIC OF (GOVERNMENT)	C	05/18/2022	HSBC EM		3,243,200	3,500,000	3,807,565	3,797,361	0	(1,912)	0	(1,912)	0	3,795,449	0	(552,249)	(552,249)	102,750	03/30/2050
699149-AK-6	PARAGUAY, REPUBLIC OF (GOVERNMENT)	C	04/22/2022	HSBC EM		822,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(178,000)	(178,000)	20,314	01/29/2033
706451-BG-5	PETROLEOS MEXICANOS		05/19/2022	BNP PARIBAS SECURITIES CORP		3,534,000	4,560,000	5,059,014	4,943,637	0	(8,333)	0	(8,333)	0	4,930,816	0	(1,396,816)	(1,396,816)	132,588	06/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
715638-AU-6	PERU, REPUBLIC OF (GOVERNMENT)	C	07/11/2022	CITIGROUP EM		3,686,865	3,367,000	4,166,938	4,065,043	0	(20,336)	0	(20,336)	0	4,042,265	0	(355,400)	(355,400)	183,169	03/14/2037
71567P-AT-7	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI	C	08/18/2022	CITIGROUP EM		5,386,875	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	(1,113,125)	(1,113,125)	162,166	06/09/2051
716540-CL-4	PETROLEOS MEXICANOS	C	08/18/2022	Various		9,165,000	14,000,000	16,745,948	16,471,564	0	(22,985)	0	(22,985)	0	16,448,579	0	(7,283,579)	(7,283,579)	788,106	02/12/2048
716743-AL-3	PETRONAS CAPITAL LTD	C	12/13/2022	Adjustment		0	0	0	(254)	0	254	0	254	0	0	0	0	0	58,500	03/18/2045
74947L-AA-2	REC LIMITED	C	10/04/2022	Adjustment		0	0	0	(423)	0	423	0	423	0	0	0	0	0	26,250	11/13/2023
74947L-AC-8	REC LIMITED	C	12/13/2022	Adjustment		0	0	0	(21)	0	21	0	21	0	0	0	0	0	0	05/19/2023
75405U-AD-8	RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY	C	09/30/2022	Paydown		13,275,000	13,275,000	13,268,911	13,273,651	0	1,349	0	1,349	0	13,275,000	0	0	0	630,430	09/30/2027
760942-BD-3	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	C	10/04/2022	Adjustment		0	0	0	(134)	0	134	0	134	0	0	0	0	0	62,188	04/20/2055
77586R-AB-6	ROMANIA (GOVERNMENT)	C	01/19/2022	HSBC EM		1,377,729	1,314,000	1,435,385	1,344,894	0	(1,147)	0	(1,147)	0	1,343,747	0	33,982	33,982	24,273	08/22/2023
77586R-AC-4	ROMANIA (GOVERNMENT)	C	12/13/2022	Adjustment		0	0	0	7,764	0	(7,764)	0	(7,764)	0	0	0	0	0	147,245	01/22/2044
77586T-AC-0	ROMANIA (GOVERNMENT)	D	01/19/2022	HSBC EM		808,394	771,000	799,652	777,354	0	(234)	0	(234)	0	777,121	0	31,273	31,273	14,242	08/22/2023
78307A-DE-0	RUSSIA, FEDERATION OF (GOVERNMENT)	C	02/24/2022	Various		4,551,800	9,000,000	9,953,300	9,852,864	0	(3,964)	0	(3,964)	0	9,848,899	0	(5,297,099)	(5,297,099)	202,500	04/04/2042
78307A-DG-5	RUSSIA, FEDERATION OF (GOVERNMENT)	C	02/24/2022	MORGAN STANLEY EM		3,350,000	5,000,000	5,500,000	5,243,857	0	(22,534)	0	(22,534)	0	5,221,323	0	(1,871,323)	(1,871,323)	109,688	09/16/2023
80413T-AH-2	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	C	08/30/2022	Adjustment		0	0	0	(67)	0	67	0	67	0	0	0	0	0	0	04/17/2030
80413T-AQ-2	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	C	12/13/2022	Adjustment		0	0	0	(285)	0	285	0	285	0	0	0	0	0	0	02/03/2032
80413T-AR-0	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	C	12/13/2022	Adjustment		0	0	0	(69)	0	69	0	69	0	0	0	0	0	0	01/21/2055
82937W-AE-5	SINOPEC GROUP OVERSEAS DEVELOPMENT 2014		08/25/2022	WELLS FARGO SECURITIES, LLC		2,522,675	2,500,000	2,494,175	2,498,440	0	398	0	398	0	2,498,973	0	23,702	23,702	96,918	04/10/2024
82938N-AD-6	SINOPEC GROUP OVERSEAS DEVELOPMENT (2017	C	08/30/2022	Various		8,898,900	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(1,101,100)	(1,101,100)	404,340	04/12/2047
82939G-AC-2	SINOPEC GROUP OVERSEAS DEVELOPMENT (2018	C	08/30/2022	Adjustment		0	0	0	(266)	0	266	0	266	0	0	0	0	0	0	09/12/2028
836205-AU-8	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)	C	10/04/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	21,500	10/12/2028
836205-AY-0	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)	C	12/13/2022	Adjustment		0	0	0	1	0	(1)	0	(1)	0	0	0	0	0	0	06/22/2030
857006-AK-6	STATE GRID OVERSEAS INVESTMENT BVI LTD	C	10/04/2022	Adjustment		0	0	0	(98)	0	98	0	98	0	0	0	0	0	40,000	05/04/2047
857524-AB-8	POLAND, REPUBLIC OF (GOVERNMENT)	C	03/23/2022	Maturity @ 100.00		394,000	394,000	433,980	395,580	0	(1,580)	0	(1,580)	0	394,000	0	0	0	9,850	03/23/2022
85771P-AC-6	EQUINOR ASA	C	12/15/2022	Adjustment		2,218,266	2,000,000	2,288,980	2,219,683	0	(7,754)	0	(7,754)	0	2,218,266	0	0	0	135,433	08/17/2040
85771P-AE-2	EQUINOR ASA	C	06/14/2022	BARCLAYS CAPITAL INC.		12,366,047	13,541,000	13,992,143	13,900,419	0	(5,448)	0	(5,448)	0	13,894,971	0	(1,528,924)	(1,528,924)	324,514	11/23/2041
89378T-AC-7	TRANSNET SOC LTD	C	07/26/2022	Maturity @ 100.00		736,000	736,000	727,573	735,428	0	572	0	572	0	736,000	0	0	0	29,440	07/26/2022
900123-BJ-8	TURKEY, REPUBLIC OF (GOVERNMENT)	C	03/08/2022	HSBC EM		393,356	555,000	646,020	629,395	0	(450)	0	(450)	0	628,945	0	(235,589)	(235,589)	21,830	01/14/2041
900123-CB-4	TURKEY, REPUBLIC OF (GOVERNMENT)	C	03/07/2022	HSBC EM		1,612,500	2,500,000	2,470,939	2,475,984	0	118	0	118	0	2,476,102	0	(863,602)	(863,602)	48,411	04/16/2043
900123-CY-4	TURKEY, REPUBLIC OF (GOVERNMENT)	C	03/07/2022	HSBC EM		4,922,000	6,000,000	5,815,000	5,833,146	0	1,285	0	1,285	0	5,834,431	0	(912,431)	(912,431)	121,917	03/13/2030
900123-DD-9	TURKEY, REPUBLIC OF (GOVERNMENT)	C	01/07/2022	JEFFERIES EM		3,525,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(475,000)	(475,000)	80,167	09/20/2033
903724-AT-9	UKRAINE (GOVERNMENT)	C	02/24/2022	BARCLAYS EM		390,000	1,000,000	1,104,900	1,096,500	0	(2,910)	0	(2,910)	0	1,093,590	0	(703,590)	(703,590)	38,104	09/01/2026
903724-BM-3	UKRAINE (GOVERNMENT)	C	02/24/2022	GOLDMAN SACHS & CO		2,098,750	5,750,000	6,245,250	6,214,021	0	(4,878)	0	(4,878)	0	6,209,143	0	(4,110,393)	(4,110,393)	180,227	09/25/2032
91086Q-AZ-1	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	09/01/2022	HSBC EM		2,913,224	3,464,000	4,104,840	4,102,639	0	(401)	0	(401)	0	4,102,239	0	(1,189,015)	(1,189,015)	236,762	10/12/2110
91086Q-BB-3	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	01/05/2022	BANK OF AMERICA EM		5,399,200	5,000,000	5,480,750	5,399,097	0	(181)	0	(181)	0	5,398,915	0	285	285	78,507	03/08/2044
91086Q-BF-4	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	01/05/2022	BANK OF AMERICA EM		792,308	750,000	826,500	825,903	0	(30)	0	(30)	0	825,873	0	(33,566)	(33,566)	15,717	01/23/2046
91087B-AG-5	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	01/05/2022	BANK OF AMERICA EM		2,139,009	2,041,000	2,116,007	2,115,152	0	(23)	0	(23)	0	2,115,129	0	23,880	23,880	40,055	01/31/2050
917288-BK-7	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	C	12/13/2022	Adjustment		0	0	0	9,027	0	(9,027)	0	(9,027)	0	0	0	0	0	54,688	01/23/2031
G86690-AB-6	TALENT YIELD INVESTMENTS LTD		04/25/2022	Maturity @ 100.00		580,000	580,000	610,850	581,649	0	(1,649)	0	(1,649)	0	580,000	0	0	0	13,050	04/25/2022
M5R63M-AK-7	TURKEY, REPUBLIC OF (GOVERNMENT)	B	01/12/2022	Maturity @ 100.00		317,520	304,038	2,018,587	316,609	0	(343)	0	(343)	1,645,313	1,961,579	(1,644,059)	0	(1,644,059)	15,082	01/12/2022
M87068-AT-5	ISRAEL, STATE OF (GOVERNMENT)	D	07/11/2022	Various		6,877,750	6,100,000	6,700,850	6,689,474	0	(274)	0	(274)	0	6,689,208	0	188,542	188,542	0	05/13/2060
P8S091-DN-1	PANAMA, REPUBLIC OF (GOVERNMENT)	D	12/13/2022	Adjustment		0	0	0	906	0	(906)	0	(906)	0	0	0	0	0	56,250	04/17/2026
S87247-AA-0	TRANSNET SOC LTD	D	07/26/2022	Maturity @ 100.00		5,100,000	5,100,000	4,805,375	5,077,065	0	22,935	0	22,935	0	5,100,000	0	0	0	204,000	07/26/2022
X5424X-BP-2	RUSSIA, FEDERATION OF (GOVERNMENT)	C	02/24/2022	Various		8,535,000	13,000,000	14,590,000	14,517,979	0	(5,429)	0	(5,429)	0	14,512,550	0	(5,977,550)	(5,977,550)	118,737	06/23/2047
X5424X-CF-3	RUSSIA, FEDERATION OF (GOVERNMENT)	C	02/28/2022	Various		12,818,450	23,000,000	24,439,480	24,270,525	0	(11,240)	0	(11,240)	0	24,259,285	0	(11,440,835)	(11,440,835)	479,485	03/28/2035
Y20721-BH-1	INDONESIA, REPUBLIC OF (GOVERNMENT)	D	09/07/2022	DEUTSCHE BANK EM		5,256,707	5,121,000	5,443,313	5,193,274	0	(27,487)	0	(27,487)	0	5,165,786	0	90,920	90,920	249,258	10/17/2023
Y20721-BJ-7	INDONESIA, REPUBLIC OF (GOVERNMENT)	D	09/07/2022	DEUTSCHE BANK EM		909,342	882,000	967,877	908,822	0	(8,978)	0	(8,978)	0	899,845	0	9,497	9,497	60,166	01/15/2024
Y20721-BN-8	INDONESIA, REPUBLIC OF (GOVERNMENT)	D	03/24/2022	Call @ 106.16		271,777	256,000	269,465	272,126	0	(348)	0	(348)	0	271,777	0	0	0	6,080	01/08/2026
Y6421X-AV-0	NTPC LTD	D	10/03/2022	Maturity @ 100.00		1,200,000	1,200,000	1,277,840	1,209,659	0	(9,659)	0	(9,659)	0	1,200,000	0	0	0	57,000	10/03/2022
Y7276L-DD-7	KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)	D	03/08/2022	UBS EMERGING MARKETS		2,108,400	2,510,000	2,417,573	2,437,905	0	113	0	113	0	2,438,018	0	(329,618)	(329,618)	49,625	10/14/2044
0309999999. Subtotal - Bonds - All Other Governments						380,505,591	437,953,038	454,883,848	442,291,055	0	(714,616)	(8,158,152)	7,443,536	1,645,313	451,366,829	(1,644,059)	(69,253,396)	(70,897,455)	15,092,195	XXX
13063A-5G-5	CALIFORNIA ST		10/03/2022	J.P. MORGAN SECURITIES LLC		9,026,181	7,265,000	9,817,045	9,271,948	0	(56,271)	0	(56,271)	0	9,215,677	0	(189,496)	(189,496)	554,602	04/01/2039
13063A-7D-0	CALIFORNIA ST		09/23/2022	J.P. MORGAN SECURITIES LLC		7,896,284	6,450,000	8,693,720	8,266,617	0	(48,366)	0	(48,366)	0	8,218,250	0	(321,967)	(321,967)	465,618	10/01/2039
13063B-JC-7	CALIFORNIA ST		12/16/2022	J.P. MORGAN SECURITIES LLC		19,958,279	14,395,000	21,969,432	21,115,982	0	(147,659)	0	(147,659)	0	20,990,039	0	(1,031,761)	(1,031,761)	817,523	11/01/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57582P-UE-8	MASSACHUSETTS ST		09/26/2022	BARCLAYS CAPITAL INC.		11,246,123	10,750,000	13,156,740	12,621,986	0	(53,608)	0	(53,608)	0	12,568,378	0	(1,322,255)	(1,322,255)	727,391	12/01/2039
57582R-YN-0	MASSACHUSETTS ST		09/01/2022	Direct		123,557	123,557	123,557	123,557	0	0	0	0	0	123,557	0	0	0	3,290	09/01/2039
57582R-YP-5	MASSACHUSETTS (COMMONWEALTH OF)		03/09/2022	MORGAN STANLEY & CO. LLC		5,290,518	5,750,000	5,750,000	5,750,000	0	0	0	0	0	5,750,000	0	(459,483)	(459,483)	85,367	09/01/2043
649791-CX-6	NEW YORK ST		09/27/2022	BARCLAYS CAPITAL INC.		5,216,300	5,000,000	5,429,800	5,348,732	0	(8,911)	0	(8,911)	0	5,339,821	0	(123,521)	(123,521)	302,856	03/01/2040
917542-QR-6	UTAH ST		05/03/2022	GOLDMAN SACHS & CO.		12,187,439	12,005,000	12,005,000	12,005,000	0	0	0	0	0	12,005,000	0	182,439	182,439	440,121	07/01/2024
93974C-RA-0	WASHINGTON ST		08/01/2022	Maturity @ 100.00		5,080,000	5,080,000	5,008,626	5,075,736	0	4,264	0	4,264	0	5,080,000	0	0	0	221,945	08/01/2022
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						76,024,681	66,818,557	81,953,920	79,579,558	0	(310,551)	0	(310,551)	0	79,290,722	0	(3,266,044)	(3,266,044)	3,618,713	XXX
213185-EX-5	COOK CNTY ILL		08/10/2022	BARCLAYS CAPITAL INC.		2,019,078	1,800,000	2,404,728	2,402,957	0	(26,337)	0	(26,337)	0	2,376,620	0	(357,542)	(357,542)	82,837	11/15/2033
283770-NA-9	EL PASO TEX INDPT SCH DIST		04/21/2022	RBC CAPITAL MARKETS, LLC		9,763,055	9,500,000	10,462,255	10,297,978	0	(29,589)	0	(29,589)	0	10,268,389	0	(505,334)	(505,334)	263,889	08/15/2048
442331-3K-8	HOUSTON TEX		10/05/2022	J.P. MORGAN SECURITIES LLC		7,328,298	8,710,000	10,000,640	9,976,705	0	(26,657)	0	(26,657)	0	9,950,048	0	(2,621,750)	(2,621,750)	379,503	03/01/2047
455170-AA-8	INDIANA UNIVERSITY HEALTH INC		11/01/2022	Adjustment		7,751,544	6,949,000	7,784,602	7,751,544	0	0	0	0	0	7,751,544	0	0	0	0	11/01/2048
64966K-M5-9	NEW YORK N Y		04/25/2022	J.P. MORGAN SECURITIES LLC		2,502,374	2,475,000	2,452,106	2,470,832	0	836	0	836	0	2,471,668	0	30,706	30,706	66,567	08/01/2023
718814-ZZ-2	PHOENIX ARIZ		05/11/2022	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,838	07/01/2034
882722-VN-8	TEXAS ST		09/23/2022	J.P. MORGAN SECURITIES LLC		2,081,395	2,120,000	2,173,021	2,160,636	0	(1,387)	0	(1,387)	0	2,159,248	0	(77,854)	(77,854)	98,135	04/01/2040
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						32,445,744	32,554,000	36,277,352	36,060,652	0	(83,134)	0	(83,134)	0	35,977,517	0	(3,531,774)	(3,531,774)	910,769	XXX
047681-QU-8	ATLANTA & FULTON CNTY GA REC AUTH REV		10/04/2022	BARCLAYS CAPITAL INC.		3,824,501	3,895,000	4,518,186	4,489,056	0	(10,001)	0	(10,001)	0	4,479,055	0	(654,555)	(654,555)	168,296	12/01/2047
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		09/27/2022	Adjustment		0	0	0	603	0	(603)	0	(603)	0	0	0	0	0	15,501	04/01/2049
115117-MF-7	BROWARD CNTY FLA WTR & SWR UTIL REV		04/20/2022	Various		7,903,807	7,545,000	8,218,919	8,106,232	0	(19,025)	0	(19,025)	0	8,087,206	0	(183,399)	(183,399)	165,172	10/01/2044
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV		12/12/2022	Adjustment		6,430,084	5,190,000	6,603,497	6,439,841	0	(45,197)	0	(45,197)	0	6,430,084	0	0	0	480,334	01/01/2040
167593-H7-0	CHICAGO ILL O HARE INTL ARPT REV		12/12/2022	Adjustment		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	132,334	01/01/2054
196479-6Z-7	COLORADO HSG & FIN AUTH		12/01/2022	Paydown		1,101,078	1,101,078	1,101,078	1,101,078	0	0	0	0	0	1,101,078	0	0	0	17,550	08/01/2049
231266-FD-4	CURATORS UNIV MO SYS FACS REV		09/19/2022	Direct		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	2,943	11/01/2039
235241-LS-3	DALLAS TEX AREA RAPID TRAN SALES TAX REV		12/15/2022	Adjustment		848,305	665,000	874,023	849,376	0	(4,803)	0	(4,803)	0	848,305	0	0	0	41,445	12/01/2044
280792-AA-0	EDINBURG TEX INDL DEV CORP LEASE REV		11/01/2022	Various		355,956	355,956	355,956	355,925	0	31	0	31	0	355,956	0	0	0	14,552	11/01/2028
31283G-3D-7	FH G00796 - RMBS		12/01/2022	Paydown		181	181	181	180	0	0	0	0	0	181	0	0	0	3	10/01/2027
31283G-DA-2	FH G00097 - RMBS		12/01/2022	Paydown		54	54	56	53	0	1	0	1	0	54	0	0	0	(3)	02/01/2023
31283G-E6-0	FH G00157 - RMBS		05/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/01/2023
31283G-EQ-6	FH G00143 - RMBS		12/01/2022	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	06/01/2023
31283G-FU-6	FH G00179 - RMBS		12/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	01/01/2024
31283G-RG-4	FH G00487 - RMBS		12/01/2022	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	06/01/2026
31283G-RK-5	FH G00490 - RMBS		12/01/2022	Paydown		136	136	133	134	0	1	0	1	0	136	0	0	0	4	06/01/2026
31283G-S9-9	FH G00544 - RMBS		12/01/2022	Paydown		434	434	448	439	0	(5)	0	(5)	0	434	0	0	0	13	10/01/2026
31283G-Z3-4	FH G00762 - RMBS		12/01/2022	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	1	09/01/2027
31283H-3H-6	FH G01700 - RMBS		12/01/2022	Paydown		2,703	2,703	2,708	2,700	0	3	0	3	0	2,703	0	0	0	70	02/01/2034
31283H-BL-8	FH G00943 - RMBS		12/01/2022	Paydown		115	115	117	116	0	(1)	0	(1)	0	115	0	0	0	3	07/01/2028
31283H-BU-8	FH G00951 - RMBS		12/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	07/01/2028
31283H-DN-2	FH G01009 - RMBS		12/01/2022	Paydown		1,574	1,574	1,580	1,574	0	1	0	1	0	1,574	0	0	0	43	10/01/2028
31283H-EA-9	FH G01029 - RMBS		12/01/2022	Paydown		572	572	575	572	0	0	0	0	0	572	0	0	0	16	10/01/2024
31283H-EG-6	FH G01035 - RMBS		12/01/2022	Paydown		317	317	316	316	0	1	0	1	0	317	0	0	0	7	05/01/2029
31283H-HN-8	FH G01137 - RMBS		12/01/2022	Various		68	68	68	68	0	0	0	0	0	68	0	0	0	3	09/01/2030
31283H-HZ-1	FH G01148 - RMBS		12/01/2022	Paydown		81	81	84	82	0	(1)	0	(1)	0	81	0	0	0	3	11/01/2030
31283H-JW-6	FH G01177 - RMBS		12/01/2022	Paydown		1,828	1,828	1,829	1,824	0	4	0	4	0	1,828	0	0	0	43	05/01/2030
31283H-N2-7	FH G01309 - RMBS		12/01/2022	Various		5,166	5,177	5,344	5,308	0	(61)	0	(61)	0	5,222	0	(57)	(57)	201	08/01/2031
31283H-N4-3	FH G01311 - RMBS		12/01/2022	Various		27,311	27,379	28,184	27,878	0	(217)	0	(217)	0	27,661	0	(350)	(350)	977	09/01/2031
31283H-PA-7	FH G01317 - RMBS		12/01/2022	Various		3,808	8,567	8,806	8,705	0	(4,833)	0	(4,833)	0	3,872	0	(64)	(64)	166	10/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31283H-RA-5	FH G01381 - RMBS		08/09/2022	Various		8,938	8,973	9,143	9,065	0	(23)	0	(23)	0	9,043	0	(105)	(105)	395	04/01/2032
31283H-RL-1	FH G01391 - RMBS		12/01/2022	Paydown		779	779	794	777	0	2	0	2	0	779	0	0	0	19	04/01/2032
31283H-S8-9	FH G01443 - RMBS		12/01/2022	Paydown		1,226	1,226	1,223	1,220	0	6	0	6	0	1,226	0	0	0	25	08/01/2032
31283H-S9-7	FH G01444 - RMBS		12/01/2022	Paydown		701	701	701	700	0	1	0	1	0	701	0	0	0	16	08/01/2032
31283H-VL-6	FH G01519 - RMBS		12/01/2022	Paydown		5,462	5,462	5,442	5,438	0	24	0	24	0	5,462	0	0	0	130	02/01/2033
31283H-YB-5	FH G01606 - RMBS		12/01/2022	Paydown		918	918	926	922	0	(4)	0	(4)	0	918	0	0	0	20	01/01/2033
31283H-YV-1	FH G01624 - RMBS		12/01/2022	Paydown		6,312	6,312	6,324	6,319	0	(8)	0	(8)	0	6,312	0	0	0	164	11/01/2033
31283H-ZU-2	FH G01655 - RMBS		08/09/2022	Various		3,645	3,661	3,547	3,566	0	16	0	16	0	3,582	0	63	63	129	02/01/2034
31287L-GN-6	FH C61105 - RMBS		12/01/2022	Paydown		2,111	2,111	2,118	2,110	0	1	0	1	0	2,111	0	0	0	52	12/01/2031
31287L-Q3-9	FH C61374 - RMBS		12/01/2022	Paydown		273	273	283	278	0	(5)	0	(5)	0	273	0	0	0	8	12/01/2031
31287L-U9-1	FH C61508 - RMBS		12/01/2022	Paydown		980	980	980	977	0	2	0	2	0	980	0	0	0	26	12/01/2031
31287M-BT-6	FH C61850 - RMBS		12/01/2022	Paydown		69	69	67	68	0	1	0	1	0	69	0	0	0	1	12/01/2031
31287N-F2-9	FH C62885 - RMBS		12/01/2022	Paydown		455	455	459	457	0	(2)	0	(2)	0	455	0	0	0	10	01/01/2032
31287Q-GJ-4	FH C64701 - RMBS		12/01/2022	Paydown		261	261	262	261	0	0	0	0	0	261	0	0	0	5	03/01/2032
31287R-JD-2	FH C65660 - RMBS		12/01/2022	Paydown		1,228	1,228	1,231	1,227	0	1	0	1	0	1,228	0	0	0	32	03/01/2032
31287R-T9-0	FH C65976 - RMBS		12/15/2022	Paydown		8,152	8,152	8,180	8,148	0	5	0	5	0	8,152	0	0	0	553	04/01/2032
31287S-WR-4	FH C66956 - RMBS		12/01/2022	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	1	05/01/2032
31287T-K8-7	FH C67519 - RMBS		12/01/2022	Paydown		4,563	4,563	4,563	4,555	0	7	0	7	0	4,563	0	0	0	122	11/01/2030
31287T-P8-2	FH C67647 - RMBS		12/01/2022	Paydown		125	125	125	124	0	0	0	0	0	125	0	0	0	3	05/01/2032
31287V-SN-1	FH C69525 - RMBS		12/01/2022	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	08/01/2032
31287V-XM-7	FH C69684 - RMBS		12/01/2022	Paydown		78	78	77	77	0	0	0	0	0	78	0	0	0	2	08/01/2032
31287X-CT-1	FH C70082 - RMBS		12/01/2022	Paydown		369	369	369	369	0	0	0	0	0	369	0	0	0	9	08/01/2032
31287Y-6B-5	FH C71766 - RMBS		12/01/2022	Paydown		141	141	141	141	0	1	0	1	0	141	0	0	0	1	10/01/2032
31288A-HU-2	FH C72043 - RMBS		12/01/2022	Paydown		531	531	531	530	0	1	0	1	0	531	0	0	0	14	10/01/2032
31288A-QG-3	FH C72255 - RMBS		12/01/2022	Paydown		631	631	643	638	0	(7)	0	(7)	0	631	0	0	0	9	07/01/2032
31288C-D2-4	FH C73721 - RMBS		12/01/2022	Paydown		302	302	301	300	0	1	0	1	0	302	0	0	0	6	11/01/2032
31288C-R2-9	FH C74105 - RMBS		12/01/2022	Paydown		1,038	1,038	1,006	1,013	0	25	0	25	0	1,038	0	0	0	23	12/01/2032
31288C-ZJ-3	FH C74345 - RMBS		12/01/2022	Paydown		261	261	258	259	0	2	0	2	0	261	0	0	0	3	12/01/2032
31288E-6C-6	FH C76267 - RMBS		12/01/2022	Paydown		2,000	2,000	1,938	1,949	0	50	0	50	0	2,000	0	0	0	38	02/01/2033
31288E-D9-5	FH C75528 - RMBS		12/01/2022	Paydown		574	574	578	575	0	(1)	0	(1)	0	574	0	0	0	15	01/01/2033
31288J-QN-9	FH C79461 - RMBS		08/09/2022	Various		1,437	1,443	1,399	1,408	0	6	0	6	0	1,415	0	23	23	48	05/01/2033
31288J-ZQ-2	FH C79751 - RMBS		08/09/2022	Various		1,954	1,962	1,901	1,911	0	11	0	11	0	1,922	0	32	32	67	05/01/2033
31288Q-C2-4	FH 840989 - RMBS		12/01/2022	Paydown		7,603,915	7,603,915	7,187,091	7,090,329	0	513,586	0	513,586	0	7,603,915	0	0	0	104,668	11/01/2045
31288Q-C3-2	FH 840990 - RMBS		12/01/2022	Paydown		4,300,358	4,300,358	4,392,449	4,438,098	0	(137,740)	0	(137,740)	0	4,300,358	0	0	0	35,577	10/01/2044
31288Q-C4-0	FH 840991 - RMBS		12/01/2022	Paydown		931,079	931,079	886,430	857,285	0	73,795	0	73,795	0	931,079	0	0	0	7,278	12/01/2045
31288Q-C5-7	FH 840992 - RMBS		12/01/2022	Paydown		3,930,638	3,930,638	3,694,184	3,671,968	0	258,670	0	258,670	0	3,930,638	0	0	0	61,735	02/01/2043
31288Q-D2-3	FH 841021 - RMBS		12/01/2022	Paydown		5,020,241	5,020,241	4,983,422	4,983,534	0	36,707	0	36,707	0	5,020,241	0	0	0	56,473	02/01/2047
31288Q-DY-3	FH 841019 - RMBS		12/01/2022	Paydown		1,036,574	1,036,574	1,032,183	1,037,374	0	(800)	0	(800)	0	1,036,574	0	0	0	8,821	11/01/2046
31288Q-DZ-0	FH 841020 - RMBS		12/01/2022	Paydown		3,748,441	3,748,441	3,829,270	3,857,539	0	(109,099)	0	(109,099)	0	3,748,441	0	0	0	43,334	08/01/2046
31288Q-EK-2	FH 841038 - RMBS		12/01/2022	Paydown		2,399,280	2,399,280	2,454,690	2,467,532	0	(68,253)	0	(68,253)	0	2,399,280	0	0	0	26,437	06/01/2043
3128F2-CC-7	FH D62767 - RMBS		01/18/2022	Paydown		701	701	700	699	0	1	0	1	0	701	0	0	0	4	08/01/2025
3128FF-B4-7	FH D73659 - RMBS		12/01/2022	Paydown		1,011	1,011	1,045	1,021	0	(10)	0	(10)	0	1,011	0	0	0	27	08/01/2026
3128FY-XJ-9	FH D88781 - RMBS		12/01/2022	Paydown		312	312	312	312	0	1	0	1	0	312	0	0	0	8	04/01/2028
3128K0-PB-3	FH A40418 - RMBS		12/01/2022	Paydown		1,762	1,762	1,656	1,677	0	85	0	85	0	1,762	0	0	0	36	12/01/2035
3128K1-D6-5	FH A41025 - RMBS		08/09/2022	Various		32,776	32,861	33,292	33,231	0	(181)	0	(181)	0	33,050	0	(274)	(274)	877	12/01/2035
3128K6-5S-5	FH A46257 - RMBS		12/01/2022	Paydown		1,956	1,956	1,838	1,859	0	97	0	97	0	1,956	0	0	0	39	07/01/2035
3128K6-LH-1	FH A45728 - RMBS		12/01/2022	Paydown		804	804	756	764	0	40	0	40	0	804	0	0	0	17	06/01/2035
3128K6-NA-4	FH A45785 - RMBS		12/01/2022	Paydown		133,394	133,394	125,564	127,542	0	5,852	0	5,852	0	133,394	0	0	0	2,717	05/01/2035
3128K6-VS-6	FH A46025 - RMBS		12/01/2022	Paydown		2,143	2,143	2,014	2,038	0	105	0	105	0	2,143	0	0	0	43	07/01/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128KU-6L-6	FH A64475 - RMBS		12/01/2022	Paydown		4,553	4,553	4,678	4,656	0	(103)	0	(103)	0	4,553	0	0	0	71	08/01/2037
3128KU-JA-6	FH A63857 - RMBS		12/01/2022	Paydown		22,892	22,892	22,660	22,682	0	211	0	211	0	22,892	0	0	0	494	08/01/2037
3128LC-Z6-6	FH A78865 - RMBS		12/01/2022	Paydown		86	86	84	84	0	2	0	2	0	86	0	0	0	2	07/01/2038
3128LX-BE-9	FH G01837 - RMBS		12/01/2022	Paydown		101,563	101,563	108,850	96,186	0	5,378	0	5,378	0	101,563	0	0	0	(2,794)	07/01/2035
3128LX-C5-7	FH G01892 - RMBS		12/01/2022	Paydown		32,061	32,061	31,068	31,463	0	598	0	598	0	32,061	0	0	0	826	06/01/2030
3128M4-LZ-4	FH G02744 - RMBS		12/01/2022	Paydown		12,400	12,400	13,609	11,281	0	1,119	0	1,119	0	12,400	0	0	0	(598)	03/01/2037
3128M5-3F-5	FH G04098 - RMBS		12/01/2022	Paydown		2,082	2,082	2,098	2,092	0	(10)	0	(10)	0	2,082	0	0	0	45	02/01/2038
3128M7-ZC-3	FH G05839 - RMBS		12/01/2022	Paydown		37,792	37,792	41,034	40,654	0	(2,862)	0	(2,862)	0	37,792	0	0	0	527	11/01/2039
3128M8-2R-4	FH G06784 - RMBS		12/01/2022	Paydown		62,018	62,018	63,912	71,726	0	(9,708)	0	(9,708)	0	62,018	0	0	0	6,696	10/01/2041
3128M8-6Z-2	FH G06888 - RMBS		12/01/2022	Paydown		81,256	81,256	84,380	89,471	0	(8,215)	0	(8,215)	0	81,256	0	0	0	4,471	01/01/2042
3128M8-AQ-7	FH G06015 - RMBS		12/01/2022	Paydown		18,667	18,667	19,583	20,785	0	(2,118)	0	(2,118)	0	18,667	0	0	0	934	09/01/2040
3128M8-FX-7	FH G06182 - RMBS		12/01/2022	Paydown		382,021	382,021	389,900	389,473	0	(7,452)	0	(7,452)	0	382,021	0	0	0	4,344	12/01/2040
3128M8-G7-3	FH G06222 - RMBS		12/01/2022	Paydown		93,271	93,271	96,536	77,339	0	15,933	0	15,933	0	93,271	0	0	0	(3,339)	01/01/2041
3128M8-G9-9	FH G06224 - RMBS		12/01/2022	Paydown		102,339	102,339	98,545	84,751	0	17,587	0	17,587	0	102,339	0	0	0	10,444	01/01/2041
3128M8-H5-6	FH G06252 - RMBS		12/01/2022	Paydown		331,585	331,585	325,420	325,896	0	5,689	0	5,689	0	331,585	0	0	0	5,517	02/01/2041
3128M8-HU-1	FH G06243 - RMBS		12/01/2022	Paydown		685,264	685,264	699,184	700,763	0	(15,499)	0	(15,499)	0	685,264	0	0	0	15,827	02/01/2041
3128M8-RW-6	FH G06501 - RMBS		12/01/2022	Paydown		1,302,947	1,302,947	1,314,756	1,313,846	0	(10,899)	0	(10,899)	0	1,302,947	0	0	0	20,302	04/01/2041
3128M8-VG-6	FH G06615 - RMBS		12/01/2022	Paydown		39,714	39,714	40,229	40,878	0	(1,164)	0	(1,164)	0	39,714	0	0	0	1,866	06/01/2041
3128M9-7B-2	FH G07790 - RMBS		12/01/2022	Paydown		387,164	387,164	404,237	364,063	0	23,101	0	23,101	0	387,164	0	0	0	(16,256)	08/01/2044
3128M9-KV-3	FH G07208 - RMBS		12/01/2022	Paydown		717,566	717,566	750,361	747,852	0	(30,286)	0	(30,286)	0	717,566	0	0	0	5,978	11/01/2042
3128M9-V4-1	FH G07535 - RMBS		12/01/2022	Paydown		34,743	34,743	35,872	37,712	0	(2,969)	0	(2,969)	0	34,743	0	0	0	2,254	03/01/2043
3128M9-WG-3	FH G07547 - RMBS		12/01/2022	Paydown		239,855	239,855	245,514	246,054	0	(6,199)	0	(6,199)	0	239,855	0	0	0	3,235	12/01/2042
3128M9-YV-8	FH G07624 - RMBS		12/01/2022	Paydown		147,330	147,330	153,868	162,542	0	(15,212)	0	(15,212)	0	147,330	0	0	0	7,258	12/01/2043
3128MA-AA-7	FH G07801 - RMBS		12/01/2022	Paydown		285,164	285,164	303,995	309,523	0	(24,359)	0	(24,359)	0	285,164	0	0	0	4,838	10/01/2044
3128MA-BR-9	FH G07848 - RMBS		12/01/2022	Paydown		836,151	836,151	883,471	880,769	0	(44,618)	0	(44,618)	0	836,151	0	0	0	13,714	04/01/2044
3128MA-FA-2	FH G07961 - RMBS		12/01/2022	Paydown		212,767	212,767	221,303	225,328	0	(12,561)	0	(12,561)	0	212,767	0	0	0	3,281	03/01/2045
3128MA-FL-8	FH G07971 - RMBS		12/01/2022	Paydown		286,780	286,780	301,141	300,502	0	(13,722)	0	(13,722)	0	286,780	0	0	0	3,662	11/01/2043
3128MB-F5-1	FH G12688 - RMBS		05/16/2022	Paydown		11,692	11,692	11,533	11,659	0	33	0	33	0	11,692	0	0	0	120	06/01/2022
3128MC-QC-2	FH G13851 - RMBS		12/01/2022	Paydown		30,568	30,568	31,766	30,005	0	563	0	563	0	30,568	0	0	0	(374)	06/01/2025
3128MC-QF-5	FH G13854 - RMBS		12/01/2022	Paydown		4,853	4,853	5,054	5,100	0	(247)	0	(247)	0	4,853	0	0	0	261	07/01/2025
3128MD-MZ-3	FH G14676 - RMBS		12/01/2022	Paydown		98,818	98,818	105,503	92,459	0	6,358	0	6,358	0	98,818	0	0	0	(2,594)	09/01/2026
3128MJ-2E-9	FH G08772 - RMBS		12/01/2022	Paydown		374,037	374,037	388,297	392,538	0	(18,501)	0	(18,501)	0	374,037	0	0	0	6,222	07/01/2047
3128MJ-4T-4	FH G08833 - RMBS		12/01/2022	Paydown		1,221,152	1,221,152	1,288,315	1,310,644	0	(89,492)	0	(89,492)	0	1,221,152	0	0	0	15,672	07/01/2048
3128MJ-5A-4	FH G08840 - RMBS		12/01/2022	Paydown		1,014,385	1,014,385	1,070,810	1,097,227	0	(82,842)	0	(82,842)	0	1,014,385	0	0	0	15,550	08/01/2048
3128MJ-MS-6	FH G08368 - RMBS		12/01/2022	Paydown		8,588	8,588	8,931	9,718	0	(1,131)	0	(1,131)	0	8,588	0	0	0	770	10/01/2039
3128MJ-P5-3	FH G08443 - RMBS		12/01/2022	Paydown		14,988	14,988	15,379	16,621	0	(1,633)	0	(1,633)	0	14,988	0	0	0	1,703	04/01/2041
3128MJ-PQ-7	FH G08430 - RMBS		12/01/2022	Paydown		79,020	79,020	74,797	62,972	0	16,047	0	16,047	0	79,020	0	0	0	5,954	12/01/2040
3128MJ-Q7-8	FH G08477 - RMBS		12/01/2022	Paydown		29,266	29,266	30,163	33,898	0	(4,633)	0	(4,633)	0	29,266	0	0	0	3,363	02/01/2042
3128MJ-RF-9	FH G08485 - RMBS		12/01/2022	Paydown		551,324	551,324	583,628	579,332	0	(28,008)	0	(28,008)	0	551,324	0	0	0	13,611	03/01/2042
3128MJ-S6-8	FH G08540 - RMBS		12/01/2022	Paydown		204,982	204,982	198,653	197,738	0	7,244	0	7,244	0	204,982	0	0	0	2,723	08/01/2043
3128MJ-SN-1	FH G08524 - RMBS		12/01/2022	Paydown		36,381	36,381	37,421	40,791	0	(4,410)	0	(4,410)	0	36,381	0	0	0	2,787	03/01/2043
3128MJ-SS-0	FH G08528 - RMBS		12/01/2022	Paydown		91,553	91,553	95,444	108,147	0	(16,594)	0	(16,594)	0	91,553	0	0	0	7,057	04/01/2043
3128MJ-TA-8	FH G08544 - RMBS		12/01/2022	Paydown		95,987	95,987	92,088	84,120	0	11,867	0	11,867	0	95,987	0	0	0	3,521	09/01/2043
3128MJ-TY-6	FH G08566 - RMBS		12/01/2022	Paydown		83,657	83,657	87,807	112,286	0	(28,629)	0	(28,629)	0	83,657	0	0	0	11,770	01/01/2044
3128MJ-VJ-6	FH G08616 - RMBS		12/01/2022	Paydown		24,706	24,706	26,312	34,069	0	(9,363)	0	(9,363)	0	24,706	0	0	0	3,065	11/01/2044
3128MJ-W4-8	FH G08666 - RMBS		12/01/2022	Paydown		87,855	87,855	88,651	92,608	0	(4,753)	0	(4,753)	0	87,855	0	0	0	9,428	09/01/2045
3128MJ-WC-0	FH G08642 - RMBS		12/01/2022	Paydown		85,222	85,222	90,415	111,087	0	(25,866)	0	(25,866)	0	85,222	0	0	0	7,794	05/01/2045
3128MJ-WU-0	FH G08658 - RMBS		12/01/2022	Paydown		85,332	85,332	87,355	87,732	0	(2,023)	0	(2,023)	0	85,332	0	0	0	4,980	08/01/2045
3128MJ-XE-5	FH G08676 - RMBS		12/01/2022	Paydown		67,616	73,597	76,127	90,158	0	(22,542)	0	(22,542)	0	67,616	0	0	0	9,778	11/01/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128P7-QF-3	FH C91354 - RMBS		12/01/2022	Paydown		19,896	19,896	20,499	21,154	0	(1,257)	0	(1,257)	0	19,896	0	0	0	1,200	01/01/2031
3128P7-QP-1	FH C91362 - RMBS		12/01/2022	Paydown		18,787	18,787	19,979	21,076	0	(2,289)	0	(2,289)	0	18,787	0	0	0	1,119	03/01/2031
3128PF-NK-7	FH J03994 - RMBS		02/01/2022	Paydown		(253)	0	0	0	0	(253)	0	(253)	0	(253)	0	0	0	0	12/01/2021
3128QJ-NJ-1	FH 1G1293 - RMBS		12/01/2022	Paydown		35	32	32	33	0	2	0	2	0	35	0	0	0	0	11/01/2036
312908-2A-3	FHR 1206 IA - CMO/RMBS		03/15/2022	Paydown		218	218	198	217	0	1	0	1	0	218	0	0	0	2	03/15/2022
312910-B6-8	FHR 1312 I - CMO/RMBS		07/15/2022	Paydown		3,103	3,103	3,036	3,095	0	8	0	8	0	3,103	0	0	0	61	07/15/2022
312910-ED-0	FHR 1286 F - CMO/RMBS		05/16/2022	Paydown		74	74	67	74	0	0	0	0	0	74	0	0	0	1	05/15/2022
312911-MQ-0	FHR 1351 TE - CMO/RMBS		08/15/2022	Paydown		6,941	6,941	6,265	6,923	0	18	0	18	0	6,941	0	0	0	136	08/15/2022
312912-HV-3	FHR 1379 H - CMO/RMBS		10/17/2022	Paydown		8,131	8,131	7,481	8,113	0	18	0	18	0	8,131	0	0	0	223	10/15/2022
312913-PJ-9	FHR 1421 G - CMO/RMBS		11/15/2022	Various		2,583	2,585	2,444	2,576	0	8	0	8	0	2,584	0	(1)	(1)	65	11/15/2022
312913-UJ-3	FHR 1435 HZ - CMO/RMBS		12/15/2022	Paydown		30,802	30,802	30,528	30,684	0	120	0	120	0	30,802	0	0	0	889	12/15/2022
312913-YL-4	FHR 1434 Z - CMO/RMBS		12/15/2022	Paydown		30,833	30,833	30,381	30,688	0	151	0	151	0	30,833	0	0	0	985	12/15/2022
312915-U5-8	FHR 1503 PZ - CMO/RMBS		12/01/2022	Paydown		50,649	50,649	50,038	50,412	0	238	0	238	0	50,649	0	0	0	1,257	05/15/2023
312916-ZY-8	FHR 1562 Z - CMO/RMBS		12/01/2022	Paydown		66,289	66,289	65,412	65,943	0	346	0	346	0	66,289	0	0	0	1,619	07/15/2023
31292G-2S-4	FH C00785 - RMBS		12/01/2022	Paydown		311	311	311	310	0	1	0	1	0	311	0	0	0	7	06/01/2029
31292G-4V-5	FH C00836 - RMBS		12/01/2022	Paydown		28	28	29	28	0	0	0	0	0	28	0	0	0	1	07/01/2029
31292G-5C-6	FH C00843 - RMBS		12/01/2022	Paydown		217	217	217	217	0	0	0	0	0	217	0	0	0	5	08/01/2029
31292G-5P-7	FH C00854 - RMBS		12/01/2022	Paydown		29	28	28	28	0	0	0	0	0	29	0	0	0	1	07/01/2029
31292G-6L-5	FH C00875 - RMBS		12/01/2022	Paydown		560	560	554	555	0	5	0	5	0	560	0	0	0	14	10/01/2029
31292G-6S-0	FH C00881 - RMBS		12/01/2022	Paydown		86	86	89	87	0	(2)	0	(2)	0	86	0	0	0	2	11/01/2029
31292G-6Y-7	FH C00887 - RMBS		12/01/2022	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	1	11/01/2029
31292G-7G-5	FH C00895 - RMBS		12/01/2022	Paydown		107	106	110	108	0	(2)	0	(2)	0	107	0	0	0	3	12/01/2029
31292G-7H-3	FH C00896 - RMBS		12/01/2022	Paydown		53	53	53	53	0	0	0	0	0	53	0	0	0	1	12/01/2029
31292G-DH-6	FH C00104 - RMBS		02/01/2022	Paydown		63	63	60	63	0	0	0	0	0	63	0	0	0	1	02/01/2022
31292G-H8-2	FH C00255 - RMBS		12/01/2022	Paydown		142	142	143	142	0	0	0	0	0	142	0	0	0	(5)	09/01/2023
31292G-TX-4	FH C00566 - RMBS		12/01/2022	Paydown		45	45	44	44	0	0	0	0	0	45	0	0	0	1	12/01/2027
31292G-X6-8	FH C00701 - RMBS		08/09/2022	Various		213	214	213	213	0	0	0	0	0	213	0	0	0	9	01/01/2029
31292G-XD-3	FH C00676 - RMBS		12/01/2022	Paydown		1,033	1,033	1,027	1,028	0	5	0	5	0	1,033	0	0	0	23	11/01/2028
31292G-YJ-9	FH C00713 - RMBS		08/09/2022	Various		6,678	6,705	6,503	6,556	0	33	0	33	0	6,625	0	53	53	238	12/01/2028
31292G-ZB-5	FH C00738 - RMBS		12/01/2022	Paydown		812	812	807	810	0	2	0	2	0	812	0	0	0	13	02/01/2029
31292G-ZF-6	FH C00742 - RMBS		12/01/2022	Paydown		978	978	975	975	0	4	0	4	0	978	0	0	0	23	04/01/2029
31292H-2E-3	FH C01673 - RMBS		12/01/2022	Paydown		4,749	4,749	4,475	4,527	0	222	0	222	0	4,749	0	0	0	86	11/01/2033
31292H-3J-1	FH C01701 - RMBS		12/01/2022	Paydown		10,686	10,686	10,616	10,630	0	57	0	57	0	10,686	0	0	0	296	09/01/2033
31292H-AT-1	FH C00918 - RMBS		12/01/2022	Paydown		162	162	167	164	0	(2)	0	(2)	0	162	0	0	0	6	12/01/2029
31292H-AV-6	FH C00920 - RMBS		12/01/2022	Paydown		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	1	02/01/2030
31292H-BB-9	FH C00934 - RMBS		12/01/2022	Paydown		1,831	1,831	1,838	1,830	0	0	0	0	0	1,831	0	0	0	41	03/01/2030
31292H-CC-6	FH C00967 - RMBS		12/01/2022	Paydown		1,005	1,005	1,037	1,024	0	(19)	0	(19)	0	1,005	0	0	0	26	02/01/2030
31292H-CG-7	FH C00971 - RMBS		12/01/2022	Paydown		59	59	59	59	0	0	0	0	0	59	0	0	0	1	04/01/2030
31292H-CV-4	FH C00984 - RMBS		12/01/2022	Paydown		84	84	84	84	0	1	0	1	0	84	0	0	0	3	05/01/2030
31292H-CY-8	FH C00987 - RMBS		12/01/2022	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/01/2030
31292H-CZ-5	FH C00988 - RMBS		12/01/2022	Paydown		374	374	386	380	0	(6)	0	(6)	0	374	0	0	0	11	05/01/2030
31292H-D6-8	FH C01025 - RMBS		12/01/2022	Paydown		1,390	1,390	1,383	1,383	0	8	0	8	0	1,390	0	0	0	65	07/01/2030
31292H-DJ-0	FH C01005 - RMBS		12/01/2022	Paydown		42	42	42	42	0	0	0	0	0	42	0	0	0	2	06/01/2030
31292H-DN-1	FH C01009 - RMBS		12/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	06/01/2030
31292H-EW-0	FH C01049 - RMBS		12/01/2022	Paydown		135	135	140	137	0	(2)	0	(2)	0	135	0	0	0	4	09/01/2030
31292H-FU-3	FH C01079 - RMBS		12/01/2022	Paydown		1,838	1,838	1,850	1,841	0	(3)	0	(3)	0	1,838	0	0	0	54	10/01/2030
31292H-GD-0	FH C01096 - RMBS		12/01/2022	Paydown		95	95	95	95	0	0	0	0	0	95	0	0	0	2	11/01/2030
31292H-JE-5	FH C01161 - RMBS		12/01/2022	Paydown		63	63	65	64	0	(1)	0	(1)	0	63	0	0	0	1	04/01/2031
31292H-JR-6	FH C01172 - RMBS		12/01/2022	Paydown		1,116	1,116	1,104	1,097	0	19	0	19	0	1,116	0	0	0	56	05/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31292H-JU-9	FH C01175 - RMBS		12/01/2022	Paydown		70	70	72	71	0	(1)	0	(1)	0	70	0	0	0	2	05/01/2031
31292H-K2-9	FH C01213 - RMBS		12/01/2022	Paydown		231	231	228	228	0	2	0	2	0	231	0	0	0	5	07/01/2031
31292H-KK-9	FH C01198 - RMBS		12/01/2022	Paydown		176	176	175	175	0	1	0	1	0	176	0	0	0	5	05/01/2031
31292H-KX-1	FH C01210 - RMBS		12/01/2022	Paydown		503	503	507	505	0	(1)	0	(1)	0	503	0	0	0	11	08/01/2031
31292H-KY-9	FH C01211 - RMBS		12/01/2022	Paydown		288	288	293	291	0	(3)	0	(3)	0	288	0	0	0	11	08/01/2031
31292H-L3-6	FH C01246 - RMBS		12/01/2022	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	10/01/2031
31292H-L9-3	FH C01252 - RMBS		12/01/2022	Paydown		1,680	1,680	1,686	1,681	0	0	0	0	0	1,680	0	0	0	40	11/01/2031
31292H-LB-8	FH C01222 - RMBS		12/01/2022	Various		1,364	1,365	1,414	1,393	0	(22)	0	(22)	0	1,371	0	(7)	(7)	44	09/01/2031
31292H-MU-5	FH C01271 - RMBS		12/01/2022	Various		14,035	14,087	14,208	14,145	0	(3)	0	(3)	0	14,142	0	(108)	(108)	554	12/01/2031
31292H-N4-2	FH C01311 - RMBS		12/01/2022	Paydown		349	349	380	376	0	(27)	0	(27)	0	349	0	0	0	11	02/01/2032
31292H-N9-1	FH C01316 - RMBS		12/01/2022	Paydown		421	421	415	416	0	5	0	5	0	421	0	0	0	8	03/01/2032
31292H-NG-5	FH C01291 - RMBS		12/01/2022	Various		10,227	10,265	10,633	10,526	0	(90)	0	(90)	0	10,436	0	(209)	(209)	452	12/01/2031
31292H-NH-3	FH C01292 - RMBS		12/01/2022	Paydown		2,862	2,862	2,840	2,841	0	21	0	21	0	2,862	0	0	0	71	02/01/2032
31292H-P4-0	FH C01343 - RMBS		12/01/2022	Paydown		338	338	338	337	0	1	0	1	0	338	0	0	0	8	04/01/2032
31292H-PN-8	FH C01329 - RMBS		12/01/2022	Paydown		4,693	4,693	4,709	4,696	0	(3)	0	(3)	0	4,693	0	0	0	121	03/01/2032
31292H-Q4-9	FH C01375 - RMBS		12/01/2022	Paydown		401	401	399	399	0	3	0	3	0	401	0	0	0	7	07/01/2032
31292H-RE-6	FH C01385 - RMBS		12/01/2022	Paydown		586	586	582	582	0	4	0	4	0	586	0	0	0	15	08/01/2032
31292H-RZ-9	FH C01404 - RMBS		12/01/2022	Paydown		1,082	1,082	1,076	1,075	0	7	0	7	0	1,082	0	0	0	23	10/01/2032
31292H-SZ-8	FH C01436 - RMBS		12/01/2022	Paydown		294	294	290	289	0	5	0	5	0	294	0	0	0	8	12/01/2032
31292H-TF-1	FH C01450 - RMBS		12/01/2022	Paydown		710	710	706	706	0	4	0	4	0	710	0	0	0	11	12/01/2032
31292H-ZM-9	FH C01648 - RMBS		12/01/2022	Paydown		2,089	2,089	1,969	1,996	0	94	0	94	0	2,089	0	0	0	41	10/01/2033
31292K-2X-4	FH C03490 - RMBS		12/01/2022	Paydown		200,931	200,931	209,659	179,435	0	21,496	0	21,496	0	200,931	0	0	0	(17,606)	08/01/2040
31292K-3Z-8	FH C03516 - RMBS		12/01/2022	Paydown		114,678	114,678	115,986	110,973	0	3,706	0	3,706	0	114,678	0	0	0	(10,683)	09/01/2040
31292K-6R-3	FH C03580 - RMBS		12/01/2022	Paydown		68,257	68,257	67,367	62,687	0	5,571	0	5,571	0	68,257	0	0	0	9,602	10/01/2040
31292L-AA-3	FH C03601 - RMBS		12/01/2022	Paydown		75,781	75,781	71,730	37,188	0	38,593	0	38,593	0	75,781	0	0	0	17,260	01/01/2041
31292L-AD-7	FH C03604 - RMBS		12/01/2022	Paydown		47,860	47,860	46,193	32,629	0	15,231	0	15,231	0	47,860	0	0	0	9,591	12/01/2040
31292L-AE-5	FH C03605 - RMBS		12/01/2022	Paydown		19,659	19,659	20,139	21,790	0	(2,131)	0	(2,131)	0	19,659	0	0	0	2,011	02/01/2041
31292L-FA-8	FH C03761 - RMBS		12/01/2022	Paydown		29,111	29,111	30,658	35,862	0	(6,750)	0	(6,750)	0	29,111	0	0	0	2,822	02/01/2042
31292L-G8-2	FH C03823 - RMBS		12/01/2022	Paydown		107,618	107,618	111,285	103,996	0	3,623	0	3,623	0	107,618	0	0	0	(5,137)	04/01/2042
31292L-GY-5	FH C03815 - RMBS		12/01/2022	Paydown		60,760	60,760	62,059	66,640	0	(5,880)	0	(5,880)	0	60,760	0	0	0	5,824	03/01/2042
31292L-HY-4	FH C03847 - RMBS		12/01/2022	Paydown		75,282	75,282	78,811	78,120	0	(2,838)	0	(2,838)	0	75,282	0	0	0	1,068	04/01/2042
31292L-HZ-1	FH C03848 - RMBS		12/01/2022	Paydown		2,040	2,040	2,179	(123)	0	2,163	0	2,163	0	2,040	0	0	0	(1,016)	04/01/2042
31292L-LQ-6	FH C03935 - RMBS		12/01/2022	Paydown		139,298	139,298	149,397	131,811	0	7,487	0	7,487	0	139,298	0	0	0	(3,499)	05/01/2042
31292S-AB-6	FH C09002 - RMBS		12/01/2022	Paydown		32,951	32,951	34,248	39,121	0	(6,170)	0	(6,170)	0	32,951	0	0	0	2,754	06/01/2042
31292S-AQ-3	FH C09015 - RMBS		12/01/2022	Paydown		59,157	69,461	71,414	78,467	0	(19,309)	0	(19,309)	0	59,157	0	0	0	5,934	10/01/2042
31292S-AV-2	FH C09020 - RMBS		12/01/2022	Paydown		55,769	55,768	58,923	66,424	0	(10,656)	0	(10,656)	0	55,769	0	0	0	3,821	11/01/2042
31292S-AX-8	FH C09022 - RMBS		12/01/2022	Paydown		35,059	35,059	36,773	43,056	0	(7,997)	0	(7,997)	0	35,059	0	0	0	3,028	01/01/2043
31292S-B7-4	FH C09062 - RMBS		12/01/2022	Paydown		29,361	29,361	31,086	41,331	0	(11,970)	0	(11,970)	0	29,361	0	0	0	4,238	07/01/2044
31292S-B9-0	FH C09064 - RMBS		12/01/2022	Paydown		74,571	74,571	79,977	104,074	0	(29,504)	0	(29,504)	0	74,571	0	0	0	8,800	10/01/2044
31292S-BK-5	FH C09042 - RMBS		12/01/2022	Paydown		283,633	283,633	286,646	286,509	0	(2,877)	0	(2,877)	0	283,633	0	0	0	2,899	05/01/2043
31292X-UG-2	FH C13283 - RMBS		12/01/2022	Paydown		282	282	275	279	0	3	0	3	0	282	0	0	0	6	08/01/2028
312938-Z5-5	FH A90764 - RMBS		12/01/2022	Paydown		21,376	21,376	22,365	25,133	0	(3,757)	0	(3,757)	0	21,376	0	0	0	2,046	01/01/2040
312939-U4-1	FH A91503 - RMBS		08/09/2022	Various		227,338	228,325	238,564	237,431	0	662	0	662	0	238,092	0	(10,755)	(10,755)	7,302	03/01/2040
31293B-YZ-3	FH C16128 - RMBS		12/01/2022	Paydown		220	220	219	219	0	1	0	1	0	220	0	0	0	5	10/01/2028
31293F-T6-4	FH C19573 - RMBS		12/01/2022	Paydown		140	140	140	140	0	0	0	0	0	140	0	0	0	3	12/01/2028
31293J-ZX-0	FH C21658 - RMBS		08/09/2022	Various		598	601	600	597	0	0	0	0	0	599	0	(1)	(1)	24	04/01/2029
31293M-YL-0	FH C24315 - RMBS		05/16/2022	Paydown		1,643	1,643	1,634	1,634	0	9	0	9	0	1,643	0	0	0	44	04/01/2029
31293R-2U-4	FH C27987 - RMBS		12/01/2022	Paydown		105	105	105	105	0	0	0	0	0	105	0	0	0	3	06/01/2029
31293R-ME-8	FH C27557 - RMBS		12/01/2022	Paydown		49	49	49	49	0	0	0	0	0	49	0	0	0	1	06/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31293R-P3-9	FH C27642 - RMBS		12/01/2022	Paydown		77	77	77	76	0	0	0	0	0	77	0	0	0	2	06/01/2029
31293R-Z7-9	FH C27966 - RMBS		12/01/2022	Paydown		26	26	26	26	0	0	0	0	0	26	0	0	0	1	06/01/2029
31293T-F3-6	FH C29186 - RMBS		12/01/2022	Paydown		191	191	190	190	0	1	0	1	0	191	0	0	0	4	07/01/2029
31293V-4V-1	FH C30836 - RMBS		12/01/2022	Paydown		532	532	529	529	0	3	0	3	0	532	0	0	0	12	09/01/2029
31293V-FH-0	FH C30168 - RMBS		12/01/2022	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	08/01/2029
31293W-HV-5	FH C31144 - RMBS		12/01/2022	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	09/01/2029
31293W-PD-6	FH C31320 - RMBS		08/09/2022	Various		323	325	336	330	0	(1)	0	(1)	0	330	0	(6)	(6)	15	10/01/2029
31293X-KJ-6	FH C32097 - RMBS		03/15/2022	Paydown		145	145	146	146	0	0	0	0	0	145	0	0	0	3	10/01/2029
312941-3N-5	FH A93505 - RMBS		12/01/2022	Paydown		75,924	75,924	79,426	85,318	0	(9,394)	0	(9,394)	0	75,924	0	0	0	5,883	08/01/2040
312941-JA-6	FH A92957 - RMBS		12/01/2022	Paydown		8,477	8,477	8,661	8,682	0	(205)	0	(205)	0	8,477	0	0	0	135	07/01/2040
312941-VL-8	FH A93319 - RMBS		12/01/2022	Paydown		12,343	80,172	84,882	85,421	0	(73,079)	0	(73,079)	0	12,343	0	0	0	688	08/01/2040
312941-VS-3	FH A93325 - RMBS		12/01/2022	Paydown		57,222	57,222	59,690	59,484	0	(2,262)	0	(2,262)	0	57,222	0	0	0	522	07/01/2040
312941-WL-7	FH A93351 - RMBS		12/01/2022	Paydown		24,745	24,745	25,565	25,357	0	(612)	0	(612)	0	24,745	0	0	0	408	08/01/2040
312942-2C-8	FH A94371 - RMBS		12/01/2022	Paydown		14,063	14,063	14,688	16,652	0	(2,589)	0	(2,589)	0	14,063	0	0	0	1,451	10/01/2040
312942-C6-0	FH A93693 - RMBS		12/01/2022	Various		553,180	554,312	581,508	582,126	0	(14,734)	0	(14,734)	0	567,392	0	(14,213)	(14,213)	19,582	09/01/2040
312942-CQ-6	FH A93679 - RMBS		12/01/2022	Paydown		67,916	67,916	69,407	69,485	0	(1,568)	0	(1,568)	0	67,916	0	0	0	646	09/01/2040
312942-EP-6	FH A93742 - RMBS		12/01/2022	Paydown		297,168	297,168	305,085	305,260	0	(8,092)	0	(8,092)	0	297,168	0	0	0	3,068	09/01/2040
312942-H2-4	FH A93849 - RMBS		12/01/2022	Paydown		243,758	243,758	248,557	250,098	0	(6,340)	0	(6,340)	0	243,758	0	0	0	2,742	09/01/2040
312942-Q5-7	FH A94076 - RMBS		12/01/2022	Paydown		566,245	566,245	580,357	583,409	0	(17,164)	0	(17,164)	0	566,245	0	0	0	4,319	10/01/2040
312942-QC-2	FH A94051 - RMBS		12/01/2022	Paydown		503,129	503,129	523,647	514,918	0	(11,789)	0	(11,789)	0	503,129	0	0	0	6,699	09/01/2040
312943-7G-2	FH A95395 - RMBS		12/01/2022	Paydown		64,985	500,006	507,818	507,971	0	(442,986)	0	(442,986)	0	64,985	0	0	0	1,148	12/01/2040
312943-A6-0	FH A94529 - RMBS		12/01/2022	Paydown		126,595	126,595	128,376	130,553	0	(3,958)	0	(3,958)	0	126,595	0	0	0	4,471	10/01/2040
312943-DJ-9	FH A94605 - RMBS		12/01/2022	Paydown		45,599	45,599	47,851	57,153	0	(11,554)	0	(11,554)	0	45,599	0	0	0	5,249	10/01/2040
312943-UG-6	FH A95083 - RMBS		12/01/2022	Paydown		313,867	313,867	308,473	291,077	0	22,790	0	22,790	0	313,867	0	0	0	30,825	11/01/2040
312943-WG-4	FH A95147 - RMBS		12/01/2022	Paydown		33,871	33,871	34,157	35,601	0	(1,730)	0	(1,730)	0	33,871	0	0	0	5,031	11/01/2040
312944-HN-4	FH A95637 - RMBS		12/01/2022	Paydown		41,849	41,849	43,703	40,328	0	1,521	0	1,521	0	41,849	0	0	0	(1,659)	12/01/2040
312944-J5-1	FH A95684 - RMBS		12/01/2022	Paydown		37,690	37,690	38,144	38,074	0	(384)	0	(384)	0	37,690	0	0	0	937	12/01/2040
312944-TR-2	FH A95960 - RMBS		12/01/2022	Paydown		275,307	275,307	289,460	287,156	0	(11,849)	0	(11,849)	0	275,307	0	0	0	4,076	12/01/2040
312945-5T-1	FH A97158 - RMBS		12/01/2022	Paydown		597,497	597,497	608,094	606,182	0	(8,684)	0	(8,684)	0	597,497	0	0	0	13,639	02/01/2041
312945-6G-8	FH A97171 - RMBS		12/01/2022	Paydown		1,661,457	1,661,457	1,694,946	1,693,102	0	(31,645)	0	(31,645)	0	1,661,457	0	0	0	24,569	03/01/2041
312945-AM-0	FH A96312 - RMBS		12/01/2022	Paydown		30,466	30,466	30,719	31,544	0	(1,078)	0	(1,078)	0	30,466	0	0	0	2,941	01/01/2041
312945-C3-0	FH A96390 - RMBS		12/01/2022	Paydown		275,971	300,759	307,949	307,904	0	(31,932)	0	(31,932)	0	275,971	0	0	0	5,778	01/01/2041
312945-DN-5	FH A96409 - RMBS		12/01/2022	Paydown		20,082	20,082	19,580	19,568	0	514	0	514	0	20,082	0	0	0	270	01/01/2041
312945-HS-0	FH A96541 - RMBS		12/01/2022	Paydown		25,522	25,522	24,214	1,778	0	23,743	0	23,743	0	25,522	0	0	0	10,670	01/01/2041
312945-R4-2	FH A96807 - RMBS		12/01/2022	Paydown		18,089	18,089	18,699	22,774	0	(4,685)	0	(4,685)	0	18,089	0	0	0	3,392	02/01/2041
312945-TC-2	FH A96847 - RMBS		12/01/2022	Paydown		125,922	125,922	120,560	107,878	0	18,044	0	18,044	0	125,922	0	0	0	9,154	02/01/2041
312946-BS-4	FH A97249 - RMBS		12/01/2022	Paydown		181,195	181,195	185,668	186,800	0	(5,605)	0	(5,605)	0	181,195	0	0	0	3,266	03/01/2041
312946-D3-7	FH A97322 - RMBS		12/01/2022	Paydown		92,395	92,395	93,741	93,465	0	(1,070)	0	(1,070)	0	92,395	0	0	0	1,432	03/01/2041
312946-JS-6	FH A97473 - RMBS		12/01/2022	Paydown		23,844	23,844	24,522	25,448	0	(1,605)	0	(1,605)	0	23,844	0	0	0	1,500	03/01/2041
312946-L6-1	FH A97549 - RMBS		12/01/2022	Paydown		30,531	30,531	29,978	28,515	0	2,017	0	2,017	0	30,531	0	0	0	2,262	03/01/2041
312946-N8-5	FH A97615 - RMBS		12/01/2022	Paydown		766,978	1,788,624	1,815,034	2,007,460	0	(1,240,482)	0	(1,240,482)	0	766,978	0	0	0	113,578	03/01/2041
312946-NQ-5	FH A97599 - RMBS		12/01/2022	Paydown		12,803	12,803	13,368	15,954	0	(3,151)	0	(3,151)	0	12,803	0	0	0	2,024	03/01/2041
312946-NU-6	FH A97603 - RMBS		12/01/2022	Paydown		495,266	495,266	502,540	503,430	0	(8,163)	0	(8,163)	0	495,266	0	0	0	11,479	03/01/2041
312946-PD-2	FH A97620 - RMBS		12/01/2022	Paydown		217,944	217,944	220,075	220,032	0	(2,088)	0	(2,088)	0	217,944	0	0	0	4,088	03/01/2041
312946-RW-8	FH A97701 - RMBS		12/01/2022	Paydown		29,782	29,782	30,377	33,265	0	(3,484)	0	(3,484)	0	29,782	0	0	0	4,347	03/01/2041
31294B-6N-0	FH C35377 - RMBS		12/01/2022	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	1	01/01/2030
31294B-DH-5	FH C34604 - RMBS		12/01/2022	Paydown		1,873	1,873	1,873	1,872	0	0	0	0	0	1,873	0	0	0	50	12/01/2029
31294B-QJ-7	FH C34957 - RMBS		12/01/2022	Paydown		832	832	859	847	0	(14)	0	(14)	0	832	0	0	0	25	12/01/2029
31294B-RL-1	FH C34991 - RMBS		12/01/2022	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	12/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31294C-SQ-7	FH C35927 - RMBS		12/01/2022	Paydown		237	237	232	234	0	3	0	3	0	237	0	0	0	6	01/01/2030
31294D-4V-0	FH C37136 - RMBS		12/01/2022	Paydown		131	131	130	130	0	1	0	1	0	131	0	0	0	4	03/01/2030
31294D-EC-1	FH C36431 - RMBS		12/01/2022	Paydown		296	296	294	295	0	1	0	1	0	296	0	0	0	8	02/01/2030
31294D-LW-9	FH C36641 - RMBS		09/15/2022	Paydown		962	962	955	955	0	7	0	7	0	962	0	0	0	51	03/01/2030
31294D-X8-9	FH C37003 - RMBS		12/01/2022	Paydown		1,552	1,552	1,541	1,541	0	11	0	11	0	1,552	0	0	0	76	03/01/2030
31294E-RY-7	FH C37703 - RMBS		12/01/2022	Paydown		102	102	102	102	0	0	0	0	0	102	0	0	0	4	04/01/2030
31294E-SX-8	FH C37734 - RMBS		12/01/2022	Paydown		169	169	169	169	0	0	0	0	0	169	0	0	0	5	04/01/2030
31294F-6D-3	FH C38968 - RMBS		12/01/2022	Paydown		35	35	35	35	0	0	0	0	0	35	0	0	0	1	06/01/2029
31294F-6H-4	FH C38972 - RMBS		12/01/2022	Paydown		83	83	83	83	0	0	0	0	0	83	0	0	0	2	05/01/2029
31294G-N9-1	FH C39416 - RMBS		12/01/2022	Paydown		70	70	70	70	0	0	0	0	0	70	0	0	0	2	06/01/2030
31294G-R4-8	FH C39507 - RMBS		03/15/2022	Paydown		1,908	1,908	1,909	1,907	0	1	0	1	0	1,908	0	0	0	33	06/01/2030
31294G-SZ-8	FH C39536 - RMBS		12/01/2022	Paydown		47	47	47	47	0	0	0	0	0	47	0	0	0	1	06/01/2030
31296P-6N-7	FH A15377 - RMBS		12/01/2022	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	1	11/01/2033
31296R-V3-9	FH A16934 - RMBS		12/01/2022	Paydown		7,574	7,574	7,137	7,227	0	347	0	347	0	7,574	0	0	0	87	11/01/2033
31296S-BH-8	FH A17240 - RMBS		08/09/2022	Various		47,102	47,273	47,073	47,033	0	72	0	72	0	47,105	0	(3)	(3)	1,748	12/01/2033
31296S-BJ-4	FH A17241 - RMBS		12/01/2022	Paydown		3,460	3,460	3,445	3,441	0	19	0	19	0	3,460	0	0	0	74	12/01/2033
31296T-PT-5	FH A18534 - RMBS		12/01/2022	Paydown		370	370	367	365	0	5	0	5	0	370	0	0	0	20	02/01/2034
31296U-Y4-7	FH A19731 - RMBS		12/01/2022	Paydown		1,202	1,202	1,212	1,209	0	(7)	0	(7)	0	1,202	0	0	0	19	03/01/2034
31297A-2P-8	FH A23482 - RMBS		12/01/2022	Paydown		19,634	19,634	19,520	19,570	0	65	0	65	0	19,634	0	0	0	469	06/01/2034
31297A-5V-2	FH A23560 - RMBS		12/01/2022	Paydown		3,078	3,078	2,980	2,992	0	87	0	87	0	3,078	0	0	0	74	06/01/2034
31297B-5T-5	FH A24458 - RMBS		12/01/2022	Paydown		1,945	1,945	1,933	1,932	0	13	0	13	0	1,945	0	0	0	46	07/01/2034
31297E-ML-7	FH A26663 - RMBS		12/01/2022	Paydown		198	198	192	193	0	5	0	5	0	198	0	0	0	3	09/01/2034
31297E-QC-3	FH A26751 - RMBS		12/01/2022	Paydown		28	28	27	27	0	1	0	1	0	28	0	0	0	0	09/01/2034
31297E-SH-0	FH A26820 - RMBS		12/01/2022	Paydown		1,055	1,055	1,057	1,053	0	1	0	1	0	1,055	0	0	0	27	08/01/2034
31297F-YR-8	FH A27920 - RMBS		12/01/2022	Paydown		602	602	583	587	0	16	0	16	0	602	0	0	0	21	10/01/2034
31297G-Q3-8	FH A28574 - RMBS		08/09/2022	Various		8,151	8,187	7,926	7,975	0	32	0	32	0	8,006	0	145	145	291	11/01/2034
31297G-UQ-2	FH A28691 - RMBS		12/01/2022	Various		4,167	4,179	4,031	4,056	0	44	0	44	0	4,108	0	59	59	112	12/01/2034
31297K-J6-0	FH A30285 - RMBS		12/01/2022	Paydown		203	203	191	193	0	10	0	10	0	203	0	0	0	5	12/01/2034
31297Q-L5-6	FH A34848 - RMBS		12/01/2022	Paydown		20,928	20,928	19,720	20,204	0	723	0	723	0	20,928	0	0	0	544	05/01/2030
31297R-LY-1	FH A35743 - RMBS		12/01/2022	Paydown		1,322	1,322	1,242	1,209	0	113	0	113	0	1,322	0	0	0	33	07/01/2035
31297R-MH-7	FH A35760 - RMBS		12/01/2022	Paydown		5,324	5,324	5,004	5,061	0	263	0	263	0	5,324	0	0	0	132	07/01/2035
31297R-XC-6	FH A36075 - RMBS		12/01/2022	Paydown		10,064	10,064	183,306	8,806	0	1,258	0	1,258	0	10,064	0	0	0	159	07/01/2035
31297Y-2F-8	FH C41674 - RMBS		12/01/2022	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	1	08/01/2030
31297Y-LA-8	FH C41221 - RMBS		12/01/2022	Paydown		239	239	239	239	0	1	0	1	0	239	0	0	0	6	08/01/2030
31297Y-Y9-7	FH C41636 - RMBS		08/01/2022	Paydown		75	75	74	74	0	0	0	0	0	75	0	0	0	4	08/01/2030
31298A-DZ-3	FH C41920 - RMBS		11/15/2022	Paydown		2,136	2,136	2,136	2,132	0	5	0	5	0	2,136	0	0	0	149	09/01/2030
31298A-X8-1	FH C42503 - RMBS		02/15/2022	Paydown		38	38	38	38	0	0	0	0	0	38	0	0	0	0	09/01/2030
31298C-2P-3	FH C44382 - RMBS		12/01/2022	Paydown		201	201	202	201	0	0	0	0	0	201	0	0	0	5	11/01/2030
31298C-BJ-7	FH C43641 - RMBS		12/01/2022	Paydown		1,871	1,871	1,860	1,861	0	10	0	10	0	1,871	0	0	0	62	08/01/2030
31298D-RW-9	FH C45001 - RMBS		08/09/2022	Various		149	150	147	148	0	0	0	0	0	148	0	1	1	7	11/01/2030
31298D-UL-9	FH C45087 - RMBS		12/01/2022	Paydown		120	120	119	119	0	0	0	0	0	120	0	0	0	3	12/01/2030
31298E-U8-6	FH C46007 - RMBS		12/01/2022	Paydown		176	176	177	177	0	0	0	0	0	176	0	0	0	10	12/01/2030
31298E-WF-8	FH C46046 - RMBS		12/01/2022	Paydown		248	248	248	248	0	0	0	0	0	248	0	0	0	7	12/01/2030
31298F-3D-2	FH C47096 - RMBS		12/01/2022	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	01/01/2031
31298F-3P-5	FH C47106 - RMBS		12/01/2022	Paydown		93	93	92	92	0	1	0	1	0	93	0	0	0	2	01/01/2031
31298G-BS-8	FH C47249 - RMBS		10/17/2022	Paydown		968	968	968	966	0	2	0	2	0	968	0	0	0	59	01/01/2031
31298G-FG-0	FH C47367 - RMBS		12/01/2022	Paydown		160	160	164	162	0	(1)	0	(1)	0	160	0	0	0	4	02/01/2031
31298M-7M-3	FH C51800 - RMBS		12/01/2022	Paydown		103	103	104	103	0	0	0	0	0	103	0	0	0	3	05/01/2031
31298N-C5-2	FH C51892 - RMBS		12/01/2022	Paydown		51	51	51	51	0	0	0	0	0	51	0	0	0	1	05/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31298N-YW-9	FH C52525 - RMBS		12/01/2022	Paydown		948	948	948	945	0	3	0	3	0	948	0	0	0	25	05/01/2031
31298P-NR-7	FH C53100 - RMBS		12/01/2022	Paydown		1,121	1,121	1,121	1,118	0	3	0	3	0	1,121	0	0	0	30	06/01/2031
31298P-XT-2	FH C53390 - RMBS		12/01/2022	Paydown		34	34	33	34	0	1	0	1	0	34	0	0	0	1	06/01/2031
31298Q-W3-8	FH C54266 - RMBS		08/09/2022	Various		226	228	236	232	0	0	0	0	0	231	0	(5)	(5)	11	07/01/2031
31298Q-W6-1	FH C54269 - RMBS		12/01/2022	Paydown		66	66	67	66	0	0	0	0	0	66	0	0	0	3	07/01/2031
31298R-KD-7	FH C54792 - RMBS		12/01/2022	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	07/01/2031
31298S-UY-8	FH C55999 - RMBS		12/01/2022	Paydown		555	555	575	565	0	(11)	0	(11)	0	555	0	0	0	16	02/01/2031
31298S-W7-5	FH C56070 - RMBS		12/01/2022	Paydown		61	61	64	63	0	(1)	0	(1)	0	61	0	0	0	2	08/01/2031
31298S-ZD-9	FH C56140 - RMBS		12/01/2022	Paydown		1,680	1,680	1,690	1,683	0	(4)	0	(4)	0	1,680	0	0	0	46	08/01/2031
31298T-MS-8	FH C56669 - RMBS		12/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	08/01/2031
31298W-SM-8	FH C59524 - RMBS		12/15/2022	Paydown		10,135	10,135	10,171	10,133	0	5	0	5	0	10,135	0	0	0	680	10/01/2031
31298Y-N6-4	FH C60413 - RMBS		12/01/2022	Paydown		280	280	280	279	0	1	0	1	0	280	0	0	0	7	11/01/2031
31298Y-S4-4	FH C60539 - RMBS		12/01/2022	Paydown		126	126	127	126	0	(1)	0	(1)	0	126	0	0	0	3	11/01/2031
31298Y-X7-1	FH C60702 - RMBS		12/01/2022	Paydown		140	140	145	143	0	(2)	0	(2)	0	140	0	0	0	3	10/01/2031
31300M-VK-6	FH 849618 - RMBS		12/01/2022	Paydown		1,885,831	1,885,831	1,883,744	1,899,638	0	(13,807)	0	(13,807)	0	1,885,831	0	0	0	15,791	02/01/2045
31326M-DD-2	FH ZB6400 - RMBS		12/01/2022	Paydown		995,438	995,438	952,152	925,879	0	69,559	0	69,559	0	995,438	0	0	0	13,104	08/01/2047
31326M-F3-2	FH ZB6486 - RMBS		12/01/2022	Paydown		827,093	827,093	831,469	838,342	0	(11,250)	0	(11,250)	0	827,093	0	0	0	5,252	09/01/2047
3132GD-BB-7	FH Q00034 - RMBS		12/01/2022	Paydown		113,039	113,039	115,229	115,704	0	(2,665)	0	(2,665)	0	113,039	0	0	0	1,805	04/01/2041
3132GD-C6-7	FH Q00093 - RMBS		12/01/2022	Paydown		31,363	31,363	32,969	27,144	0	4,219	0	4,219	0	31,363	0	0	0	(2,689)	04/01/2041
3132GD-G5-5	FH Q00220 - RMBS		12/01/2022	Paydown		26,546	26,546	27,753	29,992	0	(3,446)	0	(3,446)	0	26,546	0	0	0	1,795	04/01/2041
3132GD-MJ-8	FH Q00361 - RMBS		12/01/2022	Paydown		73,564	73,564	76,645	81,879	0	(8,315)	0	(8,315)	0	73,564	0	0	0	5,097	04/01/2041
3132GE-P9-5	FH Q01348 - RMBS		12/01/2022	Paydown		27,608	27,608	28,811	31,172	0	(3,564)	0	(3,564)	0	27,608	0	0	0	2,038	06/01/2041
3132GE-VT-4	FH Q01526 - RMBS		12/01/2022	Paydown		31,197	31,197	31,127	30,975	0	222	0	222	0	31,197	0	0	0	2,894	06/01/2041
3132GE-W2-2	FH Q01565 - RMBS		12/01/2022	Paydown		126,016	126,016	121,832	119,899	0	6,117	0	6,117	0	126,016	0	0	0	2,523	06/01/2041
3132GE-WW-6	FH Q01561 - RMBS		12/01/2022	Paydown		12,958	12,958	13,541	16,464	0	(3,506)	0	(3,506)	0	12,958	0	0	0	2,807	06/01/2041
3132GE-YW-4	FH Q01625 - RMBS		12/01/2022	Paydown		278,063	278,063	303,088	282,778	0	(4,716)	0	(4,716)	0	278,063	0	0	0	587	06/01/2041
3132GF-BY-2	FH Q01855 - RMBS		12/01/2022	Paydown		12,620	12,620	13,674	12,345	0	275	0	275	0	12,620	0	0	0	(190)	06/01/2041
3132GF-S8-1	FH Q02343 - RMBS		12/01/2022	Paydown		14,138	14,138	14,739	16,405	0	(2,267)	0	(2,267)	0	14,138	0	0	0	1,410	07/01/2041
3132GF-WA-1	FH Q02441 - RMBS		12/01/2022	Paydown		6,861	6,861	7,153	9,493	0	(2,632)	0	(2,632)	0	6,861	0	0	0	1,362	08/01/2041
3132GK-B7-0	FH Q03962 - RMBS		12/01/2022	Paydown		171,851	171,851	174,886	174,915	0	(3,063)	0	(3,063)	0	171,851	0	0	0	2,582	10/01/2041
3132GK-PJ-9	FH Q04325 - RMBS		12/01/2022	Paydown		18,086	18,086	19,036	20,438	0	(2,352)	0	(2,352)	0	18,086	0	0	0	878	11/01/2041
3132GK-S4-9	FH Q04439 - RMBS		12/01/2022	Paydown		14,514	14,514	14,822	17,041	0	(2,528)	0	(2,528)	0	14,514	0	0	0	2,693	11/01/2041
3132GK-YU-4	FH Q04623 - RMBS		12/01/2022	Paydown		454,041	454,041	462,453	463,716	0	(9,675)	0	(9,675)	0	454,041	0	0	0	5,156	11/01/2041
3132GK-ZN-9	FH Q04649 - RMBS		12/01/2022	Paydown		15,803	15,803	16,234	18,106	0	(2,303)	0	(2,303)	0	15,803	0	0	0	1,842	11/01/2041
3132GL-A6-1	FH Q04829 - RMBS		12/01/2022	Paydown		546,008	546,008	557,331	557,029	0	(11,021)	0	(11,021)	0	546,008	0	0	0	5,325	11/01/2041
3132GM-AX-0	FH Q05722 - RMBS		12/01/2022	Paydown		151,118	151,118	160,940	140,234	0	10,884	0	10,884	0	151,118	0	0	0	(5,814)	01/01/2042
3132GM-FA-5	FH Q05861 - RMBS		12/01/2022	Paydown		210,880	210,880	221,787	188,210	0	22,670	0	22,670	0	210,880	0	0	0	(11,328)	01/01/2042
3132GR-HF-1	FH Q06230 - RMBS		12/01/2022	Paydown		16,235	16,235	16,905	21,382	0	(5,147)	0	(5,147)	0	16,235	0	0	0	2,923	02/01/2042
3132GS-DC-0	FH Q06999 - RMBS		12/01/2022	Paydown		120,766	120,766	128,616	114,365	0	6,402	0	6,402	0	120,766	0	0	0	(3,136)	03/01/2042
3132GS-TW-9	FH Q07465 - RMBS		12/01/2022	Paydown		37,967	37,967	39,410	44,451	0	(6,484)	0	(6,484)	0	37,967	0	0	0	3,744	04/01/2042
3132GT-5F-0	FH Q08646 - RMBS		12/01/2022	Paydown		236,935	236,935	247,856	247,025	0	(10,090)	0	(10,090)	0	236,935	0	0	0	3,511	06/01/2042
3132GT-5L-7	FH Q08651 - RMBS		12/01/2022	Paydown		204,586	204,586	213,089	195,480	0	9,106	0	9,106	0	204,586	0	0	0	(6,050)	06/01/2042
3132GU-H4-9	FH Q08951 - RMBS		12/01/2022	Paydown		108,057	108,057	111,670	102,137	0	5,920	0	5,920	0	108,057	0	0	0	(4,672)	06/01/2042
3132GU-H9-8	FH Q08956 - RMBS		12/01/2022	Paydown		31,377	31,377	32,730	40,931	0	(9,554)	0	(9,554)	0	31,377	0	0	0	3,641	06/01/2042
3132GV-KH-4	FH Q09896 - RMBS		12/01/2022	Paydown		262,973	262,973	277,457	276,504	0	(13,531)	0	(13,531)	0	262,973	0	0	0	2,967	08/01/2042
3132H5-B4-9	FH U95058 - RMBS		12/01/2022	Paydown		226,028	226,028	236,693	237,449	0	(11,421)	0	(11,421)	0	226,028	0	0	0	4,119	02/01/2043
3132H7-CA-0	FH U99064 - RMBS		12/01/2022	Paydown		633,066	633,066	688,914	713,098	0	(80,032)	0	(80,032)	0	633,066	0	0	0	6,272	08/01/2043
3132H7-D6-8	FH U99124 - RMBS		12/01/2022	Paydown		567,574	567,574	615,987	631,034	0	(63,460)	0	(63,460)	0	567,574	0	0	0	4,561	03/01/2045
3132HN-DA-4	FH Q11897 - RMBS		12/01/2022	Paydown		273,625	273,625	283,928	272,155	0	1,470	0	1,470	0	273,625	0	0	0	(2,503)	10/01/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132HP-G7-3	FH Q12922 - RMBS		12/01/2022	Paydown		89,035	89,035	93,511	109,160	0	(20,125)	0	(20,125)	0	89,035	0	0	0	7,583	11/01/2042
3132HP-WG-5	FH Q13347 - RMBS		12/01/2022	Paydown		289,511	289,511	298,513	296,582	0	(7,070)	0	(7,070)	0	289,511	0	0	0	3,901	11/01/2042
3132J6-SD-7	FH Q15515 - RMBS		12/01/2022	Paydown		186,292	186,292	198,721	171,205	0	15,087	0	15,087	0	186,292	0	0	0	(8,154)	03/01/2043
3132J6-V9-2	FH Q15639 - RMBS		12/01/2022	Paydown		108,614	108,614	112,212	105,394	0	3,220	0	3,220	0	108,614	0	0	0	(2,583)	02/01/2043
3132J7-EK-4	FH Q16037 - RMBS		12/01/2022	Paydown		271,955	271,955	276,969	270,856	0	1,099	0	1,099	0	271,955	0	0	0	(771)	03/01/2043
3132J8-6M-7	FH Q17675 - RMBS		12/01/2022	Paydown		182,769	182,769	189,395	178,778	0	3,991	0	3,991	0	182,769	0	0	0	(2,539)	04/01/2043
3132J9-NV-6	FH Q18103 - RMBS		12/01/2022	Paydown		299,537	299,537	310,769	290,685	0	8,851	0	8,851	0	299,537	0	0	0	(9,513)	05/01/2043
3132J9-TX-6	FH Q18265 - RMBS		12/01/2022	Paydown		180,595	180,595	185,280	185,126	0	(4,531)	0	(4,531)	0	180,595	0	0	0	2,626	05/01/2043
3132JA-J5-5	FH Q18883 - RMBS		12/01/2022	Paydown		41,329	41,329	40,857	38,894	0	2,435	0	2,435	0	41,329	0	0	0	3,828	06/01/2043
3132JM-BG-3	FH Q20039 - RMBS		12/01/2022	Paydown		103,316	103,316	102,347	102,185	0	1,131	0	1,131	0	103,316	0	0	0	982	07/01/2043
3132L5-A3-7	FH V80026 - RMBS		12/01/2022	Paydown		132,641	132,641	135,791	126,724	0	5,917	0	5,917	0	132,641	0	0	0	(6,072)	04/01/2043
3132L5-AG-8	FH V80007 - RMBS		12/01/2022	Paydown		867	867	926	922	0	(55)	0	(55)	0	867	0	0	0	10	04/01/2043
3132L5-ME-0	FH V80357 - RMBS		12/01/2022	Paydown		1,133,571	1,133,571	1,153,409	1,152,506	0	(18,935)	0	(18,935)	0	1,133,571	0	0	0	15,368	08/01/2043
3132L6-YH-8	FH V81612 - RMBS		12/01/2022	Paydown		268,638	268,638	276,739	279,747	0	(11,109)	0	(11,109)	0	268,638	0	0	0	4,544	04/01/2045
3132L7-GA-1	FH V81993 - RMBS		12/01/2022	Paydown		121,613	121,613	128,814	103,623	0	17,990	0	17,990	0	121,613	0	0	0	(9,282)	10/01/2045
3132L7-J5-9	FH V82084 - RMBS		12/01/2022	Paydown		147,647	147,647	155,099	125,793	0	21,854	0	21,854	0	147,647	0	0	0	(11,085)	12/01/2045
3132L8-7B-7	FH V83590 - RMBS		12/01/2022	Paydown		449,942	449,942	461,893	470,152	0	(20,210)	0	(20,210)	0	449,942	0	0	0	7,702	11/01/2047
3132L8-CS-4	FH V82781 - RMBS		12/01/2022	Paydown		954,752	954,752	943,564	943,818	0	10,934	0	10,934	0	954,752	0	0	0	11,972	12/01/2046
3132L9-Y8-2	FH V84335 - RMBS		12/01/2022	Paydown		726,180	726,180	745,469	749,682	0	(23,501)	0	(23,501)	0	726,180	0	0	0	11,354	06/01/2048
3132M9-GQ-1	FH Q28607 - RMBS		12/01/2022	Paydown		117,587	117,587	122,346	98,788	0	18,799	0	18,799	0	117,587	0	0	0	(11,012)	09/01/2044
3132M9-MM-3	FH Q28764 - RMBS		12/01/2022	Paydown		111,184	111,184	111,983	110,326	0	858	0	858	0	111,184	0	0	0	(1,857)	06/01/2044
3132MA-L6-6	FH Q29649 - RMBS		12/01/2022	Paydown		26,655	26,655	27,417	27,208	0	(553)	0	(553)	0	26,655	0	0	0	104	11/01/2044
3132MA-PB-1	FH Q29718 - RMBS		12/01/2022	Paydown		519,598	519,598	558,122	563,171	0	(43,572)	0	(43,572)	0	519,598	0	0	0	8,475	11/01/2044
3132QM-K2-6	FH Q31212 - RMBS		12/01/2022	Paydown		107,472	107,472	113,077	76,585	0	30,887	0	30,887	0	107,472	0	0	0	(16,232)	02/01/2045
3132QN-DS-5	FH Q31912 - RMBS		12/01/2022	Paydown		91,893	91,893	95,827	76,851	0	15,042	0	15,042	0	91,893	0	0	0	(11,118)	03/01/2045
3132QN-JQ-3	FH Q32070 - RMBS		12/01/2022	Paydown		656,892	656,892	703,388	718,486	0	(61,594)	0	(61,594)	0	656,892	0	0	0	7,572	03/01/2045
3132QN-RP-6	FH Q32293 - RMBS		12/01/2022	Paydown		191,231	191,231	195,477	185,035	0	6,196	0	6,196	0	191,231	0	0	0	(4,949)	03/01/2045
3132QQ-AG-7	FH Q33606 - RMBS		12/01/2022	Paydown		162,980	162,980	169,627	153,149	0	9,831	0	9,831	0	162,980	0	0	0	(6,897)	05/01/2045
3132QQ-YG-1	FH Q34310 - RMBS		12/01/2022	Paydown		158,726	158,726	163,612	138,932	0	19,794	0	19,794	0	158,726	0	0	0	(20,351)	06/01/2045
3132QT-SC-1	FH Q36814 - RMBS		12/01/2022	Paydown		819,620	819,620	862,010	864,356	0	(44,736)	0	(44,736)	0	819,620	0	0	0	7,442	10/01/2045
3132QU-C5-0	FH Q37291 - RMBS		12/01/2022	Paydown		251,089	251,089	260,309	262,488	0	(11,399)	0	(11,399)	0	251,089	0	0	0	3,928	11/01/2045
3132QV-GZ-8	FH Q38315 - RMBS		12/01/2022	Paydown		375,334	375,334	382,606	383,889	0	(8,555)	0	(8,555)	0	375,334	0	0	0	6,287	01/01/2046
3132WE-F5-6	FH Q41087 - RMBS		12/01/2022	Paydown		936,216	936,216	946,543	953,197	0	(16,981)	0	(16,981)	0	936,216	0	0	0	8,788	06/01/2046
3132WE-QM-7	FH Q41359 - RMBS		12/01/2022	Paydown		133,902	133,902	138,787	129,229	0	4,673	0	4,673	0	133,902	0	0	0	(3,384)	07/01/2046
3132WF-3A-5	FH Q42592 - RMBS		12/01/2022	Paydown		461,210	461,210	482,181	454,370	0	6,840	0	6,840	0	461,210	0	0	0	(4,030)	08/01/2046
3132WG-S7-3	FH Q43241 - RMBS		12/01/2022	Paydown		295,137	295,137	311,785	312,632	0	(17,494)	0	(17,494)	0	295,137	0	0	0	3,078	09/01/2046
3132WH-Q3-2	FH Q44073 - RMBS		12/01/2022	Paydown		164,360	164,360	161,381	161,175	0	3,185	0	3,185	0	164,360	0	0	0	1,774	09/01/2046
3132WH-XC-4	FH Q44274 - RMBS		12/01/2022	Paydown		262,859	262,859	271,608	255,998	0	6,861	0	6,861	0	262,859	0	0	0	(6,262)	11/01/2046
3132WJ-YR-6	FH Q45219 - RMBS		12/01/2022	Paydown		57,391	57,391	58,449	50,622	0	6,769	0	6,769	0	57,391	0	0	0	(10,668)	01/01/2045
3132WM-6L-3	FH Q48074 - RMBS		12/01/2022	Paydown		954,357	954,357	1,010,127	1,031,810	0	(77,454)	0	(77,454)	0	954,357	0	0	0	10,146	05/01/2047
3132WM-WL-4	FH Q47850 - RMBS		12/01/2022	Paydown		516,564	516,564	520,277	527,695	0	(11,131)	0	(11,131)	0	516,564	0	0	0	9,626	05/01/2047
3132WN-FY-3	FH Q48282 - RMBS		12/01/2022	Paydown		561,967	561,967	598,099	589,460	0	(27,493)	0	(27,493)	0	561,967	0	0	0	8,825	05/01/2047
3132WP-W6-0	FH Q49668 - RMBS		12/01/2022	Paydown		3,052,427	3,052,427	3,232,472	3,251,513	0	(199,086)	0	(199,086)	0	3,052,427	0	0	0	30,371	08/01/2047
3132XC-SA-4	FH Q67713 - RMBS		12/01/2022	Paydown		1,092,826	1,092,826	1,118,439	1,130,820	0	(37,994)	0	(37,994)	0	1,092,826	0	0	0	18,286	06/01/2048
3132XS-VR-8	FH Q50623 - RMBS		12/01/2022	Paydown		664,923	664,923	680,922	681,319	0	(16,396)	0	(16,396)	0	664,923	0	0	0	12,333	09/01/2047
3132XT-MY-1	FH Q51274 - RMBS		12/01/2022	Paydown		356,977	356,977	365,372	331,528	0	25,450	0	25,450	0	356,977	0	0	0	(35,975)	10/01/2047
3132XT-XL-7	FH Q51582 - RMBS		12/01/2022	Paydown		1,817,716	1,817,716	1,846,972	1,858,145	0	(40,429)	0	(40,429)	0	1,817,716	0	0	0	34,689	10/01/2047
3132XU-CQ-6	FH Q51878 - RMBS		12/01/2022	Paydown		330,868	330,868	348,135	358,248	0	(27,379)	0	(27,379)	0	330,868	0	0	0	4,928	11/01/2047
3132XU-HQ-1	FH Q52038 - RMBS		12/01/2022	Paydown		647,208	647,208	664,801	669,078	0	(21,870)	0	(21,870)	0	647,208	0	0	0	9,630	11/01/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132XU-LR-4	FH Q52135 - RMBS		12/01/2022	Paydown		183,800	183,800	188,510	172,603	0	11,197	0	11,197	0	183,800	0	0	0	(14,787)	11/01/2047
3132XU-VQ-5	FH Q52422 - RMBS		12/01/2022	Paydown		459,123	459,123	469,377	470,786	0	(11,663)	0	(11,663)	0	459,123	0	0	0	6,760	11/01/2047
3132XV-J7-9	FH Q52985 - RMBS		12/01/2022	Paydown		252,821	252,821	250,529	250,057	0	2,763	0	2,763	0	252,821	0	0	0	2,664	12/01/2047
3132XW-6P-1	FH Q54477 - RMBS		12/01/2022	Paydown		613,920	613,920	627,278	626,234	0	(12,314)	0	(12,314)	0	613,920	0	0	0	11,366	02/01/2048
3132XW-JV-4	FH Q53875 - RMBS		12/01/2022	Paydown		624,324	624,324	643,249	640,101	0	(15,777)	0	(15,777)	0	624,324	0	0	0	10,574	01/01/2048
3132XW-UH-2	FH Q54183 - RMBS		12/01/2022	Paydown		1,444,110	1,444,110	1,484,433	1,487,357	0	(43,247)	0	(43,247)	0	1,444,110	0	0	0	24,231	02/01/2048
3132XX-HR-3	FH Q54739 - RMBS		12/01/2022	Paydown		640,073	640,073	652,874	657,429	0	(17,356)	0	(17,356)	0	640,073	0	0	0	16,697	03/01/2048
3132XX-Q3-6	FH Q54973 - RMBS		12/01/2022	Paydown		381,496	381,496	390,079	392,243	0	(10,748)	0	(10,748)	0	381,496	0	0	0	8,098	03/01/2048
3132XX-ZC-6	FH Q55238 - RMBS		12/01/2022	Paydown		764,191	764,191	781,386	783,992	0	(19,801)	0	(19,801)	0	764,191	0	0	0	9,935	04/01/2048
3132Y0-4E-7	FH Q57120 - RMBS		12/01/2022	Paydown		822,570	822,570	835,166	837,299	0	(14,729)	0	(14,729)	0	822,570	0	0	0	11,330	07/01/2048
3132Y1-C8-9	FH Q57294 - RMBS		12/01/2022	Paydown		394,266	394,266	410,068	341,346	0	52,921	0	52,921	0	394,266	0	0	0	(46,497)	07/01/2048
31335A-5Z-7	FH G60864 - RMBS		12/01/2022	Paydown		3,697,267	3,697,267	3,720,651	3,720,453	0	(23,186)	0	(23,186)	0	3,697,267	0	0	0	54,614	02/01/2047
31335A-CF-3	FH G60070 - RMBS		12/01/2022	Paydown		44,582	44,582	47,709	56,590	0	(12,009)	0	(12,009)	0	44,582	0	0	0	3,865	06/01/2042
31335A-CR-7	FH G60080 - RMBS		12/01/2022	Paydown		609,066	609,066	629,879	577,761	0	31,305	0	31,305	0	609,066	0	0	0	(24,106)	06/01/2045
31335A-DY-1	FH G60119 - RMBS		12/01/2022	Paydown		81,226	81,226	86,353	63,097	0	18,129	0	18,129	0	81,226	0	0	0	(7,081)	05/01/2045
31335A-EK-0	FH G60138 - RMBS		12/01/2022	Paydown		1,923,753	1,923,753	2,096,006	2,064,603	0	(140,850)	0	(140,850)	0	1,923,753	0	0	0	365	08/01/2045
31335A-FZ-6	FH G60184 - RMBS		12/01/2022	Paydown		148,714	148,714	157,613	137,477	0	11,236	0	11,236	0	148,714	0	0	0	(6,450)	02/01/2044
31335A-H6-8	FH G60253 - RMBS		12/01/2022	Paydown		263,399	263,399	285,541	253,216	0	10,183	0	10,183	0	263,399	0	0	0	(5,073)	09/01/2045
31335A-HP-6	FH G60238 - RMBS		12/01/2022	Paydown		3,483,057	3,483,057	3,759,860	3,795,275	0	(312,218)	0	(312,218)	0	3,483,057	0	0	0	22,623	10/01/2045
31335A-PZ-5	FH G60440 - RMBS		12/01/2022	Paydown		3,456,279	3,456,279	3,741,167	3,996,184	0	(539,905)	0	(539,905)	0	3,456,279	0	0	0	3,631	03/01/2046
31335A-WT-1	FH G60658 - RMBS		12/01/2022	Paydown		1,146,804	1,199,064	1,304,082	1,308,843	0	(162,040)	0	(162,040)	0	1,146,804	0	0	0	2,611	07/01/2046
31335B-DD-5	FH G61000 - RMBS		12/01/2022	Paydown		710,598	710,597	714,983	715,629	0	(5,032)	0	(5,032)	0	710,598	0	0	0	9,188	05/01/2047
31335B-HC-3	FH G61127 - RMBS		12/01/2022	Paydown		424,252	424,252	433,732	433,994	0	(9,742)	0	(9,742)	0	424,252	0	0	0	6,794	07/01/2047
31335B-HJ-8	FH G61133 - RMBS		12/01/2022	Paydown		436,019	436,019	455,163	458,754	0	(22,734)	0	(22,734)	0	436,019	0	0	0	7,039	07/01/2047
31335B-JD-9	FH G61160 - RMBS		12/01/2022	Paydown		363,895	363,895	390,903	360,677	0	3,218	0	3,218	0	363,895	0	0	0	(3,793)	11/01/2045
31335B-JH-0	FH G61164 - RMBS		12/01/2022	Paydown		228,011	228,011	239,483	237,468	0	(9,457)	0	(9,457)	0	228,011	0	0	0	5,669	07/01/2047
31335B-LA-2	FH G61221 - RMBS		12/01/2022	Paydown		1,520,332	1,520,332	1,588,509	1,603,859	0	(83,527)	0	(83,527)	0	1,520,332	0	0	0	21,154	11/01/2047
31335B-SK-3	FH G61422 - RMBS		12/01/2022	Paydown		612,337	612,337	626,880	628,349	0	(16,012)	0	(16,012)	0	612,337	0	0	0	12,105	03/01/2048
31335B-XK-7	FH G61582 - RMBS		12/01/2022	Paydown		1,144,452	1,144,452	1,149,037	1,149,666	0	(5,214)	0	(5,214)	0	1,144,452	0	0	0	18,299	08/01/2048
31335G-EJ-0	FH C80137 - RMBS		08/09/2022	SANDLER STRUCTURED		1	1	1	1	0	0	0	0	0	1	0	0	0	0	04/01/2024
31335G-MM-4	FH C80364 - RMBS		12/01/2022	Various		26	26	26	26	0	0	0	0	0	26	0	0	0	1	12/01/2025
313399-SN-8	FHR 2345E NE - CMO/RMBS		12/01/2022	Paydown		5,692	5,692	5,572	5,746	0	(54)	0	(54)	0	5,692	0	0	0	(156)	08/15/2031
313399-UM-7	FHR 2345 Z - CMO/RMBS		12/01/2022	Paydown		18,887	18,887	18,563	18,640	0	247	0	247	0	18,887	0	0	0	438	08/15/2031
31339L-7F-1	FHR 2381E ZE - CMO/RMBS		12/01/2022	Paydown		(8,631)	32,921	32,405	26,037	0	(34,668)	0	(34,668)	0	(8,631)	0	0	0	0	11/15/2031
31339M-LW-6	FHR 2407C HZ - CMO/RMBS		12/01/2022	Paydown		19,079	57,795	56,435	56,745	0	(37,666)	0	(37,666)	0	19,079	0	0	0	451	01/15/2032
31339M-RW-0	FHR 2401C ZE - CMO/RMBS		12/01/2022	Paydown		59,978	59,978	59,774	59,788	0	190	0	190	0	59,978	0	0	0	1,402	01/15/2032
31339W-AU-0	FHR 2426B ZE - CMO/RMBS		12/01/2022	Paydown		(5,194)	39,001	37,737	31,936	0	(37,130)	0	(37,130)	0	(5,194)	0	0	0	33	03/15/2032
3133JL-NZ-8	FH QU7608 - RMBS		12/01/2022	Paydown		1,521,837	1,521,837	1,584,137	1,580,581	0	(58,744)	0	(58,744)	0	1,521,837	0	0	0	14,254	11/01/2050
3133KM-P7-4	FH RA5846 - RMBS		12/01/2022	Paydown		1,913,412	1,913,412	1,947,196	1,946,781	0	(33,368)	0	(33,368)	0	1,913,412	0	0	0	18,920	09/01/2051
3133T3-A6-5	FHR 1663 ZB - CMO/RMBS		12/01/2022	Paydown		10,740	10,740	10,547	10,682	0	58	0	58	0	10,740	0	0	0	262	01/15/2024
3133T4-FT-8	FHR 1680 PK - CMO/RMBS		12/01/2022	Paydown		9,658	9,658	9,211	9,607	0	51	0	51	0	9,658	0	0	0	220	02/15/2024
3133T4-G6-7	FHR 1702 TZ - CMO/RMBS		12/01/2022	Paydown		75,250	176,659	176,715	176,220	0	(100,969)	0	(100,969)	0	75,250	0	0	0	6,271	03/15/2024
3133T6-J9-3	FHR 1840 D - CMO/RMBS		12/01/2022	Paydown		31,774	31,774	28,272	31,229	0	545	0	545	0	31,774	0	0	0	743	04/15/2026
3133T6-WF-4	FHR 1836 J - CMO/RMBS		12/01/2022	Paydown		30,307	30,307	28,016	29,769	0	537	0	537	0	30,307	0	0	0	706	04/15/2026
3133T6-Z3-8	FHR 1839 D - CMO/RMBS		12/01/2022	Paydown		12,558	12,558	11,239	12,292	0	266	0	266	0	12,558	0	0	0	286	05/15/2026
3133T7-5U-9	FHR 1857A E - CMO/RMBS		12/01/2022	Paydown		24,547	24,547	21,990	24,232	0	315	0	315	0	24,547	0	0	0	550	11/15/2023
3133T9-EY-7	FHR 1933 PJ - CMO/RMBS		12/01/2022	Paydown		73,169	73,169	72,198	72,790	0	380	0	380	0	73,169	0	0	0	2,041	02/15/2027
3133TD-VT-0	FHR 2059 PG - CMO/RMBS		12/01/2022	Paydown		26,155	26,155	25,850	26,224	0	(69)	0	(69)	0	26,155	0	0	0	(331)	05/15/2028
3133TE-MJ-0	FHR 2064A ZA - CMO/RMBS		12/01/2022	Paydown		28,024	28,024	26,659	27,162	0	862	0	862	0	28,024	0	0	0	535	05/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133TJ-R7-0	FHR 2137 PG - CMO/RMBS		12/01/2022	Paydown		43,104	43,104	44,290	41,694	0	1,410	0	1,410	0	43,104	0	0	0	(56)	03/15/2029
3133TJ-UD-3	FHR 2138 Z - CMO/RMBS		12/01/2022	Paydown		57,912	57,912	54,144	55,217	0	2,696	0	2,696	0	57,912	0	0	0	1,705	03/15/2029
3133TR-7A-7	FSPC T-031 A5 - RMBS		12/01/2022	Paydown		157,367	157,367	167,780	125,231	0	32,136	0	32,136	0	157,367	0	0	0	3,229	05/25/2031
3133TR-GH-2	FHR 2287 Z - CMO/RMBS		12/01/2022	Paydown		44,748	44,748	43,598	42,102	0	2,646	0	2,646	0	44,748	0	0	0	3,740	02/15/2031
3133TR-LZ-6	FHR 2281 ZA - CMO/RMBS		12/01/2022	Paydown		18,155	138,185	132,816	134,266	0	(116,112)	0	(116,112)	0	18,155	0	0	0	1,076	02/15/2031
3133TS-F2-4	FHR 2303 CK - CMO/RMBS		12/01/2022	Paydown		66,902	122,434	118,749	119,242	0	(52,340)	0	(52,340)	0	66,902	0	0	0	3,684	04/15/2031
31358N-P6-3	FNR 92112 GB - CMO/RMBS		07/25/2022	Paydown		6,586	6,586	5,851	6,547	0	39	0	39	0	6,586	0	0	0	117	07/25/2022
31358N-TZ-5	FNR 92105 B - CMO/RMBS		05/25/2022	Paydown		142	142	141	142	0	0	0	0	0	142	0	0	0	2	06/25/2022
31358P-RY-5	FNR G9246 Z - CMO/RMBS		07/01/2022	Paydown		3,485	3,485	3,393	3,459	0	26	0	26	0	3,485	0	0	0	63	08/25/2022
31358P-US-4	FNR 92131 KB - CMO/RMBS		08/25/2022	Paydown		3,536	3,536	3,536	3,540	0	(4)	0	(4)	0	3,536	0	0	0	76	08/25/2022
31358P-XF-9	FNR 92147 PO - CMO/RMBS		08/25/2022	Paydown		8,418	8,418	7,586	8,351	0	67	0	67	0	8,418	0	0	0	176	08/25/2022
31358Q-EU-5	FNR 92162 D - CMO/RMBS		09/26/2022	Various		8,895	8,898	8,514	9,007	0	(109)	0	(109)	0	8,898	0	(3)	(3)	217	09/25/2022
31358Q-L8-6	FNR 92182 Z - CMO/RMBS		10/25/2022	Paydown		18,880	18,880	18,461	18,737	0	145	0	145	0	18,880	0	0	0	479	10/25/2022
31358R-6U-2	FNR 1993-G01 K - CMO/RMBS		12/01/2022	Paydown		5,665	5,665	5,373	5,627	0	38	0	38	0	5,665	0	0	0	118	01/25/2023
31358R-BM-4	FNR 92195 C - CMO/RMBS		10/01/2022	Paydown		1,431	1,431	1,403	1,423	0	8	0	8	0	1,431	0	0	0	35	10/25/2022
31358R-Y6-4	FNR 1992-G66 KA - CMO/RMBS		09/26/2022	Paydown		4,533	4,533	3,711	4,482	0	51	0	51	0	4,533	0	0	0	87	12/25/2022
31358S-HW-4	FNR 2000-28 ZK - CMO/RMBS		12/01/2022	Paydown		20,117	20,117	20,634	19,814	0	303	0	303	0	20,117	0	0	0	(491)	09/25/2030
31358T-4G-1	FNR 1993-21 K - CMO/RMBS		12/01/2022	Paydown		25,848	25,848	23,902	25,638	0	210	0	210	0	25,848	0	0	0	621	03/25/2023
31358T-4H-9	FNR 1993-21 KA - CMO/RMBS		12/01/2022	Various		29,495	29,580	29,585	29,436	0	133	0	133	0	29,569	0	(74)	(74)	842	03/25/2023
31358T-PN-3	FNR 1993-G5 Z - CMO/RMBS		12/01/2022	Paydown		19,997	19,997	18,078	19,587	0	410	0	410	0	19,997	0	0	0	404	02/25/2023
31358T-QT-9	FNR 9319 N - CMO/RMBS		12/01/2022	Paydown		17,627	17,627	13,253	17,283	0	344	0	344	0	17,627	0	0	0	302	02/25/2023
31358T-UV-9	FNR G939 L - CMO/RMBS		12/01/2022	Paydown		63,910	63,910	62,821	63,547	0	362	0	362	0	63,910	0	0	0	1,590	03/25/2023
31359A-QW-2	FNR 1993-G22 Z - CMO/RMBS		12/01/2022	Paydown		71,567	71,567	70,394	69,618	0	1,949	0	1,949	0	71,567	0	0	0	5,666	06/25/2023
31359A-UG-2	FNR 9396 PZ - CMO/RMBS		12/01/2022	Paydown		27,296	27,296	27,019	27,137	0	160	0	160	0	27,296	0	0	0	718	06/25/2023
31359E-MU-2	FNR 93198 L - CMO/RMBS		12/01/2022	Paydown		19,891	19,891	17,849	19,646	0	245	0	245	0	19,891	0	0	0	423	10/25/2023
31359E-ZX-2	FNR G9334 PZ - CMO/RMBS		12/01/2022	Paydown		50,939	50,939	50,205	50,579	0	360	0	360	0	50,939	0	0	0	1,191	10/25/2023
31359F-TF-5	FNR 93223 PZ - CMO/RMBS		12/01/2022	Paydown		35,440	35,440	34,391	35,002	0	437	0	437	0	35,440	0	0	0	801	12/25/2023
31359F-TM-0	FNR 93223 ZA - CMO/RMBS		12/01/2022	Paydown		112,954	112,954	110,529	111,886	0	1,068	0	1,068	0	112,954	0	0	0	2,692	12/25/2023
31359G-3R-5	FNR 1994-G3 Z - CMO/RMBS		12/01/2022	Paydown		92,037	92,037	90,617	91,306	0	730	0	730	0	92,037	0	0	0	2,309	03/25/2024
31359G-VY-9	FNR 9429 Z - CMO/RMBS		12/01/2022	Paydown		98,904	98,904	97,446	98,145	0	759	0	759	0	98,904	0	0	0	2,232	02/25/2024
31359N-RN-3	FNR 9714 QJ - CMO/RMBS		12/01/2022	Paydown		68,864	68,864	68,595	68,615	0	250	0	250	0	68,864	0	0	0	1,876	03/18/2027
31359N-W4-9	FNR 1997-17 PH - CMO/RMBS		12/01/2022	Paydown		20,003	20,003	19,276	19,763	0	240	0	240	0	20,003	0	0	0	507	04/18/2027
31359P-PR-1	FNR 9736 Z - CMO/RMBS		12/01/2022	Paydown		103,858	91,453	84,328	87,513	0	16,345	0	16,345	0	103,858	0	0	0	34	06/18/2027
31359P-QC-3	FNR 9741 J - CMO/RMBS		12/01/2022	Paydown		33,233	33,233	32,822	33,043	0	189	0	189	0	33,233	0	0	0	656	06/18/2027
31359R-BG-6	FNR 9779 K - CMO/RMBS		12/01/2022	Paydown		1,338	1,338	1,333	1,334	0	4	0	4	0	1,338	0	0	0	31	12/18/2027
31359S-V6-4	FNR 0125B E - CMO/RMBS		12/01/2022	Paydown		41,426	41,426	39,810	41,380	0	46	0	46	0	41,426	0	0	0	52	06/25/2031
31359U-LQ-6	FNR 1998-46 GZ - CMO/RMBS		12/01/2022	Paydown		211,203	211,203	200,657	204,335	0	6,867	0	6,867	0	211,203	0	0	0	4,864	08/18/2028
31359U-PW-9	FNW 1998-W3 B1 - CMO/RMBS		12/01/2022	Paydown		85,604	67,238	43,915	78,667	4,654	2,283	0	6,937	0	85,604	0	0	0	0	07/25/2028
313615-MM-5	FN 050764 - RMBS		12/01/2022	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	0	07/01/2023
313615-SU-1	FN 050931 - RMBS		11/25/2022	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	11/01/2023
313615-UU-8	FN 050995 - RMBS		12/01/2022	Paydown		73	73	73	73	0	0	0	0	0	73	0	0	0	2	01/01/2024
31364H-L8-8	FNS T273 IO - CMO/RMBS		08/09/2022	SANDLER STRUCTURED		297	0	1,185	289	0	(118)	0	(118)	0	170	0	127	127	315	08/25/2026
31365E-GT-4	FN 125410 - RMBS		10/01/2022	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	06/01/2026
31368H-K6-9	FN 190317 - RMBS		12/01/2022	Paydown		119	119	118	118	0	0	0	0	0	119	0	0	0	3	08/01/2031
3136A0-DQ-7	FNR 2011-77 PC - CMO/RMBS		12/01/2022	Paydown		479,315	479,315	487,254	484,479	0	(5,164)	0	(5,164)	0	479,315	0	0	0	6,998	08/25/2041
3136A2-QQ-9	FNR 2011-132 PE - CMO/RMBS		12/01/2022	Paydown		116,047	116,047	126,523	122,637	0	(6,589)	0	(6,589)	0	116,047	0	0	0	2,217	12/25/2041
3136A3-TD-3	FNR 2012-11 DZ - CMO/RMBS		12/01/2022	Paydown		2,646,827	2,646,827	2,761,019	2,731,737	0	(84,910)	0	(84,910)	0	2,646,827	0	0	0	33,596	02/25/2042
3136A4-5L-9	FNR 2012-37 A - CMO/RMBS		12/01/2022	Paydown		160,430	160,430	172,763	153,139	0	7,291	0	7,291	0	160,430	0	0	0	(2,999)	04/25/2032
3136A5-EA-0	FNR 2012-36 CZ - CMO/RMBS		12/01/2022	Paydown		2,741,184	2,741,184	2,829,174	2,791,253	0	(50,069)	0	(50,069)	0	2,741,184	0	0	0	31,952	04/25/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136A7-TZ-5	FNR 2012-80 FM - CMO/RMBS		08/09/2022	Various		142,335	150,794	151,747	151,699	0	(149)	0	(149)	0	151,550	0	(9,215)	(9,215)	1,056	08/25/2042
3136A7-XX-5	FNR 2012-87 NZ - CMO/RMBS		12/01/2022	Paydown		331,313	331,313	331,436	332,385	0	(1,072)	0	(1,072)	0	331,313	0	0	0	1,679	08/25/2042
3136A8-XR-6	FNR 2012-94 LZ - CMO/RMBS		12/01/2022	Paydown		808,005	808,005	812,822	809,990	0	(1,985)	0	(1,985)	0	808,005	0	0	0	12,140	09/25/2042
3136A9-LD-8	FNR 2012-114 ZD - CMO/RMBS		12/01/2022	Paydown		5,017,626	5,017,626	5,100,252	5,057,271	0	(39,644)	0	(39,644)	0	5,017,626	0	0	0	69,849	10/25/2042
3136A9-WX-2	FNR 2012-121 GZ - CMO/RMBS		12/01/2022	Paydown		3,261,390	3,261,390	3,362,046	3,303,005	0	(41,615)	0	(41,615)	0	3,261,390	0	0	0	53,283	11/25/2042
3136AB-QH-9	FNR 2013-9 CB - CMO/RMBS		12/01/2022	Paydown		76,193	76,193	83,622	71,506	0	4,686	0	4,686	0	76,193	0	0	0	(1,741)	04/25/2042
3136AC-7M-7	FNA 2013-M6 1AC - CMBS		12/01/2022	Paydown		1,223,360	1,223,360	1,256,613	1,204,152	0	19,208	0	19,208	0	1,223,360	0	0	0	42,658	02/25/2043
3136AG-LN-0	FNR 2013-93 ZV - CMO/RMBS		12/01/2022	Paydown		46,647	46,647	40,552	43,515	0	3,132	0	3,132	0	46,647	0	0	0	1,607	09/25/2043
3136AH-PL-8	FNR 2013-126 ZH - CMO/RMBS		12/01/2022	Paydown		1,784,788	1,784,788	1,659,546	1,727,452	0	57,336	0	57,336	0	1,784,788	0	0	0	42,178	12/25/2043
3136AP-R5-3	FNR 2015-61 NL - CMO/RMBS		09/27/2022	Adjustment		0	0	0	(27)	0	27	0	27	0	0	0	0	0	674	07/25/2045
3136AV-3W-7	FNR 2017-21 EA - CMO/RMBS		12/01/2022	Paydown		500,556	2,280,133	2,286,903	2,278,708	0	(1,778,152)	0	(1,778,152)	0	500,556	0	0	0	2,450	04/25/2042
3136AY-7L-1	FNA 2018-M1 A2 - CMBS		12/01/2022	Paydown		988,720	988,721	957,398	966,432	0	22,288	0	22,288	0	988,720	0	0	0	22,635	12/25/2027
31371E-2L-8	FN 250179 - RMBS		12/01/2022	Paydown		38	38	38	38	0	0	0	0	0	38	0	0	0	1	12/01/2024
31371E-XM-2	FN 250084 - RMBS		12/01/2022	Paydown		37	37	37	37	0	0	0	0	0	37	0	0	0	1	07/01/2024
31371F-7C-0	FN 251191 - RMBS		12/01/2022	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	09/01/2027
31371F-AG-7	FN 250307 - RMBS		12/01/2022	Paydown		42	42	41	42	0	0	0	0	0	42	0	0	0	1	07/01/2025
31371F-EM-0	FN 250440 - RMBS		12/01/2022	Paydown		258	258	262	259	0	(1)	0	(1)	0	258	0	0	0	6	01/01/2026
31371F-GD-8	FN 250496 - RMBS		12/01/2022	Paydown		746	746	746	746	0	0	0	0	0	746	0	0	0	19	03/01/2026
31371F-JU-7	FN 250575 - RMBS		12/01/2022	Paydown		336	336	339	337	0	(1)	0	(1)	0	336	0	0	0	8	06/01/2026
31371F-QB-1	FN 250750 - RMBS		12/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2026
31371G-2S-8	FN 251985 - RMBS		12/01/2022	Paydown		1,485	1,485	1,476	1,479	0	6	0	6	0	1,485	0	0	0	36	10/01/2028
31371G-5U-0	FN 252059 - RMBS		12/01/2022	Paydown		52	52	53	52	0	0	0	0	0	52	0	0	0	1	08/01/2028
31371G-7E-4	FN 252093 - RMBS		12/01/2022	Paydown		326	326	324	321	0	5	0	5	0	326	0	0	0	33	11/01/2028
31371G-VF-4	FN 251814 - RMBS		12/01/2022	Paydown		1,317	1,317	1,338	1,326	0	(9)	0	(9)	0	1,317	0	0	0	28	07/01/2028
31371H-6S-2	FN 252981 - RMBS		08/09/2022	Various		1,300	1,306	1,340	1,326	0	(4)	0	(4)	0	1,322	0	(23)	(23)	65	01/01/2030
31371H-B6-4	FN 252161 - RMBS		12/01/2022	Paydown		590	590	585	587	0	3	0	3	0	590	0	0	0	12	12/01/2028
31371H-DQ-8	FN 252211 - RMBS		12/01/2022	Paydown		248	248	246	246	0	1	0	1	0	248	0	0	0	6	01/01/2029
31371H-FZ-6	FN 252284 - RMBS		08/09/2022	Various		14,770	14,826	14,663	14,711	0	31	0	31	0	14,743	0	28	28	566	01/01/2029
31371H-HS-0	FN 252341 - RMBS		12/01/2022	Paydown		636	636	633	634	0	2	0	2	0	636	0	0	0	15	03/01/2029
31371H-QX-9	FN 252570 - RMBS		12/01/2022	Paydown		615	615	608	610	0	5	0	5	0	615	0	0	0	15	07/01/2029
31371H-T4-0	FN 252671 - RMBS		08/09/2022	Various		8,236	8,264	8,261	8,249	0	3	0	3	0	8,251	0	(16)	(16)	366	07/01/2029
31371H-YB-8	FN 252806 - RMBS		12/01/2022	Paydown		108	108	108	108	0	0	0	0	0	108	0	0	0	3	10/01/2029
31371J-BF-0	FN 253038 - RMBS		12/01/2022	Paydown		1,652	1,652	1,658	1,653	0	(1)	0	(1)	0	1,652	0	0	0	32	02/01/2030
31371J-JK-1	FN 253266 - RMBS		12/01/2022	Paydown		43	43	43	43	0	0	0	0	0	43	0	0	0	1	05/01/2030
31371J-L4-4	FN 253347 - RMBS		12/01/2022	Paydown		2,304	2,304	2,317	2,309	0	(5)	0	(5)	0	2,304	0	0	0	72	06/01/2030
31371J-L5-1	FN 253348 - RMBS		12/01/2022	Paydown		526	526	530	528	0	(2)	0	(2)	0	526	0	0	0	20	06/01/2030
31371J-MD-3	FN 253356 - RMBS		12/01/2022	Paydown		614	614	609	610	0	4	0	4	0	614	0	0	0	23	07/01/2030
31371J-SB-1	FN 253514 - RMBS		12/01/2022	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	1	11/01/2030
31371J-UJ-1	FN 253585 - RMBS		12/01/2022	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	1	01/01/2031
31371J-W7-5	FN 253670 - RMBS		12/01/2022	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	1	02/01/2031
31371K-BR-1	FN 253948 - RMBS		12/01/2022	Paydown		260	260	255	256	0	4	0	4	0	260	0	0	0	3	09/01/2031
31371K-BS-9	FN 253949 - RMBS		08/09/2022	Various		1,007	1,011	1,009	1,008	0	1	0	1	0	1,010	0	(2)	(2)	41	09/01/2031
31371K-BT-7	FN 253950 - RMBS		12/01/2022	Paydown		205	205	201	202	0	3	0	3	0	205	0	0	0	6	09/01/2031
31371K-LU-3	FN 254239 - RMBS		12/01/2022	Various		24,122	67,869	3,399,549	59,976	0	(37,356)	0	(37,356)	0	23,033	0	1,089	1,089	803	03/01/2032
31371K-ML-2	FN 254263 - RMBS		12/01/2022	Paydown		136	136	135	135	0	1	0	1	0	136	0	0	0	4	04/01/2032
31371K-NV-9	FN 254304 - RMBS		04/25/2022	Paydown		1,172	1,172	1,156	1,172	0	0	0	0	0	1,172	0	0	0	13	05/01/2022
31371K-Q3-8	FN 254374 - RMBS		04/25/2022	Paydown		668	668	658	668	0	0	0	0	0	668	0	0	0	8	06/01/2022
31371K-VF-5	FN 254514 - RMBS		12/01/2022	Paydown		325	325	315	317	0	8	0	8	0	325	0	0	0	6	11/01/2032
31371K-WH-0	FN 254548 - RMBS		12/01/2022	Paydown		334	334	324	326	0	8	0	8	0	334	0	0	0	6	12/01/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31371L-FY-0	FN 254983 - RMBS		12/01/2022	Paydown		524	524	508	493	0	32	0	32	0	524	0	0	0	33	12/01/2033
31371M-2S-5	FN 256485 - RMBS		12/01/2022	Paydown		636	636	642	641	0	(5)	0	(5)	0	636	0	0	0	16	11/01/2036
31371N-GK-5	FN 256802 - RMBS		12/01/2022	Paydown		16,420	16,420	17,801	16,004	0	417	0	417	0	16,420	0	0	0	(159)	07/01/2027
31371N-WX-9	FN 257262 - RMBS		12/01/2022	Paydown		2,511	2,511	2,524	2,519	0	(8)	0	(8)	0	2,511	0	0	0	42	07/01/2038
31371P-CG-3	FN 257571 - RMBS		12/01/2022	Paydown		5,413	5,413	5,630	6,224	0	(811)	0	(811)	0	5,413	0	0	0	572	02/01/2039
31372T-GT-2	FN 282010 - RMBS		10/25/2022	Paydown		40	40	40	40	0	0	0	0	0	40	0	0	0	1	04/01/2024
31372X-T9-3	FN 285976 - RMBS		12/01/2022	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	1	06/01/2024
31373B-4E-6	FN 288921 - RMBS		12/01/2022	Paydown		455	455	455	455	0	0	0	0	0	455	0	0	0	12	07/01/2024
31373E-UN-1	FN 291389 - RMBS		01/25/2022	Paydown		1,244	1,244	1,271	1,250	0	(6)	0	(6)	0	1,244	0	0	0	9	08/01/2024
31373K-PJ-2	FN 295725 - RMBS		06/27/2022	Paydown		139	139	139	139	0	0	0	0	0	139	0	0	0	5	09/01/2024
31373Q-JH-0	FN 300064 - RMBS		12/01/2022	Paydown		612	612	612	611	0	1	0	1	0	612	0	0	0	16	05/01/2025
31373T-DS-6	FN 302613 - RMBS		12/01/2022	Paydown		1,398	1,398	1,429	1,406	0	(7)	0	(7)	0	1,398	0	0	0	24	01/01/2025
31373U-C3-9	FN 303490 - RMBS		12/01/2022	Various		421	421	426	424	0	(3)	0	(3)	0	421	0	0	0	12	09/01/2025
31374F-FM-6	FN 312572 - RMBS		11/25/2022	Paydown		528	528	526	527	0	2	0	2	0	528	0	0	0	32	06/01/2025
31374F-NF-2	FN 312790 - RMBS		05/25/2022	Paydown		1,934	1,934	1,926	1,928	0	7	0	7	0	1,934	0	0	0	58	06/01/2025
31374F-NS-4	FN 312801 - RMBS		12/01/2022	Paydown		271	271	271	271	0	0	0	0	0	271	0	0	0	7	07/01/2025
31374P-5Q-6	FN 320455 - RMBS		12/01/2022	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	1	08/01/2025
31374T-DT-3	FN 323314 - RMBS		12/01/2022	Paydown		81	81	81	80	0	0	0	0	0	81	0	0	0	2	09/01/2028
31374T-WJ-1	FN 323865 - RMBS		12/01/2022	Paydown		55	55	56	56	0	0	0	0	0	55	0	0	0	1	07/01/2029
31374X-A9-1	FN 326832 - RMBS		12/01/2022	Paydown		3,879	3,879	3,817	3,858	0	21	0	21	0	3,879	0	0	0	90	10/01/2025
31375D-LS-0	FN 331637 - RMBS		12/01/2022	Paydown		116	116	117	116	0	0	0	0	0	116	0	0	0	3	01/01/2026
31375F-L7-1	FN 333450 - RMBS		12/01/2022	Paydown		64	64	64	64	0	0	0	0	0	64	0	0	0	2	01/01/2026
31375H-QE-7	FN 335353 - RMBS		12/01/2022	Paydown		48	48	47	47	0	0	0	0	0	48	0	0	0	1	02/01/2026
31375J-NL-0	FN 336195 - RMBS		12/01/2022	Paydown		25	25	25	25	0	0	0	0	0	25	0	0	0	1	02/01/2026
31375S-GP-9	FN 343206 - RMBS		12/01/2022	Paydown		267	267	267	267	0	0	0	0	0	267	0	0	0	7	05/01/2026
31376J-2S-7	FN 357285 - RMBS		12/01/2022	Paydown		1,221	1,221	1,216	1,216	0	5	0	5	0	1,221	0	0	0	21	10/01/2032
31376K-BZ-8	FN 357456 - RMBS		12/01/2022	Various		2,792	2,803	2,641	2,667	0	45	0	45	0	2,712	0	80	80	90	11/01/2033
31376K-GC-4	FN 357595 - RMBS		12/01/2022	Paydown		399	399	386	388	0	11	0	11	0	399	0	0	0	9	07/01/2034
31377G-FE-9	FN 376465 - RMBS		10/01/2022	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	0	05/01/2027
31377U-X2-4	FN 387797 - CMBS/RMBS		12/01/2022	Paydown		146,490	146,490	145,666	145,803	0	686	0	686	0	146,490	0	0	0	2,864	09/01/2028
31378C-2E-1	FN 395073 - RMBS		12/01/2022	Paydown		45	45	45	45	0	0	0	0	0	45	0	0	0	1	09/01/2027
31378Q-GV-7	FN 405312 - RMBS		12/01/2022	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	1	12/01/2027
31378R-WZ-8	FN 406664 - RMBS		12/01/2022	Paydown		30	30	31	30	0	0	0	0	0	30	0	0	0	1	05/01/2028
31378T-Q4-0	FN 408275 - RMBS		12/01/2022	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	0	03/01/2028
31379C-WH-0	FN 415648 - RMBS		12/01/2022	Paydown		47	47	46	46	0	1	0	1	0	47	0	0	0	1	03/01/2028
31379E-G6-8	FN 417021 - RMBS		12/01/2022	Various		2,897	2,901	2,901	2,898	0	2	0	2	0	2,901	0	(4)	(4)	97	09/01/2025
31379Q-3S-7	FN 426609 - RMBS		12/01/2022	Paydown		414	414	418	416	0	(1)	0	(1)	0	414	0	0	0	10	10/01/2028
31379Q-DD-9	FN 425900 - RMBS		12/01/2022	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	1	04/01/2028
31379Y-4C-4	FN 433819 - RMBS		12/01/2022	Paydown		1,678	1,678	1,634	1,653	0	25	0	25	0	1,678	0	0	0	36	07/01/2028
3137A0-VE-2	FHR 3705 BU - CMO/RMBS		12/01/2022	Paydown		473,413	473,413	520,717	489,542	0	(16,129)	0	(16,129)	0	473,413	0	0	0	10,865	08/15/2030
3137A2-4N-8	FHR 3745 LM - CMO/RMBS		12/01/2022	Paydown		703,597	703,597	643,296	673,021	0	30,576	0	30,576	0	703,597	0	0	0	9,208	10/15/2040
3137A2-RN-3	FHR 3760 GC - CMO/RMBS		12/01/2022	Paydown		1,740,139	1,740,139	1,556,337	1,649,344	0	90,795	0	90,795	0	1,740,139	0	0	0	20,550	11/15/2040
3137A3-M9-7	FHR 3753 PB - CMO/RMBS		12/01/2022	Paydown		857,829	857,829	719,638	795,241	0	62,589	0	62,589	0	857,829	0	0	0	14,208	11/15/2040
3137A4-FL-6	FHR 3779 NZ - CMO/RMBS		12/01/2022	Various		976,133	976,171	837,229	909,028	0	67,068	0	67,068	0	976,097	0	37	37	13,508	12/15/2040
3137A4-ZS-9	FHR 3794 PB - CMO/RMBS		12/01/2022	Paydown		461,785	461,785	507,891	481,754	0	(19,969)	0	(19,969)	0	461,785	0	0	0	10,700	01/15/2041
3137A5-EQ-3	FHR 3793 PB - CMO/RMBS		12/01/2022	Paydown		2,106,241	2,106,241	1,970,652	2,046,562	0	59,680	0	59,680	0	2,106,241	0	0	0	26,494	01/15/2041
3137A5-NG-5	FHR 3795 PD - CMO/RMBS		12/01/2022	Paydown		465,884	465,884	502,572	458,823	0	7,061	0	7,061	0	465,884	0	0	0	(8,661)	01/15/2040
3137A5-UT-9	FHR 3786 PB - CMO/RMBS		12/01/2022	Paydown		261,849	261,849	288,361	267,100	0	(5,251)	0	(5,251)	0	261,849	0	0	0	4,613	07/15/2040
3137A6-BU-5	FHR 3813 JB - CMO/RMBS		12/01/2022	Paydown		2,018,584	2,018,584	1,692,851	1,916,030	0	102,554	0	102,554	0	2,018,584	0	0	0	24,410	02/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137A6-FC-1	FHR 3809 GB - CMO/RMBS		12/01/2022	Paydown		1,614,719	1,614,719	1,491,218	1,559,702	0	55,017	0	55,017	0	1,614,719	0	0	0	19,037	02/15/2041
3137A6-QQ-8	FHR 3816 DL - CMO/RMBS		12/01/2022	Paydown		2,162,754	2,162,754	1,860,137	2,060,760	0	101,994	0	101,994	0	2,162,754	0	0	0	24,637	02/15/2031
3137A6-WW-8	FHR 3810 PE - CMO/RMBS		12/01/2022	Paydown		2,132,417	2,132,417	1,904,848	2,034,935	0	97,482	0	97,482	0	2,132,417	0	0	0	40,600	02/15/2041
3137A7-2X-7	FHR 3803 EZ - CMO/RMBS		12/01/2022	Paydown		3,260,322	3,260,322	2,940,791	3,197,042	0	63,281	0	63,281	0	3,260,322	0	0	0	57,542	02/15/2026
3137A7-7E-4	FHR 3803 ZQ - CMO/RMBS		12/01/2022	Various		5,134,683	5,325,852	4,970,893	5,163,876	0	(29,187)	0	(29,187)	0	5,134,689	0	(6)	(6)	95,290	12/15/2040
3137A7-K8-2	FHR 3810 NZ - CMO/RMBS		12/01/2022	Various		2,833,442	2,833,464	2,426,397	2,588,186	0	245,075	0	245,075	0	2,833,336	0	107	107	48,312	02/15/2041
3137A8-3M-8	FHR 3820 DC - CMO/RMBS		12/01/2022	Various		3,268,436	3,268,483	2,970,737	3,134,094	0	134,332	0	134,332	0	3,268,425	0	11	11	56,497	03/15/2041
3137A8-AL-2	FHR 3820 NB - CMO/RMBS		12/01/2022	Paydown		294,855	294,854	324,294	286,212	0	8,643	0	8,643	0	294,855	0	0	0	(10,255)	05/15/2040
3137A8-BZ-0	FHR 3820 WB - CMO/RMBS		12/01/2022	Paydown		2,281,705	2,281,705	2,112,894	2,234,613	0	47,091	0	47,091	0	2,281,705	0	0	0	44,870	03/15/2031
3137A8-KF-4	FHR 3822 ZG - CMO/RMBS		08/22/2022	Paydown		26,003	0	0	0	0	26,003	0	26,003	0	26,003	0	0	0	0	02/15/2041
3137A8-NP-9	FHR 3830 LB - CMO/RMBS		12/01/2022	Paydown		961,888	961,888	952,269	956,689	0	5,199	0	5,199	0	961,888	0	0	0	13,982	03/15/2041
3137AN-2M-6	FHR 4019 EZ - CMO/RMBS		12/01/2022	Paydown		793,068	793,068	717,589	761,007	0	32,060	0	32,060	0	793,068	0	0	0	8,269	03/15/2042
3137AS-DQ-4	FHR 4076 AZ - CMO/RMBS		12/01/2022	Paydown		3,260,938	3,260,938	3,259,186	3,265,322	0	(4,384)	0	(4,384)	0	3,260,938	0	0	0	50,147	07/15/2042
3137AT-RU-8	FHR 4097 ZT - CMO/RMBS		12/01/2022	Paydown		1,464,566	1,464,566	1,479,171	1,469,905	0	(5,340)	0	(5,340)	0	1,464,566	0	0	0	15,690	08/15/2042
3137AW-PU-3	FHR 4136 ZT - CMO/RMBS		12/01/2022	Paydown		1,383,186	1,383,186	1,359,489	1,372,339	0	10,847	0	10,847	0	1,383,186	0	0	0	12,588	08/15/2042
3137B2-BD-1	FHR 4199 YZ - CMO/RMBS		12/01/2022	Paydown		2,124,782	2,124,782	2,129,852	2,125,861	0	(1,079)	0	(1,079)	0	2,124,782	0	0	0	28,514	05/15/2043
3137B3-3J-5	FHR 4213 ZD - CMO/RMBS		12/01/2022	Paydown		2,553,867	2,553,867	2,220,453	2,400,762	0	153,105	0	153,105	0	2,553,867	0	0	0	42,570	06/15/2043
3137B6-N4-9	FHR 4281 DZ - CMO/RMBS		12/01/2022	Paydown		328,151	328,151	327,602	327,704	0	447	0	447	0	328,151	0	0	0	6,607	12/15/2043
3137BG-3B-3	FHR 4430 NL - CMO/RMBS		12/01/2022	Paydown		997,561	997,561	996,937	996,517	0	1,044	0	1,044	0	997,561	0	0	0	13,455	11/15/2041
3137BG-HY-8	FHR 4441 LB - CMO/RMBS		12/01/2022	Paydown		1,270,523	1,270,523	1,283,594	1,272,862	0	(2,339)	0	(2,339)	0	1,270,523	0	0	0	16,879	05/15/2042
3137BH-KY-2	FHR 4461 LZ - CMO/RMBS		12/01/2022	Paydown		191,794	191,794	185,688	187,106	0	4,688	0	4,688	0	191,794	0	0	0	1,375	03/15/2045
3137BY-5W-6	FHR 4680 BQ - CMO/RMBS		12/01/2022	Paydown		455,294	455,294	472,936	471,424	0	(16,131)	0	(16,131)	0	455,294	0	0	0	5,922	05/15/2047
3137BY-CP-3	FHR 4680 ZT - CMO/RMBS		12/01/2022	Paydown		274,414	274,414	287,723	281,274	0	(6,860)	0	(6,860)	0	274,414	0	0	0	6,499	04/15/2047
3137F1-WV-6	FHR 4700 Z - CMO/RMBS		12/01/2022	Paydown		1,189,246	1,189,246	1,246,428	1,216,356	0	(27,110)	0	(27,110)	0	1,189,246	0	0	0	31,510	06/15/2047
3137F3-5B-6	FHR 4770 JW - CMO/RMBS		12/01/2022	Paydown		609,616	609,616	652,860	632,571	0	(22,955)	0	(22,955)	0	609,616	0	0	0	21,242	02/15/2048
3137F3-V6-8	FHR 4764 TL - CMO/RMBS		12/01/2022	Paydown		1,270,817	1,270,817	1,338,528	1,311,783	0	(40,966)	0	(40,966)	0	1,270,817	0	0	0	17,508	12/15/2047
3137F3-YX-6	FHR 4769 CL - CMO/RMBS		12/01/2022	Paydown		1,835,933	1,835,933	1,932,320	1,891,462	0	(55,529)	0	(55,529)	0	1,835,933	0	0	0	22,094	02/15/2048
3137FH-RR-6	FHR 4835 MY - CMO/RMBS		12/01/2022	Paydown		881,979	881,979	926,629	908,164	0	(26,185)	0	(26,185)	0	881,979	0	0	0	12,371	04/15/2048
3137FT-ZZ-3	FHMS 2020-KF79 AL - CMBS		12/27/2022	Paydown		1,776,932	1,776,932	1,776,932	1,776,932	0	0	0	0	0	1,776,932	0	0	0	4,216	05/25/2030
3137GA-JB-4	FHR 3748 D - CMO/RMBS		06/15/2022	Paydown		1,214,960	1,214,960	1,187,813	1,161,334	0	3,094	0	3,094	0	1,214,960	0	0	0	13,240	11/15/2039
3137GA-JM-0	FHR 3748 E - CMO/RMBS		12/01/2022	Paydown		843,317	843,317	728,745	792,705	0	50,612	0	50,612	0	843,317	0	0	0	14,996	10/15/2040
3137GA-QX-8	FHR 3740 ME - CMO/RMBS		12/01/2022	Paydown		1,562,817	1,562,817	1,411,419	1,504,974	0	57,843	0	57,843	0	1,562,817	0	0	0	21,284	10/15/2040
31380A-LE-0	FN 434225 - RMBS		12/01/2022	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	1	08/01/2028
31380B-B3-3	FN 434858 - RMBS		12/01/2022	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	08/01/2028
31380B-DM-9	FN 434908 - RMBS		12/01/2022	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	09/01/2028
31380F-TD-3	FN 438948 - RMBS		12/01/2022	Paydown		3,314	3,314	3,360	3,343	0	(30)	0	(30)	0	3,314	0	0	0	88	04/01/2028
31380H-S9-9	FN 440744 - RMBS		12/01/2022	Paydown		281	281	279	280	0	2	0	2	0	281	0	0	0	6	12/01/2028
31380H-VZ-7	FN 440832 - RMBS		12/01/2022	Paydown		1,609	1,609	1,596	1,600	0	9	0	9	0	1,609	0	0	0	46	10/01/2028
31380L-XL-7	FN 443583 - RMBS		12/01/2022	Paydown		77	77	78	77	0	0	0	0	0	77	0	0	0	2	09/01/2028
31380N-X6-6	FN 445401 - RMBS		12/01/2022	Paydown		529	529	525	526	0	3	0	3	0	529	0	0	0	11	12/01/2028
31380P-Q4-4	FN 446075 - RMBS		12/01/2022	Various		10,196	10,204	509,718	9,740	0	378	0	378	0	10,129	0	67	67	201	11/01/2028
31380S-YZ-0	FN 449028 - RMBS		12/01/2022	Paydown		82	82	81	81	0	0	0	0	0	82	0	0	0	2	11/01/2028
31380T-4M-0	FN 450028 - RMBS		12/01/2022	Paydown		2,883	2,883	497,784	2,785	0	98	0	98	0	2,883	0	0	0	72	12/01/2028
31380T-4N-8	FN 450029 - RMBS		12/01/2022	Paydown		3,458	3,458	289,337	2,493	0	965	0	965	0	3,458	0	0	0	79	12/01/2028
31380T-Z7-9	FN 449966 - RMBS		12/01/2022	Paydown		34	34	35	34	0	0	0	0	0	34	0	0	0	1	12/01/2028
31380U-AS-7	FN 450117 - RMBS		09/26/2022	Paydown		5,785	5,785	5,793	5,810	0	(25)	0	(25)	0	5,785	0	0	0	292	12/01/2028
31380U-E7-9	FN 450258 - RMBS		12/01/2022	Paydown		846	846	807	826	0	20	0	20	0	846	0	0	0	20	12/01/2028
31380X-6A-5	FN 453665 - RMBS		12/01/2022	Paydown		74	74	73	73	0	0	0	0	0	74	0	0	0	2	12/01/2028
31380Y-H9-4	FN 453956 - RMBS		12/01/2022	Paydown		1,505	1,505	1,493	1,497	0	8	0	8	0	1,505	0	0	0	33	12/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31380Y-RT-9	FN 454198 - RMBS		03/25/2022	Paydown		164	164	164	164	0	0	0	0	0	164	0	0	0	2	12/01/2028
31381A-EM-9	FN 454740 - RMBS		12/01/2022	Paydown		25	25	25	25	0	0	0	0	0	25	0	0	0	1	12/01/2028
31381A-EX-5	FN 454750 - RMBS		12/01/2022	Paydown		547	547	545	546	0	1	0	1	0	547	0	0	0	13	12/01/2028
31381A-RJ-2	FN 455089 - RMBS		12/01/2022	Paydown		369	369	370	369	0	0	0	0	0	369	0	0	0	9	12/01/2028
31381A-TG-6	FN 455151 - RMBS		12/01/2022	Paydown		149	149	148	148	0	1	0	1	0	149	0	0	0	3	12/01/2028
31381B-5G-0	FN 456347 - RMBS		12/01/2022	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	12/01/2028
31381B-F9-5	FN 455692 - RMBS		12/01/2022	Paydown		668	668	663	665	0	4	0	4	0	668	0	0	0	14	12/01/2028
31381C-JN-8	FN 456669 - RMBS		12/01/2022	Paydown		318	318	321	323	0	(4)	0	(4)	0	318	0	0	0	33	01/01/2029
31381E-6H-1	FN 459072 - RMBS		12/01/2022	Paydown		399	399	402	400	0	(1)	0	(1)	0	399	0	0	0	3	01/01/2029
31382D-UN-2	FN 479489 - RMBS		12/01/2022	Paydown		19	19	18	18	0	0	0	0	0	19	0	0	0	0	02/01/2029
31382K-DB-1	FN 484398 - RMBS		12/01/2022	Paydown		52	52	52	52	0	0	0	0	0	52	0	0	0	1	03/01/2029
31382Q-P5-8	FN 489244 - RMBS		01/25/2022	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	08/01/2029
31382R-F6-5	FN 489889 - RMBS		12/01/2022	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	06/01/2029
31382R-ZK-2	FN 490446 - RMBS		12/01/2022	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	0	03/01/2029
31382S-HE-4	FN 490829 - RMBS		12/01/2022	Paydown		590	590	582	585	0	5	0	5	0	590	0	0	0	11	05/01/2029
31382T-HB-8	FN 491726 - RMBS		12/01/2022	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	1	03/01/2029
31382T-KM-0	FN 491800 - RMBS		07/25/2022	Paydown		587	587	589	588	0	0	0	0	0	587	0	0	0	15	05/01/2029
31382U-MV-5	FN 492772 - RMBS		12/01/2022	Paydown		392	392	396	394	0	(1)	0	(1)	0	392	0	0	0	6	06/01/2029
31382U-R3-2	FN 492906 - RMBS		12/01/2022	Paydown		1,426	1,426	1,418	1,421	0	6	0	6	0	1,426	0	0	0	39	01/01/2029
31382V-WA-8	FN 493941 - RMBS		12/01/2022	Paydown		802	802	792	796	0	6	0	6	0	802	0	0	0	11	04/01/2029
31382V-WD-2	FN 493944 - RMBS		12/01/2022	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	04/01/2029
31382Y-DS-4	FN 496113 - RMBS		12/01/2022	Paydown		34	34	35	34	0	0	0	0	0	34	0	0	0	1	04/01/2029
31383A-H2-8	FN 497149 - RMBS		12/01/2022	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/01/2029
31383A-R9-2	FN 497412 - RMBS		12/01/2022	Paydown		5,019	5,019	5,012	4,999	0	20	0	20	0	5,019	0	0	0	378	05/01/2029
31383C-HZ-1	FN 498948 - RMBS		12/01/2022	Paydown		32	32	33	33	0	0	0	0	0	32	0	0	0	1	06/01/2029
31383C-SW-6	FN 499233 - RMBS		10/25/2022	Paydown		240	240	242	240	0	(1)	0	(1)	0	240	0	0	0	12	07/01/2029
31383E-R4-5	FN 501007 - RMBS		12/01/2022	Paydown		298	298	306	302	0	(4)	0	(4)	0	298	0	0	0	8	08/01/2029
31383H-NA-8	FN 503585 - RMBS		12/01/2022	Paydown		55	55	55	55	0	0	0	0	0	55	0	0	0	1	07/01/2029
31383H-NK-6	FN 503594 - RMBS		12/01/2022	Paydown		758	758	748	752	0	6	0	6	0	758	0	0	0	18	06/01/2029
31383J-HA-1	FN 504325 - RMBS		12/01/2022	Paydown		17	18	18	18	0	0	0	0	0	17	0	0	0	0	10/01/2029
31383J-WU-0	FN 504759 - RMBS		08/25/2022	Paydown		3,418	3,418	3,475	3,438	0	(20)	0	(20)	0	3,418	0	0	0	165	07/01/2027
31383K-2A-4	FN 505769 - RMBS		08/09/2022	Various		3,404	3,420	3,450	3,432	0	(3)	0	(3)	0	3,430	0	(25)	(25)	147	07/01/2029
31383K-NV-5	FN 505404 - RMBS		12/01/2022	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	1	07/01/2029
31383K-T4-9	FN 505571 - RMBS		08/09/2022	Various		1,112	1,117	1,127	1,121	0	0	0	0	0	1,121	0	(8)	(8)	48	07/01/2029
31383K-XM-4	FN 505684 - RMBS		12/01/2022	Paydown		2,705	2,705	2,729	2,715	0	(10)	0	(10)	0	2,705	0	0	0	20	07/01/2029
31383L-JJ-5	FN 506165 - RMBS		08/09/2022	Various		4,110	4,129	4,230	4,215	0	(11)	0	(11)	0	4,204	0	(94)	(94)	222	10/01/2029
31383L-ZX-6	FN 506658 - RMBS		12/01/2022	Paydown		197	197	199	199	0	(2)	0	(2)	0	197	0	0	0	11	09/01/2029
31383P-A3-0	FN 508626 - RMBS		09/26/2022	Paydown		179	179	180	179	0	(1)	0	(1)	0	179	0	0	0	7	08/01/2029
31383Q-FR-0	FN 509676 - RMBS		04/25/2022	Paydown		189	189	191	190	0	(1)	0	(1)	0	189	0	0	0	4	08/01/2029
31383S-CJ-7	FN 511373 - RMBS		12/01/2022	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	1	08/01/2029
31383S-EJ-5	FN 511437 - RMBS		11/25/2022	Paydown		1,638	1,638	1,615	1,631	0	9	0	9	0	1,638	0	0	0	88	09/01/2029
31383S-QF-0	FN 511754 - RMBS		12/01/2022	Paydown		503	503	517	510	0	(7)	0	(7)	0	503	0	0	0	13	11/01/2029
31383V-EC-3	FN 514131 - RMBS		12/01/2022	Paydown		27	27	28	28	0	0	0	0	0	27	0	0	0	1	10/01/2029
31383V-KC-6	FN 514291 - RMBS		12/01/2022	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	0	09/01/2029
31383W-2J-9	FN 515677 - RMBS		12/01/2022	Paydown		415	415	418	416	0	(1)	0	(1)	0	415	0	0	0	10	09/01/2029
31383W-UX-7	FN 515498 - RMBS		12/01/2022	Paydown		616	616	622	618	0	(2)	0	(2)	0	616	0	0	0	14	10/01/2029
31383Y-NE-3	FN 517089 - RMBS		12/01/2022	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	10/01/2029
31384A-FX-1	FN 517782 - RMBS		04/25/2022	Paydown		50	50	50	50	0	0	0	0	0	50	0	0	0	1	11/01/2029
31384A-GR-3	FN 517808 - RMBS		12/01/2022	Paydown		79	79	78	78	0	1	0	1	0	79	0	0	0	2	01/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31384A-W2-0	FN 518265 - RMBS		12/01/2022	Paydown		612	612	617	614	0	(2)	0	(2)	0	612	0	0	0	16	10/01/2029
31384E-BZ-2	FN 521256 - RMBS		12/01/2022	Paydown		238	238	238	238	0	0	0	0	0	238	0	0	0	5	12/01/2029
31384F-XG-7	FN 522779 - RMBS		12/01/2022	Paydown		69	69	68	68	0	0	0	0	0	69	0	0	0	3	12/01/2029
31384K-L8-7	FN 526051 - RMBS		12/01/2022	Paydown		95	95	96	96	0	0	0	0	0	95	0	0	0	2	12/01/2029
31384K-MP-8	FN 526066 - RMBS		08/09/2022	Various		26,623	26,748	26,739	26,713	0	4	0	4	0	26,717	0	(94)	(94)	1,355	12/01/2029
31384L-DE-1	FN 526701 - RMBS		12/01/2022	Paydown		3,422	3,422	3,421	3,417	0	5	0	5	0	3,422	0	0	0	91	01/01/2030
31384L-TS-3	FN 527161 - RMBS		12/01/2022	Paydown		126	126	124	124	0	1	0	1	0	126	0	0	0	3	12/01/2029
31384M-HU-9	FN 527743 - RMBS		07/25/2022	Paydown		3,176	3,176	3,132	3,134	0	27	0	27	0	3,176	0	0	0	127	01/01/2030
31384T-S5-7	FN 533440 - RMBS		12/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/01/2030
31384V-PK-2	FN 535126 - RMBS		12/01/2022	Paydown		153	153	150	151	0	2	0	2	0	153	0	0	0	3	12/01/2028
31384V-RK-0	FN 535190 - RMBS		12/01/2022	Paydown		2,058	2,058	2,061	2,058	0	0	0	0	0	2,058	0	0	0	57	03/01/2030
31384V-UN-0	FN 535289 - RMBS		12/01/2022	Paydown		590	590	587	587	0	3	0	3	0	590	0	0	0	10	05/01/2030
31384V-WD-0	FN 535344 - RMBS		12/01/2022	Paydown		84	84	85	84	0	0	0	0	0	84	0	0	0	2	05/01/2030
31384V-YV-8	FN 535424 - RMBS		12/01/2022	Paydown		987	987	986	985	0	1	0	1	0	987	0	0	0	23	07/01/2030
31384W-B9-0	FN 535664 - RMBS		12/01/2022	Paydown		430	430	438	435	0	(5)	0	(5)	0	430	0	0	0	10	01/01/2031
31384W-GU-8	FN 535811 - RMBS		08/09/2022	Various		255	256	256	255	0	0	0	0	0	256	0	(1)	(1)	11	04/01/2031
31384W-HG-8	FN 535831 - RMBS		12/01/2022	Various		1,957	1,965	1,942	1,948	0	4	0	4	0	1,952	0	5	5	80	04/01/2031
31384W-HP-8	FN 535838 - RMBS		08/09/2022	Various		212	213	215	214	0	0	0	0	0	214	0	(2)	(2)	9	04/01/2031
31384W-JZ-4	FN 535880 - RMBS		12/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	02/01/2031
31384W-K5-8	FN 535916 - RMBS		12/01/2022	Paydown		427	427	426	426	0	1	0	1	0	427	0	0	0	13	05/01/2031
31384W-LM-0	FN 535932 - RMBS		08/09/2022	Various		340	342	339	340	0	0	0	0	0	340	0	0	0	13	05/01/2031
31384W-LN-8	FN 535933 - RMBS		12/01/2022	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	05/01/2031
31385H-5B-4	FN 545442 - RMBS		12/01/2022	Paydown		5,779	5,779	5,709	5,726	0	54	0	54	0	5,779	0	0	0	112	02/01/2032
31385H-UQ-3	FN 545191 - RMBS		12/01/2022	Paydown		2,746	2,746	2,800	2,780	0	(33)	0	(33)	0	2,746	0	0	0	60	09/01/2031
31385J-DJ-4	FN 545605 - RMBS		12/01/2022	Paydown		1,218	1,218	1,240	1,231	0	(13)	0	(13)	0	1,218	0	0	0	29	05/01/2032
31385J-K8-0	FN 545819 - RMBS		12/01/2022	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	0	08/01/2032
31385J-NG-9	FN 545891 - RMBS		08/09/2022	Various		1,143	1,148	1,143	1,143	0	1	0	1	0	1,144	0	(1)	(1)	48	07/01/2032
31385W-5H-8	FN 555348 - RMBS		12/01/2022	Paydown		830	830	827	827	0	3	0	3	0	830	0	0	0	12	01/01/2033
31385W-DY-2	FN 554619 - RMBS		12/01/2022	Paydown		473	473	480	476	0	(4)	0	(4)	0	473	0	0	0	25	11/01/2030
31385X-AS-6	FN 555417 - RMBS		12/01/2022	Paydown		1,686	1,686	1,676	1,677	0	9	0	9	0	1,686	0	0	0	37	05/01/2033
31385Y-F2-6	FN 556485 - RMBS		11/25/2022	Paydown		777	777	784	780	0	(3)	0	(3)	0	777	0	0	0	42	03/01/2030
31386C-KK-7	FN 559298 - RMBS		12/01/2022	Paydown		62	62	62	62	0	0	0	0	0	62	0	0	0	2	11/01/2030
31386C-S5-2	FN 559540 - RMBS		12/01/2022	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	12/01/2030
31386E-YS-1	FN 561521 - RMBS		12/01/2022	Paydown		976	976	966	968	0	8	0	8	0	976	0	0	0	24	12/01/2030
31386F-F6-7	FN 561889 - RMBS		12/01/2022	Paydown		1,344	1,344	1,349	1,350	0	(6)	0	(6)	0	1,344	0	0	0	66	12/01/2030
31386F-PH-2	FN 562124 - RMBS		12/01/2022	Paydown		347	347	352	350	0	(3)	0	(3)	0	347	0	0	0	6	12/01/2030
31386F-XN-0	FN 562385 - RMBS		12/01/2022	Paydown		286	286	287	286	0	0	0	0	0	286	0	0	0	7	01/01/2031
31386H-3Z-2	FN 564316 - RMBS		12/01/2022	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	1	11/01/2030
31386H-6X-4	FN 564386 - RMBS		12/01/2022	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	0	12/01/2030
31386J-EH-6	FN 564536 - RMBS		12/01/2022	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	0	01/01/2031
31386L-6Z-0	FN 567088 - RMBS		08/09/2022	Various		666	670	680	669	0	0	0	0	0	669	0	(2)	(2)	36	01/01/2031
31386L-VK-5	FN 566818 - RMBS		08/09/2022	Various		114	115	115	115	0	0	0	0	0	115	0	0	0	5	05/01/2031
31386N-CC-0	FN 568067 - RMBS		12/01/2022	Paydown		546	546	544	544	0	2	0	2	0	546	0	0	0	23	06/01/2031
31386P-ZU-0	FN 569655 - RMBS		12/01/2022	Paydown		59	59	57	58	0	1	0	1	0	59	0	0	0	1	01/01/2032
31386T-QK-4	FN 572958 - RMBS		12/01/2022	Paydown		70	70	69	69	0	1	0	1	0	70	0	0	0	0	05/01/2031
31387B-EN-9	FN 578941 - RMBS		12/01/2022	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	1	04/01/2031
31387B-GP-2	FN 579006 - RMBS		12/01/2022	Paydown		369	369	369	369	0	0	0	0	0	369	0	0	0	9	05/01/2031
31387B-UV-3	FN 579396 - RMBS		12/01/2022	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	1	05/01/2031
31387B-UY-7	FN 579399 - RMBS		12/01/2022	Paydown		69	69	69	69	0	0	0	0	0	69	0	0	0	2	05/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31387B-WY-5	FN 579463 - RMBS		12/01/2022	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	04/01/2031
31387C-QA-2	FN 580149 - RMBS		12/01/2022	Paydown		190	190	190	190	0	1	0	1	0	190	0	0	0	2	07/01/2031
31387F-3B-8	FN 583194 - RMBS		12/01/2022	Paydown		372	372	367	369	0	3	0	3	0	372	0	0	0	8	05/01/2031
31387F-3F-9	FN 583198 - RMBS		12/01/2022	Paydown		34	34	33	34	0	0	0	0	0	34	0	0	0	1	05/01/2031
31387F-ZA-5	FN 583137 - RMBS		12/01/2022	Paydown		46	46	45	46	0	0	0	0	0	46	0	0	0	1	05/01/2031
31387H-JG-6	FN 584463 - RMBS		12/01/2022	Paydown		38	38	37	38	0	0	0	0	0	38	0	0	0	1	08/01/2031
31387J-JH-0	FN 585364 - RMBS		12/01/2022	Various		21	22	22	22	0	0	0	0	0	22	0	0	0	1	06/01/2031
31387K-HQ-9	FN 586239 - RMBS		12/01/2022	Paydown		204	204	199	200	0	4	0	4	0	204	0	0	0	5	08/01/2031
31387N-WR-4	FN 589356 - RMBS		12/01/2022	Various		646	648	644	642	0	1	0	1	0	646	0	0	0	24	06/01/2031
31387P-RA-2	FN 590081 - RMBS		12/01/2022	Paydown		65	65	65	65	0	0	0	0	0	65	0	0	0	2	06/01/2031
31387P-RH-7	FN 590088 - RMBS		12/01/2022	Paydown		3,538	3,538	3,592	3,566	0	(28)	0	(28)	0	3,538	0	0	0	88	06/01/2031
31387R-4R-6	FN 592232 - RMBS		08/09/2022	Various		11,081	11,134	10,979	11,016	0	8	0	8	0	11,024	0	57	57	493	07/01/2031
31387R-6X-1	FN 592286 - RMBS		12/01/2022	Paydown		647	647	650	651	0	(5)	0	(5)	0	647	0	0	0	16	06/01/2031
31387R-VM-7	FN 592020 - RMBS		12/01/2022	Paydown		278	278	277	277	0	1	0	1	0	278	0	0	0	6	06/01/2031
31387U-VL-2	FN 594719 - RMBS		08/09/2022	Various		540	543	542	542	0	0	0	0	0	542	0	(1)	(1)	24	07/01/2031
31387W-2J-5	FN 596677 - RMBS		12/01/2022	Paydown		20,160	20,160	20,409	20,330	0	(170)	0	(170)	0	20,160	0	0	0	268	08/01/2031
31387W-MR-5	FN 596268 - RMBS		12/01/2022	Paydown		93	93	13,697	86	0	7	0	7	0	93	0	0	0	2	08/01/2031
31387W-NE-3	FN 596289 - RMBS		12/01/2022	Paydown		37	37	37	37	0	0	0	0	0	37	0	0	0	1	08/01/2031
31387X-ZJ-7	FN 597545 - RMBS		12/01/2022	Paydown		73	73	74	73	0	0	0	0	0	73	0	0	0	2	09/01/2031
31388A-3A-0	FN 599393 - RMBS		12/01/2022	Paydown		81	81	80	81	0	1	0	1	0	81	0	0	0	2	08/01/2031
31388D-JK-5	FN 601566 - RMBS		08/09/2022	Various		1,442	1,449	1,429	1,434	0	1	0	1	0	1,435	0	7	7	64	08/01/2031
31388D-UL-0	FN 601887 - RMBS		12/01/2022	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	1	08/01/2031
31388K-DC-3	FN 606799 - RMBS		12/01/2022	Paydown		111	111	112	112	0	(1)	0	(1)	0	111	0	0	0	3	10/01/2031
31388K-JH-6	FN 606964 - RMBS		12/01/2022	Paydown		7,064	7,064	7,238	7,144	0	(80)	0	(80)	0	7,064	0	0	0	197	10/01/2031
31388U-D6-4	FN 614925 - RMBS		12/01/2022	Paydown		99	99	98	98	0	0	0	0	0	99	0	0	0	2	12/01/2031
31388U-DA-5	FN 614897 - RMBS		12/01/2022	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	12/01/2031
31388W-F2-7	FN 616785 - RMBS		08/09/2022	Various		5,839	5,867	5,966	5,925	0	(4)	0	(4)	0	5,921	0	(82)	(82)	280	12/01/2031
31388W-JZ-0	FN 616880 - RMBS		12/01/2022	Paydown		223	223	222	222	0	1	0	1	0	223	0	0	0	6	12/01/2031
31388W-WW-2	FN 617261 - RMBS		12/01/2022	Paydown		742	742	749	745	0	(3)	0	(3)	0	742	0	0	0	18	12/01/2031
31388Y-ZU-9	FN 619155 - RMBS		12/01/2022	Paydown		150	150	152	153	0	(2)	0	(2)	0	150	0	0	0	15	03/01/2032
31389A-RJ-4	FN 619789 - RMBS		12/01/2022	Paydown		48	48	49	49	0	0	0	0	0	48	0	0	0	1	12/01/2031
31389C-EZ-8	FN 621252 - RMBS		12/01/2022	Paydown		116	116	117	116	0	(1)	0	(1)	0	116	0	0	0	3	02/01/2032
31389G-ZW-3	FN 625457 - RMBS		12/01/2022	Paydown		59,222	59,222	58,667	57,967	0	1,255	0	1,255	0	59,222	0	0	0	306	02/01/2032
31389L-ZM-4	FN 629048 - RMBS		12/01/2022	Paydown		98	98	99	99	0	0	0	0	0	98	0	0	0	2	04/01/2032
31389M-BH-9	FN 629240 - RMBS		12/01/2022	Paydown		1,057	1,057	1,019	1,030	0	27	0	27	0	1,057	0	0	0	21	02/01/2032
31389M-CQ-8	FN 629279 - RMBS		08/09/2022	Various		1,183	1,189	1,194	1,193	0	0	0	0	0	1,193	0	(9)	(9)	53	02/01/2032
31389N-KX-2	FN 630410 - RMBS		12/01/2022	Paydown		2,351	2,351	2,340	2,341	0	10	0	10	0	2,351	0	0	0	19	03/01/2032
31389P-5X-4	FN 631862 - RMBS		01/25/2022	Paydown		105,651	105,651	105,206	103,334	0	2,318	0	2,318	0	105,651	0	0	0	211	02/01/2032
31389S-7A-6	FN 634589 - RMBS		12/01/2022	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	0	12/01/2031
31389S-S7-0	FN 634242 - RMBS		12/01/2022	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	03/01/2032
31389T-LH-3	FN 634928 - RMBS		08/09/2022	Various		2,410	2,422	2,411	2,412	0	1	0	1	0	2,413	0	(3)	(3)	107	03/01/2032
31389W-NL-5	FN 637695 - RMBS		12/01/2022	Paydown		4,988	4,988	4,965	4,970	0	19	0	19	0	4,988	0	0	0	197	04/01/2032
31389W-U2-9	FN 637901 - RMBS		12/01/2022	Paydown		1,373	1,373	1,369	1,368	0	5	0	5	0	1,373	0	0	0	39	03/01/2032
31389X-6Y-4	FN 639087 - RMBS		08/09/2022	Various		1,784	1,791	1,783	1,784	0	2	0	2	0	1,786	0	(2)	(2)	75	05/01/2032
31389Y-UT-6	FN 639694 - RMBS		12/01/2022	Paydown		82	82	82	82	0	0	0	0	0	82	0	0	0	2	03/01/2032
3138A1-SL-6	FN AH0522 - RMBS		12/01/2022	Paydown		22,595	22,595	22,775	21,970	0	625	0	625	0	22,595	0	0	0	(1,641)	12/01/2040
3138A2-A2-5	FN AH0924 - RMBS		12/01/2022	Paydown		29,131	29,131	29,859	33,482	0	(4,351)	0	(4,351)	0	29,131	0	0	0	4,693	12/01/2040
3138A2-AX-7	FN AH0921 - RMBS		12/01/2022	Paydown		50,672	50,672	52,826	60,350	0	(9,678)	0	(9,678)	0	50,672	0	0	0	5,222	12/01/2040
3138A3-UZ-8	FN AH2399 - RMBS		12/01/2022	Paydown		509,135	509,135	531,728	530,708	0	(21,573)	0	(21,573)	0	509,135	0	0	0	7,661	01/01/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138A4-XN-0	FN AH3384 - RMBS		12/01/2022	Paydown		397,403	397,403	405,289	404,661	0	(7,258)	0	(7,258)	0	397,403	0	0	0	4,831	01/01/2041
3138A5-BP-6	FN AH3645 - RMBS		12/01/2022	Paydown		34,809	34,809	36,043	40,034	0	(5,225)	0	(5,225)	0	34,809	0	0	0	3,160	02/01/2041
3138A5-TT-9	FN AH4161 - RMBS		12/01/2022	Paydown		19,202	19,202	19,616	21,407	0	(2,204)	0	(2,204)	0	19,202	0	0	0	2,275	01/01/2041
3138A6-KV-1	FN AH4807 - RMBS		12/01/2022	Paydown		49,401	667,328	662,323	663,960	0	(614,560)	0	(614,560)	0	49,401	0	0	0	620	02/01/2026
3138A6-T5-9	FN AH5071 - RMBS		12/01/2022	Paydown		669,583	669,583	681,406	670,416	0	(833)	0	(833)	0	669,583	0	0	0	(7,584)	03/01/2041
3138A7-FX-1	FN AH5581 - RMBS		12/01/2022	Paydown		761,673	761,673	777,739	776,559	0	(14,886)	0	(14,886)	0	761,673	0	0	0	13,555	02/01/2041
3138A7-G6-9	FN AH5620 - RMBS		12/01/2022	Paydown		13,217	13,217	13,683	13,236	0	(20)	0	(20)	0	13,217	0	0	0	665	02/01/2026
3138A7-QK-7	FN AH5857 - RMBS		12/01/2022	Paydown		9,695	9,695	9,770	9,943	0	(248)	0	(248)	0	9,695	0	0	0	620	02/01/2041
3138A8-J4-9	FN AH6582 - RMBS		12/01/2022	Paydown		160,256	160,256	157,101	157,197	0	3,059	0	3,059	0	160,256	0	0	0	2,866	03/01/2041
3138A8-SR-8	FN AH6827 - RMBS		12/01/2022	Paydown		17,125	17,125	17,697	17,949	0	(825)	0	(825)	0	17,125	0	0	0	903	03/01/2026
3138A8-XC-5	FN AH6974 - RMBS		12/01/2022	Paydown		58,223	58,223	57,786	57,954	0	269	0	269	0	58,223	0	0	0	914	02/01/2026
3138AA-Y3-9	FN AH8829 - RMBS		12/01/2022	Paydown		455,650	455,650	464,621	472,270	0	(16,620)	0	(16,620)	0	455,650	0	0	0	22,047	03/01/2041
3138AA-YS-4	FN AH8820 - RMBS		12/01/2022	Paydown		17,608	17,608	18,290	20,194	0	(2,586)	0	(2,586)	0	17,608	0	0	0	1,812	03/01/2041
3138AB-CW-7	FN AH9084 - RMBS		12/01/2022	Paydown		60,784	60,784	62,389	64,397	0	(3,613)	0	(3,613)	0	60,784	0	0	0	3,386	04/01/2041
3138AD-2U-8	FN AI0786 - RMBS		12/01/2022	Paydown		19,911	19,911	20,739	22,879	0	(2,968)	0	(2,968)	0	19,911	0	0	0	1,532	04/01/2041
3138AD-5T-8	FN AI0857 - RMBS		12/01/2022	Paydown		162,623	162,623	171,237	171,900	0	(9,277)	0	(9,277)	0	162,623	0	0	0	1,554	12/01/2041
3138AE-GJ-6	FN AI1100 - RMBS		12/01/2022	Paydown		13,078	13,078	13,768	15,915	0	(2,838)	0	(2,838)	0	13,078	0	0	0	1,330	07/01/2041
3138AE-GK-3	FN AI1101 - RMBS		12/01/2022	Paydown		45,193	45,193	47,834	51,714	0	(6,521)	0	(6,521)	0	45,193	0	0	0	3,088	07/01/2041
3138AF-XA-3	FN AI2472 - RMBS		12/01/2022	Paydown		21,931	21,931	22,763	26,626	0	(4,695)	0	(4,695)	0	21,931	0	0	0	3,472	05/01/2041
3138AJ-WD-0	FN AI5143 - RMBS		12/01/2022	Paydown		85,702	85,702	90,076	98,384	0	(12,682)	0	(12,682)	0	85,702	0	0	0	6,846	07/01/2041
3138AK-GL-7	FN AI5602 - RMBS		12/01/2022	Paydown		34,810	34,810	36,474	40,087	0	(5,278)	0	(5,278)	0	34,810	0	0	0	2,506	07/01/2041
3138AS-YQ-9	FN AJ1618 - RMBS		12/01/2022	Paydown		235,648	235,648	246,841	246,297	0	(10,649)	0	(10,649)	0	235,648	0	0	0	3,004	10/01/2041
3138AU-VE-4	FN AJ3312 - RMBS		12/01/2022	Paydown		112,926	112,926	117,655	118,813	0	(5,887)	0	(5,887)	0	112,926	0	0	0	2,925	11/01/2041
3138AV-F3-4	FN AJ3785 - RMBS		12/01/2022	Paydown		28,297	28,297	29,470	24,185	0	4,112	0	4,112	0	28,297	0	0	0	(2,482)	11/01/2041
3138AW-2B-8	FN AJ5269 - RMBS		12/01/2022	Paydown		141,248	141,248	150,981	117,586	0	23,662	0	23,662	0	141,248	0	0	0	(11,483)	11/01/2041
3138E0-FE-4	FN AJ7364 - RMBS		12/01/2022	Paydown		137,346	137,346	143,140	143,402	0	(6,056)	0	(6,056)	0	137,346	0	0	0	2,581	11/01/2041
3138E2-QR-9	FN AJ9463 - RMBS		12/01/2022	Paydown		58,769	58,769	61,863	61,674	0	(2,905)	0	(2,905)	0	58,769	0	0	0	884	01/01/2042
3138E4-2Q-3	FN AK0782 - RMBS		12/01/2022	Paydown		12,621	12,621	13,124	14,715	0	(2,093)	0	(2,093)	0	12,621	0	0	0	1,240	01/01/2042
3138EC-KR-3	FN AK7503 - RMBS		12/01/2022	Paydown		157,642	157,642	160,770	160,730	0	(3,089)	0	(3,089)	0	157,642	0	0	0	2,000	04/01/2042
3138ED-GW-5	FN AK8312 - RMBS		12/01/2022	Paydown		164,763	164,763	169,448	161,982	0	2,781	0	2,781	0	164,763	0	0	0	(2,696)	12/01/2042
3138EG-CB-8	FN AL0065 - RMBS		12/01/2022	Paydown		214,829	214,829	216,767	216,831	0	(2,002)	0	(2,002)	0	214,829	0	0	0	4,177	04/01/2041
3138EG-EY-6	FN AL0150 - RMBS		12/01/2022	Paydown		906,004	906,004	911,526	910,818	0	(4,813)	0	(4,813)	0	906,004	0	0	0	14,104	02/01/2041
3138EG-HR-8	FN AL0239 - RMBS		12/01/2022	Paydown		268,363	268,363	265,889	265,758	0	2,605	0	2,605	0	268,363	0	0	0	4,686	04/01/2041
3138EG-HT-4	FN AL0241 - RMBS		12/01/2022	Paydown		35,220	35,220	36,277	33,630	0	1,590	0	1,590	0	35,220	0	0	0	(2,263)	04/01/2041
3138EG-HX-5	FN AL0245 - RMBS		12/01/2022	Paydown		557,810	557,810	563,164	563,257	0	(5,447)	0	(5,447)	0	557,810	0	0	0	10,412	04/01/2041
3138EG-NK-6	FN AL0393 - RMBS		12/01/2022	Paydown		36,998	36,998	38,588	40,947	0	(3,949)	0	(3,949)	0	36,998	0	0	0	2,385	06/01/2041
3138EK-B6-1	FN AL2760 - RMBS		12/01/2022	Paydown		138,619	138,619	148,517	130,401	0	8,218	0	8,218	0	138,619	0	0	0	(3,758)	08/01/2042
3138EK-SE-6	FN AL3216 - RMBS		12/01/2022	Paydown		1,502,949	1,502,949	1,536,765	1,511,585	0	(8,636)	0	(8,636)	0	1,502,949	0	0	0	8,544	02/01/2043
3138EL-C6-8	FN AL3692 - RMBS		12/01/2022	Paydown		1,088,967	1,088,967	1,154,050	1,154,101	0	(65,134)	0	(65,134)	0	1,088,967	0	0	0	19,414	05/01/2043
3138EL-N8-2	FN AL4014 - RMBS		12/01/2022	Paydown		278,995	278,995	294,688	293,877	0	(14,882)	0	(14,882)	0	278,995	0	0	0	4,610	07/01/2043
3138EN-2H-1	FN AL6175 - RMBS		12/01/2022	Paydown		297,282	297,282	312,239	314,116	0	(16,833)	0	(16,833)	0	297,282	0	0	0	4,486	01/01/2044
3138EN-MF-3	FN AL5757 - RMBS		12/01/2022	Paydown		350,236	350,236	358,663	342,559	0	7,677	0	7,677	0	350,236	0	0	0	(9,167)	09/01/2044
3138EN-Z9-3	FN AL6167 - RMBS		12/01/2022	Paydown		961,190	961,190	976,178	976,069	0	(14,879)	0	(14,879)	0	961,190	0	0	0	11,096	01/01/2044
3138EP-2C-7	FN AL7070 - RMBS		12/01/2022	Paydown		1,157,141	1,157,141	1,182,968	1,172,686	0	(15,545)	0	(15,545)	0	1,157,141	0	0	0	13,866	07/01/2043
3138EP-KQ-6	FN AL6602 - RMBS		12/01/2022	Paydown		175,654	175,654	188,704	190,182	0	(14,528)	0	(14,528)	0	175,654	0	0	0	3,192	02/01/2045
3138ER-7C-8	FN AL9890 - RMBS		12/01/2022	Paydown		380,421	380,421	387,614	389,716	0	(9,295)	0	(9,295)	0	380,421	0	0	0	6,178	01/01/2044
3138ER-D6-4	FN AL9124 - RMBS		12/01/2022	Paydown		633,411	633,411	654,759	615,524	0	17,887	0	17,887	0	633,411	0	0	0	(13,763)	01/01/2044
3138ER-E3-0	FN AL9153 - RMBS		12/01/2022	Paydown		273,006	273,006	282,988	266,321	0	6,685	0	6,685	0	273,006	0	0	0	(3,736)	09/01/2046
3138ER-J5-0	FN AL9283 - RMBS		12/01/2022	Paydown		312,808	312,808	325,516	302,993	0	9,815	0	9,815	0	312,808	0	0	0	(6,450)	04/01/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138ER-LA-6	FN AL9320 - RMBS		12/01/2022	Paydown		86,387	86,387	88,641	85,616	0	771	0	771	0	86,387	0	0	0	(924)	08/01/2046
3138ER-ZA-1	FN AL9736 - RMBS		12/01/2022	Paydown		625,895	625,895	664,861	664,101	0	(38,206)	0	(38,206)	0	625,895	0	0	0	12,149	08/01/2043
3138ES-A4-0	FN AL9926 - RMBS		12/01/2022	Paydown		2,051,906	2,051,906	2,058,959	2,058,440	0	(6,534)	0	(6,534)	0	2,051,906	0	0	0	26,405	02/01/2047
3138ET-DM-5	FN AL8207 - RMBS		12/01/2022	Paydown		631,146	631,146	645,795	647,536	0	(16,389)	0	(16,389)	0	631,146	0	0	0	11,538	03/01/2046
3138ET-XV-3	FN AL8791 - RMBS		12/01/2022	Paydown		1,191,265	1,191,265	1,206,342	1,210,234	0	(18,969)	0	(18,969)	0	1,191,265	0	0	0	19,292	06/01/2046
3138L3-5K-7	FN AM3549 - CMBS/RMBS		12/01/2022	Paydown		193,831	193,831	195,890	193,703	0	128	0	128	0	193,831	0	0	0	316	06/01/2033
3138L4-JN-4	FN AM3868 - CMBS/RMBS		10/24/2022	Various		10,319,023	11,405,660	11,648,030	11,589,467	0	825	0	825	0	11,586,598	0	(1,267,576)	(1,267,576)	477,126	08/01/2043
3138L4-QT-3	FN AM4065 - CMBS/RMBS		12/01/2022	Paydown		290,856	290,856	289,816	289,076	0	1,780	0	1,780	0	290,856	0	0	0	13,357	08/01/2043
3138L7-YQ-3	FN AM7018 - CMBS/RMBS		12/01/2022	Paydown		67,234	67,234	70,932	70,313	0	(3,079)	0	(3,079)	0	67,234	0	0	0	1,346	10/01/2029
3138L9-U2-6	FN AM8700 - CMBS/RMBS		12/01/2022	Paydown		823,536	823,536	793,683	806,976	0	16,560	0	16,560	0	823,536	0	0	0	11,492	06/01/2030
3138LA-MR-7	FN AM9367 - CMBS/RMBS		12/01/2022	Paydown		99,842	99,842	101,003	100,030	0	(189)	0	(189)	0	99,842	0	0	0	552	07/01/2045
3138LA-PL-7	FN AM9426 - CMBS/RMBS		01/25/2022	Paydown		5,401,777	5,401,777	5,454,414	5,445,828	0	(44,051)	0	(44,051)	0	5,401,777	0	0	0	944,871	07/01/2045
3138LA-V7-1	FN AM9637 - CMBS/RMBS		12/01/2022	Various		15,265,741	14,190,410	14,693,171	14,561,049	0	(9,942)	0	(9,942)	0	14,551,107	0	714,634	714,634	122,632	09/01/2035
3138LC-2B-0	FN AN0769 - CMBS/RMBS		12/01/2022	Paydown		97,306	97,306	98,796	97,200	0	105	0	105	0	97,306	0	0	0	161	01/01/2031
3138LC-2R-5	FN AN0783 - CMBS/RMBS		10/24/2022	Various		6,865,313	7,898,939	8,024,828	7,989,779	0	9,040	0	9,040	0	7,998,819	0	(1,133,507)	(1,133,507)	270,624	01/01/2036
3138LC-YU-3	FN AN0722 - CMBS/RMBS		12/01/2022	Paydown		554,183	554,183	565,949	568,586	0	(14,403)	0	(14,403)	0	554,183	0	0	0	18,303	01/01/2046
3138LD-GS-6	FN AN1108 - CMBS/RMBS		01/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	492,116	03/01/2046
3138LG-3E-4	FN AN4396 - CMBS/RMBS		12/01/2022	Paydown		121,570	121,570	129,662	135,040	0	(13,469)	0	(13,469)	0	121,570	0	0	0	5,202	01/01/2042
3138LH-HJ-6	FN AN4732 - CMBS/RMBS		12/01/2022	Paydown		118,131	118,131	119,460	118,730	0	(599)	0	(599)	0	118,131	0	0	0	2,340	02/01/2027
3138LH-RA-4	FN AN4980 - CMBS/RMBS		12/01/2022	Paydown		191,265	191,265	193,416	191,294	0	(30)	0	(30)	0	191,265	0	0	0	341	05/01/2047
3138LH-TT-1	FN AN5061 - CMBS/RMBS		09/26/2022	Paydown		2,691,233	2,691,233	2,734,125	2,714,036	0	(22,443)	0	(22,443)	0	2,691,233	0	0	0	75,893	03/01/2027
3138LH-UZ-5	FN AN5099 - CMBS/RMBS		12/01/2022	Paydown		39,541	39,541	40,331	39,947	0	(407)	0	(407)	0	39,541	0	0	0	676	04/01/2027
3138LH-Y3-2	FN AN5229 - CMBS/RMBS		12/01/2022	Paydown		76,055	76,055	76,911	77,531	0	(1,476)	0	(1,476)	0	76,055	0	0	0	3,069	05/01/2047
3138LJ-FU-9	FN AN5578 - CMBS/RMBS		12/01/2022	Paydown		102,223	102,223	103,493	102,850	0	(627)	0	(627)	0	102,223	0	0	0	1,633	05/01/2027
3138LJ-MC-1	FN AN5754 - CMBS/RMBS		12/01/2022	Paydown		178,678	178,678	181,135	180,130	0	(1,453)	0	(1,453)	0	178,678	0	0	0	3,050	06/01/2029
3138LJ-YQ-7	FN AN6118 - CMBS/RMBS		12/01/2022	Paydown		48,854	48,854	47,034	47,540	0	1,314	0	1,314	0	48,854	0	0	0	1,315	11/01/2029
3138LJ-ZD-5	FN AN6139 - CMBS/RMBS		12/01/2022	Paydown		301,691	301,691	308,149	312,679	0	(10,989)	0	(10,989)	0	301,691	0	0	0	11,110	07/01/2047
3138LK-FP-7	FN AN6473 - CMBS/RMBS		12/01/2022	Paydown		172,635	172,635	176,249	175,551	0	(2,916)	0	(2,916)	0	172,635	0	0	0	5,341	08/01/2047
3138LK-QD-2	FN AN6751 - CMBS/RMBS		11/25/2022	Paydown		3,902,106	3,902,106	3,889,912	3,891,387	0	10,720	0	10,720	0	3,902,106	0	0	0	105,476	09/01/2029
3138LL-H8-1	FN AN7454 - CMBS/RMBS		12/01/2022	Paydown		61,530	61,530	63,018	62,510	0	(979)	0	(979)	0	61,530	0	0	0	1,108	11/01/2029
3138LS-L7-3	FN A02149 - RMBS		12/01/2022	Paydown		384,826	384,826	403,105	401,351	0	(16,525)	0	(16,525)	0	384,826	0	0	0	8,227	05/01/2042
3138LT-JF-6	FN A02961 - RMBS		12/01/2022	Paydown		7,044	7,044	7,547	8,460	0	(1,416)	0	(1,416)	0	7,044	0	0	0	449	05/01/2042
3138LT-JQ-2	FN A02970 - RMBS		12/01/2022	Paydown		30,012	30,012	31,212	35,825	0	(5,813)	0	(5,813)	0	30,012	0	0	0	2,736	05/01/2042
3138LT-N4-6	FN A03110 - RMBS		12/01/2022	Paydown		241,032	241,032	243,142	243,576	0	(2,543)	0	(2,543)	0	241,032	0	0	0	3,059	06/01/2042
3138LU-S9-7	FN A04143 - RMBS		12/01/2022	Paydown		43,418	43,418	45,392	53,910	0	(10,492)	0	(10,492)	0	43,418	0	0	0	5,175	06/01/2042
3138M5-EA-3	FN AP1928 - RMBS		12/01/2022	Paydown		207,142	207,142	221,319	220,749	0	(13,607)	0	(13,607)	0	207,142	0	0	0	2,975	08/01/2042
3138M5-VE-6	FN AP2412 - RMBS		12/01/2022	Paydown		263,376	263,376	281,606	278,915	0	(15,539)	0	(15,539)	0	263,376	0	0	0	5,531	08/01/2042
3138M7-RS-6	FN AP4096 - RMBS		12/01/2022	Paydown		443,969	443,969	474,700	438,890	0	5,078	0	5,078	0	443,969	0	0	0	(1,938)	09/01/2042
3138M8-J4-6	FN AP4782 - RMBS		12/01/2022	Paydown		168,169	168,169	173,476	173,228	0	(5,059)	0	(5,059)	0	168,169	0	0	0	2,684	09/01/2042
3138M9-5C-1	FN AP6242 - RMBS		12/01/2022	Paydown		46,223	46,223	48,347	56,143	0	(9,920)	0	(9,920)	0	46,223	0	0	0	4,521	10/01/2042
3138MC-3N-2	FN AP8904 - RMBS		12/01/2022	Paydown		110,368	110,368	115,163	99,859	0	10,509	0	10,509	0	110,368	0	0	0	(10,271)	10/01/2042
3138MC-XL-3	FN AP8782 - RMBS		12/01/2022	Paydown		273,980	273,980	280,559	281,296	0	(7,316)	0	(7,316)	0	273,980	0	0	0	3,304	11/01/2042
3138MG-M9-3	FN AQ1283 - RMBS		12/01/2022	Paydown		273,572	273,572	281,629	267,763	0	5,809	0	5,809	0	273,572	0	0	0	(5,809)	02/01/2043
3138MQ-LP-6	FN A08433 - RMBS		12/01/2022	Paydown		71,873	71,873	76,051	75,717	0	(3,844)	0	(3,844)	0	71,873	0	0	0	648	12/01/2042
3138MR-KQ-3	FN AQ9302 - RMBS		12/01/2022	Paydown		382,457	382,457	406,480	405,153	0	(22,696)	0	(22,696)	0	382,457	0	0	0	9,895	01/01/2043
3138W0-WP-0	FN AR3353 - RMBS		12/01/2022	Paydown		207,936	207,936	219,925	218,951	0	(11,015)	0	(11,015)	0	207,936	0	0	0	2,449	02/01/2043
3138W2-W8-4	FN AR5170 - RMBS		12/01/2022	Paydown		87,939	87,939	90,811	86,367	0	1,573	0	1,573	0	87,939	0	0	0	(1,836)	06/01/2043
3138W2-WH-4	FN AR5147 - RMBS		12/01/2022	Paydown		57,114	57,113	59,577	55,644	0	1,469	0	1,469	0	57,114	0	0	0	(241)	03/01/2043
3138W5-HM-3	FN AR7435 - RMBS		12/01/2022	Paydown		144,796	144,796	151,131	124,350	0	20,446	0	20,446	0	144,796	0	0	0	(13,912)	07/01/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138WB-BJ-0	FN AR9940 - RMBS		12/01/2022	Paydown		27,987	27,987	29,596	38,652	0	(10,664)	0	(10,664)	0	27,987	0	0	0	3,422	04/01/2043
3138WB-CV-0	FN AS0083 - RMBS		12/01/2022	Paydown		1,103,433	1,103,433	1,169,380	1,171,550	0	(68,117)	0	(68,117)	0	1,103,433	0	0	0	17,605	08/01/2043
3138WB-GK-0	FN AS0201 - RMBS		12/01/2022	Paydown		967,511	967,511	983,989	983,397	0	(15,886)	0	(15,886)	0	967,511	0	0	0	14,179	08/01/2043
3138WB-GU-8	FN AS0210 - RMBS		12/01/2022	Paydown		1,740,102	1,740,102	1,755,749	1,749,455	0	(9,353)	0	(9,353)	0	1,740,102	0	0	0	27,380	08/01/2043
3138WB-HB-9	FN AS0225 - RMBS		12/01/2022	Paydown		428,366	428,366	460,154	474,451	0	(46,085)	0	(46,085)	0	428,366	0	0	0	6,404	08/01/2043
3138WB-LM-0	FN AS0331 - RMBS		12/01/2022	Paydown		76,852	76,852	76,000	73,003	0	3,849	0	3,849	0	76,852	0	0	0	4,540	08/01/2043
3138WA-V8-7	FN AS1538 - RMBS		12/01/2022	Paydown		23,892	23,892	23,914	24,117	0	(225)	0	(225)	0	23,892	0	0	0	3,583	01/01/2044
3138WC-NW-9	FN AS3104 - RMBS		12/01/2022	Paydown		226,812	226,812	242,122	193,629	0	33,183	0	33,183	0	226,812	0	0	0	(13,840)	08/01/2044
3138WD-BL-4	FN AS3642 - RMBS		12/01/2022	Paydown		1,124,754	1,124,754	1,197,333	1,198,782	0	(74,028)	0	(74,028)	0	1,124,754	0	0	0	20,218	10/01/2044
3138WD-QV-6	FN AS4067 - RMBS		12/01/2022	Paydown		284,807	284,807	304,476	303,982	0	(19,176)	0	(19,176)	0	284,807	0	0	0	5,627	12/01/2044
3138WE-5M-7	FN AS5351 - RMBS		12/01/2022	Paydown		166,029	166,029	175,316	137,639	0	28,390	0	28,390	0	166,029	0	0	0	(14,613)	07/01/2045
3138WE-6X-2	FN AS5385 - RMBS		12/01/2022	Paydown		1,178,322	1,178,322	1,258,503	1,242,009	0	(63,687)	0	(63,687)	0	1,178,322	0	0	0	14,766	07/01/2045
3138WE-KE-8	FN AS4792 - RMBS		12/01/2022	Paydown		271,282	271,282	286,245	248,252	0	23,031	0	23,031	0	271,282	0	0	0	(9,811)	04/01/2045
3138WE-KK-4	FN AS4797 - RMBS		12/01/2022	Paydown		157,325	157,325	165,732	135,660	0	21,665	0	21,665	0	157,325	0	0	0	(11,291)	04/01/2045
3138WE-KL-2	FN AS4798 - RMBS		12/01/2022	Paydown		152,243	152,243	157,286	147,767	0	4,476	0	4,476	0	152,243	0	0	0	(4,700)	04/01/2045
3138WE-NC-9	FN AS4886 - RMBS		12/01/2022	Paydown		823,705	823,705	867,484	748,911	0	74,793	0	74,793	0	823,705	0	0	0	(39,523)	05/01/2045
3138WE-W3-9	FN AS5165 - RMBS		12/01/2022	Paydown		122,328	122,328	127,088	114,540	0	7,789	0	7,789	0	122,328	0	0	0	(3,914)	06/01/2045
3138WF-BX-3	FN AS5453 - RMBS		12/01/2022	Paydown		310,637	310,637	326,800	330,262	0	(19,624)	0	(19,624)	0	310,637	0	0	0	5,143	07/01/2045
3138WF-GL-4	FN AS5602 - RMBS		12/01/2022	Paydown		811,204	811,204	838,963	848,511	0	(37,307)	0	(37,307)	0	811,204	0	0	0	11,876	08/01/2045
3138WF-M4-5	FN AS5778 - RMBS		12/01/2022	Paydown		242,011	242,011	241,557	241,655	0	356	0	356	0	242,011	0	0	0	3,057	09/01/2045
3138WG-5X-8	FN AS7161 - RMBS		12/01/2022	Paydown		400,756	400,756	423,612	367,519	0	33,237	0	33,237	0	400,756	0	0	0	(14,446)	05/01/2046
3138WG-6M-1	FN AS7175 - RMBS		12/01/2022	Paydown		85,009	85,009	90,242	69,710	0	15,299	0	15,299	0	85,009	0	0	0	(6,551)	05/01/2046
3138WG-BS-2	FN AS6348 - RMBS		12/01/2022	Paydown		1,039,443	1,039,443	1,048,863	1,027,874	0	11,570	0	11,570	0	1,039,443	0	0	0	(37,982)	12/01/2045
3138WG-BT-0	FN AS6349 - RMBS		12/01/2022	Paydown		862,469	862,469	874,160	878,694	0	(16,225)	0	(16,225)	0	862,469	0	0	0	12,970	12/01/2045
3138WG-HS-6	FN AS6540 - RMBS		12/01/2022	Paydown		449,372	449,372	473,666	472,734	0	(23,363)	0	(23,363)	0	449,372	0	0	0	6,673	02/01/2046
3138WH-DP-4	FN AS7309 - RMBS		12/01/2022	Paydown		1,895,266	1,895,266	2,085,138	2,110,128	0	(214,862)	0	(214,862)	0	1,895,266	0	0	0	49,085	06/01/2046
3138WH-LM-2	FN AS7531 - RMBS		12/01/2022	Paydown		1,544,028	1,544,028	1,616,164	1,613,755	0	(69,726)	0	(69,726)	0	1,544,028	0	0	0	14,042	07/01/2046
3138WH-MF-6	FN AS7557 - RMBS		12/01/2022	Paydown		452,482	452,482	464,148	464,279	0	(11,797)	0	(11,797)	0	452,482	0	0	0	9,802	07/01/2046
3138WH-NG-3	FN AS7590 - RMBS		12/01/2022	Paydown		2,889,610	3,677,022	3,890,671	3,856,406	0	(966,796)	0	(966,796)	0	2,889,610	0	0	0	48,243	07/01/2046
3138WH-ZZ-8	FN AS7959 - RMBS		12/01/2022	Paydown		705,196	705,196	731,200	737,836	0	(32,640)	0	(32,640)	0	705,196	0	0	0	10,900	09/01/2046
3138WJ-5H-7	FN AS8947 - RMBS		12/01/2022	Paydown		1,969,514	1,969,514	2,040,909	2,052,207	0	(82,693)	0	(82,693)	0	1,969,514	0	0	0	19,827	03/01/2047
3138WJ-5Y-0	FN AS8962 - RMBS		12/01/2022	Paydown		1,009,588	1,009,588	1,014,951	1,018,672	0	(9,085)	0	(9,085)	0	1,009,588	0	0	0	16,676	03/01/2047
3138WJ-BF-4	FN AS8137 - RMBS		12/01/2022	Paydown		881,344	881,344	888,505	874,222	0	7,122	0	7,122	0	881,344	0	0	0	(36,250)	10/01/2046
3138WJ-FK-9	FN AS8269 - RMBS		12/01/2022	Paydown		1,577,590	1,577,590	1,601,008	1,631,056	0	(53,465)	0	(53,465)	0	1,577,590	0	0	0	18,964	11/01/2046
3138WJ-TT-5	FN AS8661 - RMBS		12/01/2022	Paydown		854,034	854,034	863,196	867,236	0	(13,203)	0	(13,203)	0	854,034	0	0	0	13,356	01/01/2047
3138WJ-UZ-9	FN AS8699 - RMBS		12/01/2022	Paydown		2,471,261	2,471,261	2,606,220	2,601,092	0	(129,831)	0	(129,831)	0	2,471,261	0	0	0	7,762	01/01/2047
3138WK-QG-3	FN AS9454 - RMBS		12/01/2022	Paydown		918,132	918,132	933,769	953,279	0	(35,146)	0	(35,146)	0	918,132	0	0	0	13,691	04/01/2047
3138WK-UK-9	FN AS9585 - RMBS		12/01/2022	Paydown		363,892	363,892	366,507	367,937	0	(4,046)	0	(4,046)	0	363,892	0	0	0	6,298	05/01/2047
3138WL-C2-7	FN AS9988 - RMBS		12/01/2022	Paydown		825,142	825,142	846,183	857,338	0	(32,195)	0	(32,195)	0	825,142	0	0	0	16,348	07/01/2047
3138WV-N6-4	FN AT7612 - RMBS		12/01/2022	Paydown		397,794	397,794	425,826	422,334	0	(24,541)	0	(24,541)	0	397,794	0	0	0	7,414	06/01/2043
3138X3-FD-9	FN AU3763 - RMBS		12/01/2022	Paydown		94,682	94,682	99,830	84,623	0	10,059	0	10,059	0	94,682	0	0	0	(6,076)	08/01/2043
3138X3-HF-2	FN AU3829 - RMBS		12/01/2022	Paydown		70,539	70,539	73,041	77,564	0	(7,025)	0	(7,025)	0	70,539	0	0	0	3,063	11/01/2041
3138X3-XH-0	FN AU4279 - RMBS		12/01/2022	Paydown		415,462	415,462	409,230	408,735	0	6,727	0	6,727	0	415,462	0	0	0	5,632	09/01/2043
3138X3-XL-1	FN AU4282 - RMBS		12/01/2022	Paydown		142,358	142,358	146,607	139,225	0	3,133	0	3,133	0	142,358	0	0	0	(3,136)	09/01/2043
3138X3-XM-9	FN AU4283 - RMBS		12/01/2022	Paydown		1,372,377	1,372,377	1,384,185	1,381,330	0	(8,952)	0	(8,952)	0	1,372,377	0	0	0	20,950	09/01/2043
3138Y3-XV-8	FN AX2491 - RMBS		12/01/2022	Paydown		21,096	21,096	22,589	29,422	0	(8,326)	0	(8,326)	0	21,096	0	0	0	2,626	10/01/2044
3138Y7-D3-3	FN AX5521 - RMBS		12/01/2022	Paydown		354,981	354,981	376,834	379,451	0	(24,471)	0	(24,471)	0	354,981	0	0	0	7,146	05/01/2046
3138YR-4T-2	FN AZ0833 - RMBS		12/01/2022	Paydown		644,224	644,224	645,784	642,277	0	1,947	0	1,947	0	644,224	0	0	0	(21,570)	07/01/2045
3138YT-HL-1	FN AZ2034 - RMBS		12/01/2022	Paydown		518,838	518,838	536,835	534,530	0	(15,692)	0	(15,692)	0	518,838	0	0	0	10,452	08/01/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138YT-SV-7	FN AZ2331 - RMBS		12/01/2022	Paydown		208,079	208,079	218,255	197,665	0	10,414	0	10,414	0	208,079	0	0	0	(4,442)	07/01/2045
31390A-B4-1	FN 640059 - RMBS		12/01/2022	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	1	03/01/2032
31390K-6D-5	FN 648968 - RMBS		12/01/2022	Paydown		170	170	170	170	0	1	0	1	0	170	0	0	0	3	12/01/2032
31390K-RH-3	FN 648588 - RMBS		12/01/2022	Paydown		153	153	153	153	0	0	0	0	0	153	0	0	0	5	05/01/2032
31390K-WS-3	FN 648757 - RMBS		05/25/2022	Paydown		1,838	1,838	1,855	1,847	0	(8)	0	(8)	0	1,838	0	0	0	30	08/01/2032
31390L-VQ-6	FN 649623 - RMBS		12/01/2022	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	08/01/2032
31390N-GC-0	FN 650995 - RMBS		12/01/2022	Various		1,306	1,311	1,305	1,305	0	1	0	1	0	1,306	0	0	0	53	07/01/2032
31390N-N9-9	FN 651216 - RMBS		08/09/2022	Various		3,163	3,175	3,161	3,162	0	3	0	3	0	3,165	0	(3)	(3)	138	07/01/2032
31390N-NA-6	FN 651185 - RMBS		12/01/2022	Paydown		5,248	5,248	5,295	5,274	0	(26)	0	(26)	0	5,248	0	0	0	121	08/01/2032
31390P-GJ-0	FN 651901 - RMBS		12/01/2022	Paydown		2,395	2,395	2,384	2,384	0	11	0	11	0	2,395	0	0	0	59	08/01/2032
31390R-CX-9	FN 653586 - RMBS		08/09/2022	Various		1,637	1,644	1,637	1,637	0	1	0	1	0	1,638	0	(1)	(1)	70	08/01/2032
31390R-DG-5	FN 653603 - RMBS		08/09/2022	Various		2,725	2,738	2,726	2,726	0	0	0	0	0	2,727	0	(1)	(1)	121	09/01/2032
31390S-2U-4	FN 655187 - RMBS		12/01/2022	Paydown		87	87	87	87	0	0	0	0	0	87	0	0	0	3	05/01/2032
31390S-3X-7	FN 655214 - RMBS		12/01/2022	Paydown		10,916	10,916	11,013	10,966	0	(50)	0	(50)	0	10,916	0	0	0	184	08/01/2032
31390T-KC-2	FN 655591 - RMBS		08/09/2022	Various		973	978	974	974	0	1	0	1	0	974	0	(1)	(1)	43	08/01/2032
31390U-YK-6	FN 656914 - RMBS		12/01/2022	Paydown		161	161	162	161	0	(1)	0	(1)	0	161	0	0	0	4	09/01/2032
31391A-KC-2	FN 660991 - RMBS		12/01/2022	Paydown		67	67	67	67	0	0	0	0	0	67	0	0	0	2	07/01/2032
31391A-UB-3	FN 661278 - RMBS		12/01/2022	Paydown		2,535	2,535	2,527	2,526	0	9	0	9	0	2,535	0	0	0	71	09/01/2032
31391B-NB-9	FN 661986 - RMBS		12/01/2022	Paydown		18,550	18,550	18,382	18,409	0	141	0	141	0	18,550	0	0	0	491	09/01/2032
31391C-AE-5	FN 662505 - RMBS		05/25/2022	Paydown		435	435	433	434	0	2	0	2	0	435	0	0	0	12	10/01/2032
31391F-T3-2	FN 665770 - RMBS		07/25/2022	Paydown		1,498	1,498	1,491	1,492	0	4	0	4	0	1,498	0	0	0	32	10/01/2030
31391H-AZ-7	FN 667024 - RMBS		12/01/2022	Paydown		2,178	2,178	2,171	2,170	0	8	0	8	0	2,178	0	0	0	115	10/01/2032
31391L-X7-5	FN 670402 - RMBS		12/01/2022	Paydown		619	619	635	633	0	(14)	0	(14)	0	619	0	0	0	13	06/01/2032
31391M-2C-6	FN 671371 - RMBS		08/09/2022	Various		472	474	472	473	0	0	0	0	0	473	0	(1)	(1)	21	11/01/2032
31391T-AP-3	FN 676014 - RMBS		12/01/2022	Paydown		685	685	682	682	0	3	0	3	0	685	0	0	0	25	11/01/2032
31391V-R7-0	FN 678310 - RMBS		12/01/2022	Paydown		62	62	62	62	0	0	0	0	0	62	0	0	0	2	03/01/2033
313921-Y8-5	FNR 2001-60 GK - CMO/RMBS		12/01/2022	Paydown		37,831	37,831	37,057	38,345	0	(513)	0	(513)	0	37,831	0	0	0	(323)	11/25/2031
31392A-EC-8	FNR 0164A Z - CMO/RMBS		12/01/2022	Paydown		56,189	56,189	55,020	55,213	0	977	0	977	0	56,189	0	0	0	945	11/25/2031
31392A-YW-2	FNR 0168B PH - CMO/RMBS		12/01/2022	Paydown		48,280	48,280	47,616	47,906	0	374	0	374	0	48,280	0	0	0	942	12/25/2031
31392C-MJ-0	FNW 2002-W1 1A4 - CMO/RMBS		12/01/2022	Paydown		73,299	73,299	70,657	73,452	0	(153)	0	(153)	0	73,299	0	0	0	1,135	02/25/2042
31392E-CH-1	FNR 0255C Z - CMO/RMBS		12/01/2022	Paydown		307,438	307,438	297,647	299,472	0	7,966	0	7,966	0	307,438	0	0	0	6,601	09/25/2032
31392F-4F-1	FNR 2002-77 QG - CMO/RMBS		12/01/2022	Paydown		30,635	30,635	34,503	32,851	0	(2,216)	0	(2,216)	0	30,635	0	0	0	841	12/25/2032
31392R-YX-3	FHR 2489B PE - CMO/RMBS		12/01/2022	Paydown		2,714	2,714	2,704	2,702	0	12	0	12	0	2,714	0	0	0	55	08/15/2032
31393A-2V-8	FNR 0338C MP - CMO/RMBS		12/01/2022	Paydown		100,222	100,222	101,443	99,960	0	262	0	262	0	100,222	0	0	0	2,714	05/25/2023
31393A-HP-5	FNR 0326E AE - CMO/RMBS		12/01/2022	Paydown		86,169	86,169	86,115	85,945	0	224	0	224	0	86,169	0	0	0	2,056	04/25/2033
31393C-7C-1	FNW 2003-W13 AF5 - CMO/RMBS		12/01/2022	Paydown		51,478	51,478	49,644	50,836	0	642	0	642	0	51,478	0	0	0	1,032	10/25/2033
31393E-H3-6	FNR 2003-86 ZP - CMO/RMBS		12/01/2022	Paydown		1,323,558	1,323,558	1,217,017	1,250,097	0	73,460	0	73,460	0	1,323,558	0	0	0	22,194	09/25/2033
31393U-5R-0	FNR 2004-13 ZE - CMO/RMBS		12/01/2022	Paydown		524,508	524,508	500,104	504,373	0	20,134	0	20,134	0	524,508	0	0	0	8,792	03/25/2034
31393U-SD-6	FNR 2003-124 ZA - CMO/RMBS		12/01/2022	Paydown		998,104	998,104	929,573	967,639	0	30,465	0	30,465	0	998,104	0	0	0	21,047	01/25/2034
31393V-PY-1	FHR 2628C QG - CMO/RMBS		12/01/2022	Paydown		151,028	151,028	164,998	144,787	0	6,241	0	6,241	0	151,028	0	0	0	(2,860)	06/15/2033
31394B-R7-1	FNR 2004-97 B - CMO/RMBS		12/01/2022	Paydown		105,539	105,539	116,562	111,792	0	(6,253)	0	(6,253)	0	105,539	0	0	0	2,650	01/25/2035
31394B-ZJ-6	FNR 2004-91 Z - CMO/RMBS		12/01/2022	Paydown		233,084	233,084	222,929	225,178	0	7,906	0	7,906	0	233,084	0	0	0	3,777	12/25/2034
31394C-AR-3	FNR 2005-4 ZG - CMO/RMBS		12/01/2022	Paydown		424,704	424,704	410,553	412,027	0	12,676	0	12,676	0	424,704	0	0	0	7,031	02/25/2035
31394C-F5-6	FNR 0526 Z - CMO/RMBS		12/01/2022	Various		1,009,559	1,009,575	970,519	981,817	0	27,746	0	27,746	0	1,009,564	0	(5)	(5)	17,439	04/25/2035
31394C-FB-3	FNR 2005-1 ZQ - CMO/RMBS		12/01/2022	Paydown		499,892	499,892	481,821	486,355	0	13,538	0	13,538	0	499,892	0	0	0	8,754	02/25/2035
31394C-N5-7	FNR 2005-33 Z - CMO/RMBS		12/01/2022	Paydown		52,192	775,159	668,891	714,082	0	(661,890)	0	(661,890)	0	52,192	0	0	0	3,251	04/25/2035
31394C-X3-1	FNR 0528B Z - CMO/RMBS		12/01/2022	Paydown		571,066	571,066	548,555	554,828	0	16,238	0	16,238	0	571,066	0	0	0	10,378	04/25/2035
31394C-XY-3	FNR 2005-14 ZB - CMO/RMBS		12/01/2022	Paydown		435,493	435,493	420,968	423,110	0	12,383	0	12,383	0	435,493	0	0	0	7,467	03/25/2035
31394D-CB-4	FNR 2005-22 KZ - CMO/RMBS		12/01/2022	Various		845,958	845,979	811,397	822,999	0	22,965	0	22,965	0	845,964	0	(6)	(6)	14,843	04/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31394D-CG-3	FNR 2005-22 ZK - CMO/RMBS		12/01/2022	Paydown		756,004	756,004	723,419	732,714	0	23,290	0	23,290	0	756,004	0	0	0	13,293	04/25/2035
31394J-Z2-6	FHR 2685 BD - CMO/RMBS		12/01/2022	Paydown		60,712	60,712	66,784	57,952	0	2,760	0	2,760	0	60,712	0	0	0	(1,473)	10/15/2023
31394P-F2-4	FHR 2738 ZU - CMO/RMBS		12/01/2022	Paydown		677,242	677,242	652,919	656,623	0	20,619	0	20,619	0	677,242	0	0	0	12,478	01/15/2034
31394P-P7-2	FHR 2755 ZA - CMO/RMBS		12/01/2022	Paydown		70,127	70,127	76,065	66,050	0	4,076	0	4,076	0	70,127	0	0	0	(1,142)	02/15/2034
31394P-P8-0	FHR 2755 ZE - CMO/RMBS		12/01/2022	Paydown		1,326,090	1,326,090	1,268,116	1,291,400	0	34,691	0	34,691	0	1,326,090	0	0	0	22,678	02/15/2034
31394R-CZ-0	FHR 2750 GZ - CMO/RMBS		12/01/2022	Paydown		958,857	958,857	914,533	924,114	0	34,743	0	34,743	0	958,857	0	0	0	18,292	02/15/2034
31394R-HM-4	FHR 2750 ZT - CMO/RMBS		12/01/2022	Paydown		126,914	126,914	138,214	124,898	0	2,016	0	2,016	0	126,914	0	0	0	(1,360)	02/15/2034
31394V-3B-4	FNR 2006-17 ZA - CMO/RMBS		12/01/2022	Paydown		430,960	430,960	413,733	422,209	0	8,751	0	8,751	0	430,960	0	0	0	8,306	03/25/2036
31394W-NL-8	FHR 2777 ZC - CMO/RMBS		12/01/2022	Paydown		42,266	42,266	43,631	40,935	0	1,331	0	1,331	0	42,266	0	0	0	(2,380)	04/15/2034
31394W-QD-3	FHR 2775 Z - CMO/RMBS		12/01/2022	Paydown		1,276,431	1,276,431	1,216,463	1,223,013	0	53,418	0	53,418	0	1,276,431	0	0	0	24,749	04/15/2034
31394W-V3-9	FHR 2778B ZV - CMO/RMBS		12/01/2022	Paydown		694,736	694,736	665,388	669,510	0	25,226	0	25,226	0	694,736	0	0	0	14,242	01/15/2034
31394X-HU-3	FHR 2772 EZ - CMO/RMBS		12/01/2022	Paydown		34,840	34,840	32,806	22,742	0	12,098	0	12,098	0	34,840	0	0	0	7,105	04/15/2034
31394X-P4-2	FHR 2780 HZ - CMO/RMBS		12/01/2022	Paydown		370,961	370,961	353,924	355,595	0	15,366	0	15,366	0	370,961	0	0	0	7,194	04/15/2034
31394Y-RN-6	FHR 2802 ZG - CMO/RMBS		12/01/2022	Paydown		842,506	842,506	805,565	818,665	0	23,841	0	23,841	0	842,506	0	0	0	16,618	05/15/2034
31395A-XK-6	FHR 2829 MZ - CMO/RMBS		12/01/2022	Paydown		342,386	342,385	319,194	320,316	0	22,069	0	22,069	0	342,386	0	0	0	4,930	07/15/2034
31395B-M4-2	FNR 2006-21 WZ - CMO/RMBS		12/01/2022	Paydown		1,162,518	1,162,518	1,112,844	1,138,843	0	23,676	0	23,676	0	1,162,518	0	0	0	22,209	04/25/2036
31395D-LC-1	FNR 2006-37 DC - CMO/RMBS		12/01/2022	Paydown		728,396	728,396	723,616	724,833	0	3,563	0	3,563	0	728,396	0	0	0	14,362	05/25/2036
31395D-TZ-2	FNR 2006-50 PE - CMO/RMBS		12/01/2022	Paydown		274,900	274,900	300,844	263,150	0	11,751	0	11,751	0	274,900	0	0	0	(6,519)	06/25/2036
31395E-GJ-0	FHR 2834A ZK - CMO/RMBS		12/01/2022	Paydown		748,504	748,504	695,098	705,944	0	42,560	0	42,560	0	748,504	0	0	0	13,107	08/15/2034
31395F-XM-1	FHR 2856 ZL - CMO/RMBS		12/01/2022	Paydown		620,221	620,221	591,454	595,050	0	25,170	0	25,170	0	620,221	0	0	0	11,190	09/15/2034
31395H-AX-8	FHR 2866 NC - CMO/RMBS		12/01/2022	Paydown		258,852	258,852	245,504	264,595	0	(5,744)	0	(5,744)	0	258,852	0	0	0	(8,711)	09/15/2034
31395H-X3-9	FHR 2887 AZ - CMO/RMBS		12/01/2022	Paydown		467,292	467,292	446,415	448,590	0	18,702	0	18,702	0	467,292	0	0	0	8,346	11/15/2034
31395K-4S-9	FHR 2898B JZ - CMO/RMBS		12/01/2022	Paydown		225,343	225,343	217,579	218,609	0	6,734	0	6,734	0	225,343	0	0	0	3,938	12/15/2034
31395K-NE-9	FHR 2907 ZE - CMO/RMBS		12/01/2022	Paydown		25,057	42,505	41,377	41,615	0	(16,558)	0	(16,558)	0	25,057	0	0	0	4,227	12/15/2034
31395K-PL-1	FHR 2903D LZ - CMO/RMBS		12/01/2022	Paydown		582,136	582,136	553,234	559,180	0	22,956	0	22,956	0	582,136	0	0	0	9,832	12/15/2034
31395P-BA-9	FHR 2931D ZY - CMO/RMBS		12/01/2022	Paydown		43,156	43,156	45,838	41,270	0	1,887	0	1,887	0	43,156	0	0	0	(957)	02/15/2035
31395P-YR-7	FHR 2950H ZB - CMO/RMBS		12/01/2022	Paydown		320,018	320,018	307,947	309,811	0	10,206	0	10,206	0	320,018	0	0	0	5,279	03/15/2035
31396A-L6-9	FHR 3030 ZD - CMO/RMBS		12/01/2022	Paydown		310,446	310,446	298,241	304,991	0	5,455	0	5,455	0	310,446	0	0	0	5,825	09/15/2035
31396A-U6-9	FHR 3027 DE - CMO/RMBS		12/01/2022	Paydown		189,885	189,885	181,525	191,862	0	(1,978)	0	(1,978)	0	189,885	0	0	0	(2,093)	09/15/2025
31396C-3Y-4	FHRR R003 ZA - CMO/RMBS		12/01/2022	Paydown		331,299	331,299	300,676	316,402	0	14,897	0	14,897	0	331,299	0	0	0	6,446	10/15/2035
31396F-V9-1	FHR 3093 PE - CMO/RMBS		12/01/2022	Paydown		653,067	653,067	611,511	635,977	0	17,090	0	17,090	0	653,067	0	0	0	10,954	12/15/2035
31396G-H4-6	FHR 3106 PE - CMO/RMBS		12/01/2022	Paydown		312,053	312,053	300,058	307,155	0	4,898	0	4,898	0	312,053	0	0	0	5,209	01/15/2036
31396G-R7-8	FHR 3097 ZA - CMO/RMBS		12/01/2022	Paydown		293,790	293,790	284,839	289,793	0	3,997	0	3,997	0	293,790	0	0	0	5,560	01/15/2036
31396G-XK-2	FHR 3096 PE - CMO/RMBS		12/01/2022	Paydown		227,611	227,611	214,346	222,101	0	5,510	0	5,510	0	227,611	0	0	0	5,213	01/15/2036
31396H-NR-6	FHR 3110 TZ - CMO/RMBS		12/01/2022	Paydown		161,869	161,869	155,719	159,194	0	2,675	0	2,675	0	161,869	0	0	0	2,692	02/15/2036
31396H-QC-6	FHR 3112 PH - CMO/RMBS		12/01/2022	Paydown		430,215	430,215	404,739	413,724	0	16,492	0	16,492	0	430,215	0	0	0	13,871	02/15/2036
31396H-XE-4	FHR 3116 AP - CMO/RMBS		12/01/2022	Paydown		460,446	460,446	437,423	451,542	0	8,904	0	8,904	0	460,446	0	0	0	7,449	02/15/2036
31396L-R5-1	FNR 2006-121 Z - CMO/RMBS		12/01/2022	Paydown		511,545	511,545	491,992	501,615	0	9,930	0	9,930	0	511,545	0	0	0	9,594	12/25/2036
31396P-VG-3	FNR 2007-23 AB - CMO/RMBS		12/25/2022	Paydown		31,829	31,829	31,610	31,669	0	160	0	160	0	31,829	0	0	0	207	03/25/2037
31396P-WE-7	FNR 2007-15 GM - CMO/RMBS		12/25/2022	Paydown		43,321	43,321	42,753	42,876	0	445	0	445	0	43,321	0	0	0	864	03/25/2037
31396P-YA-3	FNR 2007-16 LP - CMO/RMBS		12/25/2022	Paydown		17,113	17,113	16,921	16,934	0	179	0	179	0	17,113	0	0	0	352	03/25/2037
31396Q-GV-5	FNR 2009-47 DH - CMO/RMBS		12/01/2022	Paydown		120,804	120,804	132,227	114,686	0	6,118	0	6,118	0	120,804	0	0	0	(3,440)	07/25/2039
31396R-L3-9	FHR 3153 JZ - CMO/RMBS		12/01/2022	Paydown		168,661	168,661	153,014	161,428	0	7,233	0	7,233	0	168,661	0	0	0	2,905	05/15/2036
31396R-LC-9	FHR 3153 NG - CMO/RMBS		12/01/2022	Paydown		110,743	110,743	103,744	107,879	0	2,864	0	2,864	0	110,743	0	0	0	1,835	05/15/2036
31396V-2L-1	FNBR 2007-B2 ZA - CMO/RMBS		12/01/2022	Paydown		5,960	5,960	5,468	5,713	0	246	0	246	0	5,960	0	0	0	116	06/25/2037
31396V-LJ-5	FNR 2007-28 BZ - CMO/RMBS		08/09/2022	Various		24,779	25,493	23,895	24,620	0	244	0	244	0	24,864	0	(85)	(85)	840	04/25/2037
31396W-4Q-6	FNR 2007-82 LP - CMO/RMBS		12/01/2022	Paydown		210,107	210,107	208,400	208,939	0	1,168	0	1,168	0	210,107	0	0	0	4,513	08/25/2037
31396W-TA-4	FNR 2007-63 VZ - CMO/RMBS		12/01/2022	Paydown		112,693	112,693	105,361	109,344	0	3,348	0	3,348	0	112,693	0	0	0	3,227	07/25/2037
31396X-AU-8	FNR 2007-81 GE - CMO/RMBS		12/01/2022	Paydown		20,573	20,573	20,303	20,402	0	170	0	170	0	20,573	0	0	0	388	08/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
313970-DA-0	FH D31897 - RMBS		12/01/2022	Paydown		190	190	195	191	0	(1)	0	(1)	0	190	0	0	0	5	03/01/2023
313970-EQ-4	FH D31943 - RMBS		08/09/2022	Various		9	9	9	9	0	0	0	0	0	9	0	0	0	0	03/01/2023
31397B-6Z-9	FHR 3211 PD - CMO/RMBS		12/01/2022	Paydown		437,651	437,651	427,120	433,391	0	4,260	0	4,260	0	437,651	0	0	0	8,256	09/15/2036
31397H-HW-1	FHR 3320 VZ - CMO/RMBS		12/01/2022	Paydown		161,251	161,251	146,843	153,715	0	7,535	0	7,535	0	161,251	0	0	0	3,708	05/15/2037
31397J-J8-8	FHR 3326 HZ - CMO/RMBS		12/01/2022	Paydown		57,385	57,385	54,874	54,540	0	2,845	0	2,845	0	57,385	0	0	0	1,749	06/15/2037
31397L-AF-6	FNR 2008-24 ZA - CMO/RMBS		12/01/2022	Paydown		796,192	796,192	695,648	750,371	0	45,822	0	45,822	0	796,192	0	0	0	13,584	04/25/2038
31397M-JJ-7	FNR 2008-72 BX - CMO/RMBS		12/01/2022	Paydown		48,289	48,289	45,014	46,845	0	1,443	0	1,443	0	48,289	0	0	0	961	08/25/2038
31397M-VC-8	FNR 2008-77 B - CMO/RMBS		12/01/2022	Paydown		59,173	59,173	53,967	56,490	0	2,682	0	2,682	0	59,173	0	0	0	1,374	09/25/2038
31397Q-3L-0	FNR 2010-149 ZC - CMO/RMBS		12/01/2022	Paydown		1,635,844	1,635,844	1,571,761	1,609,264	0	26,580	0	26,580	0	1,635,844	0	0	0	57,285	01/25/2041
31397Q-4X-3	FNR 2010-155 JZ - CMO/RMBS		08/09/2022	SANDLER STRUCTURED		1,544	1,606	1,394	1,475	0	4	0	4	0	1,479	0	66	66	44	01/25/2041
31397Q-XA-1	FNR 2011-15 VZ - CMO/RMBS		12/01/2022	Paydown		2,358,514	2,358,514	2,012,037	2,170,873	0	187,641	0	187,641	0	2,358,514	0	0	0	27,356	03/25/2041
31397S-4V-3	FNR 2011-43 AL - CMO/RMBS		12/01/2022	Paydown		2,272,863	2,272,863	2,104,426	2,353,507	0	(80,644)	0	(80,644)	0	2,272,863	0	0	0	(57,620)	05/25/2031
31397S-JM-7	FNR 2011-32 CZ - CMO/RMBS		12/01/2022	Paydown		1,584,290	1,584,290	1,345,648	1,504,698	0	79,592	0	79,592	0	1,584,290	0	0	0	18,020	04/25/2031
31397S-SB-1	FNR 2011-24 HY - CMO/RMBS		12/01/2022	Paydown		2,730,101	2,730,101	2,500,175	2,629,055	0	101,045	0	101,045	0	2,730,101	0	0	0	25,631	04/25/2041
31397T-TX-0	FHR 3459 MB - CMO/RMBS		12/01/2022	Paydown		15,738	15,738	17,310	13,793	0	1,945	0	1,945	0	15,738	0	0	0	(891)	06/15/2038
31397W-ES-0	FHR 3463 Z - CMO/RMBS		12/01/2022	Paydown		724,792	724,792	667,788	698,413	0	26,379	0	26,379	0	724,792	0	0	0	14,071	06/15/2038
31397W-U4-5	FHR 3470 Z - CMO/RMBS		12/01/2022	Various		392,890	392,896	359,404	376,051	0	16,840	0	16,840	0	392,892	0	(1)	(1)	7,421	07/15/2038
313986-P8-8	FH D45847 - RMBS		04/15/2022	Paydown		197	197	193	196	0	1	0	1	0	197	0	0	0	4	12/01/2023
313989-L6-0	FH D48449 - RMBS		08/09/2022	Various		754	756	740	752	0	3	0	3	0	755	0	(1)	(1)	31	02/01/2024
31398Q-XZ-5	FHR 3741 PC - CMO/RMBS		12/01/2022	Paydown		1,191,216	1,191,216	1,142,078	1,181,869	0	9,347	0	9,347	0	1,191,216	0	0	0	21,994	07/15/2039
31398V-WE-2	FHR 3653 B - CMO/RMBS		12/01/2022	Paydown		168,346	168,346	181,919	158,667	0	9,679	0	9,679	0	168,346	0	0	0	(5,659)	04/15/2030
31400T-3W-5	FN 697513 - RMBS		12/01/2022	Paydown		343	343	326	329	0	14	0	14	0	343	0	0	0	7	04/01/2033
31400T-T3-1	FN 697270 - RMBS		12/01/2022	Paydown		8,039	8,039	7,573	7,658	0	381	0	381	0	8,039	0	0	0	136	11/01/2033
31401X-X5-1	FN 721700 - RMBS		12/01/2022	Paydown		2,698	2,698	2,541	2,592	0	106	0	106	0	2,698	0	0	0	37	05/01/2033
31401X-YF-8	FN 721710 - RMBS		12/01/2022	Paydown		8,257	8,257	8,870	10,100	0	(1,843)	0	(1,843)	0	8,257	0	0	0	639	08/01/2033
31402C-4H-2	FN 725424 - RMBS		12/01/2022	Paydown		2,927	2,927	2,836	2,854	0	73	0	73	0	2,927	0	0	0	61	04/01/2034
31402U-R5-3	FN 738608 - RMBS		12/01/2022	Paydown		3,334	3,334	3,315	3,316	0	19	0	19	0	3,334	0	0	0	86	10/01/2033
31402Y-GA-6	FN 741893 - RMBS		12/01/2022	Various		20,176	20,229	20,153	20,130	0	14	0	14	0	20,167	0	9	9	613	10/01/2033
31403B-SB-0	FN 744014 - RMBS		12/01/2022	Paydown		2,781	2,781	2,620	2,655	0	127	0	127	0	2,781	0	0	0	48	09/01/2033
31403F-UD-4	FN 747680 - RMBS		12/01/2022	Paydown		42,431	42,431	41,111	41,479	0	952	0	952	0	42,431	0	0	0	1,053	11/01/2033
31403G-JB-9	FN 748258 - RMBS		08/09/2022	Various		1,545	1,552	1,462	1,483	0	6	0	6	0	1,489	0	56	56	53	11/01/2033
31403M-W2-1	FN 753165 - RMBS		12/01/2022	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	12/01/2033
31403N-GP-6	FN 753606 - RMBS		08/09/2022	Various		507	509	493	496	0	4	0	4	0	500	0	7	7	17	12/01/2033
31403N-JH-1	FN 753664 - RMBS		12/01/2022	Paydown		2,382	2,382	2,307	2,259	0	123	0	123	0	2,382	0	0	0	114	12/01/2033
31404H-JG-5	FN 768963 - RMBS		12/01/2022	Paydown		2,382	2,382	2,421	2,405	0	(23)	0	(23)	0	2,382	0	0	0	62	12/01/2033
31404J-U8-6	FN 770207 - RMBS		12/01/2022	Paydown		95	95	92	93	0	2	0	2	0	95	0	0	0	2	04/01/2034
31404K-3T-7	FN 771310 - RMBS		12/01/2022	Paydown		187	187	181	182	0	5	0	5	0	187	0	0	0	4	06/01/2034
31404M-LM-8	FN 772632 - RMBS		12/01/2022	Paydown		278	278	269	271	0	7	0	7	0	278	0	0	0	5	11/01/2034
31404Q-WU-9	FN 775659 - RMBS		12/01/2022	Paydown		2,163	2,163	2,110	2,098	0	65	0	65	0	2,163	0	0	0	39	05/01/2034
31404W-F3-5	FN 780586 - RMBS		12/01/2022	Paydown		2,694	2,694	2,653	2,707	0	(13)	0	(13)	0	2,694	0	0	0	27	08/01/2034
31404W-RG-3	FN 780887 - RMBS		12/01/2022	Paydown		192	192	180	183	0	9	0	9	0	192	0	0	0	4	05/01/2034
31404X-RP-1	FN 781794 - RMBS		12/01/2022	Paydown		7,022	7,022	6,798	6,840	0	182	0	182	0	7,022	0	0	0	155	11/01/2034
31405D-WU-7	FN 786459 - RMBS		12/01/2022	Various		9,263	9,264	8,969	9,030	0	227	0	227	0	9,259	0	4	4	149	05/01/2034
31405N-C8-6	FN 793995 - RMBS		12/01/2022	Various		62,072	62,333	61,875	61,949	0	63	0	63	0	62,012	0	60	60	2,336	09/01/2034
31405Q-EH-7	FN 795836 - RMBS		12/01/2022	Various		8,514	8,517	8,455	8,461	0	50	0	50	0	8,513	0	1	1	174	09/01/2034
31405Q-RK-6	FN 796190 - RMBS		12/01/2022	Various		106,156	106,211	105,432	105,569	0	571	0	571	0	106,145	0	12	12	3,598	11/01/2034
31405R-VZ-6	FN 797232 - RMBS		12/01/2022	Paydown		248	248	240	240	0	8	0	8	0	248	0	0	0	5	09/01/2034
31407B-NT-2	FN 825802 - RMBS		12/01/2022	Paydown		3,943	3,943	3,705	3,761	0	182	0	182	0	3,943	0	0	0	30	07/01/2035
31407C-XV-4	FN 826992 - RMBS		12/01/2022	Paydown		9,094	9,094	8,794	8,844	0	250	0	250	0	9,094	0	0	0	90	06/01/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31407Q-PT-7	FN 837534 - RMBS		12/01/2022	Paydown		2,056	2,056	2,037	2,040	0	16	0	16	0	2,056	0	0	0	49	10/01/2035
31407R-TC-8	FN 838547 - RMBS		12/01/2022	Paydown		1,448	1,448	1,435	1,436	0	12	0	12	0	1,448	0	0	0	35	10/01/2035
31409F-RW-0	FN 870001 - RMBS		12/01/2022	Paydown		3,998	3,998	4,037	4,023	0	(25)	0	(25)	0	3,998	0	0	0	83	05/01/2036
31409G-VB-9	FN 871010 - RMBS		12/01/2022	Paydown		1,759	1,759	1,751	1,751	0	8	0	8	0	1,759	0	0	0	31	12/01/2036
3140E6-KU-5	FN BA2106 - RMBS		12/01/2022	Paydown		171,743	171,743	169,998	169,537	0	2,205	0	2,205	0	171,743	0	0	0	2,081	08/01/2045
3140EU-FF-1	FN BC0165 - RMBS		12/01/2022	Paydown		1,994,498	1,994,498	2,193,074	2,214,804	0	(220,306)	0	(220,306)	0	1,994,498	0	0	0	52,594	01/01/2046
3140EU-FH-7	FN BC0167 - RMBS		12/01/2022	Paydown		(275,826)	494,807	517,808	380,814	0	(656,641)	0	(656,641)	0	(275,826)	0	0	0	357	01/01/2046
3140EV-AE-7	FN BC0904 - RMBS		12/01/2022	Paydown		667,856	667,856	719,407	716,378	0	(48,522)	0	(48,522)	0	667,856	0	0	0	8,075	05/01/2046
3140EV-H3-4	FN BC1149 - RMBS		12/01/2022	Paydown		370,506	370,506	388,453	371,179	0	(672)	0	(672)	0	370,506	0	0	0	1,491	06/01/2046
3140EV-H5-9	FN BC1151 - RMBS		12/01/2022	Paydown		7,726,472	7,955,182	8,685,675	8,850,996	0	(1,124,524)	0	(1,124,524)	0	7,726,472	0	0	0	185,845	06/01/2046
3140EV-JR-9	FN BC1171 - RMBS		12/01/2022	Paydown		70,493	70,493	72,655	84,916	0	(14,423)	0	(14,423)	0	70,493	0	0	0	9,307	06/01/2046
3140EW-YT-6	FN BC2521 - RMBS		12/01/2022	Paydown		423,091	423,091	443,849	450,648	0	(27,557)	0	(27,557)	0	423,091	0	0	0	5,260	01/01/2046
3140F5-SX-2	FN BC9533 - RMBS		12/01/2022	Paydown		120,053	120,053	124,367	115,042	0	5,011	0	5,011	0	120,053	0	0	0	(1,982)	10/01/2046
3140F8-NK-9	FN BD1293 - RMBS		12/01/2022	Paydown		210,005	210,005	225,197	193,048	0	16,956	0	16,956	0	210,005	0	0	0	(6,196)	07/01/2046
3140FN-J9-6	FN BE2987 - RMBS		12/01/2022	Paydown		156,863	156,863	161,912	135,011	0	21,853	0	21,853	0	156,863	0	0	0	(14,339)	02/01/2047
3140FP-AS-8	FN BE3616 - RMBS		12/01/2022	Paydown		198,090	198,090	202,825	194,094	0	3,995	0	3,995	0	198,090	0	0	0	(5,091)	05/01/2047
3140FP-DG-1	FN BE3702 - RMBS		12/01/2022	Paydown		310,699	310,699	312,034	313,632	0	(2,933)	0	(2,933)	0	310,699	0	0	0	5,059	06/01/2047
3140FQ-S7-3	FN BE5041 - RMBS		12/01/2022	Paydown		268,610	268,610	277,844	280,984	0	(12,374)	0	(12,374)	0	268,610	0	0	0	4,402	11/01/2046
3140FQ-TK-3	FN BE5053 - RMBS		12/01/2022	Paydown		484,637	484,637	499,024	500,430	0	(15,793)	0	(15,793)	0	484,637	0	0	0	4,202	11/01/2045
3140FT-AK-7	FN BE7209 - RMBS		12/01/2022	Paydown		1,868,318	1,868,318	1,882,411	1,899,003	0	(30,685)	0	(30,685)	0	1,868,318	0	0	0	14,005	04/01/2047
3140FT-AR-2	FN BE7215 - RMBS		12/01/2022	Paydown		1,831,275	1,831,275	1,841,037	1,856,823	0	(25,548)	0	(25,548)	0	1,831,275	0	0	0	22,492	04/01/2047
3140FU-T5-7	FN BE8671 - RMBS		12/01/2022	Paydown		393,858	393,858	408,305	362,534	0	31,324	0	31,324	0	393,858	0	0	0	(33,280)	08/01/2047
3140FV-K4-7	FN BE9314 - RMBS		12/01/2022	Paydown		316,383	316,383	322,612	328,195	0	(11,812)	0	(11,812)	0	316,383	0	0	0	3,553	03/01/2047
3140FX-C7-5	FN BF0093 - RMBS		12/01/2022	Paydown		3,100,693	3,100,693	3,205,956	3,212,046	0	(111,353)	0	(111,353)	0	3,100,693	0	0	0	78,152	05/01/2056
3140FX-ED-0	FN BF0131 - RMBS		12/01/2022	Paydown		1,826,587	1,826,587	1,887,093	1,982,077	0	(155,490)	0	(155,490)	0	1,826,587	0	0	0	113,736	08/01/2056
3140GP-H8-4	FN BH1154 - RMBS		12/01/2022	Paydown		3,051,955	3,051,955	3,073,050	3,095,890	0	(43,935)	0	(43,935)	0	3,051,955	0	0	0	51,428	05/01/2047
3140GP-HN-1	FN BH1136 - RMBS		12/01/2022	Paydown		2,626,129	2,626,129	2,639,652	2,661,635	0	(35,506)	0	(35,506)	0	2,626,129	0	0	0	45,142	04/01/2047
3140GP-HP-6	FN BH1137 - RMBS		12/01/2022	Paydown		1,797,187	1,797,187	1,807,652	1,830,616	0	(33,430)	0	(33,430)	0	1,797,187	0	0	0	15,563	04/01/2047
3140GS-PD-8	FN BH4019 - RMBS		12/01/2022	Paydown		513,327	513,327	523,373	529,948	0	(16,620)	0	(16,620)	0	513,327	0	0	0	7,997	09/01/2047
3140GT-3X-6	FN BH5313 - RMBS		12/01/2022	Paydown		934,412	934,412	941,504	946,246	0	(11,834)	0	(11,834)	0	934,412	0	0	0	10,641	06/01/2047
3140GT-4E-7	FN BH5320 - RMBS		12/01/2022	Paydown		988,841	988,841	944,306	921,775	0	67,066	0	67,066	0	988,841	0	0	0	10,475	07/01/2047
3140GT-5P-1	FN BH5353 - RMBS		12/01/2022	Paydown		938,467	938,467	943,544	954,397	0	(15,930)	0	(15,930)	0	938,467	0	0	0	8,285	08/01/2047
3140GT-6A-3	FN BH5364 - RMBS		12/01/2022	Paydown		489,552	489,552	492,739	494,372	0	(4,820)	0	(4,820)	0	489,552	0	0	0	10,018	08/01/2047
3140GT-7F-1	FN BH5393 - RMBS		12/01/2022	Paydown		201,541	201,541	201,478	201,812	0	(271)	0	(271)	0	201,541	0	0	0	5,214	09/01/2047
3140GT-EG-1	FN BH4634 - RMBS		12/01/2022	Paydown		1,119,857	1,119,857	1,144,354	1,155,570	0	(35,713)	0	(35,713)	0	1,119,857	0	0	0	20,956	06/01/2047
3140GU-LS-4	FN BH5736 - RMBS		12/01/2022	Paydown		1,081,461	1,081,461	1,098,190	1,100,218	0	(18,757)	0	(18,757)	0	1,081,461	0	0	0	8,159	11/01/2047
3140GW-PL-1	FN BH7626 - RMBS		12/01/2022	Paydown		1,202,764	1,202,764	1,249,053	1,248,161	0	(45,397)	0	(45,397)	0	1,202,764	0	0	0	22,337	08/01/2047
3140GX-T9-2	FN BH8675 - RMBS		12/01/2022	Paydown		355,708	355,708	374,716	380,787	0	(25,080)	0	(25,080)	0	355,708	0	0	0	6,539	10/01/2047
3140GY-GZ-6	FN BH9215 - RMBS		12/01/2022	Paydown		289,203	289,203	293,405	295,700	0	(6,497)	0	(6,497)	0	289,203	0	0	0	4,227	01/01/2048
3140GY-L3-1	FN BH9345 - RMBS		12/01/2022	Paydown		321,394	321,394	308,065	297,233	0	24,161	0	24,161	0	321,394	0	0	0	4,576	10/01/2047
3140GY-LL-1	FN BH9330 - RMBS		12/01/2022	Paydown		309,782	309,782	311,749	316,554	0	(6,772)	0	(6,772)	0	309,782	0	0	0	2,773	09/01/2047
3140H1-DJ-6	FN BJ0104 - RMBS		12/01/2022	Paydown		1,080,793	1,080,793	1,106,546	1,124,447	0	(43,655)	0	(43,655)	0	1,080,793	0	0	0	12,426	10/01/2047
3140H1-V9-8	FN BJ0639 - RMBS		12/01/2022	Paydown		880,280	880,280	890,733	897,456	0	(17,175)	0	(17,175)	0	880,280	0	0	0	12,943	03/01/2048
3140H2-GA-0	FN BJ1092 - RMBS		12/01/2022	Paydown		477,921	477,921	490,018	492,185	0	(14,264)	0	(14,264)	0	477,921	0	0	0	7,067	02/01/2048
3140H2-JM-1	FN BJ1167 - RMBS		12/01/2022	Paydown		269,985	269,985	276,312	279,283	0	(9,298)	0	(9,298)	0	269,985	0	0	0	5,689	01/01/2048
3140H2-Y6-9	FN BJ1632 - RMBS		12/01/2022	Paydown		622,891	622,891	596,007	586,620	0	36,272	0	36,272	0	622,891	0	0	0	7,795	11/01/2047
3140H6-CF-4	FN BJ4569 - RMBS		12/01/2022	Paydown		444,349	444,349	449,417	450,787	0	(6,439)	0	(6,439)	0	444,349	0	0	0	8,153	01/01/2048
3140H8-ZW-8	FN BJ7056 - RMBS		12/01/2022	Paydown		934,804	934,804	953,354	956,406	0	(21,602)	0	(21,602)	0	934,804	0	0	0	14,205	08/01/2048
3140HJ-XW-6	FN BK5192 - RMBS		12/01/2022	Paydown		387,390	387,390	394,260	400,129	0	(12,739)	0	(12,739)	0	387,390	0	0	0	4,807	06/01/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140J5-6D-6	FN BM1767 - RMBS		12/01/2022	Paydown		426,128	426,128	445,437	452,009	0	(25,880)	0	(25,880)	0	426,128	0	0	0	7,315	08/01/2046
3140J5-RN-1	FN BM1392 - RMBS		12/01/2022	Paydown		626,811	626,811	647,231	647,058	0	(20,247)	0	(20,247)	0	626,811	0	0	0	10,248	06/01/2047
3140J5-V8-9	FN BM1538 - RMBS		12/01/2022	Paydown		368,818	368,818	375,907	376,330	0	(7,512)	0	(7,512)	0	368,818	0	0	0	5,511	07/01/2047
3140J5-W9-6	FN BM1571 - RMBS		12/01/2022	Paydown		1,022,441	1,022,441	1,057,747	1,060,903	0	(38,462)	0	(38,462)	0	1,022,441	0	0	0	16,180	07/01/2047
3140J5-YZ-6	FN BM1627 - RMBS		12/01/2022	Paydown		1,406,916	1,406,916	1,419,529	1,429,827	0	(22,911)	0	(22,911)	0	1,406,916	0	0	0	18,760	12/01/2044
3140J7-4E-2	FN BM3520 - RMBS		12/01/2022	Paydown		400,296	448,867	425,640	422,728	0	(22,432)	0	(22,432)	0	400,296	0	0	0	3,378	05/01/2045
3140J7-5W-1	FN BM3560 - RMBS		12/01/2022	Paydown		364,993	364,993	375,601	377,678	0	(12,685)	0	(12,685)	0	364,993	0	0	0	6,788	11/01/2044
3140J7-7G-4	FN BM3594 - RMBS		12/01/2022	Paydown		361,808	361,808	373,284	377,311	0	(15,503)	0	(15,503)	0	361,808	0	0	0	5,185	03/01/2048
3140J7-LY-9	FN BM3042 - RMBS		12/01/2022	Paydown		280,212	280,212	296,325	302,582	0	(22,370)	0	(22,370)	0	280,212	0	0	0	5,650	07/01/2045
3140J7-P7-4	FN BM3145 - RMBS		12/01/2022	Paydown		434,511	434,511	461,939	460,789	0	(26,279)	0	(26,279)	0	434,511	0	0	0	8,489	11/01/2047
3140J7-QC-2	FN BM3150 - RMBS		12/01/2022	Paydown		1,291,409	1,291,409	1,350,340	1,343,332	0	(51,923)	0	(51,923)	0	1,291,409	0	0	0	28,316	12/01/2047
3140J7-VS-1	FN BM3324 - RMBS		12/01/2022	Paydown		1,606,166	1,606,165	1,593,115	1,593,936	0	12,229	0	12,229	0	1,606,166	0	0	0	23,048	12/01/2047
3140J8-BR-3	FN BM3647 - RMBS		12/01/2022	Paydown		1,376,461	1,376,461	1,442,094	1,448,590	0	(72,129)	0	(72,129)	0	1,376,461	0	0	0	27,542	02/01/2047
3140J8-H2-2	FN BM3848 - RMBS		12/01/2022	Paydown		581,719	581,719	610,078	613,273	0	(31,553)	0	(31,553)	0	581,719	0	0	0	11,282	03/01/2046
3140JA-2R-8	FN BM6183 - RMBS		12/01/2022	Paydown		3,890,144	3,890,144	3,683,375	3,636,996	0	253,148	0	253,148	0	3,890,144	0	0	0	40,278	11/01/2045
3140JA-FY-9	FN BM5582 - RMBS		12/01/2022	Paydown		3,817,404	3,817,404	3,594,419	3,547,138	0	270,266	0	270,266	0	3,817,404	0	0	0	44,168	04/01/2047
3140JA-X9-4	FN BM6103 - RMBS		12/01/2022	Paydown		3,023,821	3,023,821	3,030,241	3,038,514	0	(14,693)	0	(14,693)	0	3,023,821	0	0	0	33,953	11/01/2042
3140JA-XQ-6	FN BM6086 - RMBS		12/01/2022	Paydown		2,452,036	2,452,036	2,502,559	2,552,668	0	(100,632)	0	(100,632)	0	2,452,036	0	0	0	22,755	04/01/2047
3140JA-XR-4	FN BM6087 - RMBS		12/01/2022	Paydown		5,599,630	5,599,630	5,291,293	5,179,833	0	419,797	0	419,797	0	5,599,630	0	0	0	82,056	04/01/2047
3140JA-XS-2	FN BM6088 - RMBS		12/01/2022	Paydown		2,780,440	2,780,440	2,755,365	2,786,745	0	(6,306)	0	(6,306)	0	2,780,440	0	0	0	25,307	07/01/2043
3140JA-Y6-9	FN BM6132 - RMBS		12/01/2022	Paydown		3,284,875	3,284,875	3,264,056	3,278,189	0	6,687	0	6,687	0	3,284,875	0	0	0	31,482	12/01/2047
3140JA-Y8-5	FN BM6134 - RMBS		12/01/2022	Paydown		2,449,283	2,449,283	2,491,976	2,530,694	0	(81,410)	0	(81,410)	0	2,449,283	0	0	0	19,914	09/01/2047
3140JA-YB-8	FN BM6105 - RMBS		12/01/2022	Paydown		1,821,738	1,821,738	1,806,673	1,817,244	0	4,494	0	4,494	0	1,821,738	0	0	0	15,007	04/01/2047
3140JA-YC-6	FN BM6106 - RMBS		12/01/2022	Paydown		3,948,259	3,948,259	3,683,248	3,671,461	0	276,798	0	276,798	0	3,948,259	0	0	0	56,281	09/01/2045
3140KD-NW-6	FN BP5804 - RMBS		12/01/2022	Paydown		2,599,389	2,599,389	2,712,300	2,665,374	0	(65,985)	0	(65,985)	0	2,599,389	0	0	0	17,100	05/01/2050
3140Q7-3S-4	FN CA0808 - RMBS		12/01/2022	Paydown		982,170	982,170	1,000,621	1,015,431	0	(33,261)	0	(33,261)	0	982,170	0	0	0	12,549	11/01/2047
3140Q7-YK-7	FN CA0713 - RMBS		12/01/2022	Paydown		1,938,263	1,938,263	2,011,250	2,035,322	0	(97,059)	0	(97,059)	0	1,938,263	0	0	0	30,571	11/01/2047
3140Q8-K8-7	FN CA1218 - RMBS		12/01/2022	Paydown		1,034,343	1,034,343	1,071,029	1,077,624	0	(43,282)	0	(43,282)	0	1,034,343	0	0	0	13,513	02/01/2048
3140Q8-MC-6	FN CA1254 - RMBS		12/01/2022	Paydown		976,886	976,886	997,496	951,887	0	24,999	0	24,999	0	976,886	0	0	0	(65,466)	02/01/2048
3140Q8-4M-7	FN CA4427 - RMBS		12/01/2022	Paydown		1,113,266	1,113,266	1,126,834	1,139,133	0	(25,867)	0	(25,867)	0	1,113,266	0	0	0	12,696	10/01/2049
3140X4-4J-2	FN FM1724 - RMBS		12/01/2022	Paydown		2,485,010	2,485,010	2,516,072	2,532,335	0	(47,325)	0	(47,325)	0	2,485,010	0	0	0	27,511	10/01/2049
3140X8-C2-1	FN FM4588 - RMBS		12/01/2022	Paydown		1,614,487	1,614,487	1,668,976	1,668,257	0	(53,770)	0	(53,770)	0	1,614,487	0	0	0	12,622	10/01/2050
3140X8-L5-4	FN FM4847 - RMBS		12/01/2022	Paydown		1,127,908	1,127,908	1,169,676	1,167,922	0	(40,014)	0	(40,014)	0	1,127,908	0	0	0	9,374	11/01/2050
31410D-NF-3	FN 886090 - RMBS		12/01/2022	Paydown		6	6	7	7	0	0	0	0	0	6	0	0	0	0	07/01/2036
31410L-CC-4	FN 890267 - RMBS		12/01/2022	Paydown		20,410	20,410	20,633	20,622	0	(212)	0	(212)	0	20,410	0	0	0	186	10/01/2040
31410S-EX-1	FN 895750 - RMBS		12/01/2022	Paydown		87	87	88	88	0	(1)	0	(1)	0	87	0	0	0	2	06/01/2036
31410X-PZ-3	FN 900540 - RMBS		12/01/2022	Paydown		45	45	46	46	0	0	0	0	0	45	0	0	0	1	08/01/2036
31411D-S7-5	FN 905142 - RMBS		12/01/2022	Paydown		122	122	123	123	0	(1)	0	(1)	0	122	0	0	0	2	02/01/2037
31411W-F8-5	FN 916491 - RMBS		12/01/2022	Paydown		113	113	112	112	0	1	0	1	0	113	0	0	0	2	06/01/2037
31411W-WT-0	FN 916958 - RMBS		12/01/2022	Paydown		281	281	283	283	0	(2)	0	(2)	0	281	0	0	0	6	06/01/2037
31411Y-CY-7	FN 918187 - RMBS		12/01/2022	Paydown		186	186	188	188	0	(1)	0	(1)	0	186	0	0	0	3	05/01/2037
31412A-T4-6	FN 919571 - RMBS		12/01/2022	Paydown		159	159	158	158	0	1	0	1	0	159	0	0	0	4	05/01/2037
31412B-F2-3	FN 920085 - RMBS		12/01/2022	Paydown		2,834	2,834	2,860	2,853	0	(19)	0	(19)	0	2,834	0	0	0	30	12/01/2036
31412N-3V-6	FN 930612 - RMBS		12/01/2022	Paydown		15,713	15,713	16,295	18,004	0	(2,291)	0	(2,291)	0	15,713	0	0	0	1,610	02/01/2039
31412R-AN-7	FN 932513 - RMBS		12/01/2022	Paydown		44,783	44,783	46,252	46,181	0	(1,398)	0	(1,398)	0	44,783	0	0	0	634	02/01/2040
31412R-L4-7	FN 932847 - RMBS		12/01/2022	Paydown		39,369	39,369	40,747	44,308	0	(4,939)	0	(4,939)	0	39,369	0	0	0	3,004	12/01/2040
31412S-6C-4	FN 933867 - RMBS		12/01/2022	Paydown		105	105	104	104	0	1	0	1	0	105	0	0	0	1	05/01/2038
31412S-N2-7	FN 933409 - RMBS		12/01/2022	Paydown		561	561	558	558	0	2	0	2	0	561	0	0	0	5	03/01/2038
31412S-ZX-6	FN 933758 - RMBS		12/01/2022	Paydown		2,651	2,651	2,641	2,642	0	10	0	10	0	2,651	0	0	0	50	03/01/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31412W-RG-3	FN 937087 - RMBS		08/09/2022	Various		9,226	9,270	8,980	9,026	0	17	0	17	0	9,043	0	183	183	316	05/01/2037
31412X-XC-3	FN 938175 - RMBS		12/01/2022	Paydown		3,303	3,303	3,333	3,327	0	(25)	0	(25)	0	3,303	0	0	0	84	07/01/2037
31412Y-AM-4	FN 938412 - RMBS		12/01/2022	Paydown		1,910	1,910	1,928	1,924	0	(13)	0	(13)	0	1,910	0	0	0	42	07/01/2037
31413A-KQ-5	FN 939603 - RMBS		12/01/2022	Paydown		1,147	1,147	1,158	1,154	0	(7)	0	(7)	0	1,147	0	0	0	12	07/01/2037
31413D-FD-4	FN 942164 - RMBS		12/01/2022	Paydown		366	366	369	370	0	(4)	0	(4)	0	366	0	0	0	11	07/01/2037
31413S-BU-7	FN 953751 - RMBS		12/01/2022	Paydown		395	395	399	398	0	(3)	0	(3)	0	395	0	0	0	7	11/01/2037
31413U-TL-3	FN 956055 - RMBS		12/01/2022	Paydown		91	91	91	91	0	(1)	0	(1)	0	91	0	0	0	1	12/01/2037
31414A-MZ-2	FN 960376 - RMBS		12/01/2022	Paydown		222	222	224	224	0	(2)	0	(2)	0	222	0	0	0	3	12/01/2037
31414B-XF-2	FN 961578 - RMBS		08/09/2022	Various		1,353	1,359	1,353	1,353	0	0	0	0	0	1,353	0	(1)	(1)	45	02/01/2038
31414H-AQ-0	FN 966315 - RMBS		12/01/2022	Paydown		2,491	2,491	2,514	2,505	0	(15)	0	(15)	0	2,491	0	0	0	22	12/01/2037
31414T-KG-5	FN 975595 - RMBS		12/01/2022	Paydown		9,381	9,381	9,144	9,167	0	215	0	215	0	9,381	0	0	0	215	06/01/2038
31414T-SA-0	FN 975813 - RMBS		12/01/2022	Paydown		1,230	13,621	13,658	13,642	0	(12,412)	0	(12,412)	0	1,230	0	0	0	85	04/01/2038
31414U-7C-6	FN 977091 - RMBS		12/01/2022	Paydown		2,735	2,735	2,722	2,721	0	13	0	13	0	2,735	0	0	0	48	04/01/2038
31414U-SZ-2	FN 976736 - RMBS		12/01/2022	Paydown		3,072	3,072	3,058	3,058	0	14	0	14	0	3,072	0	0	0	37	03/01/2038
31415A-UU-3	FN 981295 - RMBS		12/01/2022	Paydown		1,092	1,092	1,087	1,087	0	5	0	5	0	1,092	0	0	0	11	06/01/2038
31415X-A7-6	FN 992030 - RMBS		12/01/2022	Paydown		78	78	77	77	0	0	0	0	0	78	0	0	0	1	10/01/2038
31416C-CH-7	FN 995672 - RMBS		12/01/2022	Paydown		4,441	4,441	4,639	5,152	0	(711)	0	(711)	0	4,441	0	0	0	431	04/01/2039
31416M-4S-0	FN AA4432 - RMBS		12/01/2022	Paydown		25,381	25,381	26,015	25,904	0	(524)	0	(524)	0	25,381	0	0	0	350	03/01/2039
31416M-4T-8	FN AA4433 - RMBS		12/01/2022	Paydown		3,827	3,827	3,983	4,193	0	(366)	0	(366)	0	3,827	0	0	0	230	03/01/2039
31416V-SW-5	FN AB0532 - RMBS		12/01/2022	Paydown		22,312	22,312	24,300	20,859	0	1,453	0	1,453	0	22,312	0	0	0	(603)	12/01/2038
31416W-CV-2	FN AB0983 - RMBS		12/01/2022	Paydown		106,313	106,313	115,284	92,864	0	13,449	0	13,449	0	106,313	0	0	0	(4,868)	09/01/2039
31416W-R9-5	FN AB1411 - RMBS		12/01/2022	Paydown		93,996	93,996	98,002	97,555	0	(3,559)	0	(3,559)	0	93,996	0	0	0	2,179	09/01/2040
31416W-RH-7	FN AB1387 - RMBS		12/01/2022	Paydown		28,849	28,849	29,960	31,967	0	(3,118)	0	(3,118)	0	28,849	0	0	0	2,265	08/01/2040
31416W-TV-4	FN AB1463 - RMBS		12/01/2022	Paydown		52,299	52,299	54,064	53,680	0	(1,382)	0	(1,382)	0	52,299	0	0	0	637	09/01/2040
31416W-YP-1	FN AB1617 - RMBS		12/01/2022	Paydown		465,068	465,068	491,736	489,812	0	(24,745)	0	(24,745)	0	465,068	0	0	0	10,249	10/01/2040
31416X-7F-1	FN AB2693 - RMBS		12/01/2022	Paydown		213,621	213,621	230,143	190,817	0	22,804	0	22,804	0	213,621	0	0	0	(12,943)	04/01/2041
31416X-FJ-4	FN AB1968 - RMBS		12/01/2022	Paydown		364,062	539,030	564,942	570,235	0	(206,173)	0	(206,173)	0	364,062	0	0	0	29,761	12/01/2040
31416X-JR-2	FN AB2071 - RMBS		12/01/2022	Paydown		16,421	16,421	16,878	18,863	0	(2,442)	0	(2,442)	0	16,421	0	0	0	2,077	01/01/2041
31416X-JX-9	FN AB2077 - RMBS		12/01/2022	Paydown		1,355,782	1,355,782	1,368,281	1,368,111	0	(12,329)	0	(12,329)	0	1,355,782	0	0	0	25,691	01/01/2041
31416X-SX-9	FN AB2333 - RMBS		12/01/2022	Paydown		549,990	549,990	540,236	539,826	0	10,164	0	10,164	0	549,990	0	0	0	9,621	02/01/2041
31416Y-5G-9	FN AB3546 - RMBS		12/01/2022	Paydown		14,740	14,740	15,477	13,922	0	818	0	818	0	14,740	0	0	0	(533)	09/01/2031
31416Y-T3-2	FN AB3269 - RMBS		12/01/2022	Paydown		2,810	2,810	2,965	3,575	0	(765)	0	(765)	0	2,810	0	0	0	329	07/01/2041
31416Y-YN-2	FN AB3416 - RMBS		12/01/2022	Paydown		38,490	38,490	40,300	47,164	0	(8,674)	0	(8,674)	0	38,490	0	0	0	4,319	08/01/2041
31417A-NK-1	FN AB3993 - RMBS		12/01/2022	Paydown		37,705	37,705	39,513	39,160	0	(1,455)	0	(1,455)	0	37,705	0	0	0	599	12/01/2041
31417A-P8-6	FN AB4046 - RMBS		12/01/2022	Paydown		161,517	161,517	167,624	148,861	0	12,656	0	12,656	0	161,517	0	0	0	(9,758)	12/01/2041
31417A-QF-9	FN AB4053 - RMBS		12/01/2022	Paydown		241,839	241,839	257,256	259,296	0	(17,457)	0	(17,457)	0	241,839	0	0	0	4,372	12/01/2041
31417A-QM-4	FN AB4059 - RMBS		12/01/2022	Paydown		382,732	382,732	402,825	406,147	0	(23,415)	0	(23,415)	0	382,732	0	0	0	5,160	12/01/2041
31417A-X6-1	FN AB4300 - RMBS		12/01/2022	Paydown		35,128	35,128	36,050	40,512	0	(5,384)	0	(5,384)	0	35,128	0	0	0	4,920	01/01/2042
31417C-7K-5	FN AB6297 - RMBS		12/01/2022	Paydown		68,012	68,012	70,137	73,881	0	(5,869)	0	(5,869)	0	68,012	0	0	0	2,536	09/01/2042
31417C-C9-4	FN AB5495 - RMBS		12/01/2022	Paydown		1,190,432	1,190,432	1,220,591	1,222,793	0	(32,360)	0	(32,360)	0	1,190,432	0	0	0	23,500	07/01/2042
31417C-W6-8	FN AB6068 - RMBS		12/01/2022	Paydown		234,740	234,740	242,003	229,046	0	5,694	0	5,694	0	234,740	0	0	0	(5,817)	09/01/2042
31417E-QZ-7	FN AB7671 - RMBS		12/01/2022	Paydown		192,919	192,919	202,293	167,961	0	24,957	0	24,957	0	192,919	0	0	0	(14,388)	01/01/2043
31417E-WV-9	FN AB7859 - RMBS		12/01/2022	Paydown		367,915	367,915	370,905	370,707	0	(2,792)	0	(2,792)	0	367,915	0	0	0	5,153	02/01/2043
31417F-2N-7	FN AB8880 - RMBS		12/01/2022	Paydown		211,135	211,135	217,931	203,760	0	7,375	0	7,375	0	211,135	0	0	0	(4,531)	04/01/2043
31417F-ZS-0	FN AB8852 - RMBS		12/01/2022	Paydown		672,703	672,703	692,989	694,396	0	(21,693)	0	(21,693)	0	672,703	0	0	0	12,916	03/01/2043
31417G-XD-3	FN AB9675 - RMBS		12/01/2022	Paydown		123,671	123,672	129,855	109,386	0	14,285	0	14,285	0	123,671	0	0	0	(7,712)	06/01/2043
31417Q-K5-2	FN AC4815 - RMBS		12/01/2022	Paydown		32,852	32,852	34,300	25,415	0	7,437	0	7,437	0	32,852	0	0	0	(4,400)	10/01/2039
31417S-QN-3	FN AC5860 - RMBS		12/01/2022	Paydown		12,525	12,525	13,061	13,174	0	(650)	0	(650)	0	12,525	0	0	0	696	05/01/2025
31417T-NK-0	FN AC6693 - RMBS		12/01/2022	Paydown		25,459	25,459	26,516	29,517	0	(4,059)	0	(4,059)	0	25,459	0	0	0	2,768	01/01/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31417W-TD-3	FN AC9547 - RMBS		12/01/2022	Paydown		16,121	16,121	16,889	16,662	0	(541)	0	(541)	0	16,121	0	0	0	263	02/01/2040
31417Y-3N-5	FN MA0804 - RMBS		12/01/2022	Paydown		26,968	26,968	27,588	28,224	0	(1,256)	0	(1,256)	0	26,968	0	0	0	1,416	07/01/2031
31417Y-5R-4	FN MA0855 - RMBS		12/01/2022	Paydown		19,192	19,192	20,121	22,028	0	(2,836)	0	(2,836)	0	19,192	0	0	0	1,018	09/01/2041
31417Y-DA-2	FN MA0096 - RMBS		12/01/2022	Paydown		7,121	7,121	7,489	7,848	0	(727)	0	(727)	0	7,121	0	0	0	482	06/01/2029
31417Y-UH-8	FN MA0583 - RMBS		12/01/2022	Paydown		10,397	128,798	126,403	125,918	0	(115,521)	0	(115,521)	0	10,397	0	0	0	562	12/01/2040
31417Y-VQ-7	FN MA0622 - RMBS		12/01/2022	Paydown		23,990	23,990	24,529	26,272	0	(2,282)	0	(2,282)	0	23,990	0	0	0	2,054	01/01/2041
31417Y-W4-5	FN MA0666 - RMBS		12/01/2022	Paydown		21,037	21,037	22,207	24,816	0	(3,779)	0	(3,779)	0	21,037	0	0	0	1,990	03/01/2041
31417Y-XZ-5	FN MA0695 - RMBS		12/01/2022	Paydown		22,196	22,196	22,751	23,402	0	(1,206)	0	(1,206)	0	22,196	0	0	0	1,218	04/01/2031
31418A-CF-3	FN MA0969 - RMBS		12/01/2022	Paydown		63,231	63,231	63,792	65,878	0	(2,648)	0	(2,648)	0	63,231	0	0	0	7,173	01/01/2042
31418A-CM-8	FN MA0975 - RMBS		12/01/2022	Paydown		22,263	22,263	23,133	26,524	0	(4,261)	0	(4,261)	0	22,263	0	0	0	2,441	02/01/2042
31418A-R2-6	FN MA1404 - RMBS		12/01/2022	Paydown		690,190	690,190	716,072	717,681	0	(27,491)	0	(27,491)	0	690,190	0	0	0	10,526	04/01/2043
31418A-S3-3	FN MA1437 - RMBS		12/01/2022	Paydown		2,225,173	2,225,173	2,420,583	2,475,009	0	(249,837)	0	(249,837)	0	2,225,173	0	0	0	52,720	05/01/2043
31418A-TV-0	FN MA1463 - RMBS		12/01/2022	Paydown		552,667	552,667	569,247	559,501	0	(6,834)	0	(6,834)	0	552,667	0	0	0	968	06/01/2043
31418A-WG-9	FN MA1546 - RMBS		12/01/2022	Paydown		1,464,242	1,464,242	1,437,017	1,436,612	0	27,630	0	27,630	0	1,464,242	0	0	0	35,496	08/01/2043
31418A-XL-7	FN MA1582 - RMBS		12/01/2022	Paydown		1,224,213	1,224,213	1,199,920	1,201,152	0	23,061	0	23,061	0	1,224,213	0	0	0	18,660	09/01/2043
31418B-7D-2	FN MA2691 - RMBS		12/01/2022	Paydown		389,126	389,126	422,931	337,119	0	52,006	0	52,006	0	389,126	0	0	0	(16,050)	07/01/2046
31418B-S8-0	FN MA2342 - RMBS		12/01/2022	Paydown		137,456	137,456	146,305	125,171	0	12,286	0	12,286	0	137,456	0	0	0	(6,619)	07/01/2045
31418C-GE-8	FN MA2896 - RMBS		12/01/2022	Paydown		38,115	38,115	39,187	44,576	0	(6,460)	0	(6,460)	0	38,115	0	0	0	4,674	02/01/2047
31418C-MG-6	FN MA3058 - RMBS		12/01/2022	Paydown		1,592,642	1,592,642	1,681,682	1,627,502	0	(34,859)	0	(34,859)	0	1,592,642	0	0	0	(12,833)	07/01/2047
31418C-RD-8	FN MA3183 - RMBS		12/01/2022	Paydown		295,951	295,951	301,824	306,053	0	(10,102)	0	(10,102)	0	295,951	0	0	0	4,689	11/01/2047
31418D-SH-6	FN MA4119 - RMBS		12/01/2022	Paydown		982,354	982,318	1,075,811	967,920	0	(12,541)	0	(12,541)	0	955,378	0	26,976	26,976	6,702	09/01/2050
31418P-E2-7	FN AD1952 - RMBS		12/01/2022	Paydown		31,989	31,989	33,409	37,554	0	(5,565)	0	(5,565)	0	31,989	0	0	0	3,538	02/01/2040
31418S-XB-0	FN AD5173 - RMBS		12/01/2022	Paydown		21,331	21,331	21,487	21,962	0	(632)	0	(632)	0	21,331	0	0	0	2,128	09/01/2040
31418T-FB-8	FN AD5561 - RMBS		12/01/2022	Paydown		78,671	78,671	84,080	76,721	0	1,950	0	1,950	0	78,671	0	0	0	(816)	06/01/2025
31418W-C5-7	FN AD8191 - RMBS		12/01/2022	Paydown		22,485	22,485	23,216	23,301	0	(816)	0	(816)	0	22,485	0	0	0	1,068	09/01/2025
31418W-PG-9	FN AD8522 - RMBS		12/01/2022	Paydown		27,416	27,416	28,359	28,249	0	(832)	0	(832)	0	27,416	0	0	0	396	08/01/2040
31418W-PP-9	FN AD8529 - RMBS		12/01/2022	Paydown		53,596	245,748	248,921	249,325	0	(195,728)	0	(195,728)	0	53,596	0	0	0	1,022	08/01/2040
31418X-F5-2	FN AD9187 - RMBS		12/01/2022	Paydown		94,671	94,671	100,070	99,153	0	(4,482)	0	(4,482)	0	94,671	0	0	0	1,632	09/01/2040
31418X-XW-3	FN AD9692 - RMBS		12/01/2022	Paydown		121,522	121,522	124,598	123,609	0	(2,087)	0	(2,087)	0	121,522	0	0	0	1,498	08/01/2040
31419A-4N-4	FN AE0828 - RMBS		12/01/2022	Paydown		81,168	81,168	83,654	83,331	0	(2,163)	0	(2,163)	0	81,168	0	0	0	1,016	02/01/2041
31419A-DT-1	FN AE0113 - RMBS		12/01/2022	Paydown		31,060	31,060	32,109	34,963	0	(3,902)	0	(3,902)	0	31,060	0	0	0	2,674	07/01/2040
31419A-G3-5	FN AE0217 - RMBS		12/01/2022	Paydown		46,874	46,874	49,671	56,449	0	(9,575)	0	(9,575)	0	46,874	0	0	0	4,389	08/01/2040
31419A-R4-1	FN AE0506 - RMBS		12/01/2022	Paydown		658,593	658,593	700,167	707,325	0	(48,732)	0	(48,732)	0	658,593	0	0	0	11,937	10/01/2040
31419A-TG-2	FN AE0550 - RMBS		12/01/2022	Paydown		210,530	210,530	230,531	196,846	0	13,685	0	13,685	0	210,530	0	0	0	(4,907)	09/01/2040
31419A-YN-1	FN AE0716 - RMBS		12/01/2022	Paydown		666,589	666,589	701,168	634,028	0	32,561	0	32,561	0	666,589	0	0	0	(14,591)	01/01/2041
31419B-BF-1	FN AE0937 - RMBS		12/01/2022	Paydown		39,793	39,793	40,464	42,922	0	(3,129)	0	(3,129)	0	39,793	0	0	0	3,986	02/01/2041
31419B-BT-1	FN AE0949 - RMBS		12/01/2022	Paydown		111,709	111,709	113,210	116,448	0	(4,739)	0	(4,739)	0	111,709	0	0	0	6,185	02/01/2041
31419B-CT-0	FN AE0981 - RMBS		12/01/2022	Paydown		64,526	64,526	65,936	70,508	0	(5,982)	0	(5,982)	0	64,526	0	0	0	(617)	03/01/2041
31419B-NY-7	FN AE1306 - RMBS		12/01/2022	Paydown		11,330	11,330	11,868	11,935	0	(605)	0	(605)	0	11,330	0	0	0	202	08/01/2040
31419C-3V-3	FN AE2611 - RMBS		12/01/2022	Paydown		24,848	24,848	25,259	26,400	0	(1,552)	0	(1,552)	0	24,848	0	0	0	1,692	09/01/2040
31419C-BX-0	FN AE1853 - RMBS		12/01/2022	Paydown		194,903	194,903	196,852	201,415	0	(6,512)	0	(6,512)	0	194,903	0	0	0	7,892	08/01/2040
31419E-XR-5	FN AE4287 - RMBS		12/01/2022	Paydown		11,028	11,028	11,173	11,681	0	(653)	0	(653)	0	11,028	0	0	0	967	09/01/2040
31419F-FW-1	FN AE4680 - RMBS		12/01/2022	Paydown		18,869	18,869	19,765	22,582	0	(3,713)	0	(3,713)	0	18,869	0	0	0	1,867	11/01/2040
31419H-DF-6	FN AE6401 - RMBS		12/01/2022	Paydown		30,916	30,916	31,443	31,476	0	(560)	0	(560)	0	30,916	0	0	0	789	02/01/2041
31419H-G3-0	FN AE6517 - RMBS		12/01/2022	Paydown		420	420	434	434	0	(14)	0	(14)	0	420	0	0	0	4	11/01/2040
31419H-YC-0	FN AE7006 - RMBS		12/01/2022	Paydown		43,356	43,356	45,605	39,934	0	3,421	0	3,421	0	43,356	0	0	0	(1,826)	10/01/2040
31419J-YM-4	FN AE7915 - RMBS		12/01/2022	Paydown		43,484	43,484	44,001	44,548	0	(1,064)	0	(1,064)	0	43,484	0	0	0	2,083	11/01/2040
31419K-DZ-5	FN AE8219 - RMBS		12/01/2022	Paydown		62,006	62,006	64,447	57,132	0	4,874	0	4,874	0	62,006	0	0	0	(4,408)	11/01/2040
31419K-KG-9	FN AE8394 - RMBS		12/01/2022	Paydown		17,283	17,283	17,586	18,406	0	(1,123)	0	(1,123)	0	17,283	0	0	0	1,363	11/01/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31419L-DL-4	FN AE9106 - RMBS		12/01/2022	Paydown		(26,804)	68,809	70,099	70,313	0	(97,117)	0	(97,117)	0	(26,804)	0	0	0	645	11/01/2040
31419L-YA-5	FN AE9704 - RMBS		12/01/2022	Paydown		45,057	45,057	45,765	48,170	0	(3,113)	0	(3,113)	0	45,057	0	0	0	4,289	12/01/2040
36194S-PD-4	GN AU4920 - RMBS		11/01/2022	Paydown		0	0	0	130	0	(130)	0	(130)	0	0	0	0	0	0	09/15/2041
38611T-AV-9	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		09/26/2022	J.P. MORGAN SECURITIES LLC		5,062,750	5,000,000	5,181,250	5,153,456	0	(3,208)	0	(3,208)	0	5,150,248	0	(87,498)	(87,498)	257,040	10/01/2042
39081H-CV-2	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		12/15/2022	WELLS FARGO SECURITIES, LLC		2,305,435	2,500,000	2,556,620	2,552,556	0	(1,703)	0	(1,703)	0	2,551,420	0	(245,985)	(245,985)	95,542	07/01/2039
392274-2G-0	GREATER ORLANDO AVIATION AUTHORITY		04/27/2022	MORGAN STANLEY & CO. LLC		2,387,250	2,250,000	2,521,283	2,477,257	0	(8,312)	0	(8,312)	0	2,468,945	0	(81,695)	(81,695)	65,000	10/01/2049
402173-AB-4	GULF BREEZE FLA HEALTHCARE FACS REV		08/22/2022	Call @ 100.00		12,685,000	12,685,000	12,685,000	12,685,000	0	0	0	0	0	12,685,000	0	0	0	552,579	01/01/2024
452252-FK-0	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R		12/15/2022	Adjustment		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	729,425	12/01/2034
47770V-BQ-2	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		09/22/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		1,492,963	1,900,000	2,009,193	2,000,113	0	(3,811)	0	(3,811)	0	1,996,302	0	(503,339)	(503,339)	66,536	01/01/2038
485106-GT-9	KANSAS CITY MO SPL OBLIG		03/01/2022	Call @ 100.00		475,000	475,000	486,305	475,229	0	(229)	0	(229)	0	475,000	0	0	0	10,391	03/01/2024
546398-6Q-6	LOUISIANA PUB FACS AUTH REV		08/04/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		15,318,310	16,820,000	16,237,355	16,263,505	0	5,535	0	5,535	0	16,269,040	0	(950,729)	(950,729)	501,545	06/01/2051
56045T-AH-8	MAINE MUN BD BK LIQUOR OPERATION REV		06/01/2022	Maturity @ 100.00		2,700,000	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	0	0	55,377	06/01/2022
574300-JQ-3	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ		09/27/2022	BARCLAYS CAPITAL INC.		2,104,860	2,000,000	2,043,440	2,035,394	0	(769)	0	(769)	0	2,034,625	0	70,235	70,235	143,211	07/01/2041
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		10/04/2022	TD SECURITIES (USA) LLC		5,873,690	5,530,000	6,321,343	6,109,892	0	(23,551)	0	(23,551)	0	6,086,341	0	(212,651)	(212,651)	360,812	08/15/2039
59259N-ZN-6	METROPOLITAN TRANSN AUTH N Y DEDICATED T		09/27/2022	WELLS FARGO SECURITIES, LLC		3,729,775	3,500,000	4,559,505	4,393,422	0	(23,693)	0	(23,693)	0	4,369,729	0	(639,954)	(639,954)	185,884	11/15/2040
59259Y-GF-0	METROPOLITAN TRANSN AUTH N Y REV		09/23/2022	CITIGROUP GLOBAL MARKETS INC.		5,625,841	5,085,000	6,748,152	6,600,129	0	(38,548)	0	(38,548)	0	6,561,581	0	(935,741)	(935,741)	300,293	11/15/2040
59447T-XX-6	MICHIGAN FIN AUTH REV		10/04/2022	J.P. MORGAN SECURITIES LLC		5,845,308	7,350,000	7,779,755	7,751,061	0	(12,261)	0	(12,261)	0	7,738,800	0	(1,893,492)	(1,893,492)	210,725	12/01/2040
60416Q-HR-8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		259,989	259,989	259,989	259,989	0	0	0	0	0	259,989	0	0	0	2,378	08/01/2049
626207-YF-5	MUNICIPAL ELEC AUTH GA		03/03/2022	Direct		723,000	723,000	853,637	723,331	0	(331)	0	(331)	0	723,000	0	0	0	336	04/01/2057
626207-YM-0	MUNICIPAL ELEC AUTH GA		03/03/2022	Direct		305,000	305,000	334,921	305,066	0	(66)	0	(66)	0	305,000	0	0	0	116	04/01/2057
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		07/05/2022	Direct		10,000	10,000	12,586	0	0	(23)	0	(23)	0	10,000	0	0	0	17	08/01/2036
64971X-LK-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		06/09/2022	STIFEL NICOLAUS		978,460	1,000,000	1,099,370	1,081,785	0	(4,542)	0	(4,542)	0	1,077,243	0	(98,783)	(98,783)	24,667	05/01/2042
64971X-NQ-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		06/09/2022	J.P. MORGAN SECURITIES LLC		7,398,752	7,605,000	8,383,372	8,253,718	0	(33,466)	0	(33,466)	0	8,220,252	0	(821,499)	(821,499)	187,590	11/01/2047
64972F-T6-3	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		10/06/2022	J.P. MORGAN SECURITIES LLC		23,404,727	22,330,000	24,643,793	24,281,240	0	(40,470)	0	(40,470)	0	24,240,770	0	(836,044)	(836,044)	974,775	06/15/2043
64972F-Y3-4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		06/23/2022	WELLS FARGO SECURITIES, LLC		6,090,150	5,000,000	6,016,400	5,870,392	0	(10,912)	0	(10,912)	0	5,859,480	0	230,670	230,670	156,853	06/15/2044
64985T-AR-2	NEW YORK ST URBAN EEV CORP ST SALES TAX		06/09/2022	RBC CAPITAL MARKETS, LLC		998,832	1,025,000	1,130,514	1,112,627	0	(4,589)	0	(4,589)	0	1,108,039	0	(109,207)	(109,207)	30,522	03/15/2046
64989K-GQ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		10/18/2022	Call @ 100.00		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	206	11/15/2037
649902-S7-9	NEW YORK STATE DORMITORY AUTHORITY		03/15/2022	Maturity @ 100.00		5,600,000	5,600,000	5,572,112	5,599,452	0	548	0	548	0	5,600,000	0	0	0	133,000	03/15/2022
649902-T3-7	NEW YORK STATE DORMITORY AUTHORITY		09/23/2022	RAYMOND JAMES		10,538,187	10,000,000	11,982,000	11,538,283	0	(41,460)	0	(41,460)	0	11,496,823	0	(958,636)	(958,636)	578,667	03/15/2040
64990A-JD-8	NEW YORK STATE DORMITORY AUTHORITY		06/09/2022	J.P. MORGAN SECURITIES LLC		4,852,450	5,000,000	5,400,900	5,318,836	0	(21,112)	0	(21,112)	0	5,297,724	0	(445,274)	(445,274)	148,889	03/15/2048
64990F-MT-8	NEW YORK STATE DORMITORY AUTHORITY		08/04/2022	WELLS FARGO SECURITIES, LLC		5,396,619	4,785,000	6,195,762	6,193,276	0	(36,519)	0	(36,519)	0	6,156,757	0	(760,139)	(760,139)	241,622	03/15/2039
73358W-3L-6	PORT AUTH N Y & N J		03/08/2022	Various		8,320,085	9,205,000	9,536,543	9,529,835	0	(554)	0	(554)	0	9,529,281	0	(1,209,196)	(1,209,196)	183,905	08/01/2069
73358W-JA-3	PORT AUTH N Y & N J		03/09/2022	Various		20,020,949	17,130,000	17,341,915	17,331,040	0	(360)	0	(360)	0	17,330,681	0	2,690,269	2,690,269	331,075	10/01/2062
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV		04/07/2022	Direct		3,330,558	3,300,000	3,332,505	3,330,903	0	(345)	0	(345)	0	3,330,558	0	0	0	50,351	09/01/2040
76116E-GX-2	RESOLUTION FUNDING CORP		04/15/2022	Maturity @ 100.00		22,000,000	22,000,000	3,271,984	21,531,757	0	468,243	0	468,243	0	22,000,000	0	0	0	0	04/15/2022
769125-DW-2	RIVERSIDE CNTY CALIF TRANSN COMMN SALES		10/04/2022	J.P. MORGAN SECURITIES LLC		12,626,570	11,000,000	13,477,200	12,932,779	0	(70,722)	0	(70,722)	0	12,862,058	0	(235,488)	(235,488)	634,375	06/01/2039
79467B-CM-5	SALES TAX SECURITIZATION CORP ILL		12/05/2022	Various		2,535,653	2,695,000	3,072,546	3,079,039	0	(25,383)	0	(25,383)	0	3,053,655	0	(518,002)	(518,002)	124,364	01/01/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
796253-Y3-0	SAN ANTONIO TEX ELEC & GAS REV		09/27/2022	Adjustment		0	0	0	3,014	0	(3,014)	0	(3,014)	0	0	0	0	0	58,080	02/01/2041
79766D-RZ-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		04/21/2022	J.P. MORGAN SECURITIES LLC		5,312,650	5,000,000	5,685,600	5,566,778	0	(21,641)	0	(21,641)	0	5,545,137	0	(232,487)	(232,487)	120,833	05/01/2045
812631-HS-1	SEATTLE WASH DRAIN & WASTEWATER REV		09/22/2022	WELLS FARGO SECURITIES, LLC		4,406,640	4,200,000	4,749,738	4,579,831	0	(10,120)	0	(10,120)	0	4,569,711	0	(163,071)	(163,071)	210,438	11/01/2039
882854-B7-6	TEXAS WTR DEV BRD REV		06/09/2022	RAYMOND JAMES		1,592,963	1,605,000	1,729,917	1,702,788	0	(6,996)	0	(6,996)	0	1,695,792	0	(102,830)	(102,830)	42,443	10/15/2047
91335V-KQ-8	UNIV PITTSBURGH OF THE COMWLTH SYS OF HI		04/05/2022	CITIGROUP GLOBAL MARKETS INC.		2,711,747	3,230,000	3,241,125	3,241,133	0	(6)	0	(6)	0	3,241,128	0	(529,381)	(529,381)	64,430	09/15/2119
913366-DF-4	UNIV CALIF REGTS MED CTR POOLED REV		10/04/2022	RAYMOND JAMES		3,750,760	3,250,000	4,840,485	4,606,987	0	(41,313)	0	(41,313)	0	4,565,674	0	(814,914)	(814,914)	190,770	05/15/2049
91412G-HA-6	UNIVERSITY CALIF REVS		12/12/2022	RAYMOND JAMES		16,251,631	16,000,000	16,166,050	16,166,388	0	741	0	741	0	16,167,211	0	84,420	84,420	800,760	05/15/2112
91412G-XE-0	UNIVERSITY CALIF REVS		09/27/2022	UBS SECURITIES LLC		5,201,820	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(798,180)	(798,180)	205,722	05/15/2045
915137-5G-4	UNIVERSITY TEX UNIV REVS		07/18/2022	Direct		460,000	460,000	460,000	460,000	0	0	0	0	0	460,000	0	0	0	13,202	08/15/2026
916277-LA-2	UPPER OCCOQUAN SEW AUTH VA REGL SEW REV		08/10/2022	UBS SECURITIES LLC		7,790,912	6,400,000	7,741,056	7,526,071	0	(19,053)	0	(19,053)	0	7,507,018	0	283,894	283,894	427,733	07/01/2043
95648X-AN-5	WEST VA ECONOMIC DEV AUTH EXCESS LOTTER		06/02/2022	Direct		2,660,000	2,660,000	2,656,236	2,659,618	0	382	0	382	0	2,660,000	0	0	0	97,427	07/01/2026
961503-AA-7	WESTSIDE INTERMODAL TRANSN CORP MO FACS		10/03/2022	Maturity @ 100.00		392,801	392,801	454,820	396,100	0	(3,299)	0	(3,299)	0	392,801	0	0	0	28,345	10/01/2022
0909999999. Subtotal - Bonds - U.S. Special Revenues						748,971,083	750,523,937	761,535,091	772,999,065	4,654	(10,773,825)	0	(10,769,171)	0	762,326,784	0	(13,355,696)	(13,355,696)	18,444,347	XXX
000000-00-0	ORBCOMM INC.		09/30/2022	Direct		0	2,725,000	1	2	0	0	0	0	0	2	0	(2)	(2)	0	08/15/2049
000000-00-0	PUMA INTERNATIONAL FINANCING SA	C	10/04/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	25,625	10/06/2024
000000-00-0	DUBS 2018-MA1 C - RMBS	B	09/28/2022	Paydown		467,848	466,517	516,374	510,677	0	0	0	0	5,698	516,374	(48,526)	0	(48,526)	3,739	09/29/2053
000000-00-0	GAZ CAPITAL SA	C	08/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	77,250	02/11/2026
000000-00-0	BECLO 8 D2 - CDO	B	02/24/2022	Paydown		5,099,850	5,099,850	5,066,100	5,122,350	0	0	0	0	(56,250)	5,066,100	33,750	0	33,750	67,956	07/20/2032
000000-00-0	EURO 36 A1 - CMBS	B	08/17/2022	Paydown		1,013,925	1,010,442	1,102,778	1,124,914	0	0	0	0	(22,137)	1,102,778	(88,853)	0	(88,853)	7,742	02/17/2030
000000-00-0	EURO 36 A2 - CMBS	B	08/17/2022	Paydown		1,319,272	1,314,740	1,434,883	1,463,686	0	0	0	0	(28,803)	1,434,883	(115,611)	0	(115,611)	15,413	02/17/2030
000000-00-0	EURO 36 C - CMBS	B	08/17/2022	Paydown		853,345	850,414	928,126	946,757	0	0	0	0	(18,631)	928,126	(74,781)	0	(74,781)	14,708	02/17/2030
000000-00-0	EURO 36 B - CMBS	B	08/17/2022	Paydown		853,345	850,414	928,126	946,757	0	0	0	0	(18,631)	928,126	(74,781)	0	(74,781)	11,766	02/17/2030
000000-00-0	CORDA 14R CR - CDO	B	11/22/2022	Various		157,184	0	0	157,184	0	0	0	0	0	157,184	0	0	0	0	05/24/2032
000000-00-0	CORDA 14R DR - CDO	B	11/22/2022	Paydown		32,632	0	0	32,632	0	0	0	0	0	32,632	0	0	0	0	05/24/2032
000000-00-0	AIG Rover, LLC Class C Notes		01/01/2022	Adjustment		(19,144)	0	0	(19,144)	0	0	0	0	0	(19,144)	0	0	0	0	10/22/2030
000000-00-0	AIG Rover, LLC Class B Notes		02/01/2022	Adjustment		(81,123)	0	0	(81,123)	0	0	0	0	0	(81,123)	0	0	0	0	10/22/2030
000000-00-0	BLUME IV C - CDO	B	11/25/2022	Paydown		25,305	0	0	25,305	0	0	0	0	0	25,305	0	0	0	0	02/25/2034
000000-00-0	NWEST V C - CDO	B	10/20/2022	Paydown		23,600	0	0	23,600	0	0	0	0	0	23,600	0	0	0	0	07/20/2034
000000-00-0	BECLO XI C - CDO	B	10/17/2022	Paydown		26,629	0	0	26,629	0	0	0	0	0	26,629	0	0	0	0	07/17/2034
000000-00-0	CIFCE 1R CR - CDO	B	10/17/2022	Paydown		40,106	0	0	40,106	0	0	0	0	0	40,106	0	0	0	0	07/15/2032
000000-00-0	HNLY V C - CDO	B	10/25/2022	Paydown		28,186	0	0	28,186	0	0	0	0	0	28,186	0	0	0	0	10/25/2034
000000-00-0	CORDA 21 C - CDO	B	12/22/2022	Paydown		40,774	0	0	40,774	0	0	0	0	0	40,774	0	0	0	0	09/22/2034
000000-00-0	HAYEM 4 C - CDO	B	10/17/2022	Various		297,336	0	0	297,336	0	0	0	0	0	297,336	0	0	0	0	10/15/2034
000000-00-0	GLME 3R C - CDO	B	10/20/2022	Various		111,004	0	0	111,004	0	0	0	0	0	111,004	0	0	0	0	01/20/2032
000000-00-0	Bighorn V, Ltd Class B Notes - CDO		01/01/2022	Redemption @ 100.00		2,243,063	2,250,000	2,250,000	2,257,582	0	(14,520)	0	(14,520)	0	2,243,063	0	0	0	0	10/25/2031
000000-00-0	Bighorn V, Ltd Class C Notes - CDO		01/01/2022	Redemption @ 100.00		2,489,935	2,500,000	2,500,000	2,515,211	0	(25,276)	0	(25,276)	0	2,489,935	0	0	0	0	10/25/2031
000000-00-0	AQUE 20SR CR - CDO	B	10/20/2022	Paydown		20,523	0	0	0	0	0	0	0	0	20,523	0	0	0	0	04/20/2034
000000-00-0	SGSHR 2021 C - CMBS	B	11/17/2022	Paydown		456,487	0	0	456,487	0	0	0	0	0	456,487	0	0	0	0	11/17/2051
000000-00-0	AVOCA 20R CR - CDO	B	10/17/2022	Paydown		324,880	0	0	324,880	0	0	0	0	0	324,880	0	0	0	0	07/15/2032
000000-00-0	AVOCA 20R DR - CDO	B	10/17/2022	Paydown		259,135	0	0	259,135	0	0	0	0	0	259,135	0	0	0	0	07/15/2032
000000-00-0	BECLO VIII CR - CDO	B	10/20/2022	Paydown		69,267	0	0	0	0	0	0	0	0	69,267	0	0	0	0	01/20/2036
000000-00-0	ARMDA 3R C - CDO	B	10/17/2022	Paydown		78,467	0	0	0	0	0	0	0	0	78,467	0	0	0	0	07/15/2031
000000-00-0	AVOCA XXVI C - CDO	B	10/17/2022	Paydown		127,342	0	0	0	0	0	0	0	0	127,342	0	0	0	0	04/15/2035
000000-00-0	CORDA XXIII C - CDO	B	10/25/2022	Paydown		126,181	0	0	0	0	0	0	0	0	126,181	0	0	0	0	04/25/2036
000000-00-0	OTOPK 1 D - CDO	B	11/15/2022	Paydown		140,643	0	0	0	0	0	0	0	0	140,643	0	0	0	0	05/15/2035
000000-00-0	SNDPE 7 D - CDO	B	10/25/2022	Paydown		119,704	0	0	0	0	0	0	0	0	119,704	0	0	0	0	01/25/2035
000000-00-0	HARVT XXVIII C - CDO	B	10/25/2022	Paydown		110,605	0	0	0	0	0	0	0	0	110,605	0	0	0	0	10/25/2034
000000-00-0	ACLO V D - CDO	B	10/17/2022	Paydown		13,570	0	0	0	0	0	0	0	0	13,570	0	0	0	0	04/17/2034
000000-00-0	Infostretch Corporation - ABS		09/30/2022	Adjustment		41,990	41,990	41,150	0	0	55	0	55	0	41,990	0	0	0	695	04/01/2028
000000-00-0	AQUE 20SR DR - CDO	B	10/20/2022	Paydown		7,667	0	0	0	0	0	0	0	0	7,667	0	0	0	0	04/20/2034
000000-00-0	CORDA XX D - CDO	B	12/22/2022	Paydown		53,240	0	0	0	0	0	0	0	0	53,240	0	0	0	0	06/22/2034
000000-00-0	CGMSE 2014-3 CR - CDO	B	10/25/2022	Paydown		41,647	0	0	0	0	0	0	0	0	41,647	0	0	0	0	01/25/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	AVOCA XIX C - CDO	B	10/17/2022	Paydown		6,093	0	0	0	0	0	0	0	0	6,093	0	0	0	0	10/15/2031
000000-00-0	CORDA XV CR - CDO	B	11/28/2022	Paydown		23,569	0	0	0	0	0	0	0	0	23,569	0	0	0	0	08/26/2032
00037B-AB-8	ABB FINANCE (USA) INC		05/08/2022	Maturity @ 100.00		3,800,000	3,800,000	3,717,654	3,796,675	0	3,325	0	3,325	0	3,800,000	0	0	0	54,625	05/08/2022
00038K-AG-6	ABBSL 1 B - CDO	C	01/27/2022	Paydown		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	4,732	01/18/2033
00038K-AW-1	ABBSL 1 CR - CDO	C	10/17/2022	Paydown		201,298	0	0	0	0	0	0	0	0	201,298	0	0	0	0	01/16/2035
000759-BW-9	ABFS 2001-3 A1 - RMBS		12/01/2022	Paydown		176,188	118,373	3,469,328	174,054	0	2,134	0	2,134	0	176,188	0	0	0	0	03/15/2032
00077B-5D-1	AMAC 2002-9 B1 - CMO/RMBS		12/01/2022	Paydown		31,164	31,164	30,269	30,624	0	540	0	540	0	31,164	0	0	0	1,448	12/25/2032
00077B-KC-6	AMAC 1999-RS1 A - CMO/RMBS		12/01/2022	Paydown		4,097	4,097	3,911	4,612	0	(479)	36	(515)	0	4,097	0	0	0	0	03/27/2029
00091J-AA-6	AUTHB 2021-1 A2 - ABS		10/30/2022	Paydown		1,383,759	164,225	164,225	1,380,989	0	2,770	0	2,770	0	1,383,759	0	0	0	0	07/31/2051
001055-AF-9	AFLAC INC		12/16/2022	Adjustment		1,113,364	1,080,000	1,122,142	1,113,495	0	(913)	0	(913)	0	1,113,364	0	0	0	93,074	08/15/2040
001055-AM-4	AFLAC INC		09/30/2022	Call @ 100.00		6,200,000	6,200,000	6,246,156	6,213,680	0	(15,927)	0	(15,927)	0	6,200,000	0	0	0	196,656	11/15/2024
00108W-AN-0	AEP TEXAS INC		04/20/2022	PIERPONT SEC		2,346,709	2,900,000	2,891,358	2,891,489	0	52	0	52	0	2,891,541	0	(544,832)	(544,832)	43,633	05/15/2051
00110X-AA-2	AFN 211 A1 - CMBS		12/20/2022	Paydown		189,140	80,486	80,457	188,089	0	1,051	0	1,051	0	189,140	0	0	0	0	05/20/2051
00110X-AB-0	AFN 211 A2 - CMBS		12/20/2022	Paydown		571,998	211,517	211,487	568,518	0	3,480	0	3,480	0	571,998	0	0	0	0	05/20/2051
00110X-AC-8	AFN 211 A3 - CMBS		12/20/2022	Various		84,202	274	274	84,197	0	5	0	5	0	84,202	0	0	0	0	05/20/2051
00115A-AF-6	AEP TRANSMISSION COMPANY LLC		12/12/2022	Adjustment		9,856,145	10,000,000	9,836,455	9,855,138	0	3,708	0	3,708	0	9,856,145	0	0	0	412,222	12/01/2046
00115A-AK-5	AEP TRANSMISSION COMPANY LLC		12/12/2022	Direct		7,957,153	8,000,000	7,953,120	7,956,679	0	474	0	474	0	7,957,153	0	0	0	149,467	06/15/2049
00119V-AS-8	AGL 6R CR - CDO	C	10/20/2022	Paydown		30,811	0	0	0	0	0	0	0	0	30,811	0	0	0	0	07/20/2034
00125*-AA-8	AES SOUTHLAND ENERGY HOLDINGS II L		12/02/2022	Direct		3,130,230	3,111,111	3,111,111	3,111,111	0	0	0	0	0	3,111,111	0	0	0	170,591	03/31/2040
00131L-2B-0	AIA GROUP LTD	C	12/13/2022	Adjustment		0	0	0	242	0	(242)	0	(242)	0	0	0	0	0	73,125	03/11/2044
00131L-AB-1	AIA GROUP LTD	C	06/10/2022	J.P. MORGAN SECURITIES LLC		20,599,600	21,020,000	20,421,200	20,802,509	0	30,296	0	30,296	0	20,831,106	0	(231,506)	(231,506)	510,085	03/11/2025
00140A-AC-2	AIG CLO Ltd SER 2019-2ACL B1 Flt % Due 1	C	01/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	28,836	10/25/2032
00140A-AG-3	AIG CLO Ltd SER 2019-2ACL C Flt % Due 10	C	01/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	17,863	10/25/2032
00140A-AJ-7	AIG CLO Ltd SER 2019-2ACL D Flt % Due 10	C	01/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	24,583	10/25/2032
00140B-AN-6	AIGIM 2019-1 I - CDO		12/19/2022	Paydown		1,455,399	2,274,394	2,169,371	0	0	35,979	0	35,979	0	1,455,399	0	0	0	0	04/18/2035
00140E-AC-4	AIG CLO Ltd SER 2019-2ACL SUB Adj % Due	C	10/25/2022	Paydown		4,255,293	5,616,000	4,240,080	3,543,375	0	597,243	0	597,243	0	4,140,618	0	114,675	114,675	(157,860)	10/25/2032
00140L-AJ-3	AIMCO 12 CR - CDO	C	10/17/2022	Paydown		76,036	0	0	0	0	0	0	0	0	76,036	0	0	0	0	01/20/2032
00140L-AK-0	AIMCO 12 DR - CDO	C	10/17/2022	Paydown		16,866	0	0	0	0	0	0	0	0	16,866	0	0	0	0	01/20/2032
00140Q-AC-7	AIGIM 2018-1 SUB - CDO	C	10/20/2022	Paydown		1,708,413	2,266,000	1,767,480	1,668,826	0	39,587	0	39,587	0	1,708,413	0	0	0	0	01/20/2032
00140W-AY-6	AIGIM 2020-1 CR - CDO	C	10/17/2022	Paydown		132,664	0	0	132,664	0	0	0	0	0	132,664	0	0	0	0	04/17/2034
00140W-BA-7	AIGIM 2020-1 DR - CDO	C	10/17/2022	Paydown		158,698	0	0	158,698	0	0	0	0	0	158,698	0	0	0	0	04/17/2034
00141U-AQ-6	AIGIM CLASSI - CDO		10/20/2022	Various		2,241,245	1,364,183	1,276,343	2,170,272	0	70,972	0	70,972	0	2,241,245	0	0	0	0	04/20/2032
00142D-AE-0	AIGIM 2021-2 C - CDO		10/20/2022	Paydown		134,585	0	0	134,585	0	0	0	0	0	134,585	0	0	0	0	07/20/2034
00142D-AG-5	AIGIM 2021-2 D - CDO		10/20/2022	Paydown		100,523	0	0	100,523	0	0	0	0	0	100,523	0	0	0	0	07/20/2034
00164V-AD-5	AMC NETWORKS INC		01/03/2022	WELLS FARGO SECURITIES, LLC		315,348	313,000	278,696	291,684	0	951	0	951	0	292,635	0	22,713	22,713	8,361	04/01/2024
00164V-AE-3	AMC NETWORKS INC		04/25/2022	Various		72,722	72,000	73,800	73,358	0	(52)	0	(52)	0	73,305	0	(583)	(583)	9,855	08/01/2025
00184@-AA-4	AMAZON (EUCLID OH) CONTROL PASS-THRU TRU		12/31/2022	Paydown		242,769	245,726	245,726	245,726	0	(2,957)	0	(2,957)	0	242,769	0	0	0	5,051	06/30/2039
00191#-AA-3	TR CTF		12/31/2022	Paydown		247,897	269,368	269,368	247,897	0	0	0	0	0	247,897	0	0	0	6,969	08/31/2039
00191@-AA-5	TR CTF		12/31/2022	Paydown		701,419	701,419	701,419	701,419	0	0	0	0	0	701,419	0	0	0	2,097	09/30/2039
00192N-AL-1	AOA 211177 D - CMBS		12/15/2022	Various		337,871	0	0	337,871	0	0	0	0	0	337,871	0	0	0	0	10/15/2038
00192N-AN-7	AOA 211177 E - CMBS		12/15/2022	Various		756,793	0	0	756,793	0	0	0	0	0	756,793	0	0	0	0	10/15/2038
00195@-AE-3	APA FINANCE LLC - ABS		12/31/2022	Paydown		735,032	734,836	734,708	734,865	0	167	0	167	0	735,032	0	0	0	5,837	02/29/2056
00195@-AF-0	APA FINANCE LLC - ABS		12/31/2022	Paydown		926,346	514,596	514,502	918,943	0	7,402	0	7,402	0	926,346	0	0	0	14	02/29/2056
00206R-DT-6	AT&T INC		12/16/2022	Direct		3,978,762	4,000,000	3,976,040	3,978,595	0	167	0	167	0	3,978,762	0	0	0	66,500	03/01/2057
00206R-KE-1	AT&T INC		03/30/2022	MORGAN STANLEY & CO. LLC		4,274,150	5,000,000	4,623,350	4,631,150	0	1,650	0	1,650	0	4,632,799	0	(358,649)	(358,649)	110,000	02/01/2052
00206R-KJ-0	AT&T INC		08/09/2022	BNP PARIBAS SECURITIES CORP.		3,928,450	5,000,000	3,721,125	3,744,555	0	9,872	0	9,872	0	3,754,427	0	174,023	174,023	158,472	09/15/2053
00209T-AB-1	COMCAST CABLE COMMUNICATIONS LLC		11/15/2022	Maturity @ 100.00		10,907,000	10,907,000	11,695,417	10,942,709	0	(73,621)	0	(73,621)	0	10,907,000	0	0	0	1,031,257	11/15/2022
00216A-AA-5	A10 PERM ASSET FING 2017-II LLC - CMBS		12/15/2022	Paydown		16,171,076	16,171,077	16,171,077	16,170,974	0	102	0	102	0	16,171,076	0	0	0	327,860	06/15/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00225#-AA-3	AMAZON (GRAND RAPIDS, MI) CONTROL PASS		12/31/2022	Paydown		251,179	251,179	251,179	251,179	0	0	0	0	0	251,179	0	0	0	5,633	09/30/2039
00229*-AA-3	SR SECD NT		08/15/2022	Paydown		1,195,106	1,195,106	1,195,106	1,195,106	0	(1)	0	(1)	0	1,195,106	0	0	0	47,372	02/15/2042
00230#-AA-8	TR CTF - AT&T SVCS INC - SER A		12/15/2022	Paydown		37,225	37,225	37,597	37,585	0	(360)	0	(360)	0	37,225	0	0	0	846	05/15/2046
00247#-B*-4	SR NT SER 2020A		06/06/2022	Call @ 100.00		7,820,000	7,820,000	7,820,000	7,820,000	0	0	0	0	0	7,820,000	0	0	0	190,741	01/19/2028
00253X-AB-7	AADVANTAGE LOYALTY IP LTD		04/25/2022	Various		1,473,518	1,405,000	1,486,825	1,481,483	0	(679)	0	(679)	0	1,480,804	0	(7,286)	(7,286)	21,764	04/20/2029
002819-AC-4	ABBOTT LABORATORIES		12/16/2022	Adjustment		5,647,471	5,650,000	5,643,800	5,646,930	0	633	0	633	0	5,647,471	0	0	0	362,918	11/30/2037
002824-AV-2	ABBOTT LABORATORIES		12/12/2022	Adjustment		9,987,742	10,000,000	9,977,100	9,987,583	0	495	0	495	0	9,987,742	0	0	0	718,333	04/01/2039
002824-BH-2	ABBOTT LABORATORIES		12/16/2022	Various		43,563,559	38,292,000	45,490,238	45,085,393	0	(87,940)	0	(87,940)	0	45,043,549	0	(1,479,990)	(1,479,990)	1,133,071	11/30/2046
00287Y-AL-3	ABBVIE INC		05/10/2022	SMBC NIKKO SECURITIES INC		2,507,575	2,500,000	2,438,300	2,490,418	0	4,062	0	4,062	0	2,494,480	0	13,095	13,095	37,458	11/06/2022
00287Y-AP-4	ABBVIE INC		04/27/2022	Various		8,031,850	8,000,000	7,984,240	7,998,140	0	784	0	784	0	7,998,924	0	32,926	32,926	121,244	11/06/2022
00287Y-AQ-2	ABBVIE INC		05/10/2022	Various		30,711,156	30,700,000	30,675,471	30,690,415	0	2,033	0	2,033	0	30,692,374	0	18,782	18,782	539,960	05/14/2025
00287Y-AW-9	ABBVIE INC		12/12/2022	Adjustment		8,105,603	7,000,000	8,181,600	8,110,777	0	(29,329)	0	(29,329)	0	8,105,603	0	0	0	335,728	05/14/2046
00287Y-BD-0	ABBVIE INC		08/04/2022	J.P. MORGAN SECURITIES LLC		1,049,405	1,030,000	1,106,333	1,103,045	0	(899)	0	(899)	0	1,102,147	0	(52,742)	(52,742)	36,823	11/14/2048
00287Y-BF-5	ABBVIE INC		06/15/2022	Various		16,808,404	17,350,000	17,026,863	17,115,099	0	13,133	0	13,133	0	17,128,232	0	(319,829)	(319,829)	435,454	11/14/2028
00287Y-BX-6	ABBVIE INC		05/10/2022	DEUTSCHE BANK SECURITIES INC.		18,803,540	20,000,000	20,191,420	20,167,243	0	(7,381)	0	(7,381)	0	20,159,862	0	(1,356,322)	(1,356,322)	283,200	11/21/2029
00287Y-CA-5	ABBVIE INC		03/10/2022	Direct		32,598,080	32,000,000	31,887,040	31,895,283	0	754	0	754	0	31,896,037	0	702,043	702,043	392,400	11/21/2039
00287Y-CB-3	ABBVIE INC		04/11/2022	MORGAN STANLEY & CO. LLC		6,034,899	6,125,000	6,311,340	6,306,517	0	(534)	0	(534)	0	6,305,982	0	(271,084)	(271,084)	95,448	11/21/2049
00287Y-CT-4	ABBVIE INC		07/01/2022	Call @ 100.00		6,250,000	6,250,000	6,329,963	6,254,658	0	(4,658)	0	(4,658)	0	6,250,000	0	0	0	152,344	10/01/2022
00287Y-CX-5	ABBVIE INC		07/25/2022	RBC CAPITAL MARKETS		12,740,714	12,755,000	12,620,153	12,701,040	0	8,569	0	8,569	0	12,709,609	0	31,106	31,106	418,718	03/15/2025
00287Y-DB-2	ABBVIE INC		10/20/2022	BARCLAYS CAPITAL INC.		1,408,994	1,700,000	1,690,208	1,691,789	0	160	0	160	0	1,691,949	0	(282,955)	(282,955)	89,498	03/15/2045
003000-AA-4	ABERCROMBIE AND FITCH MANAGEMENT CO		04/25/2022	Various		1,726,944	1,611,000	1,683,365	1,456,616	0	(858)	0	(858)	0	1,662,963	0	63,981	63,981	63,653	07/15/2025
00392#-AA-0	ABTEEN VENTURES LLC		12/15/2022	Paydown		1,827,781	1,827,781	1,827,781	1,827,781	0	0	0	0	0	1,827,781	0	0	0	45,539	08/15/2039
00404A-AN-9	ACADIA HEALTHCARE COMPANY INC		04/07/2022	Various		64,536	63,000	67,095	66,347	0	(125)	0	(125)	0	66,222	0	(1,686)	(1,686)	2,143	07/01/2028
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC		04/25/2022	JEFFERIES & COMPANY		350,183	346,000	367,625	362,828	0	(351)	0	(351)	0	362,477	0	(12,294)	(12,294)	5,033	04/15/2029
00440E-AV-9	CHUBB INA HOLDINGS INC		05/10/2022	Various		27,298,580	27,500,000	27,629,720	27,579,138	0	(5,122)	0	(5,122)	0	27,574,185	0	(275,605)	(275,605)	464,440	05/03/2026
00441T-AA-1	ACE 2006-HE3 A1 - RMBS		12/27/2022	Paydown		1,891,268	1,620,484	1,040,712	1,828,294	0	62,974	0	62,974	0	1,891,268	0	0	0	0	06/25/2036
00441Y-AA-0	ACE 2006-OP2 A1 - RMBS		12/27/2022	Paydown		1,878,303	1,878,303	1,568,383	1,740,058	0	138,245	0	138,245	0	1,878,303	0	0	0	6,354	08/25/2036
004421-MR-1	ACE 2005-SN1 M1 - RMBS		10/01/2022	Paydown		0	81,556	19,301	3,386	0	(314)	3,072	(3,386)	0	0	0	0	0	0	11/25/2039
004421-MW-0	ACE 2005-SN1 A2 - RMBS		12/01/2022	Paydown		645,984	517,103	516,230	645,948	0	12,041	12,005	36	0	645,984	0	0	0	0	11/25/2039
00507V-AQ-2	ACTIVISION BLIZZARD INC		12/16/2022	Adjustment		10,182,995	11,170,000	10,150,269	10,178,923	0	21,541	0	21,541	0	10,182,995	0	0	0	347,773	09/15/2050
00652M-AE-2	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT	C	12/13/2022	Adjustment		0	0	0	100	0	100	0	100	0	0	0	0	0	21,875	07/03/2029
00653V-AA-9	ADAPTHEALTH LLC		04/25/2022	Various		2,203,785	2,132,000	2,256,948	2,232,865	0	(3,362)	0	(3,362)	0	2,229,503	0	(25,718)	(25,718)	66,375	08/01/2028
00653V-AC-5	ADAPTHEALTH LLC		04/05/2022	J.P. MORGAN SECURITIES LLC		503,121	522,000	522,000	522,000	0	0	0	0	0	522,000	0	(18,879)	(18,879)	12,384	08/01/2029
00676L-AA-4	ADECOAGRO SA	C	10/04/2022	Adjustment		0	0	0	19	0	(19)	0	(19)	0	0	0	0	0	15,000	09/21/2027
007034-BN-0	ARMT 2006-2 1A4 - CMO/RMBS		12/01/2022	Paydown		852,283	649,558	562,208	845,702	0	6,581	0	6,581	0	852,283	0	0	0	0	05/25/2036
007036-DP-8	ARMT 2004-4 4A1 - CMO/RMBS		12/01/2022	Paydown		365,657	365,657	372,306	372,649	0	(6,992)	0	(6,992)	0	365,657	0	0	0	6,186	03/25/2035
007036-HV-1	ARMT 2005-3 2A1 - CMO/RMBS		12/01/2022	Paydown		200,654	174,478	136,076	100,678	0	99,976	0	99,976	0	200,654	0	0	0	0	07/25/2035
007036-HZ-2	ARMT 2005-3 6A1 - CMO/RMBS		12/01/2022	Paydown		638,397	638,397	598,496	599,522	0	38,875	0	38,875	0	638,397	0	0	0	9,562	07/25/2035
007036-LR-5	ARMT 2005-5 4A1 - CMO/RMBS		12/01/2022	Paydown		437,736	372,306	290,992	433,819	0	3,916	0	3,916	0	437,736	0	0	0	0	09/25/2035
007036-QV-1	ARMT 2005-8 732 - RMBS		12/27/2022	Paydown		389,176	389,176	201,885	339,169	0	50,007	0	50,007	0	389,176	0	0	0	3,173	11/25/2035
007036-UQ-7	ARMT 2005-11 5A1 - RMBS		12/27/2022	Paydown		619,424	544,752	368,713	613,212	0	13,287	7,075	6,212	0	619,424	0	0	0	0	02/25/2036
007036-VF-0	ARMT 2005-11 3A1 - CMO/RMBS		12/01/2022	Paydown		443,232	357,296	304,018	432,526	0	10,705	0	10,705	0	443,232	0	0	0	0	02/25/2036
007037-AB-0	ARMT 2007-1 2A1 - CMO/RMBS		12/01/2022	Paydown		1,700,202	1,309,650	1,103,672	1,676,316	0	29,127	5,242	23,885	0	1,700,202	0	0	0	0	03/25/2037
007037-BP-8	ARMT 2007-1 322 - CMO/RMBS		12/01/2022	Paydown		754,573	635,493	529,610	743,156	0	11,418	0	11,418	0	754,573	0	0	0	0	03/25/2037
00703A-AA-5	ARMT 2007-2 1A1 - CMO/RMBS		12/01/2022	Paydown		1,025,837	769,818	672,700	1,065,524	0	(39,686)	0	(39,686)	0	1,025,837	0	0	0	0	06/25/2037
00703A-AD-9	ARMT 2007-2 2A1 - RMBS		12/27/2022	Paydown		895,366	751,971	620,253	874,073	0	21,293	0	21,293	0	895,366	0	0	0	0	06/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00703Q-AA-0	ARMT 2006-3 1A1 - CMO/RMBS		12/01/2022	Paydown		37,824	4,949	3,734	38,142	0	(318)	0	(318)	0	37,824	0	0	0	0	08/25/2036
00703Q-AD-4	ARMT 2006-3 A11 - RMBS		12/27/2022	Paydown		1,601,838	1,439,844	825,648	1,575,403	0	26,436	0	26,436	0	1,601,838	0	0	0	0	08/25/2036
00724F-AC-5	ADOBE INC		04/20/2022	MUFG SECURITIES AMERICAS INC.		1,007,050	1,000,000	1,003,260	1,001,178	0	(119)	0	(119)	0	1,001,059	0	5,991	5,991	23,563	02/01/2025
00751Y-AE-6	ADVANCE AUTO PARTS INC		06/10/2022	J.P. MORGAN SECURITIES LLC		2,920,192	3,200,000	3,288,736	3,276,344	0	(3,718)	0	(3,718)	0	3,272,626	0	(352,434)	(352,434)	82,853	04/15/2030
00764M-CG-0	AABST 2004-3 M2 - RMBS		12/27/2022	Paydown		41,224	0	0	41,224	0	0	0	0	0	41,224	0	0	0	0	09/25/2034
00774M-AS-4	AERCAP IRELAND CAPITAL DAC	C	04/12/2022	RBC CAPITAL MARKETS, LLC		4,526,750	5,000,000	4,944,150	4,950,501	0	3,312	0	3,312	0	4,953,813	0	(427,063)	(427,063)	61,736	01/30/2026
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC	C	08/23/2022	GOLDMAN SACHS & CO.		3,779,000	5,000,000	5,029,440	5,029,258	0	(678)	0	(678)	0	5,028,580	0	(1,249,580)	(1,249,580)	158,278	10/29/2041
007944-AC-5	ADVENTIST HEALTH SYSTEM		12/15/2022	Call @ 100.00		6,000,000	6,000,000	5,481,780	5,972,967	0	76,044	0	76,044	0	6,000,000	0	0	0	261,232	03/01/2023
007944-AG-6	ADVENTIST HEALTH SYSTEM		12/12/2022	Adjustment		8,984,123	9,000,000	8,982,880	8,984,007	0	471	0	471	0	8,984,123	0	0	0	418,358	03/01/2049
008117-AP-8	AETNA INC		04/12/2022	JEFFERIES & COMPANY		23,269,224	23,195,000	22,830,793	23,158,510	0	11,967	0	11,967	0	23,170,478	0	98,746	98,746	264,004	11/15/2022
00817Y-AM-0	AETNA INC		12/16/2022	Adjustment		1,764,569	1,708,000	1,773,946	1,764,870	0	(1,786)	0	(1,786)	0	1,764,569	0	0	0	76,522	11/15/2042
00817Y-AZ-1	AETNA INC		12/16/2022	Adjustment		1,422,012	1,250,000	1,433,276	1,422,854	0	(4,524)	0	(4,524)	0	1,422,012	0	0	0	64,718	08/15/2047
00846U-AJ-0	AGILENT TECHNOLOGIES INC		05/04/2022	Call @ 100.00		9,434,478	9,300,000	9,257,592	9,292,566	0	7,434	0	7,434	0	9,300,000	0	0	0	423,779	07/15/2023
00871P-AC-4	AIGIM 2019-1 B - CDO	C	03/03/2022	Paydown		27,081,000	27,081,000	27,114,851	27,235,590	0	(154,590)	0	(154,590)	0	27,081,000	0	0	0	220,727	04/15/2032
00871P-AE-0	AIGIM 2019-1 C - CDO	C	03/03/2022	Paydown		14,543,500	14,543,500	14,561,679	14,629,688	0	(86,188)	0	(86,188)	0	14,543,500	0	0	0	163,462	04/15/2032
00871P-AG-5	AIGIM 2019-1 D - CDO	C	03/03/2022	Paydown		13,570,000	13,570,000	13,586,963	13,652,330	0	(82,330)	0	(82,330)	0	13,570,000	0	0	0	212,775	04/15/2032
00871Q-AA-6	AIGIM 2019-1 E - CDO	C	03/03/2022	Paydown		4,129,650	4,129,650	4,134,812	4,155,050	0	(25,400)	0	(25,400)	0	4,129,650	0	0	0	108,123	04/15/2032
00871Q-AC-2	AIGIM 2019-1 SUB - CDO	C	10/18/2022	Paydown		4,154,071	5,388,000	4,229,580	4,065,065	0	89,006	0	89,006	0	4,154,071	0	0	0	0	04/18/2035
00901F-AE-6	AIMCO 16 C - CDO	C	10/17/2022	Paydown		81,919	0	0	0	0	0	0	0	0	81,919	0	0	0	0	01/17/2035
009088-AA-3	AIR CANADA 2015-2 PASS THROUGH TRUSTS -	C	12/15/2022	Paydown		987,795	987,795	988,348	988,115	0	(320)	0	(320)	0	987,795	0	0	0	18,521	06/15/2029
009089-AA-1	AIR CANADA 2013-1 PASS THROUGH TRUST - A	C	06/01/2022	Paydown		(2,501)	0	0	0	0	0	0	0	0	0	0	(2,501)	(2,501)	0	11/15/2026
00908P-AA-5	AIR CANADA PASS THROUGH CERTIFICATES SER	C	07/15/2022	Paydown		321,792	321,792	325,123	321,321	0	471	0	471	0	321,792	0	0	0	0	07/15/2031
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH TRUST - A	C	09/15/2022	Paydown		269,953	269,953	264,249	271,123	0	(1,170)	0	(1,170)	0	269,953	0	0	0	0	09/15/2028
009098-A*-5	CTL PASS-THRU TR SER A-1 - AMAZON SVCS I		12/10/2022	Paydown		408,671	408,671	408,671	408,671	0	0	0	0	0	408,671	0	0	0	11,715	11/10/2039
00912X-BE-3	AIR LEASE CORP		01/15/2022	Maturity @ 100.00		15,000,000	15,000,000	14,885,400	14,998,611	0	1,389	0	1,389	0	15,000,000	0	0	0	262,500	01/15/2022
00914A-AE-2	AIR LEASE CORP		05/10/2022	DEUTSCHE BANK SECURITIES INC.		875,050	1,000,000	988,504	990,811	0	375	0	375	0	991,186	0	(116,136)	(116,136)	19,951	10/01/2029
00914A-AK-8	AIR LEASE CORP		05/10/2022	DEUTSCHE BANK SECURITIES INC.		4,270,000	5,000,000	4,986,500	4,987,286	0	447	0	447	0	4,987,733	0	(717,733)	(717,733)	69,878	12/01/2030
009279-AC-4	AIRBUS SE	C	10/19/2022	Adjustment		3,462,008	3,500,000	3,456,915	3,461,616	0	1,055	0	1,055	0	3,462,008	0	0	0	141,706	04/10/2047
00971Y-AG-5	AKBANK TAS	C	05/17/2022	MORGAN STANLEY EM		2,281,250	2,500,000	2,499,750	2,499,998	0	0	0	0	0	2,499,998	0	(218,748)	(218,748)	133,639	02/06/2026
01021F-AA-7	AKUMIN INC		11/02/2022	Various		12,886,973	15,196,000	15,441,248	15,399,529	0	(11,740)	0	(11,740)	0	15,387,789	0	(2,500,816)	(2,500,816)	404,254	11/01/2025
01021F-AB-5	AKUMIN INC		08/25/2022	Various		6,495,178	7,980,000	7,810,999	7,817,640	0	3,963	0	3,963	0	7,821,603	0	(1,326,425)	(1,326,425)	507,114	08/01/2028
010392-FT-0	ALABAMA POWER CO		12/12/2022	Adjustment		5,701,796	5,000,000	5,742,825	5,709,428	0	(16,071)	0	(16,071)	0	5,701,796	0	0	0	193,823	10/01/2049
010392-FV-5	ALABAMA POWER CO		12/12/2022	Adjustment		17,736,520	17,525,000	17,740,725	17,740,790	0	(3,492)	0	(3,492)	0	17,736,520	0	0	0	805,316	07/15/2051
01126#-AA-1	OCI SOLAR SAN ANTONIO 6 LLC		09/30/2022	Paydown		583,346	583,346	583,346	583,346	0	0	0	0	0	583,346	0	0	0	20,385	03/31/2042
013092-AA-9	ALBERTSONS COMPANIES INC		04/25/2022	Various		161,223	152,000	152,000	152,000	0	0	0	0	0	152,000	0	9,223	9,223	4,154	03/15/2026
013092-AB-7	ALBERTSONS COMPANIES INC		04/25/2022	Various		89,936	86,000	86,000	86,000	0	0	0	0	0	86,000	0	3,936	3,936	5,006	02/15/2028
013092-AC-5	ALBERTSONS COMPANIES INC		04/25/2022	Various		742,677	723,000	763,669	755,867	0	(547)	0	(547)	0	755,320	0	(12,644)	(12,644)	17,918	01/15/2027
013092-AE-1	ALBERTSONS COMPANIES INC		04/25/2022	Various		2,642,090	2,556,000	2,632,826	2,625,862	0	(806)	0	(806)	0	2,625,056	0	17,034	17,034	57,364	02/15/2030
013092-AG-6	ALBERTSONS COMPANIES INC		04/25/2022	Various		170,745	177,000	175,260	175,458	0	12	0	12	0	175,471	0	(4,726)	(4,726)	2,260	03/15/2029
015398-AC-4	ALFA SAB DE CV	C	10/04/2022	Adjustment		0	0	0	163	0	(163)	0	(163)	0	0	0	0	0	6,875	03/25/2044
01626P-AH-9	ALIMENTATION COUCHE-TARD INC	A	04/20/2022	MORGAN STANLEY & CO. LLC		2,434,150	2,500,000	2,496,650	2,498,020	0	99	0	99	0	2,498,119	0	(63,969)	(63,969)	65,576	07/26/2027
01627A-AC-2	ADC 221 A2 - ABS		12/15/2022	Paydown		317,500	0	0	0	0	0	0	0	0	317,500	0	0	0	0	10/15/2047
016900-AC-6	ALLEGHENY LUDLUM LLC		04/25/2022	Various		222,271	206,000	190,513	201,436	0	67	0	67	0	201,503	0	20,769	20,769	1,635	12/15/2025
017154-AG-0	ALLPK 1 C - CDO	C	02/15/2022	Paydown		2,000,000	2,000,000	2,002,762	2,004,806	0	(4,806)	0	(4,806)	0	2,000,000	0	0	0	17,756	01/20/2033
017175-AF-7	ALLEGHANY CORP		12/12/2022	Adjustment		11,082,313	11,240,000	11,077,249	11,081,601	0	3,692	0	3,692	0	11,082,313	0	0	0	486,052	08/15/2051
01741R-AM-4	ALLEGHENY TECHNOLOGIES INC		04/25/2022	Various		1,306,080	1,327,000	1,320,644	1,320,777	0	38	0	38	0	1,320,815	0	(14,735)	(14,735)	25,311	10/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01959E-AC-2	ALLIED WORLD ASSURANCE COMPANY HOLDINGS	C	01/06/2022	BARCLAYS CAPITAL INC.		21,401,000	20,000,000	19,902,450	19,957,649	0		0	311	0	19,957,960	0	1,443,040	1,443,040	171,583	10/29/2025
020002-BA-8	ALLSTATE CORP		04/22/2022	CITIGROUP GLOBAL MARKETS INC.		6,564,399	6,595,000	6,794,367	6,766,553	0	(1,558)	0	(1,558)	0	6,764,996	0	(200,596)	(200,596)	107,993	06/15/2043
020564-AD-2	ALPEK SAB DE CV	C	02/09/2022	SEMINARIO Y CIA SAB S.A		512,500	500,000	498,590	498,569	0	331	0	331	0	498,899	0	13,601	13,601	82,816	09/18/2029
02109T-AD-4	ALROSA FINANCE SA	C	06/08/2022	NYXTELEM		268,750	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(2,231,250)	(2,231,250)	0	04/09/2024
02109T-AE-2	ALROSA FINANCE SA	C	06/08/2022	NYXTELEM		537,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(4,462,500)	(4,462,500)	0	06/25/2027
021345-AA-1	ALTA WIND HOLDINGS LLC - ABS		12/30/2022	Paydown		2,392,638	2,469,904	2,469,879	2,470,146	0	(77,509)	0	(77,509)	0	2,392,638	0	0	0	231,386	06/30/2035
02146Q-AD-5	CWALT 2006-OA10 4A1 - RMBS		12/27/2022	Paydown		2,774,042	2,281,328	2,601,641	2,729,233	0	75,309	30,500	44,809	0	2,774,042	0	0	0	0	08/25/2046
02146T-AL-1	CWALT 2006-24CB A11 - CMO/RMBS		12/01/2022	Paydown		271,556	187,659	122,710	269,963	0	1,593	0	1,593	0	271,556	0	0	0	0	08/25/2036
02146X-BL-1	CWALT 2006-36T2 1A1 - CMO/RMBS		12/27/2022	Paydown		360,247	413,746	56,511	189,112	0	171,136	0	171,136	0	360,247	0	0	0	0	12/25/2036
02147H-AC-6	CWALT 2006-OC5 2AA - RMBS		09/26/2022	Paydown		42,682	28,249	28,239	(13)	0	42,682	0	42,682	0	42,682	0	0	0	6,680	05/25/2035
02147H-AD-4	CWALT 2006-OC5 2AB - RMBS		09/26/2022	Paydown		97,527	64,556	64,519	(21)	0	97,527	0	97,527	0	97,527	0	0	0	15,266	05/25/2035
02147H-AF-9	CWALT 2006-OC5 2A3 - RMBS		12/27/2022	Paydown		316,355	301,293	261,597	315,467	0	6,272	5,383	889	0	316,355	0	0	0	0	06/25/2036
02147Q-AL-6	CWALT 2006-19CB A11 - CMO/RMBS		12/01/2022	Paydown		1,543,748	948,003	664,708	1,540,720	0	3,028	0	3,028	0	1,543,748	0	0	0	0	08/25/2036
02147V-AB-7	CWALT 2006-25CB A2 - CMO/RMBS		12/01/2022	Paydown		109,321	67,867	44,958	108,632	0	689	0	689	0	109,321	0	0	0	0	10/25/2036
02147W-AM-1	CWALT 2006-26CB A12 - CMO/RMBS		12/25/2022	Paydown		9,706	6,152	2,442	9,586	0	120	0	120	0	9,706	0	0	0	0	09/25/2036
02147X-AJ-6	CWALT 2006-32CB A9 - CMO/RMBS		12/01/2022	Paydown		13,836	10,066	6,769	13,759	0	77	0	77	0	13,836	0	0	0	0	11/25/2036
02147X-AT-4	CWALT 2006-32CB A18 - CMO/RMBS		12/01/2022	Paydown		85,438	62,159	41,797	84,945	0	493	0	493	0	85,438	0	0	0	0	11/25/2036
02147X-AV-9	CWALT 2006-32CB A20 - CMO/RMBS		12/01/2022	Paydown		642,717	467,599	314,426	639,011	0	3,706	0	3,706	0	642,717	0	0	0	0	11/25/2036
02147Y-AG-0	CWALT 2006-27CB A7 - CMO/RMBS		12/01/2022	Paydown		681,882	327,389	245,352	679,982	0	1,900	0	1,900	0	681,882	0	0	0	0	11/25/2036
02148B-AA-2	CWALT 2006-33CB 1A1 - CMO/RMBS		12/27/2022	Paydown		4,882,329	3,669,251	2,358,344	4,827,652	0	54,677	0	54,677	0	4,882,329	0	0	0	0	11/25/2036
02148F-AF-2	CWALT 2007-4CB 1A6 - CMO/RMBS		12/01/2022	Paydown		461,324	363,755	202,688	118,096	0	343,228	0	343,228	0	461,324	0	0	0	0	04/25/2037
02149D-AN-9	CWALT 2006-HY13 4A1 - CMO/RMBS		12/01/2022	Paydown		651,710	556,636	438,173	631,752	0	19,959	0	19,959	0	651,710	0	0	0	0	02/25/2037
02149F-AM-6	CWALT 2006-43CB 112 - CMO/RMBS		12/01/2022	Paydown		948,717	568,902	363,137	945,735	0	2,983	0	2,983	0	948,717	0	0	0	0	02/25/2037
02149H-AX-8	CWALT 2007-2CB 2A7 - CMO/RMBS		12/25/2022	Paydown		117,638	98,785	54,339	115,656	0	1,982	0	1,982	0	117,638	0	0	0	0	03/25/2037
02149J-BE-5	CWALT 2006-45T1 215 - CMO/RMBS		12/01/2022	Paydown		453,254	324,337	171,432	463,798	0	12,064	22,608	(10,544)	0	453,254	0	0	0	0	02/25/2037
02149Q-AA-8	CWALT 2007-OA10 1A1 - RMBS		12/27/2022	Paydown		1,137,695	1,796,344	329,474	1,132,648	0	5,047	0	5,047	0	1,137,695	0	0	0	0	09/25/2047
02150A-AF-8	CWALT 2007-6 A6 - CMO/RMBS		12/25/2022	Paydown		738,896	529,117	215,588	728,588	0	13,432	3,124	10,308	0	738,896	0	0	0	0	04/25/2047
02150F-AJ-9	CWALT 2007-8CB A9 - CMO/RMBS		12/01/2022	Paydown		201,284	127,239	85,215	200,183	0	1,101	0	1,101	0	201,284	0	0	0	0	05/26/2037
02150T-AD-2	CWALT 2007-OA3 2A1 - RMBS		12/27/2022	Paydown		2,325,907	1,982,861	1,516,752	2,309,086	0	33,804	16,983	16,821	0	2,325,907	0	0	0	0	04/25/2047
02150V-AA-3	CWALT 2007-HY7C A1 - RMBS		12/27/2022	Paydown		5,953,365	5,230,475	3,784,319	4,976,119	0	977,246	0	977,246	0	5,953,365	0	0	0	0	08/25/2037
02151B-AB-4	CWALT 2007-22 1A2 - CMO/RMBS		12/01/2022	Paydown		259,585	296,816	249,130	249,405	0	10,180	0	10,180	0	259,585	0	0	0	0	09/25/2037
02151B-AQ-1	CWALT 2007-22 A15 - CMO/RMBS		12/01/2022	Paydown		318,455	364,130	307,875	329,741	0	(11,287)	0	(11,287)	0	318,455	0	0	0	0	09/25/2037
02151C-AE-6	CWALT 2007-15CB A5 - CMO/RMBS		12/01/2022	Paydown		945,001	711,336	487,317	932,352	0	12,648	0	12,648	0	945,001	0	0	0	0	07/25/2037
02151C-BH-8	CWALT 2007-15CB A23 - CMO/RMBS		12/01/2022	Paydown		611,594	460,369	311,087	605,432	0	6,163	0	6,163	0	611,594	0	0	0	0	07/25/2037
02151E-AE-2	CWALT 2007-23CB A5 - CMO/RMBS		12/01/2022	Paydown		1,750,163	893,359	2,325,909	1,721,038	0	29,126	0	29,126	0	1,750,163	0	0	0	0	09/25/2037
02151H-AD-7	CWALT 2007-17CB 1A4 - CMO/RMBS		12/25/2022	Paydown		391,031	325,424	203,383	390,491	0	540	0	540	0	391,031	0	0	0	0	08/25/2037
02151N-BH-4	CWALT 2007-18CB 225 - CMO/RMBS		12/01/2022	Paydown		68,991	38,452	30,122	68,836	0	155	0	155	0	68,991	0	0	0	0	08/25/2037
02151R-AB-9	CWALT 2007-OH2 A1B - RMBS		12/27/2022	Paydown		593,330	593,330	498,135	505,775	0	87,555	0	87,555	0	593,330	0	0	0	3,025	08/25/2047
02154C-AF-0	ALTICE FINANCING SA	C	01/03/2022	Various		2,228,090	2,297,000	2,323,200	2,319,186	0	(34)	0	(34)	0	2,319,152	0	(91,062)	(91,062)	54,235	01/15/2028
02154C-AH-6	ALTICE FINANCING SA	C	01/03/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		663,600	672,000	672,000	672,000	0	0	0	0	0	672,000	0	(8,400)	(8,400)	15,349	08/15/2029
02156L-AC-5	ALTICE FRANCE SA	C	04/05/2022	Various		1,316,572	1,370,000	1,432,681	1,418,636	0	(1,697)	0	(1,697)	0	1,416,939	0	(100,367)	(100,367)	23,958	01/15/2028
02156L-AE-1	ALTICE FRANCE SA	C	04/25/2022	Various		675,248	722,000	738,245	736,410	0	(178)	0	(178)	0	736,232	0	(60,984)	(60,984)	14,753	01/15/2029
02156L-AF-8	ALTICE FRANCE SA	C	04/25/2022	Various		1,205,670	1,300,000	1,300,635	1,300,588	0	(20)	0	(20)	0	1,300,569	0	(94,899)	(94,899)	21,017	07/15/2029
02156L-AH-4	ALTICE FRANCE SA	C	04/25/2022	Various		1,484,252	1,567,000	1,564,821	1,564,883	0	6	0	6	0	1,564,890	0	(80,638)	(80,638)	28,307	10/15/2029
02209S-AM-5	ALTRIA GROUP INC		04/20/2022	MARKETAXESS CORPORATION		2,827,372	3,400,000	2,998,052	3,024,548	0	3,183	0	3,183	0	3,027,731	0	(200,359)	(200,359)	101,551	08/09/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02209S-AQ-6	ALTRIA GROUP INC		04/20/2022	MARKETAXESS CORPORATION		1,187,757	1,397,000	1,257,398	1,265,996	0	1,036	0	1,036	0	1,267,033	0	(79,276)	(79,276)	29,686	05/02/2043
02209S-BD-4	ALTRIA GROUP INC		05/10/2022	DEUTSCHE BANK SECURITIES INC.		3,476,445	3,500,000	4,167,065	4,059,180	0	(27,200)	0	(27,200)	0	4,031,980	0	(555,535)	(555,535)	125,067	02/14/2029
02209S-BF-9	ALTRIA GROUP INC		08/04/2022	J.P. MORGAN SECURITIES LLC		14,936,569	15,000,000	15,273,300	15,264,490	0	(339)	0	(339)	0	15,264,122	0	(327,553)	(327,553)	677,639	02/14/2049
02209S-BG-7	ALTRIA GROUP INC		10/11/2022	Adjustment		0	0	0	6,184	0	(6,184)	0	(6,184)	0	0	0	0	0	139,500	02/14/2059
023135-AJ-5	AMAZON.COM INC		01/18/2022	Direct		5,968,856	6,000,000	5,729,940	5,967,171	0	1,685	0	1,685	0	5,968,856	0	0	0	20,417	11/29/2022
023135-BC-9	AMAZON.COM INC		08/18/2022	Various		8,845,770	9,000,000	8,718,560	8,812,847	0	15,714	0	15,714	0	8,828,561	0	17,209	17,209	248,500	08/22/2027
023135-BF-2	AMAZON.COM INC		03/10/2022	WELLS FARGO SECURITIES, LLC		10,762,150	10,000,000	10,039,871	10,035,299	0	(276)	0	(276)	0	10,035,023	0	727,127	727,127	201,285	08/22/2037
023135-BM-7	AMAZON.COM INC		12/12/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		35,090,082	33,500,000	34,160,580	34,142,786	0	(9,604)	0	(9,604)	0	34,137,483	0	952,599	952,599	1,635,188	08/22/2057
023135-BT-2	AMAZON.COM INC		10/19/2022	GOLDMAN SACHS & CO.		9,859,912	12,000,000	12,077,480	12,074,177	0	1,488	0	1,488	0	12,075,403	0	(2,215,492)	(2,215,492)	132,778	06/03/2050
023135-BZ-8	AMAZON.COM INC		07/26/2022	Direct		1,860,097	1,820,000	1,864,499	1,862,538	0	(2,441)	0	(2,441)	0	1,860,097	0	0	0	26,966	05/12/2031
023618-AA-5	AMEREN TRANSMISSION COMPANY OF ILLINOIS		08/31/2022	Paydown		2,860,000	2,860,000	2,936,076	2,932,580	0	(72,580)	0	(72,580)	0	2,860,000	0	0	0	98,098	08/31/2050
02361@-AC-1	SR NT SER B		08/31/2022	Paydown		377,740	377,740	377,740	0	0	0	0	0	0	377,740	0	0	0	0	08/25/2052
02361D-AQ-3	AMEREN ILLINOIS CO		08/10/2022	J.P. MORGAN SECURITIES LLC		4,746,350	5,000,000	4,950,050	4,955,728	0	653	0	653	0	4,956,382	0	(210,032)	(210,032)	188,479	03/15/2046
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T		08/15/2022	Paydown		267,188	267,188	267,188	267,188	0	0	0	0	0	267,188	0	0	0	3,901	08/15/2030
023764-AA-1	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		12/15/2022	Paydown		600,075	600,075	614,327	609,169	0	(9,094)	0	(9,094)	0	600,075	0	0	0	10,951	12/15/2029
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH TR		10/15/2022	Paydown		239,058	239,058	239,058	239,058	0	0	0	0	0	239,058	0	0	0	0	04/15/2031
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR		07/15/2022	Paydown		94,985	94,985	95,460	95,300	0	(314)	0	(314)	0	94,985	0	0	0	2,547	07/15/2029
023770-AA-8	AMERICAN AIRLINES 2015-1 PASS THROUGH TR		11/01/2022	Various		2,331,690	2,355,363	2,361,828	2,354,250	0	1,150	0	1,150	0	2,355,400	0	(23,710)	(23,710)	9,836	11/01/2028
023771-R9-1	AMERICAN AIRLINES INC PASS THROUGH CERTI		10/15/2022	Paydown		319,186	319,186	305,397	321,141	0	(1,955)	0	(1,955)	0	319,186	0	0	0	(63)	04/15/2030
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR		09/22/2022	Paydown		1,141,951	1,141,951	1,141,951	1,141,985	0	(35)	0	(35)	0	1,141,951	0	0	0	30,833	03/22/2029
02377C-AA-2	AMERICAN AIRLINES 2017-2 PASS THROUGH TR		10/15/2022	Paydown		324,735	324,735	326,765	324,478	0	257	0	257	0	324,735	0	0	0	0	04/15/2031
02378W-AA-7	AMERICAN AIRLINES 2017-1 PASS THROUGH TR		08/15/2022	Various		540,755	546,503	412,152	436,120	0	88,481	0	88,481	0	524,601	0	16,154	16,154	19,890	08/15/2026
024836-AB-4	AMERICAN CAMPUS COMMUNITIES OPERATING PA		08/24/2022	Call @ 101.09		2,340,325	2,315,000	2,319,121	2,316,199	0	24,126	0	24,126	0	2,340,325	0	0	0	109,553	07/01/2024
025537-AP-6	AMERICAN ELECTRIC POWER COMPANY INC		12/12/2022	MORGAN STANLEY & CO. LLC		18,783,346	19,812,000	20,131,468	20,120,696	0	(5,350)	0	(5,350)	0	20,117,913	0	(1,334,567)	(1,334,567)	772,407	03/01/2050
026375-AR-6	AMERICAN GREETINGS CORP		10/27/2022	Various		1,162,677	1,124,000	1,129,546	1,192,193	0	(1,284)	0	(1,284)	0	1,190,909	0	(28,233)	(28,233)	66,074	04/15/2025
02660B-AA-0	AHMA 2007-1 A1 - RMBS		12/01/2022	Paydown		2,653,951	2,214,114	1,224,757	2,632,812	0	26,441	5,302	21,139	0	2,653,951	0	0	0	0	02/25/2047
02660C-AF-7	AHM 2007-2 3A1 - RMBS		12/01/2022	Paydown		4,249,126	2,783,687	1,629,126	3,866,325	0	382,801	0	382,801	0	4,249,126	0	0	0	0	03/25/2047
02660C-AH-3	AHM 2007-2 2A - RMBS		12/27/2022	Paydown		60,991	0	0	60,991	0	0	0	0	0	60,991	0	0	0	0	05/25/2027
02660K-AA-0	AHMA 2006-5 A1 - RMBS		12/01/2022	Paydown		4,604,179	3,719,637	1,578,170	4,597,847	0	32,355	26,022	6,333	0	4,604,179	0	0	0	0	11/25/2046
02660L-AB-6	AHMA 2006-4 A12 - RMBS		12/27/2022	Paydown		1,683,406	1,445,008	966,561	1,669,352	0	15,699	1,645	14,054	0	1,683,406	0	0	0	0	10/25/2046
02660L-AF-7	AHMA 2006-4 2A1 - RMBS		12/01/2022	Paydown		5,211,489	4,417,284	3,024,097	5,282,498	0	106,637	177,647	(71,010)	0	5,211,489	0	0	0	0	10/25/2046
02660T-EP-4	AHM 2005-2B 3A - RMBS		12/01/2022	Paydown		5,008,453	4,273,343	3,725,082	4,949,082	0	59,371	0	59,371	0	5,008,453	0	0	0	0	09/25/2045
02660T-FM-0	AHM 2005-2A A4D - RMBS		12/01/2022	Paydown		2,482,752	2,020,104	2,090,023	2,427,096	0	55,656	0	55,656	0	2,482,752	0	0	0	0	09/25/2035
02660T-GV-9	AHM 2005-4 4A - RMBS		12/01/2022	Paydown		1,211,330	945,223	531,449	1,203,869	0	7,461	0	7,461	0	1,211,330	0	0	0	0	11/25/2045
02660T-HY-2	AHM 2006-1 11A - RMBS		12/27/2022	Paydown		1,752,500	1,752,499	1,445,736	1,465,640	0	290,115	3,256	286,859	0	1,752,500	0	0	0	6,093	03/25/2046
02660T-JE-4	AHM 2006-1 2A1 - CMO/RMBS		12/01/2022	Paydown		731,518	289,859	116,204	750,303	0	(18,785)	0	(18,785)	0	731,518	0	0	0	0	12/25/2035
02660U-AA-8	AHMA 2006-3 A1 - RMBS		12/01/2022	Paydown		1,641,469	1,542,741	1,314,880	1,613,595	0	42,530	14,657	27,873	0	1,641,469	0	0	0	0	10/25/2046
02660U-AE-0	AHMA 2006-3 2A2 - RMBS		12/01/2022	Paydown		833,597	730,956	572,755	826,152	0	7,446	0	7,446	0	833,597	0	0	0	0	10/25/2046
02660V-AG-3	AHMA 2005-1 321 - RMBS		12/27/2022	Paydown		115,841	55,227	45,539	114,780	0	1,507	446	1,061	0	115,841	0	0	0	0	11/25/2035
02666A-AA-6	AH4R 2015-SFR1 A - RMBS		12/01/2022	Paydown		569,716	569,716	569,693	569,112	0	603	0	603	0	569,716	0	0	0	5,823	04/17/2052
02666B-AA-4	AH4R 2015-SFR2 A - RMBS		12/01/2022	Paydown		214,455	214,455	214,449	214,109	0	346	0	346	0	214,455	0	0	0	4,410	10/17/2052
026930-AA-5	AHMA 2007-2 A1 - RMBS		12/27/2022	Paydown		554,239	519,174	469,351	540,899	0	13,341	0	13,341	0	554,239	0	0	0	0	03/25/2047
03027X-AK-6	AMERICAN TOWER CORP		05/10/2022	Various		7,194,051	7,468,000	7,368,900	7,420,015	0	3,655	0	3,655	0	7,421,633	0	(227,582)	(227,582)	140,298	10/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03027X-BD-1	AMERICAN TOWER CORP		03/30/2022	Various		4,445,160	5,500,000	5,650,535	5,646,473	0	(720)	0	(720)	0	5,645,753	0	(1,200,593)	(1,200,593)	48,567	06/15/2050
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS INC		08/09/2022	J.P. MORGAN SECURITIES LLC		6,617,222	6,454,000	6,900,421	6,870,678	0	(6,738)	0	(6,738)	0	6,863,940	0	(246,718)	(246,718)	304,772	09/01/2044
03072S-K2-0	AMSI 2005-R7 M3 - RMBS		12/27/2022	Paydown		4,237,740	3,993,395	2,371,327	4,008,242	0	229,498	0	229,498	0	4,237,740	0	0	0	0	09/25/2035
03072S-M5-1	AMSI 2005-R8 M6 - CMO/RMBS		12/25/2022	Various		294,921	0	0	294,921	0	0	0	0	0	294,921	0	0	0	0	10/25/2035
03072S-PL-3	AMSI 2004-R2 M4 - RMBS		12/27/2022	Paydown		21,900	0	0	21,900	0	0	0	0	0	21,900	0	0	0	0	04/25/2034
03072S-Q4-0	AMSI 2005-R9 M2 - RMBS		12/27/2022	Paydown		211,482	0	0	187,014	0	24,468	0	24,468	0	211,482	0	0	0	0	11/25/2035
03072S-Q5-7	AMSI 2005-R9 M3 - RMBS		12/27/2022	Paydown		140,504	0	0	115,933	0	24,571	0	24,571	0	140,504	0	0	0	0	11/25/2035
03072S-Q6-5	AMSI 2005-R9 M4 - RMBS		08/25/2022	Paydown		5,983	0	0	4,619	0	1,365	0	1,365	0	5,983	0	0	0	0	11/25/2035
03076C-AG-1	AMERIPRISE FINANCIAL INC		06/10/2022	Various		23,996,610	24,000,000	24,580,570	24,190,335	0	(29,286)	0	(29,286)	0	24,164,388	0	(167,778)	(167,778)	588,300	10/15/2024
030981-AJ-3	AMERIGAS PARTNERS LP		04/25/2022	JEFFERIES & COMPANY		114,371	105,000	117,600	115,231	0	(166)	0	(166)	0	115,065	0	(694)	(694)	2,725	08/20/2026
030981-AL-8	AMERIGAS PARTNERS LP		04/25/2022	Various		1,373,478	1,288,000	1,288,660	1,288,586	0	(33)	0	(33)	0	1,288,553	0	84,925	84,925	16,117	05/20/2027
031162-BK-5	AMGEN INC		12/13/2022	Adjustment		0	0	0	(581)	0	581	0	581	0	0	0	0	0	297,378	11/15/2041
031162-BZ-2	AMGEN INC		08/04/2022	J.P. MORGAN SECURITIES LLC		9,669,900	10,000,000	9,651,900	9,678,138	0	4,701	0	4,701	0	9,682,839	0	(12,939)	(12,939)	338,556	05/01/2045
031162-CJ-7	AMGEN INC		04/12/2022	MORGAN STANLEY & CO. LLC		4,866,550	5,000,000	5,318,000	5,284,000	0	(17,823)	0	(17,823)	0	5,266,176	0	(399,626)	(399,626)	84,861	08/19/2026
031162-CR-9	AMGEN INC		03/10/2022	Direct		18,172,600	20,000,000	19,920,600	19,926,065	0	561	0	561	0	19,926,626	0	(1,754,026)	(1,754,026)	348,250	02/21/2040
031162-CS-7	AMGEN INC		02/17/2022	CREDIT SUISSE SECURITIES (USA) LLC		5,319,000	6,000,000	6,309,900	6,300,068	0	(979)	0	(979)	0	6,299,089	0	(980,089)	(980,089)	101,813	02/21/2050
03215P-CV-9	AMRES 1997-3 A8 - RMBS		12/01/2022	Paydown		144,710	131,315	131,253	141,275	0	3,743	307	3,436	0	144,710	0	0	0	0	05/25/2027
03215P-DA-4	AMRES 1997-3 B1F - RMBS		06/01/2022	Paydown		1,180	0	0	1,180	0	0	0	0	0	1,180	0	0	0	0	09/25/2027
032654-AN-5	ANALOG DEVICES INC		08/08/2022	Various		19,427,383	19,411,000	19,450,027	19,432,066	0	(852)	0	(852)	0	19,432,525	0	(5,141)	(5,141)	314,918	12/05/2026
032654-AW-5	ANALOG DEVICES INC		04/22/2022	J.P. MORGAN SECURITIES LLC		4,096,850	5,000,000	4,961,350	4,961,695	0	453	0	453	0	4,962,148	0	(865,298)	(865,298)	78,167	10/01/2041
032654-AX-3	ANALOG DEVICES INC		02/16/2022	CITIGROUP GLOBAL MARKETS INC.		2,318,940	2,600,000	2,578,498	2,578,603	0	57	0	57	0	2,578,661	0	(259,721)	(259,721)	28,336	10/01/2051
03330N-AL-8	ANCHC 11R CR - CDO		10/24/2022	Various		271,963	0	0	271,963	0	0	0	0	0	271,963	0	0	0	0	07/22/2032
03331G-AJ-7	ANCHC 24 D1 - CDO	C	10/17/2022	Paydown		210,212	0	0	0	0	0	0	0	0	210,212	0	0	0	0	04/17/2034
03512T-AB-7	ANGLOGOLD ASHANTI HOLDINGS PLC	C	12/13/2022	Adjustment		0	0	0	(307)	0	307	0	307	0	0	0	0	0	81,250	04/15/2040
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC		08/04/2022	Various		15,220,450	15,000,000	14,964,750	14,971,095	0	271	0	271	0	14,971,366	0	249,084	249,084	618,625	02/01/2046
03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		06/21/2022	Adjustment		10,711,448	10,000,000	10,728,000	10,713,952	0	(2,645)	0	(2,645)	0	10,711,448	0	0	0	528,444	01/23/2059
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC		02/09/2022	Direct		52,456,460	49,000,000	49,387,610	49,002,718	0	(173,283)	0	(173,283)	0	49,000,000	0	0	0	4,390,454	02/01/2026
036752-AL-7	ANTHEM INC		04/13/2022	GOLDMAN SACHS & CO.		6,179,976	6,600,000	6,742,692	6,717,094	0	(4,195)	0	(4,195)	0	6,712,899	0	(532,923)	(532,923)	112,269	09/15/2029
037389-BE-2	AON CORP		04/13/2022	GOLDMAN SACHS & CO.		1,353,689	1,465,000	1,464,487	1,464,594	0	13	0	13	0	1,464,606	0	(110,917)	(110,917)	17,434	05/15/2030
037411-AZ-8	APACHE CORP		01/18/2022	Call @ 100.00		10,000,000	10,000,000	10,457,000	10,002,060	0	(2,060)	0	(2,060)	0	10,000,000	0	0	0	83,958	04/15/2022
03766H-AJ-9	APID XXXIX C - CDO	C	10/21/2022	Paydown		128,230	0	0	0	0	0	0	0	0	128,230	0	0	0	0	04/23/2035
03768R-AL-0	APID XXXII C - CDO	C	10/20/2022	Paydown		38,170	0	0	0	0	0	0	0	0	38,170	0	0	0	0	01/20/2033
037735-CM-7	APPALACHIAN POWER CO		09/13/2022	J.P. MORGAN SECURITIES LLC		5,660,250	5,000,000	4,932,650	4,949,132	0	1,212	0	1,212	0	4,950,344	0	709,906	709,906	334,444	04/01/2038
037833-DZ-0	APPLE INC		04/07/2022	GOLDMAN SACHS & CO.		4,556,248	5,800,000	5,596,870	5,601,193	0	1,294	0	1,294	0	5,602,487	0	(1,046,239)	(1,046,239)	89,320	08/20/2050
038222-AL-9	APPLIED MATERIALS INC		06/15/2022	Various		11,908,398	12,250,000	11,745,585	11,916,885	0	26,355	0	26,355	0	11,942,862	0	(34,465)	(34,465)	274,633	04/01/2027
038222-AN-5	APPLIED MATERIALS INC		07/26/2022	Direct		3,702,652	3,600,000	3,725,856	3,709,873	0	(7,221)	0	(7,221)	0	3,702,652	0	0	0	41,125	06/01/2030
038522-AP-3	ARAMARK SERVICES INC		04/25/2022	Various		276,234	273,000	232,928	245,040	0	545	0	545	0	245,583	0	30,651	30,651	4,496	04/01/2025
038522-AQ-1	ARAMARK SERVICES INC		04/25/2022	Various		451,601	449,000	470,285	465,689	0	(425)	0	(425)	0	465,263	0	(13,662)	(13,662)	15,715	02/01/2028
038522-AR-9	ARAMARK SERVICES INC		04/25/2022	Various		279,167	270,000	270,000	270,000	0	0	0	0	0	270,000	0	9,167	9,167	4,114	05/01/2025
038779-AB-0	ARBYS 2020-1 A2 - RMBS		10/30/2022	Paydown		528,000	528,000	528,000	528,000	0	0	0	0	0	528,000	0	0	0	10,470	07/30/2050
03927R-AD-6	ARCAP 2006-RR7 C - CMBS		12/01/2022	Paydown		74,836	0	0	74,836	0	0	0	0	0	74,836	0	0	0	0	09/27/2045
03927R-AE-4	ARCAP 2006-RR7 D - CMBS		12/01/2022	Paydown		32,392	0	0	32,392	0	0	0	0	0	32,392	0	0	0	0	09/27/2045
03927R-AF-1	ARCAP 2006-RR7 E - CMBS		12/01/2022	Paydown		34,368	0	0	34,368	0	0	0	0	0	34,368	0	0	0	0	09/27/2045
039283-AA-4	ARCAP 2005-RR5 A1 - CMBS		12/01/2022	Paydown		524,634	481,517	28,129	91,593	0	433,041	0	433,041	0	524,634	0	0	0	0	10/24/2045
039483-AU-6	ARCHER-DANIELS-MIDLAND CO		06/15/2022	BARCLAYS CAPITAL INC.		10,194,816	9,600,000	11,101,632	10,776,113	0	(29,423)	0	(29,423)	0	10,746,690	0	(551,874)	(551,874)	389,867	09/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
039483-BH-4	ARCHER-DANIELS-MIDLAND CO		10/19/2022	Direct		7,877,400	8,000,000	8,096,320	7,874,407	0	2,993	0	2,993	0	7,877,400	0	0	0	323,957	04/16/2043
039524-AA-1	ARCHES BUYER INC		04/25/2022	Various		951,583	979,000	979,645	979,578	0	(24)	0	(24)	0	979,554	0	(27,972)	(27,972)	6,579	06/01/2028
039524-AB-9	ARCHES BUYER INC		07/25/2022	Various		2,003,510	2,372,000	2,401,495	2,399,587	0	(1,613)	0	(1,613)	0	2,397,974	0	(394,464)	(394,464)	84,548	12/01/2028
039653-AA-8	ARCOSA INC		04/25/2022	JEFFERIES & COMPANY		1,745,351	1,763,000	1,791,841	1,789,767	0	(300)	0	(300)	0	1,789,467	0	(44,116)	(44,116)	22,454	04/15/2029
03969A-AP-5	ARDAGH PACKAGING FINANCE PLC	C	08/03/2022	Various		5,755,812	7,081,000	7,403,535	7,286,174	0	(32,042)	0	(32,042)	0	7,254,138	0	(1,498,327)	(1,498,327)	237,295	08/15/2027
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC	C	08/03/2022	Various		3,205,337	3,871,000	3,796,693	3,807,522	0	4,034	0	4,034	0	3,811,556	0	(606,220)	(606,220)	120,743	08/15/2027
03969Y-AB-4	ARDAGH METAL PACKAGING FINANCE USA LLC	C	04/25/2022	Various		2,189,110	2,333,000	2,333,545	2,333,498	0	(18)	0	(18)	0	2,333,480	0	(144,370)	(144,370)	22,762	09/01/2029
04002V-AJ-0	AREIT 22CRE6 D - CMBS	C	12/19/2022	Paydown		6,194	0	0	0	0	0	0	0	0	6,194	0	0	0	0	01/19/2037
040104-RG-8	ARSI 2006-W1 A2D - RMBS		12/27/2022	Paydown		1,270,794	1,049,587	751,430	1,245,262	0	28,233	2,701	25,532	0	1,270,794	0	0	0	0	03/25/2036
040104-SN-2	ARSI 2006-W3 A1 - RMBS		12/27/2022	Paydown		5,169,726	4,324,286	2,297,989	5,093,549	0	87,247	11,070	76,177	0	5,169,726	0	0	0	0	04/25/2036
04019F-AG-2	ARES LXV C - CDO	C	10/25/2022	Paydown		197,694	0	0	0	0	0	0	0	0	197,694	0	0	0	0	07/25/2034
04019F-AJ-6	ARES-65-D - CDO	C	10/25/2022	Paydown		64,375	0	0	0	0	0	0	0	0	64,375	0	0	0	0	07/25/2034
041242-AA-6	ARKO CORP.		04/25/2022	Various		1,811,231	1,925,000	1,920,520	1,920,591	0	12	0	12	0	1,920,603	0	(109,372)	(109,372)	26,600	11/15/2029
042735-BC-3	ARROW ELECTRONICS INC		06/15/2022	MARKETAXESS CORPORATION		1,576,845	1,570,000	1,595,324	1,573,910	0	(1,944)	0	(1,944)	0	1,571,966	0	4,879	4,879	56,128	03/01/2023
042735-BE-9	ARROW ELECTRONICS INC		06/14/2022	GOLDMAN SACHS & CO.		6,856,850	7,000,000	6,916,570	6,970,880	0	4,140	0	4,140	0	6,973,853	0	(117,003)	(117,003)	198,333	04/01/2025
043188-AC-1	ARTISAN PARTNERS HOLDINGS LP		08/16/2022	Maturity @ 100.00		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	1,746,000	08/16/2022
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC		04/25/2022	Various		96,186	96,000	96,960	96,819	0	(7)	0	(7)	0	96,812	0	(626)	(626)	1,722	03/01/2028
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC		04/25/2022	Various		531,343	535,000	556,523	553,881	0	(313)	0	(313)	0	553,568	0	(22,224)	(22,224)	10,363	03/01/2030
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC		04/25/2022	Various		274,411	283,000	277,870	175,000	0	82	0	82	0	277,952	0	(3,541)	(3,541)	3,610	02/15/2032
04541G-QY-1	ABSHE 2005-HE3 M5 - RMBS		12/27/2022	Paydown		1,931,033	1,745,345	1,251,844	1,864,080	0	66,954	0	66,954	0	1,931,033	0	0	0	0	04/25/2035
04541G-QZ-8	ABSHE 2005-HE3 M6 - RMBS		12/27/2022	Paydown		75,376	0	0	75,376	0	0	0	0	0	75,376	0	0	0	0	04/25/2035
04541G-RA-2	ABSHE 2005-HE3 M7 - RMBS		11/25/2022	Paydown		7,472	0	0	5,614	0	1,858	0	1,858	0	7,472	0	0	0	0	04/25/2035
04541G-TN-2	ABSHE 2005-HE6 M4 - RMBS		12/27/2022	Paydown		2,990,990	2,990,990	2,935,705	2,963,914	0	27,076	0	27,076	0	2,990,990	0	0	0	22,741	07/25/2035
04541G-TP-7	ABSHE 2005-HE6 M5 - RMBS		12/27/2022	Paydown		102,757	0	0	102,757	0	0	0	0	0	102,757	0	0	0	0	07/25/2035
04542B-GW-6	ABFC 2004-OPT3 M2 - RMBS		03/25/2022	Paydown		117,616	117,616	115,871	117,277	0	340	0	340	0	117,616	0	0	0	290	07/25/2033
04623T-AE-5	MORGN 2 C - CDO		10/20/2022	Paydown		35,845	0	0	0	0	0	0	0	0	35,845	0	0	0	0	04/21/2031
04625P-AA-9	ARMOR HOLDCO INC		10/28/2022	Various		2,989,051	3,718,000	3,734,148	3,734,062	0	(558)	0	(558)	0	3,733,505	0	(744,453)	(744,453)	256,751	11/15/2029
046353-AD-0	ASTRAZENECA PLC	C	04/20/2022	Various		7,482,433	5,650,000	7,729,822	7,208,858	0	(17,525)	0	(17,525)	0	7,191,333	0	291,100	291,100	198,560	09/15/2037
046353-AG-3	ASTRAZENECA PLC	C	12/13/2022	Adjustment		0	0	0	4,248	0	(4,248)	0	(4,248)	0	0	0	0	0	468,000	09/18/2042
046353-AU-2	ASTRAZENECA PLC	C	05/10/2022	DEUTSCHE BANK SECURITIES INC.		2,428,549	2,451,000	2,748,551	2,733,299	0	(2,341)	0	(2,341)	0	2,730,959	0	(302,410)	(302,410)	78,934	08/17/2048
046353-AX-6	ASTRAZENECA PLC	C	04/19/2022	CITIGROUP GLOBAL MARKETS INC.		691,260	1,000,000	832,530	834,671	0	1,116	0	1,116	0	835,787	0	(144,527)	(144,527)	15,052	08/06/2050
04650N-AB-0	AT&T INC		12/16/2022	Adjustment		2,195,436	2,319,000	2,160,275	2,194,632	0	4,062	0	4,062	0	2,195,436	0	0	0	160,253	09/01/2040
04650Y-AB-6	AMBIENCE MERGER SUB INC		04/14/2022	Various		3,242,555	3,862,000	3,893,774	3,893,212	0	(775)	0	(775)	0	3,892,437	0	(649,882)	(649,882)	195,155	07/15/2029
04682A-AA-2	A10 151 A - CMBS		12/15/2022	Paydown		2,466,545	2,466,545	2,466,545	2,466,547	0	(2)	0	(2)	0	2,466,545	0	0	0	41,593	09/15/2049
04685A-2Y-6	ATHENE GLOBAL FUNDING		01/07/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		9,677,600	10,000,000	10,373,700	10,359,392	0	(942)	0	(942)	0	10,358,450	0	(680,850)	(680,850)	25,245	06/07/2031
04685A-3E-9	ATHENE GLOBAL FUNDING		01/06/2022	GOLDMAN SACHS & CO.		4,848,550	5,000,000	5,001,300	5,001,286	0	6	0	6	0	5,001,292	0	(152,742)	(152,742)	35,280	10/04/2031
04686J-AC-5	ATHENE HOLDING LTD	C	01/06/2022	BARCLAYS CAPITAL INC.		7,759,924	7,468,000	8,022,499	8,009,011	0	(1,291)	0	(1,291)	0	8,007,720	0	(247,796)	(247,796)	127,060	01/15/2031
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC		09/01/2022	Paydown		582,458	582,458	582,458	582,458	0	0	0	0	0	582,458	0	0	0	15,729	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC		09/01/2022	Paydown		407,720	407,720	407,720	407,720	0	0	0	0	0	407,720	0	0	0	11,010	09/01/2042
04775H-AN-7	ATLANTA GAS LIGHT CO		05/13/2022	Maturity @ 100.00		2,080,000	2,080,000	2,172,498	2,083,250	0	(3,250)	0	(3,250)	0	2,080,000	0	0	0	109,668	05/13/2022
04916W-AA-2	ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC	C	04/25/2022	Various		797,363	837,000	841,279	841,007	0	(159)	0	(159)	0	840,848	0	(43,485)	(43,485)	11,644	06/15/2028
04941V-AC-9	ATCLO 9 A - CDO	C	10/20/2022	Paydown		7,674,112	7,674,113	7,674,113	7,674,113	0	0	0	0	0	7,674,112	0	0	0	55,957	04/20/2028
052769-AB-2	AUTODESK INC		12/15/2022	Various		15,105,004	15,050,000	15,177,962	15,059,190	0	(6,888)	0	(6,888)	0	15,054,154	0	50,850	50,850	295,695	12/15/2022
053332-AT-9	AUTOZONE INC		04/20/2022	U.S. BANCORP INVESTMENTS, INC.		8,794,980	9,000,000	8,997,660	8,999,228	0	411	0	411	0	8,999,484	0	(204,504)	(204,504)	141,406	04/21/2026
05352T-AB-5	AVANTOR FUNDING INC		01/13/2022	Various		967,256	968,000	968,000	968,000	0	0	0	0	0	968,000	0	(744)	(744)	8,393	11/01/2029
05377R-CM-4	AESOP 162 B - ABS		06/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(4,900)	11/21/2022
05377R-EY-6	AESOP 193D D - ABS		12/20/2022	Paydown		1,970,819	0	0	0	0	0	0	0	0	1,970,819	0	0	0	0	03/20/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05377R-FD-1	AESOP 221 C - ABS		12/20/2022	Paydown		992,200	0	0	0	0	0	0	0	0	992,200	0	0	0	0	08/21/2028
054561-AM-7	EQUITABLE HOLDINGS INC		05/10/2022	MORGAN STANLEY & CO. LLC		4,695,900	5,000,000	4,985,350	4,986,434	0	236	0	236	0	4,986,671	0	(290,771)	(290,771)	378,903	04/20/2048
05493J-AA-9	BDS 21FL8 A - CMBS	C	12/19/2022	Paydown		337	337	324	0	0	13	0	13	0	337	0	0	0	3	01/18/2036
05508W-AB-1	B&G FOODS INC		02/18/2022	Various		1,344,386	1,348,000	1,333,154	1,335,707	0	43	0	43	0	1,335,750	0	8,635	8,635	29,216	09/15/2027
05526D-BB-0	BAT CAPITAL CORP		10/11/2022	Adjustment		0	0	0	(8,770)	0	8,770	0	8,770	0	0	0	0	0	35,570	08/15/2027
05526D-BD-6	BAT CAPITAL CORP		03/30/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		3,713,800	4,000,000	3,365,200	3,427,518	0	5,573	0	5,573	0	3,433,091	0	280,709	280,709	110,238	08/15/2037
05526D-BF-1	BAT CAPITAL CORP		08/04/2022	J.P. MORGAN SECURITIES LLC		6,041,631	7,940,000	7,080,091	7,118,630	0	8,098	0	8,098	0	7,126,728	0	(1,085,098)	(1,085,098)	325,659	08/15/2047
05526D-BN-4	BAT CAPITAL CORP		07/26/2022	Direct		5,545,978	4,794,000	5,727,008	5,597,397	0	(51,419)	0	(51,419)	0	5,545,978	0	0	0	192,075	04/02/2030
05526D-BR-5	BAT CAPITAL CORP		05/10/2022	DEUTSCHE BANK SECURITIES INC.		4,275,150	5,000,000	4,984,600	4,986,102	0	749	0	749	0	4,986,851	0	(711,701)	(711,701)	71,221	03/25/2028
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		12/27/2022	Paydown		7,028,701	6,171,460	4,979,068	6,904,709	0	202,269	78,278	123,991	0	7,028,701	0	0	0	0	01/25/2037
05530N-AA-5	BCAP 2007-AA2 1A1 - RMBS		12/27/2022	Paydown		1,276,700	1,190,976	1,031,869	1,246,858	0	29,842	0	29,842	0	1,276,700	0	0	0	0	05/25/2047
05530Q-AK-6	BAT INTERNATIONAL FINANCE PLC	C	04/21/2022	CITIGROUP GLOBAL MARKETS INC.		15,869,655	16,040,000	16,460,185	16,202,302	0	(14,250)	0	(14,250)	0	16,194,884	0	(325,228)	(325,228)	228,793	06/15/2025
05530V-AA-7	BCAP 2007-AA3 A1A - RMBS		12/27/2022	Paydown		243,977	228,507	225,248	241,415	0	2,836	273	2,563	0	243,977	0	0	0	0	04/25/2037
05530V-AB-5	BCAP 2007-AA3 A1B - RMBS		12/27/2022	Paydown		479,045	479,045	404,922	412,291	0	66,753	0	66,753	0	479,045	0	0	0	2,567	04/25/2037
05530V-AP-4	BCAP 2007-AA3 21B - RMBS		12/27/2022	Paydown		1,220,915	1,142,722	871,897	1,197,379	0	23,536	0	23,536	0	1,220,915	0	0	0	0	05/25/2047
05530W-AP-2	BCAP 2007-AA4 2A1 - RMBS		12/27/2022	Paydown		1,618,622	1,186,270	547,456	1,599,573	0	19,049	0	19,049	0	1,618,622	0	0	0	0	08/26/2047
05533C-BG-2	BCAP 2010-RR6 2AJ - CMO/RMBS		12/27/2022	Paydown		1,864,525	1,729,046	1,557,665	1,828,309	0	36,216	0	36,216	0	1,864,525	0	0	0	0	05/26/2037
05539T-AP-0	BFC 2004-1 1B1 - CMO/RMBS		09/29/2022	Paydown		53,046	53,189	53,452	53,518	0	(656)	0	(656)	0	53,046	0	0	0	2,534	12/28/2042
05539T-AQ-8	BFC 2004-1 1B2 - CMO/RMBS		09/29/2022	Paydown		51,722	82,623	48,344	42,300	0	6,114	0	6,114	0	51,722	0	0	0	3,355	12/28/2042
05539T-AT-2	BFC 2004-1 2B1 - CMO/RMBS		09/29/2022	Paydown		31,900	58,026	57,157	31,832	0	(26,065)	0	(26,065)	0	31,900	0	0	0	948	12/28/2042
05541V-AF-3	BG ENERGY CAPITAL PLC	C	12/13/2022	Adjustment		0	0	0	1,892	0	(1,892)	0	(1,892)	0	0	0	0	0	0	10/15/2041
055451-AQ-1	BHP BILLITON FINANCE (USA) LTD	C	02/24/2022	Maturity @ 100.00		6,526,000	6,526,000	6,244,419	6,520,414	0	5,586	0	5,586	0	6,526,000	0	0	0	93,811	02/24/2022
055451-AV-0	BHP BILLITON FINANCE (USA) LTD	C	10/19/2022	Direct		8,849,077	7,875,000	8,999,156	8,872,114	0	(23,037)	0	(23,037)	0	8,849,077	0	0	0	414,531	09/30/2043
05565E-BJ-3	BMW US CAPITAL LLC		04/13/2022	GOLDMAN SACHS & CO.		4,938,800	5,000,000	5,483,375	5,438,677	0	(16,974)	0	(16,974)	0	5,421,703	0	(482,903)	(482,903)	80,577	04/18/2029
05565Q-DA-3	BP CAPITAL MARKETS PLC	C	06/30/2022	Call @ 100.00		11,910,950	11,898,000	11,597,468	11,780,198	0	117,802	0	117,802	0	11,898,000	0	0	0	340,871	03/17/2025
055682-AC-2	BNCMT 2006-1 A3 - RMBS		12/27/2022	Paydown		827,462	827,462	678,844	756,552	0	70,910	0	70,910	0	827,462	0	0	0	3,717	10/25/2036
05569G-AA-4	BNCMT 2007-1 A1 - RMBS		12/27/2022	Paydown		3,011,931	2,655,936	1,911,298	2,904,416	0	107,515	0	107,515	0	3,011,931	0	0	0	0	03/25/2037
05569Q-AC-8	BNCMT 2007-2 A3 - RMBS		12/27/2022	Paydown		8,505,147	8,505,147	6,453,280	7,600,372	0	904,775	0	904,775	0	8,505,147	0	0	0	39,188	05/25/2037
05569Q-AD-6	BNCMT 2007-2 A4 - RMBS		12/27/2022	Paydown		63,862	0	0	0	0	0	0	0	0	63,862	0	0	0	0	05/25/2037
05577@-AA-8	MUFG AMERICAS LEASING CORPORATION		12/17/2022	Paydown		555,473	555,473	454,572	489,212	0	66,261	0	66,261	0	555,473	0	0	0	15,442	06/17/2023
05577@-AB-6	MUFG AMERICAS LEASING CORPORATION		12/17/2022	Paydown		62,194	62,194	60,911	62,471	0	(277)	0	(277)	0	62,194	0	0	0	1,729	06/17/2023
05577@-AC-4	BTMU CAPITAL CORP		12/17/2022	Paydown		502,912	493,112	479,699	502,199	0	713	0	713	0	502,912	0	0	0	20,286	06/17/2023
05577@-AD-2	BTMU CAPITAL CORP		12/17/2022	Paydown		55,210	55,211	53,318	56,131	0	(920)	0	(920)	0	55,210	0	0	0	4,088	06/17/2023
05577@-AP-5	MUFG AMERICAS LEASING CORPORATION		08/23/2022	Paydown		163,203	163,203	163,203	163,203	0	0	0	0	0	163,203	0	0	0	0	02/23/2026
05577@-AQ-3	MUFG AMERICAS LEASING CORPORATION		08/23/2022	Paydown		76,802	76,802	76,802	76,803	0	(1)	0	(1)	0	76,802	0	0	0	2,264	02/23/2026
05578A-AJ-7	BPCE SA	C	06/08/2022	Various		18,806,400	20,000,000	19,759,120	19,845,566	0	9,326	0	9,326	0	19,854,892	0	(1,048,492)	(1,048,492)	569,111	01/11/2028
05578D-AG-7	BPCE SA	C	05/10/2022	DEUTSCHE BANK SECURITIES INC.		10,106,000	10,000,000	10,280,900	10,080,626	0	(12,082)	0	(12,082)	0	10,069,376	0	36,624	36,624	230,000	04/15/2024
05583J-AC-6	BPCE SA	C	06/10/2022	J.P. MORGAN SECURITIES LLC		16,576,020	18,000,000	17,933,760	17,959,609	0	3,389	0	3,389	0	17,962,826	0	(1,386,806)	(1,386,806)	404,250	10/23/2027
05583J-AD-4	BPCE SA	C	04/07/2022	CITIGROUP GLOBAL MARKETS INC.		20,170,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	170,000	170,000	106,892	09/12/2023
05592D-AJ-3	BPR 2022-OANA C - CMBS		12/15/2022	Paydown		466,936	0	0	0	0	0	0	0	0	466,936	0	0	0	0	04/15/2037
05592L-AE-6	BOCA 22BOCA C - CMBS		12/15/2022	Paydown		446,534	0	0	0	0	0	0	0	0	446,534	0	0	0	0	05/01/2030
05592L-AG-1	BOCA 22BOCA D - CMBS		12/15/2022	Paydown		169,980	0	0	0	0	0	0	0	0	169,980	0	0	0	0	05/01/2030
05604L-AA-0	BWAY 2015-1740 A - CMBS		11/01/2022	Adjustment		0	0	0	4,154	0	(4,154)	0	(4,154)	0	0	0	0	0	0	01/11/2035
056054-AA-7	BX 2019-XL A - CMBS		12/15/2022	Paydown		815,782	815,782	816,037	818,817	0	(3,035)	0	(3,035)	0	815,782	0	0	0	4,142	10/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
056057-AA-0	BX 2018-BIOA A - CMBS		05/16/2022	Paydown		67,752,670	67,752,670	67,335,625	67,590,462	0	162,208	0	162,208	0	67,752,670	0	0	0	257,009	03/16/2037
056057-AG-7	BX 2018-BIOA B - CMBS		05/16/2022	Paydown		33,876,335	33,876,335	33,668,859	33,794,721	0	81,614	0	81,614	0	33,876,335	0	0	0	155,900	03/16/2037
05606D-AS-7	BX 2022-PSB A - CMBS		12/15/2022	Paydown		91,496	91,496	91,163	0	0	333	0	333	0	91,496	0	0	0	1,390	08/15/2039
05606N-AB-2	BXGNT 16A B - RMBS		12/02/2022	Paydown		1,459,345	1,459,345	1,458,993	1,459,101	0	244	0	244	0	1,459,345	0	0	0	29,305	07/02/2031
05606X-AB-0	BXGNT 2015-A B - RMBS		12/02/2022	Paydown		1,012,046	1,012,046	1,011,301	1,011,214	0	831	0	831	0	1,012,046	0	0	0	18,593	05/02/2030
05607Q-AA-6	BX 2020-BXLP A - CMBS		02/15/2022	Paydown		5,907,915	5,907,915	5,912,423	5,911,199	0	(3,284)	0	(3,284)	0	5,907,915	0	0	0	9,167	12/15/2036
05608T-AB-7	BXGNT 20A B - RMBS		12/28/2022	Paydown		2,908,722	2,908,722	2,908,278	2,908,090	0	632	0	632	0	2,908,722	0	0	0	35,915	02/28/2036
05608T-AC-5	BXGNT 20A C - RMBS		12/28/2022	Paydown		850,148	850,148	850,131	849,997	0	151	0	151	0	850,148	0	0	0	17,790	02/28/2036
05608U-AL-2	BX 22GPA C - CMBS		12/15/2022	Paydown		112,931	0	0	0	0	0	0	0	0	112,931	0	0	0	0	08/15/2039
05608U-AN-8	BX 22GPA D - CMBS		12/15/2022	Paydown		69,268	0	0	0	0	0	0	0	0	69,268	0	0	0	0	08/15/2039
05608W-AJ-3	BX 2021-SOAR C - CMBS		06/15/2022	Paydown		45,110	45,110	45,110	45,110	0	0	0	0	0	45,110	0	0	0	336	06/15/2038
05608W-AL-8	BX 2021-SOAR D - CMBS		12/15/2022	Paydown		90,997	75,183	75,183	75,183	0	0	0	0	0	90,997	0	0	0	674	06/15/2038
05608W-AN-4	BX 2021-SOAR E - CMBS		06/15/2022	Paydown		78,663	78,663	78,563	75,183	0	101	0	101	0	78,663	0	0	0	843	06/15/2038
05609B-AK-5	BX 21LBA DJV - CMBS		12/15/2022	Paydown		4,430	0	0	0	0	0	0	0	0	4,430	0	0	0	0	02/15/2036
05609C-AJ-6	BX 2021-21M C - CMBS		10/17/2022	Paydown		2,549,885	2,549,885	2,522,473	2,527,824	0	22,061	0	22,061	0	2,549,885	0	0	0	48,607	10/15/2036
05609C-AL-1	BX 2021-21M D - CMBS		10/17/2022	Paydown		5,864,735	5,864,735	5,801,800	5,813,243	0	51,491	0	51,491	0	5,864,735	0	0	0	124,129	10/15/2036
05609C-AN-7	BX 2021-21M E - CMBS		10/17/2022	Paydown		8,516,615	8,516,615	8,424,916	8,439,964	0	76,651	0	76,651	0	8,516,615	0	0	0	233,835	10/15/2036
05609K-AE-9	BX 2021-XL2 C - CMBS		12/15/2022	Various		495,699	366,425	364,592	493,552	0	2,147	0	2,147	0	495,699	0	0	0	0	10/15/2038
05609K-AG-4	BX 2021-XL2 D - CMBS		12/15/2022	Various		2,021,381	1,465,699	1,458,370	2,018,883	0	2,498	0	2,498	0	2,021,381	0	0	0	0	10/15/2038
05609K-AJ-8	BX 2021-XL2 E - CMBS		12/15/2022	Various		1,581,140	1,099,274	1,093,776	1,578,871	0	2,269	0	2,269	0	1,581,140	0	0	0	0	10/15/2038
05609K-AL-3	BX 2021-XL2 F - CMBS		12/15/2022	Various		2,185,340	1,465,699	1,458,365	2,181,845	0	3,495	0	3,495	0	2,185,340	0	0	0	0	10/15/2038
05609P-AN-8	BX 21PAC E - CMBS		12/15/2022	Various		1,401,451	0	0	1,401,451	0	0	0	0	0	1,401,451	0	0	0	0	11/15/2038
05609Q-AE-6	BX 2021-ACNT C - CMBS		12/15/2022	Various		320,241	0	0	320,241	0	0	0	0	0	320,241	0	0	0	0	11/15/2038
05609Q-AG-1	BX 2021-ACNT D - CMBS		12/15/2022	Various		739,927	0	0	646,907	0	0	0	0	0	739,927	0	0	0	0	11/15/2038
05609Q-AJ-5	BX 2021-ACNT E - CMBS		12/15/2022	Various		939,148	0	0	939,148	0	0	0	0	0	939,148	0	0	0	0	11/15/2038
05609W-AL-7	BX 2022-IND D - CMBS		12/15/2022	Paydown		2,573,769	1,727,943	1,723,032	0	0	35,361	0	35,361	0	2,573,769	0	0	0	0	04/15/2037
05610B-AL-0	BXSC 2022-WSS D - CMBS		12/15/2022	Paydown		38,023	0	0	0	0	0	0	0	0	38,023	0	0	0	0	03/15/2035
05610H-AE-3	BX 22LP2 C - CMBS		12/15/2022	Paydown		392,044	163,015	157,177	0	0	2,734	0	2,734	0	392,044	0	0	0	3	02/15/2027
05610H-AG-8	BX 22LP2 D - CMBS		12/15/2022	Paydown		121,366	47,674	45,905	0	0	891	0	891	0	121,366	0	0	0	4	02/15/2027
05610J-AG-4	BX 22MVRK E - CMBS		12/15/2022	Paydown		674,376	0	0	0	0	0	0	0	0	674,376	0	0	0	0	03/15/2039
05610J-AW-9	BX 22MVRK D - CMBS		12/15/2022	Paydown		574,929	0	0	0	0	0	0	0	0	574,929	0	0	0	0	03/15/2039
056752-AG-3	BAIDU INC	C	08/24/2022	AUSTRALIA & NZ BANKING GROUP		964,860	975,000	973,343	974,344	0	115	0	115	0	974,459	0	(9,599)	(9,599)	26,366	06/30/2025
056752-AQ-1	BAIDU INC	C	08/24/2022	MIZUHO EM		482,490	500,000	498,965	499,315	0	131	0	131	0	499,446	0	(16,956)	(16,956)	13,624	04/07/2025
05675M-2B-9	CBB INTERNATIONAL SUKUK PROGRAMME COMPAN	C	03/07/2022	STANDARD CHARTER EM		2,116,400	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	116,400	116,400	39,931	11/14/2024
05684C-AS-4	BCC 2020-3 CR - CDO	C	10/24/2022	Paydown		52,995	0	0	0	0	0	0	0	0	52,995	0	0	0	0	10/23/2034
05766E-AE-2	BOBA 221 C - CDO	C	10/20/2022	Paydown		217,013	0	0	0	0	0	0	0	0	217,013	0	0	0	0	04/20/2034
05766E-AG-7	BOBA 221 D - CDO	C	10/20/2022	Paydown		52,426	0	0	0	0	0	0	0	0	52,426	0	0	0	0	04/20/2034
05890B-AE-7	BANCO BTG PACTUAL SA (CAYMAN ISLANDS BRA	C	04/19/2022	Various		2,566,250	2,500,000	2,656,250	2,578,832	0	(8,971)	0	(8,971)	0	2,569,861	0	(3,611)	(3,611)	123,677	02/15/2029
05890J-AA-8	BANCO BILBAO VIZCAYA ARGENTARIA COLOMBIA	C	10/04/2022	Adjustment		0	0	0	326	0	(326)	0	(326)	0	0	0	0	0	24,375	04/21/2025
058927-AN-4	BAFC 2006-A 6A1 - CMO/RMBS		12/01/2022	Paydown		1,178,854	1,075,268	959,031	1,156,511	0	22,343	0	22,343	0	1,178,854	0	0	0	0	02/20/2036
058928-AD-4	BAFC 2006-B 2A1 - CMO/RMBS		12/01/2022	Paydown		228,658	172,711	371,661	227,218	0	1,440	0	1,440	0	228,658	0	0	0	0	03/20/2036
058928-AN-2	BAFC 2006-B 7A1 - CMO/RMBS		12/01/2022	Paydown		201,557	172,527	145,731	109,183	0	28,745	(63,629)	92,374	0	201,557	0	0	0	0	03/20/2036
058931-AU-0	BAFC 2006-3 A12 - CMO/RMBS		12/01/2022	Paydown		40,861	30,368	26,912	32,489	0	8,372	0	8,372	0	40,861	0	0	0	0	03/25/2036
058931-AZ-9	BAFC 2006-3 A17 - CMO/RMBS		12/01/2022	Paydown		546,652	406,272	321,858	541,074	0	5,577	0	5,577	0	546,652	0	0	0	0	03/25/2036
059165-EE-6	BALTIMORE GAS AND ELECTRIC CO		07/02/2022	Call @ 100.00		4,600,000	4,600,000	4,719,002	4,605,250	0	(5,250)	0	(5,250)	0	4,600,000	0	0	0	113,416	08/15/2022
059165-EG-1	BALTIMORE GAS AND ELECTRIC CO		04/07/2022	BARCLAYS CAPITAL INC.		19,274,200	20,000,000	19,940,000	19,970,898	0	1,899	0	1,899	0	19,972,632	0	(698,432)	(698,432)	314,667	08/15/2026
059438-AG-6	JPMORGAN CHASE & CO		06/14/2022	RAYMOND JAMES		1,080,400	1,000,000	1,280,890	1,120,622	0	(15,300)	0	(15,300)	0	1,111,050	0	(30,650)	(30,650)	71,257	07/15/2025
059469-AE-6	BOAA 2006-7 A5 - RMBS		12/01/2022	Paydown		136,436	98,360	47,729	136,423	0	1,150	1,136	14	0	136,436	0	0	0	0	10/25/2036
05946X-3A-9	BAFC 2005-8 429 - CMO/RMBS		12/01/2022	Paydown		145,950	130,643	117,213	143,397	0	2,554	0	2,554	0	145,950	0	0	0	0	01/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05946X-FZ-1	BAFC 2004-1 5A1 - CMO/RMBS		12/01/2022	Paydown		37,807	37,808	38,125	37,544	0	264	0	264	0	37,807	0	0	0	1,247	02/25/2034
05946X-JP-9	BAFC 2004-B 6A1 - CMO/RMBS		12/01/2022	Paydown		333,559	293,008	221,783	322,196	0	11,363	0	11,363	0	333,559	0	0	0	0	12/20/2034
05946X-MG-5	BAFC 2004-C CB1 - CMO/RMBS		12/01/2022	Paydown		171,481	110,770	21,408	162,631	0	8,850	0	8,850	0	171,481	0	0	0	0	12/20/2034
05946X-P6-4	BAFC 2005-6 211 - CMO/RMBS		11/01/2022	Paydown		85,143	40,261	120,954	84,247	0	1,378	482	896	0	85,143	0	0	0	0	10/25/2035
05946X-SQ-7	BAFC 2005-2 1A1 - CMO/RMBS		12/01/2022	Paydown		281,456	221,246	476,464	276,146	0	5,725	415	5,310	0	281,456	0	0	0	0	04/25/2035
05946X-X5-7	BAFC 2005-8 1A1 - CMO/RMBS		12/01/2022	Paydown		71,328	56,672	45,095	95,819	0	(24,491)	0	(24,491)	0	71,328	0	0	0	0	01/25/2036
05946X-Y5-6	BAFC 2005-8 2A6 - CMO/RMBS		12/01/2022	Paydown		167,057	75,651	79,500	153,588	0	15,532	2,063	13,469	0	167,057	0	0	0	0	01/25/2036
05946X-YX-5	BAFC 2005-F 3A1 - CMO/RMBS		12/01/2022	Paydown		509,366	498,125	351,189	252,478	0	256,888	0	256,888	0	509,366	0	0	0	0	09/20/2035
05948K-3G-2	BOAA 2006-2 5A3 - CMO/RMBS		12/01/2022	Paydown		35,318	21,026	17,541	34,815	0	503	0	503	0	35,318	0	0	0	0	03/25/2036
05948X-TP-6	BOAMS 2003-H B2 - CMO/RMBS		12/01/2022	Paydown		1,063	24,662	11,576	(5,950)	4,215	6,998	4,199	7,014	0	1,063	0	0	0	0	09/25/2033
05949A-4R-8	BOAMS 2005-D 2A7 - CMO/RMBS		12/01/2022	Paydown		187,276	170,957	142,785	168,650	0	18,627	0	18,627	0	187,276	0	0	0	0	05/25/2035
05949A-H9-4	BOAMS 2005-A 2A2 - CMO/RMBS		12/01/2022	Paydown		348,297	348,297	309,708	314,221	0	34,076	0	34,076	0	348,297	0	0	0	2,879	02/25/2035
05949C-ED-4	BOAMS 2005-G 2A1 - CMO/RMBS		12/01/2022	Paydown		245,958	216,762	157,115	206,620	0	39,338	0	39,338	0	245,958	0	0	0	0	08/25/2035
05949C-HQ-2	BOAMS 2005-I 2A1 - CMO/RMBS		12/01/2022	Paydown		192,405	165,271	111,957	149,904	0	42,501	0	42,501	0	192,405	0	0	0	0	10/25/2035
05949C-KU-9	BOAMS 2005-J 2A5 - CMO/RMBS		12/01/2022	Paydown		181,214	151,821	96,979	88,496	0	92,718	0	92,718	0	181,214	0	0	0	0	11/25/2035
05949C-RW-8	BOAMS 2006-A 4A1 - CMO/RMBS		12/01/2022	Paydown		85,612	59,645	49,326	83,999	0	1,614	0	1,614	0	85,612	0	0	0	0	02/25/2036
05949T-AY-5	BAFC 2006-1 124 - CMO/RMBS		12/01/2022	Paydown		648,464	556,416	522,282	587,642	0	60,821	0	60,821	0	648,464	0	0	0	0	01/25/2036
05950G-AR-4	BOAMS 2006-2 A16 - CMO/RMBS		12/01/2022	Paydown		232,329	179,195	143,792	206,242	0	28,527	2,440	26,087	0	232,329	0	0	0	0	07/25/2036
05950N-AA-6	BAFC 2006-5 1A1 - CMO/RMBS		12/27/2022	Paydown		615,198	642,643	475,419	605,247	0	9,951	0	9,951	0	615,198	0	0	0	0	09/25/2036
05950P-AU-7	BAFC 2006-H 6A1 - RMBS		12/20/2022	Paydown		1,414,180	1,253,372	855,421	1,405,216	0	8,964	0	8,964	0	1,414,180	0	0	0	0	10/20/2036
05951E-AC-1	BAFC 2006-J 2A1 - CMO/RMBS		12/01/2022	Paydown		483,011	391,791	1,460,737	454,736	0	28,275	0	28,275	0	483,011	0	0	0	0	01/20/2047
05951E-AD-9	BAFC 2006-J 2A2 - CMO/RMBS		12/01/2022	Paydown		827,357	671,106	1,114,789	420,249	0	407,108	0	407,108	0	827,357	0	0	0	0	01/20/2047
05951F-BE-3	BAFC 2007-1 1A4 - CMO/RMBS		12/01/2022	Paydown		53,320	49,291	30,872	48,525	0	4,795	0	4,795	0	53,320	0	0	0	144	01/25/2037
05951G-AD-4	BAFC 2007-2 TA3 - CMO/RMBS		12/27/2022	Paydown		510,106	458,219	282,020	503,710	0	6,396	0	6,396	0	510,106	0	0	0	0	03/25/2037
05951K-AM-5	BAFC 2006-7 A11 - CMO/RMBS		12/01/2022	Paydown		41,654	42,407	130,069	39,421	0	2,233	0	2,233	0	41,654	0	0	0	0	09/25/2036
05951V-AF-6	BAFC 2006-1 3A1 - CMO/RMBS		12/01/2022	Paydown		8,575	6,006	44,481	7,744	0	831	0	831	0	8,575	0	0	0	0	12/20/2046
05951V-AK-5	BAFC 2006-1 5A2 - CMO/RMBS		12/01/2022	Paydown		298,688	364,451	291,923	301,687	0	(2,999)	0	(2,999)	0	298,688	0	0	0	0	12/20/2046
059522-AT-9	BAFC 2007-C 1A1 - CMO/RMBS		12/01/2022	Paydown		3,671,346	3,351,675	3,092,482	3,634,194	331,982	(294,830)	0	37,152	0	3,671,346	0	0	0	3,573	05/20/2036
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS		12/01/2022	Paydown		684,821	621,475	554,122	672,206	0	12,615	0	12,615	0	684,821	0	0	0	0	05/20/2036
059522-AW-2	BAFC 2007-C 1A4 - CMO/RMBS		12/01/2022	Paydown		83,774	76,025	70,125	82,848	0	926	0	926	0	83,774	0	0	0	0	05/20/2036
059522-BA-9	BAFC 2007-C 3A1 - CMO/RMBS		12/01/2022	Paydown		1,205,606	1,025,298	3,835,440	1,151,116	0	54,491	0	54,491	0	1,205,606	0	0	0	0	05/20/2036
059522-BC-5	BAFC 2007-C 4A1 - CMO/RMBS		12/01/2022	Paydown		539,021	486,979	1,891,962	518,756	0	20,265	0	20,265	0	539,021	0	0	0	0	05/20/2036
059522-BG-6	BAFC 2007-C 5A1 - CMO/RMBS		12/01/2022	Paydown		845,510	768,537	2,260,687	831,460	0	14,166	116	14,050	0	845,510	0	0	0	0	05/20/2036
059520-AB-4	BAFC 2007-A 2A1 - RMBS		12/20/2022	Paydown		452,599	452,599	403,172	408,889	0	43,710	0	43,710	0	452,599	0	0	0	1,993	02/20/2047
05952E-AA-4	BAFC 2007-B A1 - RMBS		12/20/2022	Paydown		42,817	37,829	32,048	42,503	0	543	230	313	0	42,817	0	0	0	0	04/22/2047
05952F-AM-5	BOAMS 2007-2 A12 - CMO/RMBS		12/01/2022	Paydown		153,983	124,445	94,797	151,091	0	3,922	1,030	2,892	0	153,983	0	0	0	0	05/25/2037
05952G-AA-9	BAFC 2007-D 1A1 - RMBS		12/20/2022	Paydown		528,571	499,050	408,760	520,877	0	7,694	0	7,694	0	528,571	0	0	0	0	06/20/2047
05952G-AE-1	BAFC 2007-D 1A5 - RMBS		12/20/2022	Paydown		1,419,210	1,331,554	1,085,567	1,396,093	0	23,117	0	23,117	0	1,419,210	0	0	0	0	06/20/2047
05968D-AA-8	BANCO INTERNACIONAL DEL PERU SAA - INTER	C	06/17/2022	Various		5,309,531	5,250,000	5,250,000	5,250,000	0	0	0	0	0	5,250,000	0	59,531	59,531	210,666	03/19/2029
05968D-AD-2	BANCO INTERNACIONAL DEL PERU SAA - INTER	C	05/23/2022	MIZUHO EM		685,350	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(64,650)	(64,650)	26,417	07/08/2030
05968L-AK-8	BANCOLOMBIA SA	C	04/20/2022	Various		494,500	500,000	507,500	505,679	0	(1,649)	0	(1,649)	0	504,030	0	(9,530)	(9,530)	10,617	10/18/2027
05968L-AL-6	BANCOLOMBIA SA	C	09/09/2022	Various		4,491,975	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(508,025)	(508,025)	127,531	12/18/2029
05968L-AM-4	BANCOLOMBIA SA	C	05/12/2022	Various		4,878,646	5,150,000	5,113,590	5,126,937	0	2,023	0	2,023	0	5,128,959	0	(250,313)	(250,313)	108,995	01/29/2025
05971A-AE-1	BANCO BTG PACTUAL SA (CAYMAN ISLANDS BRA	C	05/16/2022	Various		993,675	1,000,000	1,011,925	1,010,825	0	(489)	0	(489)	0	1,010,336	0	(16,661)	(16,661)	39,813	01/10/2025
059895-AN-2	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR	C	09/27/2022	Maturity @ 100.00		1,023,000	1,023,000	1,016,627	1,022,452	0	548	0	548	0	1,023,000	0	0	0	39,641	09/27/2022
059895-AT-9	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR	C	12/13/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	37,330	09/25/2034
059900-AA-3	BANCO DE CREDITO DEL PERU	C	02/22/2022	MIZUHO EM		4,601,250	4,500,000	4,494,375	4,499,310	0	80	0	80	0	4,499,390	0	101,860	101,860	75,969	04/01/2023
06050A-AD-5	BOAA 2006-8 1A4 - CMO/RMBS		12/25/2022	Paydown		856,933	825,261	534,174	834,965	0	21,968	0	21,968	0	856,933	0	0	0	0	11/25/2036
06051G-FF-1	BANK OF AMERICA CORP		08/08/2022	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		4,334,529	4,300,000	4,389,569	4,326,149	0	(6,800)	0	(6,800)	0	4,319,348	0	15,181	15,181	147,156	04/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06051G-GC-7	BANK OF AMERICA CORP		05/10/2022	DEUTSCHE BANK SECURITIES INC.		16,915,637	17,140,000	17,803,318	17,526,550	0	(26,234)	0	(26,234)	0	17,500,316	0	(584,679)	(584,679)	332,593	11/25/2027
06051G-GR-4	BANK OF AMERICA CORP		05/10/2022	DEUTSCHE BANK SECURITIES INC.		5,280,440	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	(219,560)	(219,560)	159,739	07/21/2028
06051G-HA-0	BANK OF AMERICA CORP		10/19/2022	Direct		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	391,092	01/23/2049
06406F-AC-7	BANK OF NEW YORK MELLON CORP		05/10/2022	DEUTSCHE BANK SECURITIES INC.		3,942,827	4,046,000	3,862,028	3,956,871	0	7,342	0	7,342	0	3,960,904	0	(18,077)	(18,077)	59,162	05/04/2026
06406R-AE-7	BANK OF NEW YORK MELLON CORP		04/20/2022	TD SECURITIES (USA) LLC		9,061,322	8,987,000	8,772,570	8,930,694	0	15,511	0	15,511	0	8,946,205	0	115,118	115,118	192,209	01/29/2023
06650A-AD-9	BANK 2017-BNK8 A3 - CMBS		10/01/2022	Paydown		3,166,667	3,166,667	3,198,245	3,182,656	0	(15,989)	0	(15,989)	0	3,166,667	0	0	0	85,410	11/18/2050
06738E-AJ-4	BARCLAYS PLC	C	04/12/2022	BARCLAYS CAPITAL INC.		5,563,898	5,250,000	5,953,868	5,890,950	0	(4,407)	0	(4,407)	0	5,886,543	0	(322,645)	(322,645)	181,453	08/17/2045
06738E-AU-9	BARCLAYS PLC	D	04/13/2022	GOLDMAN SACHS & CO.		2,507,700	2,500,000	2,798,250	2,763,313	0	(14,756)	0	(14,756)	0	2,748,558	0	(240,858)	(240,858)	83,728	01/10/2028
06759*-AA-8	SR NT SER A		09/21/2022	Paydown		472	472	472	0	0	0	0	0	0	472	0	0	0	8	03/21/2032
06761V-AJ-6	BABSN 2019-IV C - CDO	C	10/17/2022	Paydown		176,880	0	0	0	0	0	0	0	0	176,880	0	0	0	0	01/18/2033
06761V-AL-1	BABSN 2019-IV D - CDO	C	10/17/2022	Paydown		258,158	0	0	0	0	0	0	0	0	258,158	0	0	0	0	01/18/2033
06762B-AJ-9	BABSN 2020-IV D1 - CDO	C	10/20/2022	Paydown		28,420	0	0	0	0	0	0	0	0	28,420	0	0	0	0	01/20/2032
07009#-AA-0	BASIN CREEK EQUITY PARTNERS, LLC		12/31/2022	Paydown		1,911,840	1,911,840	1,964,758	1,927,151	0	(15,311)	0	(15,311)	0	1,911,840	0	0	0	93,104	06/30/2026
070252-AG-6	BARK 1 D - CDO	C	10/20/2022	Paydown		23,423	0	0	0	0	0	0	0	0	23,423	0	0	0	0	04/20/2034
07132L-AQ-2	BATLN XI CR - CDO		10/24/2022	Paydown		52,893	0	0	52,893	0	0	0	0	0	52,893	0	0	0	0	04/24/2034
071734-AK-3	BAUSCH HEALTH COMPANIES INC	C	08/02/2022	Various		2,258,344	3,681,000	3,440,750	3,444,161	0	11,847	0	11,847	0	3,456,007	0	(1,197,663)	(1,197,663)	190,379	02/15/2029
071734-AN-7	BAUSCH HEALTH COMPANIES INC	C	11/30/2022	Various		2,423,951	3,490,000	3,516,474	3,513,042	0	(2,250)	0	(2,250)	0	3,512,351	0	(1,088,401)	(1,088,401)	137,526	06/01/2028
071813-BP-3	BAXTER INTERNATIONAL INC		02/15/2022	DEUTSCHE BANK SECURITIES INC.		1,929,540	2,000,000	1,969,280	1,972,751	0	88	0	88	0	1,972,839	0	(43,299)	(43,299)	35,389	08/15/2046
07274N-AQ-6	BAYER US FINANCE II LLC		12/12/2022	Various		30,877,319	31,273,000	31,389,331	31,386,987	0	(1,228)	0	(1,228)	0	31,385,759	0	(508,440)	(508,440)	702,616	06/25/2048
07274N-AV-5	BAYER US FINANCE II LLC		04/18/2022	Call @ 100.00		1,950,000	1,950,000	1,822,045	1,931,643	0	18,357	0	18,357	0	1,950,000	0	0	0	32,294	07/15/2022
072863-AC-7	BAYLOR SCOTT & WHITE HOLDINGS		12/13/2022	Adjustment		0	0	0	(768)	0	768	0	768	0	0	0	0	0	20,004	11/15/2045
07330M-AB-3	TRUIST BANK		05/10/2022	TD SECURITIES (USA) LLC		29,865,300	30,000,000	29,979,900	29,992,854	0	1,812	0	1,812	0	29,994,512	0	(129,212)	(129,212)	712,917	09/16/2025
07336L-CU-5	BVINV 2021-INV2 B1 - CMO/RMBS		12/01/2022	Paydown		23,080	23,080	24,578	24,550	0	(1,470)	0	(1,470)	0	23,080	0	0	0	404	06/30/2051
073685-AF-6	BEACON ROOFING SUPPLY INC		04/25/2022	Various		584,355	575,000	580,025	578,910	0	(290)	0	(290)	0	578,620	0	5,735	5,735	6,311	11/15/2026
07383U-GB-5	PRIME 2004-CL1A B1 - CMO/RMBS		12/01/2022	Paydown		848,098	633,275	514,199	851,623	0	26,075	29,600	(3,525)	0	848,098	0	0	0	0	02/25/2034
07384M-6F-4	BSARM 2004-12 1A1 - CMO/RMBS		12/01/2022	Paydown		569,240	569,240	452,887	454,227	0	115,013	0	115,013	0	569,240	0	0	0	7,680	02/25/2035
07384M-G7-1	BSARM 2004-1 24A - CMO/RMBS		12/01/2022	Paydown		237,021	237,020	226,424	226,340	0	10,680	0	10,680	0	237,021	0	0	0	3,211	04/25/2034
07384Y-JK-3	BSABS 2003-AC3 M1 - RMBS		12/01/2022	Paydown		16,274	16,274	16,274	16,278	0	(4)	0	(4)	0	16,274	0	0	0	497	07/25/2033
07384Y-ME-3	BSABS 2003-AC5 M1 - RMBS		12/01/2022	Paydown		123,014	123,014	122,454	121,940	0	1,074	0	1,074	0	123,014	0	0	0	2,660	10/25/2033
07384Y-NJ-1	BSABS 2003-AC6 M1 - RMBS		12/01/2022	Paydown		51,592	34,152	516,970	51,041	0	980	429	551	0	51,592	0	0	0	0	11/25/2033
07384Y-PC-4	BSABS 2003-HE1 M2 - RMBS		12/27/2022	Paydown		164,913	149,727	117,101	95,755	0	69,158	0	69,158	0	164,913	0	0	0	0	01/25/2034
07384Y-PN-0	BSABS 2003-AC7 M1 - RMBS		12/01/2022	Paydown		160,338	122,693	63,987	129,755	0	30,617	33	30,584	0	160,338	0	0	0	985	01/25/2034
073859-AC-4	BSABS 2007-HE5 A3 - RMBS		12/27/2022	Paydown		908,789	892,716	601,537	885,831	0	22,958	0	22,958	0	908,789	0	0	0	0	03/25/2037
073868-AA-9	BALTA 2006-6 1A1 - RMBS		12/27/2022	Paydown		1,337,568	1,115,165	1,792,551	1,306,708	0	30,859	0	30,859	0	1,337,568	0	0	0	0	11/25/2036
07386H-JT-9	BALTA 2004-5 6A1 - CMO/RMBS		12/01/2022	Paydown		927,464	826,367	774,859	910,686	0	18,737	1,960	16,777	0	927,464	0	0	0	0	06/25/2034
07386H-K2-6	BALTA 2006-3 1A1 - RMBS		12/27/2022	Paydown		755,861	752,569	636,429	889,685	0	54,138	187,962	(133,824)	0	755,861	0	0	0	0	05/25/2036
07386H-L6-6	BALTA 2006-3 231 - CMO/RMBS		12/01/2022	Paydown		691,210	579,608	447,253	683,824	0	7,386	0	7,386	0	691,210	0	0	0	0	05/25/2036
07386H-R5-2	BALTA 2006-3 361 - CMO/RMBS		12/01/2022	Paydown		547,895	390,689	280,637	542,397	0	5,498	0	5,498	0	547,895	0	0	0	95	05/25/2036
07386H-SV-4	BALTA 2005-4 21A - CMO/RMBS		12/01/2022	Paydown		596,410	459,328	478,334	591,800	0	4,610	0	4,610	0	596,410	0	0	0	0	05/25/2035
07386H-SW-2	BALTA 2005-4 2A2 - CMO/RMBS		12/01/2022	Paydown		123,161	101,622	428,769	121,446	0	2,664	949	1,715	0	123,161	0	0	0	0	05/25/2035
07386H-VG-3	BALTA 2005-7 1A1 - RMBS		03/25/2022	Paydown		474,828	474,373	1,053,502	3	0	474,824	0	474,824	0	474,828	0	0	0	0	08/25/2035
07386H-VS-7	BALTA 2005-7 2A1 - CMO/RMBS		12/01/2022	Paydown		195,698	139,874	124,659	196,913	0	(1,215)	0	(1,215)	0	195,698	0	0	0	0	09/25/2035
07386H-WR-8	BALTA 2005-8 1A1 - RMBS		12/27/2022	Paydown		268,141	236,647	207,151	262,944	0	5,277	79	5,198	0	268,141	0	0	0	0	10/25/2035
073871-AA-3	BALTA 2006-4 1A1 - RMBS		12/27/2022	Paydown		300,063	255,023	251,668	291,489	0	8,575	0	8,575	0	300,063	0	0	0	0	08/25/2036
073871-AE-5	BALTA 2006-4 3A1 - RMBS		12/27/2022	Paydown		1,146,351	938,619	1,122,005	1,124,171	0	36,758	14,578	22,180	0	1,146,351	0	0	0	0	08/25/2036
073873-AA-9	BALTA 2006-5 1A1 - CMO/RMBS		12/27/2022	Paydown		1,185,474	1,043,476	1,399,286	1,153,683	0	41,318	9,528	31,790	0	1,185,474	0	0	0	0	08/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
073875-AA-4	BALTA 2006-7 1A1 - RMBS		12/27/2022	Paydown		969,201	723,566	503,341	989,850	0	45,267	65,915	(20,648)	0	969,201	0	0	0	0	12/25/2046
073879-BA-5	BSABS 2004-HE4 M2 - RMBS		12/27/2022	Paydown		911,419	834,686	788,494	898,036	0	13,383	0	13,383	0	911,419	0	0	0	0	06/25/2034
073879-BB-3	BSABS 2004-HE4 M3 - RMBS		12/27/2022	Paydown		90,073	56,123	49,233	89,334	0	739	0	739	0	90,073	0	0	0	0	06/25/2034
073879-CD-8	BSABS 2004-HE5 M2 - RMBS		12/27/2022	Paydown		244,494	224,058	218,552	242,549	0	1,945	0	1,945	0	244,494	0	0	0	0	07/25/2034
07387A-AD-7	BSARM 2005-1 2A2 - CMO/RMBS		12/01/2022	Paydown		301,797	301,797	253,125	302,148	0	(351)	0	(351)	0	301,797	0	0	0	(594)	03/25/2035
07387A-BL-8	BSARM 2005-4 1A1 - CMO/RMBS		12/01/2022	Paydown		469,408	473,024	258,768	60,899	0	408,509	0	408,509	0	469,408	0	0	0	0	08/25/2035
07387A-CX-1	BSARM 2005-7 1A1 - CMO/RMBS		12/01/2022	Paydown		1,784,251	1,597,684	1,365,378	1,732,949	0	51,302	0	51,302	0	1,784,251	0	0	0	0	08/25/2035
07387A-DK-8	BSARM 2005-6 4A1 - CMO/RMBS		12/01/2022	Paydown		400,716	337,578	307,628	399,222	0	1,494	0	1,494	0	400,716	0	0	0	0	08/25/2035
07387A-EG-6	BSARM 2005-9 A1 - CMO/RMBS		12/01/2022	Paydown		126,901	110,786	105,915	115,916	0	10,985	0	10,985	0	126,901	0	0	0	0	10/25/2035
07387A-FX-8	BSARM 2005-12 121 - CMO/RMBS		12/01/2022	Paydown		262,878	225,116	211,762	247,641	0	15,237	0	15,237	0	262,878	0	0	0	0	02/25/2036
07387R-AA-6	BALTA 2007-3 1A1 - RMBS		12/27/2022	Paydown		3,282,696	2,720,481	1,776,203	3,210,959	0	141,981	70,244	71,737	0	3,282,696	0	0	0	0	11/25/2046
073880-AD-8	BSARM 2007-1 2A1 - CMO/RMBS		12/01/2022	Paydown		178,890	148,746	122,487	174,056	0	4,834	0	4,834	0	178,890	0	0	0	0	02/25/2047
073880-AG-1	BSARM 2007-1 3A1 - CMO/RMBS		12/01/2022	Paydown		537,706	480,714	384,605	536,160	0	1,547	0	1,547	0	537,706	0	0	0	0	02/25/2047
073882-AC-6	BSARM 2006-4 2A1 - CMO/RMBS		12/01/2022	Paydown		1,183,607	1,056,611	916,242	1,175,623	0	7,984	0	7,984	0	1,183,607	0	0	0	0	10/25/2036
073882-AK-8	BSARM 2006-4 4A1 - CMO/RMBS		12/01/2022	Paydown		1,163,212	897,975	748,047	1,151,148	0	12,065	0	12,065	0	1,163,212	0	0	0	0	10/25/2036
073914-C4-3	SAMI 1998-2 D - CMO/RMBS		11/01/2022	Paydown		529	584	0	2,563	0	(2,033)	0	(2,033)	0	529	0	0	0	(11)	05/02/2030
073914-C5-0	SAMI 1998-2 E - CMO/RMBS		11/01/2022	Paydown		306	338	0	(50)	0	356	0	356	0	306	0	0	0	(7)	05/02/2030
073914-C6-8	SAMI 1998-2 F - CMO/RMBS		11/01/2022	Paydown		390	420	3	1,405	0	(1,015)	0	(1,015)	0	390	0	0	0	(4)	05/02/2030
073914-C7-6	SAMI 1998-2 G - CMO/RMBS		11/01/2022	Paydown		129	118	0	5	0	119	(5)	124	0	129	0	0	0	3	05/02/2030
073914-D3-4	SAMI 1998-2 H - CMO/RMBS		11/01/2022	Paydown		123	147	0	23	0	112	12	100	0	123	0	0	0	3	05/02/2030
07401C-AS-2	BSARM 2007-4 211 - CMO/RMBS		12/01/2022	Paydown		1,108,159	1,017,903	826,936	1,161,517	0	(53,358)	0	(53,358)	0	1,108,159	0	0	0	0	06/25/2047
07401E-AA-7	BSARM 2007-2 1A1 - CMO/RMBS		12/01/2022	Paydown		597,710	528,927	303,524	70,355	0	527,355	0	527,355	0	597,710	0	0	0	0	12/25/2046
07401E-AE-9	BSARM 2007-2 3A1 - CMO/RMBS		12/01/2022	Paydown		1,778,381	1,185,630	1,058,516	1,750,870	0	27,511	0	27,511	0	1,778,381	0	0	0	0	12/25/2046
075887-AX-7	BECTON DICKINSON AND CO		08/18/2022	Call @ 101.88		15,781,057	15,490,000	16,094,650	16,022,348	0	(253,444)	0	(253,444)	0	15,781,057	0	0	0	604,540	11/12/2040
075887-BV-0	BECTON DICKINSON AND CO		04/27/2022	DEUTSCHE BANK SECURITIES INC.		499,075	500,000	504,910	501,839	0	(254)	0	(254)	0	501,586	0	(2,511)	(2,511)	6,679	06/06/2024
075887-BX-6	BECTON DICKINSON AND CO		04/19/2022	BARCLAYS CAPITAL INC.		2,467,825	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(32,175)	(32,175)	43,772	06/06/2047
075887-CK-3	BECTON DICKINSON AND CO		02/18/2022	CREDIT SUISSE SECURITIES (USA) LLC		493,655	500,000	560,065	558,464	0	(193)	0	(193)	0	558,272	0	(64,617)	(64,617)	4,901	05/20/2050
07820Q-CD-5	BVMBS 2005-2 2A1 - CMO/RMBS		12/20/2022	Various		234,326	212,920	326,397	233,157	0	1,169	0	1,169	0	234,326	0	0	0	0	05/20/2045
08163D-AE-7	BMARK 2021-B25 A5 - CMBS		12/01/2022	Various		77,310	0	0	77,310	0	0	0	0	0	77,310	0	0	0	0	04/17/2054
08163D-BT-3	BMARK 2021-B25 PB - CMBS		12/01/2022	Various		401,727	0	0	401,727	0	0	0	0	0	401,727	0	0	0	0	04/17/2054
08179K-AE-3	BSP 28 C - CDO	C	11/30/2022	Various		74,120	0	0	0	0	0	0	0	0	74,120	0	0	0	0	10/20/2035
08179K-AJ-2	BSP 28 B2 - CDO	C	11/30/2022	Various		29,115	0	0	0	0	0	0	0	0	29,115	0	0	0	0	10/20/2035
08182D-AG-9	BSP 6BR C1 - CDO	C	10/20/2022	Various		123,980	0	0	123,980	0	0	0	0	0	123,980	0	0	0	0	07/20/2034
08182F-AU-3	BSP XX CR - CDO	C	10/17/2022	Various		34,225	0	0	34,225	0	0	0	0	0	34,225	0	0	0	0	07/15/2034
08182F-AW-9	BSP XX DR - CDO	C	10/17/2022	Various		202,342	0	0	202,342	0	0	0	0	0	202,342	0	0	0	0	07/15/2034
08186A-AE-6	BSP XXVI C - CDO	C	10/20/2022	Various		188,686	0	0	0	0	0	0	0	0	188,686	0	0	0	0	07/20/2034
085558-AA-2	BNLI I A1A - CDO	C	09/16/2022	Various		40,576,001	327,951,234	43,235,154	29,697,696	0	3,626,452	0	3,626,452	0	33,324,148	0	7,251,852	7,251,852	0	07/05/2042
08860H-AA-2	BHARTI AIRTEL LTD	C	10/04/2022	Adjustment		0	0	0	(553)	0	553	0	553	0	0	0	0	0	0	06/10/2025
08881*-AA-5	BGS CTL PASS-THROUGH TRUST SERIES 2010 (		12/15/2022	Paydown		542,168	542,168	553,011	549,483	0	(7,315)	0	(7,315)	0	542,168	0	0	0	18,914	07/15/2039
09062X-AF-0	BIOGEN INC		06/14/2022	GOLDMAN SACHS & CO.		9,766,700	10,000,000	10,140,900	10,054,762	0	(6,598)	0	(6,598)	0	10,050,331	0	(283,631)	(283,631)	304,875	09/15/2025
09062X-AG-8	BIOGEN INC		02/11/2022	RBC CAPITAL MARKETS, LLC		8,292,300	10,000,000	9,628,900	9,640,443	0	953	0	953	0	9,641,396	0	(1,349,096)	(1,349,096)	91,000	05/01/2050
09062X-AJ-2	BIOGEN INC		02/11/2022	MUFG SECURITIES AMERICAS INC.		1,955,874	2,300,000	2,377,291	2,364,814	0	(172)	0	(172)	0	2,364,642	0	(408,768)	(408,768)	37,375	02/15/2051
09076A-AA-5	BIOCEANICO SOVEREIGN CERTIFICATE LTD	C	12/05/2022	Paydown		760,644	760,644	511,243	507,534	0	253,110	0	253,110	0	760,644	0	0	0	0	06/05/2034
092113-AM-1	BLACK HILLS CORP		06/08/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		14,415,191	15,050,000	15,143,757	15,096,722	0	(4,177)	0	(4,177)	0	15,092,545	0	(677,354)	(677,354)	427,984	01/15/2027
092174-AA-9	BLACK KNIGHT INFOSERV LLC		04/25/2022	Various		1,623,296	1,657,000	1,683,225	1,680,317	0	(201)	0	(201)	0	1,680,117	0	(56,821)	(56,821)	24,584	09/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09247X-AJ-0	BLACKROCK INC		04/20/2022	KEYBANC CORPORATE MARKETS INC.		8,020,880	8,000,000	8,100,160	8,005,527	0	(4,063)	0	(4,063)	0	8,001,464	0	19,416	19,416	105,750	06/01/2022
09261B-AD-2	BLACKSTONE HOLDINGS FINANCE CO LLC		01/06/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		6,591,690	7,000,000	6,937,070	6,939,279	0	145	0	145	0	6,939,424	0	(347,734)	(347,734)	60,278	01/30/2032
093645-AJ-8	BLOCK COMMUNICATIONS INC		04/25/2022	Various		386,940	404,000	410,664	409,814	0	(234)	0	(234)	0	409,580	0	(22,640)	(22,640)	12,229	03/01/2028
09630Q-AQ-4	BLUEM XXX CR - CDO	C	10/17/2022	Paydown		11,692	0	0	0	0	0	0	0	0	11,692	0	0	0	0	04/16/2035
096630-AC-2	BOARDWALK PIPELINES LP		11/01/2022	Call @ 100.00		3,300,000	3,300,000	3,137,549	3,278,175	0	21,825	0	21,825	0	3,300,000	0	0	0	139,219	02/01/2023
097023-AH-8	BOEING CO		04/12/2022	MARKETAXESS CORPORATION		1,638,555	1,500,000	2,254,410	1,691,692	0	(19,987)	0	(19,987)	0	1,671,705	0	(33,150)	(33,150)	79,169	08/15/2024
097023-CF-0	BOEING CO		12/12/2022	Adjustment		4,996,150	5,000,000	4,995,950	4,996,073	0	115	0	115	0	4,996,150	0	0	0	244,906	03/01/2059
097023-CK-9	BOEING CO		12/12/2022	Various		18,733,351	19,600,000	19,952,574	19,940,742	0	(6,658)	0	(6,658)	0	19,939,474	0	(1,206,123)	(1,206,123)	777,877	05/01/2049
097023-CQ-6	BOEING CO		03/10/2022	CITIGROUP GLOBAL MARKETS INC.		4,324,600	5,000,000	4,773,612	4,778,360	0	851	0	851	0	4,779,210	0	(454,610)	(454,610)	116,146	02/01/2050
097023-CR-4	BOEING CO		12/12/2022	Adjustment		5,005,875	5,000,000	5,005,800	5,005,762	0	58	0	58	0	5,005,875	0	0	0	269,368	08/01/2059
097023-DB-8	BOEING CO		04/13/2022	GOLDMAN SACHS & CO.		14,205,300	15,000,000	15,685,500	15,617,882	0	(28,639)	0	(28,639)	0	15,589,242	0	(1,383,942)	(1,383,942)	348,021	02/01/2028
097023-DD-4	BOEING CO		04/12/2022	J.P. MORGAN SECURITIES LLC		1,879,879	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	(20,121)	(20,121)	15,398	02/04/2023
09748R-AA-6	BOJA 2020-1 A2 - ABS		10/20/2022	Paydown		245,258	245,258	245,258	245,258	0	0	0	0	0	245,258	0	0	0	7,049	10/20/2050
09951L-AA-1	BOOZ ALLEN HAMILTON INC		04/25/2022	Various		977,934	981,000	1,002,920	999,574	0	(389)	0	(389)	0	999,185	0	(21,251)	(21,251)	15,533	09/01/2028
09951L-AB-9	BOOZ ALLEN HAMILTON INC		04/25/2022	Various		116,266	115,000	115,000	115,000	0	0	0	0	0	115,000	0	1,266	1,266	2,784	07/01/2029
10010Y-AA-0	TURK HAVA YOLLARI AO - ABS		09/15/2022	Paydown		1,137,769	1,137,769	1,137,769	1,137,805	0	(36)	0	(36)	0	1,137,769	0	0	0	35,840	09/15/2028
10112R-BD-5	BOSTON PROPERTIES LP		04/27/2022	DEUTSCHE BANK SECURITIES INC.		18,326,800	20,000,000	19,970,000	19,973,877	0	809	0	809	0	19,974,686	0	(1,647,886)	(1,647,886)	485,694	01/30/2031
101137-AL-1	BOSTON SCIENTIFIC CORP		10/24/2022	Various		16,660,490	15,000,000	20,380,650	19,330,318	0	(119,118)	0	(119,118)	0	19,211,199	0	(2,550,709)	(2,550,709)	1,368,882	01/15/2040
101137-AU-1	BOSTON SCIENTIFIC CORP		12/12/2022	Adjustment		7,950,839	8,000,000	7,945,120	7,950,509	0	1,050	0	1,050	0	7,950,839	0	0	0	481,489	03/01/2049
10240*-AA-7	BOWIE ACQUISITIONS BOWIE ACQUISIT		12/31/2022	Paydown		3,937,866	3,937,866	3,937,866	3,937,866	0	0	0	0	0	3,937,866	0	0	0	55,603	09/30/2038
103557-AC-8	BOYNE USA INC		04/25/2022	Various		639,703	636,000	640,960	640,611	0	(112)	0	(112)	0	640,499	0	(797)	(797)	6,649	05/15/2029
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC		10/19/2022	Direct		8,900,445	9,000,000	8,894,970	8,898,602	0	1,844	0	1,844	0	8,900,445	0	0	0	311,250	02/24/2050
10552T-AG-2	BRF SA	C	08/24/2022	BANK OF AMERICA EM		845,000	1,000,000	1,069,950	1,062,756	0	(4,537)	0	(4,537)	0	1,058,220	0	(213,220)	(213,220)	53,083	01/24/2030
10554N-AB-4	BRASKEM IDESA SAPI	C	11/07/2022	Various		1,786,313	2,350,000	2,348,590	2,348,430	0	(47)	0	(47)	0	2,348,383	0	(562,071)	(562,071)	140,120	02/20/2032
10554T-AE-5	BRASKEM NETHERLANDS FINANCE BV	C	09/09/2022	MIZUHO EM		803,000	1,000,000	1,007,500	1,007,475	0	(79)	0	(79)	0	1,007,395	0	(204,395)	(204,395)	65,767	01/31/2050
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS		12/01/2022	Paydown		34,709	52,369	52,162	0	0	(17,453)	0	(17,453)	0	34,709	0	0	0	543	07/25/2062
10569J-AC-4	BRAVO 22NQM3 A3 - CMO/RMBS		12/01/2022	Paydown		39,894	39,894	39,411	0	0	483	0	483	0	39,894	0	0	0	414	07/25/2062
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC		04/13/2022	Various		10,448,626	10,713,000	10,693,609	10,703,960	0	653	0	653	0	10,704,613	0	(255,988)	(255,988)	332,279	07/27/2026
110122-AU-2	BRISTOL-MYERS SQUIBB CO		10/11/2022	Adjustment		0	0	0	(7,488)	0	7,488	0	7,488	0	0	0	0	0	390,000	08/01/2042
110122-CN-6	BRISTOL-MYERS SQUIBB CO		04/12/2022	MORGAN STANLEY & CO. LLC		1,005,120	1,000,000	1,095,470	1,083,487	0	(5,384)	0	(5,384)	0	1,078,103	0	(72,983)	(72,983)	10,578	06/15/2026
110122-CQ-9	BRISTOL-MYERS SQUIBB CO		06/14/2022	GOLDMAN SACHS & CO.		4,998,078	5,400,000	5,381,532	5,383,974	0	289	0	289	0	5,384,263	0	(386,185)	(386,185)	111,994	06/15/2039
110122-CR-7	BRISTOL-MYERS SQUIBB CO		10/11/2022	Adjustment		0	0	0	409	0	(409)	0	(409)	0	0	0	0	0	0	10/26/2049
110122-CW-6	BRISTOL-MYERS SQUIBB CO		04/14/2022	KEYBANC CAPITAL MARKETS INC		11,318,862	11,248,000	10,867,368	11,216,860	0	14,073	0	14,073	0	11,230,934	0	87,929	87,929	242,691	08/15/2022
110122-CX-4	BRISTOL-MYERS SQUIBB CO		05/10/2022	KEYBANC CORPORATE MARKETS INC.		10,846,999	10,775,000	10,742,130	10,772,932	0	1,578	0	1,578	0	10,773,712	0	73,287	73,287	264,418	08/15/2022
110122-DC-9	BRISTOL-MYERS SQUIBB CO		04/06/2022	Call @ 103.28		19,597,296	18,974,000	18,792,286	19,260,742	0	221,362	0	221,362	0	19,480,613	0	0	0	352,176	08/15/2025
110122-DD-7	BRISTOL-MYERS SQUIBB CO		06/08/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		1,402,245	1,410,000	1,407,857	1,408,779	0	83	0	83	0	1,408,862	0	(6,617)	(6,617)	27,701	11/15/2027
110122-DH-8	BRISTOL-MYERS SQUIBB CO		10/11/2022	Adjustment		0	0	0	(407)	0	407	0	407	0	0	0	0	0	0	05/15/2044
110122-DJ-4	BRISTOL-MYERS SQUIBB CO		12/12/2022	Call @ 125.42		22,116,344	18,913,000	20,008,822	22,120,322	0	2,227,090	0	2,227,090	0	22,116,344	0	0	0	748,917	08/15/2045
110122-DL-9	BRISTOL-MYERS SQUIBB CO		02/28/2022	Call @ 120.41		276,936	230,000	272,357	276,936	0	0	0	0	0	276,936	0	0	0	0	02/20/2048
11043X-AA-1	BRITISH AIRWAYS 2019-1 PASS THROUGH TRUS		12/15/2022	Paydown		937,730	937,730	943,283	941,297	0	(3,568)	0	(3,568)	0	937,730	0	0	0	13,431	06/15/2034
11043X-AB-9	BRITISH AIRWAYS 2019-1 PASS THROUGH TRUS		12/15/2022	Paydown		2,239,118	2,239,118	2,239,118	2,239,118	0	0	0	0	0	2,239,118	0	0	0	32,817	12/15/2030
11134L-AR-0	BROADCOM CORP		04/27/2022	DEUTSCHE BANK SECURITIES INC.		25,216,870	26,500,000	27,178,315	27,028,300	0	(27,291)	0	(27,291)	0	27,001,009	0	(1,784,139)	(1,784,139)	731,694	01/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
11135F-AL-5	BROADCOM INC		04/13/2022	GOLDMAN SACHS & CO.		2,507,850	2,500,000	2,756,650	2,733,180	0	(9,813)	0	(9,813)	0	2,723,368	0	(215,518)	(215,518)	60,794	09/15/2028
11135F-BG-5	BROADCOM INC		04/19/2022	Various		6,203,725	7,500,000	7,467,600	7,468,374	0	148	0	148	0	7,468,522	0	(1,264,797)	(1,264,797)	175,781	02/15/2051
11135F-BJ-9	BROADCOM INC		02/17/2022	UBS SECURITIES LLC		1,812,420	2,000,000	1,993,080	1,993,358	0	32	0	32	0	1,993,390	0	(180,970)	(180,970)	35,583	02/15/2041
11215#-AA-2	BROKEN BOW WIND II, LLC		12/31/2022	Paydown		383,926	383,925	383,925	383,984	0	(59)	0	(59)	0	383,926	0	0	0	24,047	06/30/2039
120568-BC-3	BUNGE LIMITED FINANCE CORP		05/10/2022	DEUTSCHE BANK SECURITIES INC.		1,278,570	1,500,000	1,495,830	1,496,061	0	134	0	134	0	1,496,195	0	(217,625)	(217,625)	20,396	05/14/2031
12189P-AJ-1	BNSF RAILWAY CO PASS THROUGH TRUST - ABS		07/15/2022	Various		705,500	705,500	715,747	706,301	0	(801)	0	(801)	0	705,500	0	0	0	47,459	07/15/2022
12201P-AB-2	BURLINGTON RESOURCES LLC	C	12/15/2022	Adjustment		8,809,272	7,500,000	9,727,500	8,830,533	0	(114,035)	0	(114,035)	0	8,809,272	0	0	0	720,000	08/15/2031
12433E-AL-5	BX 22LBA6 D - CMBS		12/15/2022	Paydown		29,813	0	0	0	0	0	0	0	0	29,813	0	0	0	0	01/17/2039
12434D-AL-6	BX 21LGCY D - CMBS		12/15/2022	Various		341,899	0	0	341,899	0	0	0	0	0	341,899	0	0	0	0	10/15/2023
12434D-AN-2	BX 21LGCY E - CMBS		12/15/2022	Various		487,903	0	0	487,903	0	0	0	0	0	487,903	0	0	0	0	10/15/2023
12434E-AE-0	BX 2021-RISE C - CMBS		12/15/2022	Paydown		523,573	0	0	523,573	0	0	0	0	0	523,573	0	0	0	0	11/17/2036
12434E-AG-5	BX 2021-RISE D - CMBS		12/15/2022	Paydown		370,607	0	0	370,607	0	0	0	0	0	370,607	0	0	0	0	11/17/2036
12479R-AE-7	CAUTO 2017-1 A2 - ABS		12/15/2022	Paydown		474,376	474,376	474,310	474,267	0	109	0	109	0	474,376	0	0	0	10,622	04/15/2047
12480V-AJ-4	CBAM 171 C - CDO	C	10/20/2022	Various		248,721	0	0	139,664	0	0	0	0	0	248,721	0	0	0	0	07/22/2030
12482T-AB-4	CBB INTERNATIONAL SUKUK PROGRAMME COMPAN	C	05/17/2022	GOLDMAN SACHS & CO		473,750	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(26,250)	(26,250)	13,331	09/16/2027
124857-AJ-2	PARAMOUNT GLOBAL		12/16/2022	Adjustment		5,762,593	5,710,000	5,774,409	5,762,572	0	(1,263)	0	(1,263)	0	5,762,593	0	0	0	403,864	07/01/2042
124857-AM-5	PARAMOUNT GLOBAL		03/03/2022	Call @ 100.00		1,049,520	1,000,000	987,430	995,736	0	4,264	0	4,264	0	1,000,000	0	0	0	69,870	08/15/2024
124857-AR-4	PARAMOUNT GLOBAL		04/27/2022	DEUTSCHE BANK SECURITIES INC.		7,652,160	8,000,000	7,868,000	7,934,009	0	4,234	0	4,234	0	7,935,780	0	(283,620)	(283,620)	183,022	01/15/2027
12489W-HZ-0	CBASS 2004-CB2 M2 - RMBS		12/27/2022	Paydown		51,391	51,391	50,579	50,028	0	1,363	0	1,363	0	51,391	0	0	0	617	06/25/2033
12489W-QX-5	CBASS 2006-CB3 AV4 - RMBS		12/27/2022	Paydown		1,966,075	1,966,075	1,651,517	1,683,540	0	282,536	0	282,536	0	1,966,075	0	0	0	12,565	03/25/2036
1248EP-BR-3	CCO HOLDINGS LLC		01/05/2022	BARCLAYS CAPITAL INC.		1,300,890	1,263,000	1,300,890	1,290,032	0	(194)	0	(194)	0	1,289,838	0	11,052	11,052	12,735	05/01/2026
1248EP-BT-9	CCO HOLDINGS LLC		04/25/2022	JEFFERIES & COMPANY		51,350	52,000	52,650	0	0	(13)	0	(13)	0	52,637	0	(1,287)	(1,287)	1,303	05/01/2027
1248EP-CB-7	CCO HOLDINGS LLC		04/25/2022	JEFFERIES & COMPANY		286,010	296,000	301,920	301,268	0	(703)	0	(703)	0	300,564	0	(14,554)	(14,554)	6,452	06/01/2029
1248EP-CD-3	CCO HOLDINGS LLC		04/25/2022	JEFFERIES & COMPANY		403,838	445,000	471,546	467,504	0	(1,367)	0	(1,367)	0	466,138	0	(62,300)	(62,300)	13,857	03/01/2030
1248EP-CE-1	CCO HOLDINGS LLC		04/25/2022	Various		1,038,823	1,129,000	1,165,456	1,164,537	0	(848)	0	(848)	0	1,163,688	0	(124,866)	(124,866)	33,639	08/15/2030
1248EP-CN-1	CCO HOLDINGS LLC		04/25/2022	Various		2,490,525	2,553,000	2,648,054	2,639,403	0	(689)	0	(689)	0	2,638,715	0	(148,190)	(148,190)	26,832	05/01/2032
1248M5-AJ-7	CBCL XIX A2 - CDO		08/18/2022	CITIGROUP GLOBAL MARKETS LTD.		14,000	7,000,000	0	0	0	0	0	0	0	0	0	14,000	14,000	0	10/05/2047
12497P-AD-1	CBCL X D - CDO		08/18/2022	MERRILL LYNCH INTL - LDN		(38,049)	5,302,856	32,276	0	0	(39,109)	0	(39,109)	0	(39,109)	0	1,061	1,061	0	06/07/2039
12497S-AC-7	CBCL XI C - CDO		08/18/2022	CITIGROUP GLOBAL MARKETS LTD.		750	7,500,000	0	0	0	0	0	0	0	0	0	750	750	0	09/15/2039
12497S-AD-5	CBCL XI D - CDO		08/18/2022	CITIGROUP GLOBAL MARKETS LTD.		(25,002)	3,562,500	0	0	0	(25,359)	0	(25,359)	0	(25,359)	0	356	356	0	09/15/2039
12498C-AC-1	CBCL 12 C - CDO		08/18/2022	CITIGROUP GLOBAL MARKETS LTD.		700	7,000,000	0	0	0	0	0	0	0	0	0	700	700	0	03/15/2040
12498C-AD-9	CBCL 12 D - CDO		08/18/2022	CITIGROUP GLOBAL MARKETS LTD.		(13,007)	1,922,607	0	0	0	(13,200)	0	(13,200)	0	(13,200)	0	192	192	0	03/15/2040
12498F-AC-4	CBCL 13 B - CDO		08/18/2022	MERRILL LYNCH INTL - LDN		107,381	12,000,000	0	(85,781)	0	85,781	0	85,781	0	85,781	0	21,600	21,600	0	03/17/2040
12498F-AE-0	CBCL 13 C - CDO		08/18/2022	MERRILL LYNCH INTL - LDN		300	3,000,000	244,534	0	0	0	0	0	0	0	0	300	300	0	03/17/2040
12498F-AG-5	CBCL 13 D - CDO		08/18/2022	MERRILL LYNCH INTL - LDN		346	3,464,025	515,118	0	0	0	0	0	0	0	0	346	346	0	03/17/2040
12504P-AH-3	CBOM FINANCE PLC	C	04/25/2022	Various		2,250,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	(5,250,000)	(5,250,000)	262,417	01/29/2025
12504P-AJ-9	CBOM FINANCE PLC	C	04/25/2022	Various		900,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(2,100,000)	(2,100,000)	69,750	09/21/2026
12508E-AF-8	CDK GLOBAL INC		07/06/2022	Various		3,244,859	3,193,000	3,122,770	3,146,009	0	76,887	0	76,887	0	3,222,896	0	21,963	21,963	80,770	06/01/2027
12510H-AF-7	CAUTO 2020-1 A6 - ABS		12/15/2022	Paydown		35,938	35,938	35,915	35,914	0	24	0	24	0	35,938	0	0	0	754	02/15/2050
12510H-AL-4	CAUTO 211 A2 - ABS		12/15/2022	Paydown		543,904	543,904	543,583	548,360	0	(4,456)	0	(4,456)	0	543,904	0	0	0	5,274	08/15/2051
12510H-AN-0	CAUTO 211 A4 - ABS		12/15/2022	Various		449,377	22,560	22,554	448,885	0	492	0	492	0	449,377	0	0	0	0	08/15/2051
12510H-AQ-3	CAUTO 221 A2 - ABS		12/15/2022	Paydown		920,117	197,438	197,410	0	0	3,442	0	3,442	0	920,117	0	0	0	0	03/15/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12510H-AR-1	CAUTO 221 B - ABS		12/15/2022	Paydown		129,953	0	0	0	0	0	0	0	0	129,953	0	0	0	0	03/15/2052
12511V-AA-6	CDI ESCROW ISSUER INC		04/25/2022	JEFFERIES & COMPANY		90,791	93,000	93,000	0	0	0	0	0	0	93,000	0	(2,209)	(2,209)	208	04/01/2030
125435-AA-5	CWHL 2006- R2 AF1 - CMO/RMBS		12/25/2022	Paydown		234,979	220,818	193,035	229,177	0	5,802	0	5,802	0	234,979	0	0	0	0	07/25/2036
125439-AA-7	CWHL 2007-6 A1 - CMO/RMBS		12/01/2022	Paydown		1,992,024	1,663,475	1,002,878	1,474,443	0	518,792	1,211	517,581	0	1,992,024	0	0	0	27,081	06/25/2037
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		04/25/2022	Various		547,210	525,000	540,685	537,083	0	(692)	0	(692)	0	536,391	0	10,819	10,819	28,445	03/15/2026
12543T-BA-2	CWHL 2006-13 A25 - CMO/RMBS		12/27/2022	Paydown		331,932	191,575	115,410	324,276	0	7,656	0	7,656	0	331,932	0	0	0	0	09/25/2036
12543X-AG-1	CWHL 2006-19 1A7 - CMO/RMBS		12/01/2022	Paydown		3,408,217	1,875,883	1,147,347	3,422,065	0	(13,848)	0	(13,848)	0	3,408,217	0	0	0	0	01/25/2037
12544A-AB-1	CWHL 2006-20 1A2 - CMO/RMBS		12/01/2022	Paydown		1,118,805	523,127	350,020	1,095,690	0	23,114	0	23,114	0	1,118,805	0	0	0	0	02/25/2037
12544B-AA-1	CWHL 2007-HY5 1A1 - CMO/RMBS		12/01/2022	Paydown		145,344	140,469	99,274	143,615	0	1,729	0	1,729	0	145,344	0	0	0	0	09/25/2037
12544M-AA-7	CWHL 2007-16 A1 - CMO/RMBS		12/01/2022	Paydown		1,231,711	864,051	623,840	1,234,615	0	(2,904)	0	(2,904)	0	1,231,711	0	0	0	0	10/25/2037
12544R-AA-6	CWHL 2007-4 1A1 - CMO/RMBS		12/01/2022	Paydown		194,437	117,358	64,382	194,478	0	(41)	0	(41)	0	194,437	0	0	0	0	05/26/2037
12544R-AN-8	CWHL 2007-4 A13 - CMO/RMBS		12/01/2022	Paydown		613,478	370,283	275,958	613,113	0	365	0	365	0	613,478	0	0	0	0	05/26/2037
12544R-CB-2	CWHL 2007-4 A50 - CMO/RMBS		12/01/2022	Paydown		335,981	202,791	152,118	335,894	0	87	0	87	0	335,981	0	0	0	0	05/26/2037
12544T-AC-8	CWHL 2007-7 A3 - CMO/RMBS		12/01/2022	Paydown		803,478	432,733	289,333	800,986	0	2,492	0	2,492	0	803,478	0	0	0	0	06/25/2037
12544T-AF-1	CWHL 2007-7 A6 - CMO/RMBS		12/01/2022	Paydown		381,528	205,481	485,127	377,739	0	3,790	0	3,790	0	381,528	0	0	0	0	06/25/2037
12544V-AA-7	CWHL 2007-5 A1 - CMO/RMBS		12/01/2022	Paydown		247,559	156,065	111,223	246,709	0	849	0	849	0	247,559	0	0	0	0	05/26/2037
12544V-AE-9	CWHL 2007-5 A5 - CMO/RMBS		12/01/2022	Paydown		660,355	416,298	296,684	658,089	0	2,266	0	2,266	0	660,355	0	0	0	0	05/26/2037
12544V-BF-5	CWHL 2007-5 A30 - CMO/RMBS		12/01/2022	Paydown		385,621	239,639	176,429	384,237	0	1,384	0	1,384	0	385,621	0	0	0	0	05/26/2037
12544W-AC-1	CWHL 2007-HY3 2A1 - CMO/RMBS		12/01/2022	Paydown		911,639	825,379	575,989	890,528	0	21,112	0	21,112	0	911,639	0	0	0	0	06/25/2047
12545A-AE-4	CWHL 2007-8 1A5 - CMO/RMBS		12/01/2022	Paydown		202,370	113,741	67,542	201,367	0	1,003	0	1,003	0	202,370	0	0	0	0	01/25/2038
12545A-AL-8	CWHL 2007-8 A11 - CMO/RMBS		12/01/2022	Paydown		334,647	181,050	133,564	333,076	0	1,571	0	1,571	0	334,647	0	0	0	0	01/25/2038
12545A-AP-9	CWHL 2007-8 A14 - CMO/RMBS		12/01/2022	Paydown		321,854	174,759	118,473	305,273	0	16,582	0	16,582	0	321,854	0	0	0	0	01/25/2038
12545C-AC-4	CWHL 2007-10 A3 - CMO/RMBS		12/01/2022	Paydown		29,685	21,381	13,478	29,888	0	(202)	0	(202)	0	29,685	0	0	0	0	07/25/2037
12545C-AX-8	CWHL 2007-10 A22 - CMO/RMBS		12/01/2022	Paydown		97,645	67,704	45,796	98,198	0	(553)	0	(553)	0	97,645	0	0	0	0	07/25/2037
12545E-AG-1	CWHL 2007-J2 2A6 - CMO/RMBS		12/01/2022	Paydown		243,404	181,521	100,441	241,940	0	1,464	0	1,464	0	243,404	0	0	0	0	07/25/2037
12550G-AE-3	CIFC 185 B - CDO	C	10/17/2022	Paydown		12,173	0	0	0	0	0	0	0	0	12,173	0	0	0	0	01/15/2032
125523-AH-3	CIGNA CORP		06/14/2022	GOLDMAN SACHS & CO.		1,585,438	1,634,000	1,689,389	1,675,477	0	(2,554)	0	(2,554)	0	1,672,924	0	(87,486)	(87,486)	47,857	10/15/2028
125523-AJ-9	CIGNA CORP		08/23/2022	Various		3,630,312	3,600,000	3,608,172	3,607,674	0	(118)	0	(118)	0	3,607,555	0	22,757	22,757	129,600	08/15/2038
125523-BX-7	CIGNA CORP		08/29/2022	MARKETAXESS CORPORATION		3,675,062	3,700,000	3,572,646	3,660,079	0	10,437	0	10,437	0	3,670,516	0	4,546	4,546	92,089	06/15/2024
125523-CB-4	CIGNA CORP		05/10/2022	DEUTSCHE BANK SECURITIES INC.		19,529,200	20,000,000	20,139,200	20,072,583	0	(3,880)	0	(3,880)	0	20,068,972	0	(539,772)	(539,772)	461,833	03/01/2027
125523-CF-5	CIGNA CORP		08/23/2022	Various		5,920,406	5,675,000	5,635,070	5,639,411	0	217	0	217	0	5,639,628	0	280,779	280,779	211,200	07/15/2046
12553D-AN-7	CIFC 2019-1 CR - CDO	C	10/20/2022	Paydown		30,048	0	0	0	0	0	0	0	0	30,048	0	0	0	0	04/20/2032
12554V-AS-5	CIFC 193R BR - CDO	C	10/17/2022	Various		184,227	0	0	184,227	0	0	0	0	0	184,227	0	0	0	0	10/16/2034
12554V-AU-0	CIFC 193R CR - CDO	C	10/17/2022	Various		123,963	0	0	123,963	0	0	0	0	0	123,963	0	0	0	0	10/16/2034
12563E-AE-3	CIFC 2021-I C - CDO	C	10/25/2022	Paydown		11,712	0	0	0	0	0	0	0	0	11,712	0	0	0	0	04/25/2033
12564C-AB-2	CK HUTCHISON INTERNATIONAL (19) LTD	C	12/13/2022	Adjustment		0	0	0	(1,329)	0	1,329	0	1,329	0	0	0	0	0	90,625	04/11/2029
12564D-AG-9	CIFC 2021-3 D - CDO	C	10/17/2022	Paydown		49,121	0	0	0	0	0	0	0	0	49,121	0	0	0	0	07/15/2036
12565V-DB-6	CIM 2021-J3 B1 - CMO/RMBS		12/01/2022	Paydown		149,588	124,118	122,237	149,844	0	(256)	0	(256)	0	149,588	0	0	0	1,385	06/26/2051
12566T-AD-9	CMALT 2006-A7 1A4 - CMO/RMBS		12/01/2022	Paydown		987,806	852,482	703,022	967,224	0	24,539	3,957	20,582	0	987,806	0	0	0	0	12/25/2036
12567A-AG-2	CMALT 2007-A3 1A7 - CMO/RMBS		12/01/2022	Paydown		368,682	316,840	242,782	357,570	0	11,112	0	11,112	0	368,682	0	0	0	0	03/25/2037
12567U-AA-1	PASSTHRU CTF 4/A2 - ABS		12/10/2022	Paydown		2,602,071	2,602,071	2,602,071	2,602,071	0	0	0	0	0	2,602,071	0	0	0	38,041	05/11/2037
12575A-AB-3	CIMNL 211 A2 - ABS		12/20/2022	Paydown		536,724	536,725	536,491	535,945	0	779	0	779	0	536,724	0	0	0	7,472	07/20/2051
12575A-AE-7	CIMNL 211 A5 - ABS		12/20/2022	Various		327,666	0	0	327,666	0	0	0	0	0	327,666	0	0	0	0	07/20/2051
12575A-AF-4	CIMNL 211 A6 - ABS		12/20/2022	Various		577,576	0	0	577,576	0	0	0	0	0	577,576	0	0	0	0	07/20/2051
12591Y-BD-6	COMM 2014-UBS3 AM - CMBS		10/11/2022	CITIGROUP GLOBAL MARKETS INC.		2,381,055	2,500,000	2,574,935	2,526,528	0	(1,678)	0	(1,678)	0	2,524,850	0	(143,796)	(143,796)	86,648	06/12/2047
12592M-BK-5	COMM 2014-LC17 A5 - CMBS		10/06/2022	CITIGROUP GLOBAL MARKETS INC.		9,707,422	10,000,000	10,299,572	10,087,224	0	(11,958)	0	(11,958)	0	10,075,267	0	(367,845)	(367,845)	337,297	10/11/2047
12624K-AG-1	COMM 2012-CCRE2 B - CMBS		12/16/2022	Paydown		9,341,000	9,341,000	9,573,927	9,361,045	0	(20,045)	0	(20,045)	0	9,341,000	0	0	0	382,958	08/17/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12625C-AC-7	COMM 2013-WWP A2 - CMBS		12/12/2022	Paydown		10,500,000	10,500,000	10,312,969	10,486,688	0	31,356	0	31,356	0	10,500,000	0	0	0	359,562	03/12/2031
12628K-AE-2	CSAB 2006-3 A2 - RMBS		12/27/2022	Paydown		357,618	303,484	62,183	352,458	0	5,160	0	5,160	0	357,618	0	0	0	0	11/25/2036
12628L-AE-0	CSAB 2006-4 A2B - RMBS		12/27/2022	Paydown		571,064	527,929	120,624	585,872	0	1,315	16,124	(14,809)	0	571,064	0	0	0	0	12/25/2036
126307-AY-3	CSC HOLDINGS LLC		04/05/2022	J.P. MORGAN SECURITIES LLC		785,621	779,000	819,875	809,357	0	(1,532)	0	(1,532)	0	807,831	0	(22,210)	(22,210)	49,357	04/01/2028
126307-AZ-0	CSC HOLDINGS LLC		04/25/2022	Various		3,186,331	3,071,000	3,220,588	3,187,922	0	(8,295)	0	(8,295)	0	3,179,627	0	6,704	6,704	170,056	02/01/2029
126307-BA-4	CSC HOLDINGS LLC		04/25/2022	Various		889,714	919,000	915,586	870,058	0	(73)	0	(73)	0	915,751	0	(26,037)	(26,037)	34,528	01/15/2030
126307-BD-8	CSC HOLDINGS LLC		04/25/2022	Various		354,263	414,000	426,938	426,256	0	(112)	0	(112)	0	426,144	0	(71,881)	(71,881)	5,016	12/01/2030
12636Y-AA-0	CRH AMERICA FINANCE INC		06/15/2022	SUNTRUST ROBINSON HUMPHREY, INC.		2,451,592	2,600,000	2,455,271	2,505,123	0	7,346	0	7,346	0	2,512,469	0	(60,877)	(60,877)	53,531	05/09/2027
12636Y-AB-8	CRH AMERICA FINANCE INC		02/16/2022	WELLS FARGO SECURITIES, LLC		9,525,863	8,750,000	8,699,425	8,704,021	0	132	0	132	0	8,704,152	0	821,710	821,710	105,875	05/09/2047
126379-AG-1	CSMC 2007-4 2A2 - CMO/RMBS		12/01/2022	Paydown		100,006	36,007	29,544	(15,423)	0	115,429	0	115,429	0	100,006	0	0	0	0	06/25/2037
126380-AU-8	CSMC 069 7A1 - CMO/RMBS		12/25/2022	Paydown		56,473	0	0	55,943	0	530	0	530	0	56,473	0	0	0	0	11/25/2036
126408-HG-1	CSX CORP		12/12/2022	Adjustment		24,945,661	25,000,000	24,937,750	24,945,035	0	953	0	953	0	24,945,661	0	0	0	1,183,507	11/01/2066
126408-HS-5	CSX CORP		02/16/2022	CITIGROUP GLOBAL MARKETS INC.		4,989,400	5,000,000	4,976,800	4,977,630	0	58	0	58	0	4,977,688	0	11,712	11,712	64,917	04/15/2050
12644V-AD-0	CSN RESOURCES SA	C	08/23/2022	BBVA?EM		2,310,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(690,000)	(690,000)	98,281	06/10/2031
12652C-AJ-8	CSMC 2017-HL2 A9 - CMO/RMBS		12/01/2022	Paydown		1,084,827	1,084,827	1,085,759	1,102,262	0	(17,435)	0	(17,435)	0	1,084,827	0	0	0	14,420	10/25/2047
12652C-BA-6	CSMC 2017-HL2 B1 - CMO/RMBS		12/01/2022	Paydown		227,846	227,846	226,138	226,159	0	1,688	0	1,688	0	227,846	0	0	0	5,005	10/25/2047
12652C-BB-4	CSMC 2017-HL2 B2 - CMO/RMBS		12/01/2022	Paydown		183,395	183,395	178,921	179,283	0	4,112	0	4,112	0	183,395	0	0	0	4,029	10/25/2047
12652C-BC-2	CSMC 2017-HL2 B3 - CMO/RMBS		12/01/2022	Paydown		133,371	133,371	123,301	125,019	0	8,351	0	8,351	0	133,371	0	0	0	2,930	10/25/2047
12652C-BD-0	CSMC 2017-HL2 B4 - CMO/RMBS		12/01/2022	Paydown		55,564	55,564	47,229	48,290	0	7,274	0	7,274	0	55,564	0	0	0	1,221	10/25/2047
12653V-AG-1	CSMC 2019-ICE4 D - CMBS		12/15/2022	Paydown		4,431	0	0	0	0	0	0	0	0	4,431	0	0	0	0	05/15/2036
12654A-AA-9	CNX MIDSTREAM PARTNERS LP		04/25/2022	Various		1,025,314	1,050,000	1,052,146	1,052,136	0	(21)	0	(21)	0	1,052,115	0	(26,801)	(26,801)	17,476	04/15/2030
12661G-AD-1	CSMC 2021-RPL3 M1 - CMO/RMBS		12/01/2022	Various		247,019	0	0	250,215	0	(3,196)	0	(3,196)	0	247,019	0	0	0	0	01/26/2060
12661G-AS-8	CSMC 2021-RPL3 M2 - CMO/RMBS		12/01/2022	Paydown		(962,490)	(1,000,000)	(1,054,619)	(962,490)	0	0	0	0	0	(962,490)	0	0	0	0	01/26/2060
12663D-AD-6	CSMC 22NQM5 A2 - CMO/RMBS		12/01/2022	Paydown		28,724	28,724	28,090	0	0	634	0	634	0	28,724	0	0	0	358	06/25/2067
12663D-AE-4	CSMC 22NQM5 A3 - CMO/RMBS		12/01/2022	Paydown		53,619	28,724	27,714	0	0	273	0	273	0	53,619	0	0	0	0	06/25/2067
12663G-AB-3	COLT 227 A2 - CMO/RMBS		12/25/2022	Paydown		50,724	50,724	50,724	0	0	0	0	0	0	50,724	0	0	0	679	07/25/2067
12663Q-AC-9	CVR PARTNERS LP		04/25/2022	Various		1,541,493	1,486,000	1,506,745	1,505,482	0	(260)	0	(260)	0	1,505,222	0	36,271	36,271	12,792	06/15/2028
126650-AN-0	CVS HEALTH CORP - ABS		12/10/2022	Paydown		203,850	203,850	203,849	203,850	0	0	0	0	0	203,850	0	0	0	4,560	10/10/2025
126650-AQ-3	CVS HEALTH CORP - ABS		12/10/2022	Paydown		1,641,978	1,641,978	1,657,700	1,645,406	0	(3,429)	0	(3,429)	0	1,641,978	0	0	0	44,951	01/10/2026
126650-AW-0	CVSPAS NOTES CTF - CMBS		12/10/2022	Paydown		1,774,400	1,774,400	1,830,036	1,795,532	0	(21,132)	0	(21,132)	0	1,774,400	0	0	0	37,323	01/11/2027
126650-BC-3	CVSPAS 5 CTF - CMBS		12/10/2022	Paydown		253,744	253,744	255,732	255,267	0	(1,523)	0	(1,523)	0	253,744	0	0	0	6,327	01/10/2028
126650-BP-4	CVSPAS 06 CRT - ABS		12/10/2022	Paydown		763,244	763,244	802,371	788,754	0	(25,510)	0	(25,510)	0	763,244	0	0	0	24,255	12/10/2028
126650-BQ-2	CVSPAS 2007 CTF - CMBS		12/10/2022	Paydown		436,857	436,857	416,296	429,299	0	7,557	0	7,557	0	436,857	0	0	0	14,413	01/10/2030
126650-BR-0	CVS HEALTH CORP		10/25/2022	RBC CAPITAL MARKETS, LLC		4,085,610	4,250,000	4,257,438	4,256,564	0	(174)	0	(174)	0	4,256,390	0	(170,780)	(170,780)	290,682	09/15/2039
126650-BS-8	CVSPAS 2009-B CFT - ABS		12/10/2022	Paydown		13,527	13,527	16,441	16,389	0	(2,862)	0	(2,862)	0	13,527	0	0	0	743	01/10/2032
126650-BV-1	CVSPAS 2010 CTF - CMBS		12/10/2022	Paydown		143,799	143,799	147,548	149,801	0	(6,002)	0	(6,002)	0	143,799	0	0	0	7,382	01/10/2033
126650-CD-0	CVS HEALTH CORP		09/13/2022	RBC CAPITAL MARKETS, LLC		9,646,100	10,000,000	10,397,800	10,339,973	0	(6,377)	0	(6,377)	0	10,333,596	0	(687,496)	(687,496)	412,222	12/05/2043
126650-CL-2	CVS HEALTH CORP		04/27/2022	DEUTSCHE BANK SECURITIES INC.		10,097,700	10,000,000	10,599,800	10,236,646	0	(22,135)	0	(22,135)	0	10,214,511	0	(116,811)	(116,811)	300,313	07/20/2025
126650-CN-8	CVS HEALTH CORP		08/04/2022	J.P. MORGAN SECURITIES LLC		10,295,700	10,000,000	11,371,980	11,212,258	0	(19,287)	0	(19,287)	0	11,192,971	0	(897,271)	(897,271)	538,125	07/20/2045
126650-CU-2	CVS HEALTH CORP		04/12/2022	GOLDMAN SACHS & CO.		7,537,376	7,700,000	8,030,025	7,937,021	0	(15,704)	0	(15,704)	0	7,923,795	0	(386,419)	(386,419)	81,786	06/01/2026
126650-CX-6	CVS HEALTH CORP		02/01/2022	Adjustment		0	0	0	979	0	(979)	0	(979)	0	0	0	0	0	(52,853)	03/25/2028
126650-CZ-1	CVS HEALTH CORP		04/22/2022	BARCLAYS CAPITAL INC.		10,173,800	10,000,000	9,943,000	9,950,232	0	291	0	291	0	9,950,523	0	223,277	223,277	295,986	03/25/2048
126650-DG-2	CVS HEALTH CORP		07/26/2022	Direct		7,980,146	7,252,000	8,173,657	8,036,936	0	(56,790)	0	(56,790)	0	7,980,146	0	0	0	223,251	08/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12666B-AE-5	CWL 2006-22 2A4 - RMBS		12/27/2022	Paydown		8,610,124	8,610,125	7,309,200	7,729,465	0	880,660	0	880,660	0	8,610,124	0	0	0	44,060	06/25/2035
126670-AH-1	CWL 2005-10 MF2 - RMBS		12/01/2022	Paydown		50,876	116,522	67,257	40,884	0	9,993	0	9,993	0	50,876	0	0	0	0	12/26/2035
126670-DR-6	CWL 2005-11 AFB - RMBS		12/01/2022	Paydown		6,613,145	5,552,412	4,479,277	6,516,880	0	96,265	0	96,265	0	6,613,145	0	0	0	0	02/25/2036
126670-NY-0	CWL 2005-16 2A3 - RMBS		12/01/2022	Paydown		6,315,874	6,315,874	6,355,349	6,332,898	0	(17,025)	0	(17,025)	0	6,315,874	0	0	0	129,846	07/25/2034
126670-NZ-7	CWL 2005-16 2A4 - RMBS		12/01/2022	Paydown		824,715	224,308	191,187	818,483	0	6,232	0	6,232	0	824,715	0	0	0	0	04/25/2036
126670-QT-8	CWL 2005-17 1F3 - RMBS		12/01/2022	Paydown		470,582	408,478	473,093	446,707	0	23,875	0	23,875	0	470,582	0	0	0	0	08/25/2034
126670-QU-5	CWL 2005-17 1F4 - RMBS		12/01/2022	Paydown		579,202	124,298	48,579	573,153	0	6,049	0	6,049	0	579,202	0	0	0	0	05/25/2036
126671-4M-5	CWL 2004-3 2A - RMBS		12/27/2022	Paydown		66,779	66,779	63,867	64,503	0	2,275	0	2,275	0	66,779	0	0	0	522	08/25/2034
126671-PU-4	CWL 2002-S1 A4 - RMBS		02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(5)	04/25/2031
126671-ZS-8	CWL 2003-S1 M1 - RMBS		12/01/2022	Paydown		2,596	784	751	(1,481)	0	4,077	0	4,077	0	2,596	0	0	0	0	12/25/2032
126673-TF-9	CWL 2004-S1 M1 - RMBS		05/01/2022	Paydown		6,838	6,838	6,696	6,838	0	0	0	0	0	6,838	0	0	0	133	02/25/2035
126673-TG-7	CWL 2004-S1 M2 - RMBS		05/01/2022	Paydown		4,175	4,175	3,808	4,175	0	0	0	0	0	4,175	0	0	0	76	02/25/2035
126673-W6-5	CWL 2005-6 M5 - RMBS		12/27/2022	Paydown		1,084,245	1,039,095	239,969	996,434	0	87,812	0	87,812	0	1,084,245	0	0	0	0	07/25/2035
126673-WG-3	CWL 2005-1 MF3 - RMBS		12/01/2022	Paydown		62,218	0	0	46,524	0	15,694	0	15,694	0	62,218	0	0	0	0	05/25/2035
126673-WJ-7	CWL 2005-1 MF5 - RMBS		12/01/2022	Paydown		0	28,741	24,973	5,024	0	(3,932)	1,092	(5,024)	0	0	0	0	0	5,160	03/26/2035
126673-Z3-9	CWL 2005-7 MF2 - RMBS		12/01/2022	Paydown		430,140	0	0	369,888	0	60,252	0	60,252	0	430,140	0	0	0	0	07/25/2035
126673-Z4-7	CWL 2005-7 MF3 - RMBS		12/01/2022	Paydown		327,286	0	0	244,765	0	82,521	0	82,521	0	327,286	0	0	0	0	06/25/2035
126673-Z5-4	CWL 2005-7 MF4 - RMBS		12/01/2022	Paydown		109,632	321,947	216,657	76,135	0	33,497	0	33,497	0	109,632	0	0	0	0	06/25/2035
12667F-3X-1	CWALT 2005-J1 5A4 - CMO/RMBS		12/01/2022	Paydown		363,839	272,743	246,851	357,547	0	7,057	765	6,292	0	363,839	0	0	0	0	02/25/2035
12667F-4G-7	CWALT 2005-7CB 1A5 - CMO/RMBS		12/01/2022	Paydown		5,481,418	3,977,274	3,626,470	5,385,737	0	131,441	35,760	95,681	0	5,481,418	0	0	0	0	04/25/2035
12667F-4S-1	CWALT 2005-7CB 2A7 - CMO/RMBS		12/01/2022	Paydown		214,923	158,322	140,764	212,861	0	3,716	1,654	2,062	0	214,923	0	0	0	0	04/25/2035
12667F-CR-4	CWALT 2004-4CB B1 - CMO/RMBS		10/25/2022	Paydown		6,677	94,370	74,208	0	0	6,677	0	6,677	0	6,677	0	0	0	0	04/25/2034
12667F-CY-9	CWALT 2004-6CB M2 - RMBS		12/25/2022	Various		103,775	0	0	103,775	0	0	0	0	0	103,775	0	0	0	0	04/25/2034
12667F-FK-6	CWALT 2004-J4 1A5 - RMBS		08/01/2022	Paydown		1,344,456	1,344,456	1,368,668	1,383,455	0	(38,999)	0	(38,999)	0	1,344,456	0	0	0	34,441	06/25/2034
12667F-FL-4	CWALT 2004-J4 1A6 - RMBS		08/01/2022	Paydown		1,553	1,553	1,553	1,554	0	(1)	0	(1)	0	1,553	0	0	0	34	06/25/2034
12667F-FV-2	CWALT 2004-J4 1A7 - RMBS		08/01/2022	Paydown		4,984	4,984	4,851	5,030	0	(46)	0	(46)	0	4,984	0	0	0	(383)	06/25/2034
12667F-HZ-1	CWALT 2004-9T1 M - CMO/RMBS		12/01/2022	Paydown		76,544	70,925	94,695	74,593	0	4,607	2,656	1,951	0	76,544	0	0	0	0	07/25/2034
12667F-M7-7	CWALT 2004-35T2 A3 - CMO/RMBS		12/01/2022	Paydown		767,752	739,911	589,132	825,317	0	24,800	82,365	(57,565)	0	767,752	0	0	0	0	02/25/2035
12667F-MW-2	CWALT 2004-14T2 A10 - CMO/RMBS		11/01/2022	Paydown		150,958	150,958	153,382	151,630	0	(672)	0	(672)	0	150,958	0	0	0	1,849	08/25/2034
12667F-UZ-6	CWALT 2004-J10 1A6 - CMO/RMBS		12/01/2022	Paydown		690,355	534,396	531,736	686,490	0	3,865	0	3,865	0	690,355	0	0	0	0	10/25/2034
12667F-X3-4	CWALT 2005-3CB 1A5 - CMO/RMBS		12/25/2022	Paydown		65,356	58,624	40,129	65,218	0	138	0	138	0	65,356	0	0	0	0	03/25/2035
12667F-YS-8	CWALT 2004-28CB 3A1 - CMO/RMBS		12/01/2022	Paydown		51,995	35,020	31,673	52,059	0	1,017	1,081	(64)	0	51,995	0	0	0	0	01/25/2035
12667F-ZF-5	CWALT 2004-29CB A1 - CMO/RMBS		12/01/2022	Paydown		508,637	406,407	983,844	495,473	0	13,531	367	13,164	0	508,637	0	0	0	0	01/25/2035
12667G-2H-5	CWALT 2005-35CB 2A1 - CMO/RMBS		12/01/2022	Paydown		2,979,649	2,321,996	1,079,667	841,243	0	2,138,405	0	2,138,405	0	2,979,649	0	0	0	0	09/25/2035
12667G-5S-8	CWALT 2005-43 1A1 - CMO/RMBS		12/01/2022	Paydown		535,314	451,644	1,285,576	494,969	0	40,345	0	40,345	0	535,314	0	0	0	0	10/25/2035
12667G-6L-2	CWALT 2005-45 3A1 - CMO/RMBS		12/01/2022	Paydown		869,984	725,219	629,810	859,707	0	10,277	0	10,277	0	869,984	0	0	0	0	10/20/2035
12667G-B7-7	CWALT 2005-33CB A1 - CMO/RMBS		12/01/2022	Paydown		4,573,192	3,525,592	1,759,041	1,098,973	0	3,474,219	0	3,474,219	0	4,573,192	0	0	0	0	08/25/2035
12667G-BC-6	CWALT 2005-10CB 1A7 - CMO/RMBS		12/01/2022	Paydown		1,464,595	1,089,967	1,524,775	1,460,899	0	29,026	25,331	3,695	0	1,464,595	0	0	0	0	05/25/2035
12667G-KC-6	CWALT 2005-21CB A3 - CMO/RMBS		12/01/2022	Paydown		93,696	74,524	316,553	92,426	0	2,643	1,373	1,270	0	93,696	0	0	0	0	06/25/2035
12667G-MY-6	CWALT 2005-23CB A15 - CMO/RMBS		12/01/2022	Paydown		190,033	141,996	819,774	186,386	0	4,168	521	3,647	0	190,033	0	0	0	0	07/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 - CMO/RMBS		12/01/2022	Paydown		115,525	95,116	268,431	112,867	0	2,658	0	2,658	0	115,525	0	0	0	0	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4 - CMO/RMBS		12/01/2022	Paydown		781,119	643,125	1,413,700	766,458	0	16,157	1,495	14,662	0	781,119	0	0	0	0	07/25/2035
12667G-QG-1	CWALT 2005-20CB 3A2 - CMO/RMBS		12/25/2022	Paydown		934,573	833,671	641,813	919,419	0	17,628	2,474	15,154	0	934,573	0	0	0	0	07/25/2035
12667G-RC-9	CWALT 2005-25T1 A2 - CMO/RMBS		12/01/2022	Paydown		166,605	68,067	53,569	165,527	0	1,078	0	1,078	0	166,605	0	0	0	0	07/25/2035
12667G-UD-3	CWALT 2005-29CB A1 - CMO/RMBS		12/01/2022	Paydown		514,815	330,613	233,945	509,316	0	5,499	0	5,499	0	514,815	0	0	0	0	07/25/2035
12667G-XW-8	CWALT 2005-30CB 2A1 - CMO/RMBS		12/01/2022	Paydown		322,037	248,056	221,118	324,317	0	(2,280)	0	(2,280)	0	322,037	0	0	0	0	08/25/2035
12667H-AF-8	CWL 2006-20 M1 - RMBS		12/27/2022	Paydown		0	556,137	117,145	120,037	0	(120,037)	0	(120,037)	0	0	0	0	0	22,639	04/25/2047
126685-DB-9	CWL 2006-S1 A4 - RMBS		12/01/2022	Paydown		132,995	113,155	110,853	150,892	0	4,655	22,552	(17,897)	0	132,995	0	0	0	1,410	08/25/2023
126685-DY-9	CWL 2006-S2 A4 - RMBS		12/01/2022	Paydown		699,862	388,968	258,469	654,825	0	45,037	0	45,037	0	699,862	0	0	0	0	07/25/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12668A-BP-9	CWALT 2005-J10 A17 - CMO/RMBS		12/27/2022	Paydown		160,072	103,835	77,337	159,595	0	476	0	476	0	160,072	0	0	0	0	10/25/2035
12668A-FM-2	CWALT 2005-48T1 A6 - CMO/RMBS		12/27/2022	Paydown		38,482	18,640	14,000	38,987	0	(505)	0	(505)	0	38,482	0	0	0	0	11/25/2035
12668A-GN-9	CWALT 2005-56 1A1 - CMO/RMBS		12/27/2022	Paydown		1,906,385	1,652,150	872,667	1,896,310	0	10,075	0	10,075	0	1,906,385	0	0	0	0	11/25/2035
12668A-L3-7	CWALT 2005-74T1 A1 - CMO/RMBS		12/01/2022	Paydown		33,671	15,176	46,390	33,221	0	458	7	451	0	33,671	0	0	0	0	01/25/2036
12668A-LJ-2	CWALT 2005-50CB 2A1 - CMO/RMBS		12/27/2022	Various		533,627	370,467	218,492	526,952	0	6,674	0	6,674	0	533,627	0	0	0	0	11/25/2035
12668A-PX-7	CWALT 2005-54CB 312 - CMO/RMBS		12/01/2022	Paydown		267,092	173,285	116,569	264,641	0	2,451	0	2,451	0	267,092	0	0	0	0	11/25/2035
12668A-PY-5	CWALT 2005-54CB 313 - CMO/RMBS		12/01/2022	Paydown		660,240	428,353	240,255	657,586	0	2,654	0	2,654	0	660,240	0	0	0	0	11/25/2035
12668A-V3-6	CWALT 2005-73CB 2A1 - CMO/RMBS		12/01/2022	Paydown		435,073	295,034	196,527	428,759	0	6,314	0	6,314	0	435,073	0	0	0	0	01/25/2036
12668A-XL-4	CWALT 2005-63 5A1 - CMO/RMBS		12/01/2022	Paydown		244,518	234,683	234,683	233,526	0	10,992	0	10,992	0	244,518	0	0	0	0	12/25/2035
12668B-AV-5	CWALT 2005-84 2A1 - CMO/RMBS		12/01/2022	Paydown		1,177,374	1,035,469	471,278	139,270	0	1,038,104	0	1,038,104	0	1,177,374	0	0	0	0	02/25/2036
12668B-CL-5	CWALT 2005-77T1 2A2 - CMO/RMBS		12/01/2022	Paydown		950,955	520,621	404,898	948,188	0	2,768	0	2,768	0	950,955	0	0	0	0	02/25/2036
12668B-CN-1	CWALT 2005-77T1 2A4 - CMO/RMBS		12/01/2022	Paydown		397,687	217,722	386,817	393,957	0	3,729	0	3,729	0	397,687	0	0	0	0	02/25/2036
12668B-KA-0	CWALT 2006-J1 1A4 - CMO/RMBS		12/25/2022	Paydown		518,331	436,395	316,212	513,023	0	5,308	0	5,308	0	518,331	0	0	0	0	02/25/2036
12668B-VA-8	CWALT 2006-9T1 A1 - CMO/RMBS		12/27/2022	Paydown		586,277	361,378	171,720	474,840	0	111,437	0	111,437	0	586,277	0	0	0	0	05/25/2036
12668B-VL-4	CWALT 2006-9T1 A11 - CMO/RMBS		12/01/2022	Paydown		112,827	68,382	115,848	111,091	0	1,736	0	1,736	0	112,827	0	0	0	0	05/25/2036
12668B-XF-5	CWALT 2006-12CB A10 - CMO/RMBS		12/25/2022	Paydown		144,449	99,180	38,157	142,616	0	1,833	0	1,833	0	144,449	0	0	0	0	05/25/2036
126694-2E-7	CWHL 2006-10 1A8 - CMO/RMBS		12/27/2022	Paydown		396,285	198,743	137,202	396,419	0	(134)	0	(134)	0	396,285	0	0	0	0	05/25/2036
126694-AA-6	CWHL 2005-19 1A1 - CMO/RMBS		12/27/2022	Paydown		80,708	72,851	60,870	83,557	0	(2,849)	0	(2,849)	0	80,708	0	0	0	0	08/25/2035
126694-BL-1	CWHL 2005-HYB6 3A1 - CMO/RMBS		12/01/2022	Paydown		365,657	277,774	210,029	359,760	0	5,897	0	5,897	0	365,657	0	0	0	0	10/22/2035
126694-C6-3	CWHL 2006-HYB2 1A1 - CMO/RMBS		12/01/2022	Paydown		80,854	41,747	25,101	80,541	0	313	0	313	0	80,854	0	0	0	0	04/22/2036
126694-CT-3	CWHL 2005-21 A15 - CMO/RMBS		12/01/2022	Paydown		154,613	106,536	74,487	152,012	0	5,385	2,784	2,601	0	154,613	0	0	0	0	10/25/2035
126694-FS-2	CWHL 2005-20 A11 - CMO/RMBS		12/01/2022	Paydown		299,013	241,924	790,193	292,682	0	6,330	0	6,330	0	299,013	0	0	0	0	10/25/2035
126694-H2-7	CWHL 2006-J2 1A2 - CMO/RMBS		12/01/2022	Paydown		171,585	117,802	230,957	168,498	0	3,087	0	3,087	0	171,585	0	0	0	0	04/25/2036
126694-HN-1	CWHL 2005-25 A9 - CMO/RMBS		12/01/2022	Paydown		20,016	15,383	470,768	21,809	0	(1,793)	0	(1,793)	0	20,016	0	0	0	0	11/25/2035
126694-JS-8	CWHL 2005-24 A2 - CMO/RMBS		12/01/2022	Paydown		267,414	188,213	153,831	251,434	0	15,986	6	15,980	0	267,414	0	0	0	0	11/25/2035
126694-K4-9	CWHL 2006-6 A2 - CMO/RMBS		12/01/2022	Paydown		221,599	132,980	88,218	220,373	0	1,226	0	1,226	0	221,599	0	0	0	0	04/25/2036
126694-LE-6	CWHL 2005-24 A38 - CMO/RMBS		12/01/2022	Paydown		60,608	42,658	34,500	60,009	0	622	23	599	0	60,608	0	0	0	0	11/25/2035
126694-LS-5	CWHL 2005-22 1A1 - CMO/RMBS		12/01/2022	Paydown		551,176	393,813	298,239	557,030	0	(5,853)	0	(5,853)	0	551,176	0	0	0	0	11/25/2035
126694-MS-4	CWHL 2005-26 1A8 - CMO/RMBS		12/01/2022	Paydown		52,799	38,382	200,363	51,253	0	1,546	0	1,546	0	52,799	0	0	0	0	11/25/2035
126694-PP-7	CWHL 2005-28 A9 - CMO/RMBS		12/01/2022	Paydown		383,387	321,767	273,211	379,407	0	4,095	115	3,980	0	383,387	0	0	0	0	12/25/2035
126694-PU-6	CWHL 2005-28 A14 - CMO/RMBS		12/01/2022	Paydown		432,033	367,002	280,056	427,843	0	4,190	0	4,190	0	432,033	0	0	0	0	12/25/2035
126694-TD-0	CWHL 2005-29 A1 - CMO/RMBS		12/01/2022	Paydown		159,690	165,760	81,196	65,879	0	93,810	0	93,810	0	159,690	0	0	0	0	12/25/2035
126694-TV-0	CWHL 2005-30 A6 - CMO/RMBS		12/01/2022	Paydown		618,695	415,913	214,045	187,770	0	430,925	0	430,925	0	618,695	0	0	0	0	01/25/2036
126694-WL-8	CWHL 2006-HYB1 22C - CMO/RMBS		12/01/2022	Paydown		1,569,823	1,380,281	997,331	1,545,702	0	24,122	0	24,122	0	1,569,823	0	0	0	0	03/20/2036
126694-XX-1	CWHL 2006-J1 3A1 - CMO/RMBS		12/01/2022	Paydown		4,575	1,744	7,398	4,530	0	45	0	45	0	4,575	0	0	0	0	02/25/2036
12669A-TP-9	CWALT 1998-12 M - CMO/RMBS		12/01/2022	Paydown		72,226	60,357	58,569	70,154	0	2,072	0	2,072	0	72,226	0	0	0	0	08/25/2028
12669E-2X-3	CWHL 2003-54 M - CMO/RMBS		12/02/2022	Paydown		137,100	127,345	106,779	131,970	0	5,130	0	5,130	0	137,100	0	0	0	0	01/19/2034
12669E-F5-0	CWHL 2003-49 A8A - CMO/RMBS		12/01/2022	Paydown		191,514	191,514	180,565	179,538	0	11,976	0	11,976	0	191,514	0	0	0	2,402	12/19/2033
12669E-WF-9	CWHL 2003-46 M - CMO/RMBS		12/01/2022	Paydown		299,951	299,951	278,774	289,826	0	10,124	0	10,124	0	299,951	0	0	0	6,471	01/19/2034
12669F-BN-2	CWHL 2003-56 4A1 - CMO/RMBS		12/01/2022	Paydown		466	466	449	460	0	5	0	5	0	466	0	0	0	9	12/25/2033
12669F-BW-2	CWHL 2003-56 M - CMO/RMBS		12/01/2022	Paydown		498,180	409,825	345,595	(421,138)	0	919,318	0	919,318	0	498,180	0	0	0	0	12/25/2033
12669F-J3-8	CWHL 2004-13 1A4 - CMO/RMBS		12/01/2022	Paydown		255,328	255,328	248,232	248,684	0	6,644	0	6,644	0	255,328	0	0	0	8,827	08/25/2034
12669F-TC-7	CWHL 2004-J3 M - CMO/RMBS		12/01/2022	Paydown		106,402	37,015	27,734	106,320	0	383	300	83	0	106,402	0	0	0	0	05/25/2034
12669G-4P-3	CWHL 2005-J3 1A6 - CMO/RMBS		12/01/2022	Paydown		87,305	52,915	137,492	86,036	0	1,369	100	1,269	0	87,305	0	0	0	0	09/25/2035
12669G-6K-2	CWHL 2005-HYB5 4A1 - CMO/RMBS		12/01/2022	Paydown		359,934	324,658	218,475	354,693	0	5,241	0	5,241	0	359,934	0	0	0	0	09/20/2035
12669G-C5-8	CWHL 2005-13 A5 - CMO/RMBS		12/01/2022	Paydown		542,161	352,651	490,534	538,084	0	4,963	886	4,077	0	542,161	0	0	0	0	06/25/2035
12669G-C8-2	CWHL 2005-13 A8 - CMO/RMBS		12/01/2022	Paydown		147,828	89,146	66,224	135,882	0	12,404	459	11,945	0	147,828	0	0	0	0	06/25/2035
12669G-F4-8	CWHL 2005-HYB3 26B - CMO/RMBS		12/01/2022	Paydown		493,368	443,152	249,586	44,031	0	449,337	0	449,337	0	493,368	0	0	0	0	06/20/2035
12669G-PL-9	CWHL 2005-7 3A2 - CDO/CMO/RMBS		12/01/2022	Paydown		414,892	354,466	1,122,449	405,600	0	9,292	0	9,292	0	414,892	0	0	0	0	03/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12669G-RA-1	CWHL 2005-5 M - CMO/RMBS		12/01/2022	Paydown		225,598	104,763	58,482	219,664	0	5,934	0	5,934	0	225,598	0	0	0	0	03/25/2035
12669G-W5-6	CWHL 2005-J2 314 - CMO/RMBS		12/01/2022	Paydown		58,420	28,920	23,533	57,743	0	677	0	677	0	58,420	0	0	0	0	08/25/2035
12669G-XJ-5	CWHL 2005-12 1A1 - CMO/RMBS		12/01/2022	Paydown		1,400,408	1,079,757	824,061	1,372,918	0	29,526	2,035	27,491	0	1,400,408	0	0	0	0	05/25/2035
12669G-XQ-9	CWHL 2005-12 2A1 - CMO/RMBS		12/01/2022	Paydown		1,662,619	1,337,721	1,362,092	1,635,709	0	26,911	0	26,911	0	1,662,619	0	0	0	0	05/25/2035
12669G-XV-8	CWHL 2005-12 2A6 - CMO/RMBS		12/01/2022	Paydown		884,961	712,027	696,409	879,606	0	17,575	12,221	5,354	0	884,961	0	0	0	0	05/25/2035
12669G-Y7-0	CWHL 2005-HYB5 3A1 - CMO/RMBS		12/01/2022	Paydown		1,475,783	1,362,310	1,028,769	1,104,986	0	370,797	0	370,797	0	1,475,783	0	0	0	0	09/20/2035
12669W-AE-6	CWL 2007-8 2A3 - RMBS		09/26/2022	Paydown		830,194	828,564	944,062	674,141	0	156,053	0	156,053	0	830,194	0	0	0	0	12/25/2033
12743*-AA-5	CGA CAPITAL CREDIT LEASE-BACKED PASS-THR		12/10/2022	Paydown		144,893	144,893	144,893	144,893	0	0	0	0	0	144,893	0	0	0	2,701	04/10/2046
12770R-AA-1	CAESARS RESORT COLLECTION LLC		04/25/2022	Various		1,109,534	1,070,000	1,103,898	1,093,393	0	(1,193)	0	(1,193)	0	1,092,199	0	17,335	17,335	35,291	07/01/2025
12806*-AH-4	CAITHNESS LONG ISLAND, LLC		07/15/2022	Paydown		2,246,547	2,246,547	2,246,547	2,246,710	0	(163)	0	(163)	0	2,246,547	0	0	0	96,461	01/15/2032
13034V-AB-0	CALIFORNIA INSTITUTE OF TECHNOLOGY		09/26/2022	J.P. MORGAN SECURITIES LLC		11,197,375	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	(1,302,625)	(1,302,625)	625,645	08/01/2045
130789-T*-1	CALIFORNIA WATER SERVICE COMPANY		12/01/2022	Various		454,545	454,545	454,545	454,553	0	(7)	0	(7)	0	454,545	0	0	0	24,045	12/01/2022
131347-CK-0	CALPINE CORP		04/25/2022	Various		142,555	140,000	140,000	139,878	0	122	0	122	0	140,000	0	2,555	2,555	50,179	06/01/2026
131347-CM-6	CALPINE CORP		04/25/2022	Various		819,992	813,000	821,280	820,644	0	(85)	0	(85)	0	820,559	0	(567)	(567)	16,541	02/15/2028
131347-CN-4	CALPINE CORP		04/25/2022	Various		195,374	198,000	200,475	200,436	0	(22)	0	(22)	0	200,414	0	(5,040)	(5,040)	3,714	03/15/2028
133131-AT-9	CAMDEN PROPERTY TRUST		06/10/2022	Various		8,023,500	8,000,000	7,858,000	7,984,447	0	5,822	0	5,822	0	7,990,269	0	33,231	33,231	96,039	12/15/2022
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC		09/02/2022	Direct		405,000	405,000	405,000	405,000	0	0	0	0	0	405,000	0	0	0	21,011	10/01/2043
13466*-AA-8	CAMPUSPARC LP		12/31/2022	Paydown		319,997	320,000	320,000	319,999	0	(2)	0	(2)	0	319,997	0	0	0	14,386	12/31/2043
136055-AA-8	CANADIAN IMPERIAL BANK OF COMMERCE - ABS		10/10/2022	Paydown		1,500,000	1,500,000	1,500,000	1,500,152	0	(152)	0	(152)	0	1,500,000	0	0	0	52,195	04/10/2032
13607G-AP-9	CANADIAN IMPERIAL BANK OF COMMERCE	C	04/13/2022	WELLS FARGO SECURITIES LLC		11,927,489	11,900,000	11,980,480	11,938,990	0	(4,704)	0	(4,704)	0	11,934,285	0	(6,796)	(6,796)	195,722	04/02/2024
136385-AL-5	CANADIAN NATURAL RESOURCES LTD	C	08/04/2022	BARCLAYS CAPITAL INC.		7,848,856	7,170,000	8,192,219	7,976,833	0	(19,372)	0	(19,372)	0	7,957,461	0	(108,605)	(108,605)	402,068	03/15/2038
136385-AP-6	CANADIAN NATURAL RESOURCES LTD	C	09/13/2022	J.P. MORGAN SECURITIES LLC		5,308,050	5,000,000	6,620,224	6,517,131	0	(44,733)	0	(44,733)	0	6,472,398	0	(1,164,348)	(1,164,348)	378,750	02/01/2039
136385-AY-7	CANADIAN NATURAL RESOURCES LTD	C	08/23/2022	DEUTSCHE BANK SECURITIES INC.		4,805,750	5,000,000	6,005,400	5,955,075	0	(15,241)	0	(15,241)	0	5,939,834	0	(1,134,084)	(1,134,084)	181,500	06/01/2047
13643E-AH-8	SUNCOR ENERGY VENTURES CORP	C	10/03/2022	Call @ 94.29		2,963,440	3,143,000	2,838,201	2,873,485	0	89,955	0	89,955	0	2,963,440	0	0	0	191,723	04/01/2042
13722*-AA-8	CANARY Series A-2 Senior Secured Note -		09/30/2022	Paydown		73,250	73,250	73,250	0	0	0	0	0	0	73,250	0	0	0	371	03/31/2051
13722*-AB-6	CANARY ISSUER LLC - ABS		12/01/2022	Paydown		31,336	9,313	9,313	0	0	29	0	29	0	31,336	0	0	0	0	03/31/2051
14016T-AG-4	C4US 1 C - CDO	C	10/18/2022	Paydown		324,704	0	0	324,704	0	0	0	0	0	324,704	0	0	0	0	01/18/2035
14040H-BK-0	CAPITAL ONE FINANCIAL CORP		05/10/2022	Various		5,803,347	5,865,000	6,374,209	6,329,194	0	(29,804)	0	(29,804)	0	6,299,390	0	(496,043)	(496,043)	158,923	07/28/2026
14149Y-BE-7	CARDINAL HEALTH INC		04/27/2022	MILLENNIUM ADVISORS, LLC		2,920,443	2,906,000	2,903,908	2,905,163	0	68	0	68	0	2,905,231	0	15,212	15,212	67,504	09/15/2025
141781-F@-8	CARGILL, INCORPORATED		03/31/2022	Maturity @ 100.00		8,000,000	8,000,000	8,366,747	8,010,290	0	(10,290)	0	(10,290)	0	8,000,000	0	0	0	355,600	03/31/2022
141781-G#-5	CARGILL, INCORPORATED		06/30/2022	Paydown		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	0	06/30/2023
14311D-BS-4	CGMS 2015-1 CR3 - CDO		10/20/2022	Various		69,436	0	0	69,436	0	0	0	0	0	69,436	0	0	0	0	07/21/2031
14314H-AU-8	CGMS 2019-3 BR - CDO	C	10/20/2022	Paydown		72,693	0	0	0	0	0	0	0	0	72,693	0	0	0	0	10/20/2032
14315R-AG-6	CGMS 184 B - CDO		10/20/2022	Paydown		38,916	0	0	0	0	0	0	0	0	38,916	0	0	0	0	01/20/2031
14316E-AS-8	CGMS 2019-2 BR - CDO		10/17/2022	Paydown		30,144	0	0	0	0	0	0	0	0	30,144	0	0	0	0	07/15/2032
14317V-AW-0	CGMS 2019-4 BR - CDO	C	10/17/2022	Paydown		11,704	0	0	0	0	0	0	0	0	11,704	0	0	0	0	04/16/2035
143658-BG-6	CARNIVAL CORP		04/25/2022	Various		178,896	158,000	164,123	162,896	0	(69)	0	(69)	0	162,827	0	16,068	16,068	8,076	02/01/2026
143658-BJ-0	CARNIVAL CORP		04/25/2022	Various		692,327	609,000	695,631	678,611	0	(1,409)	0	(1,409)	0	677,202	0	15,124	15,124	29,555	08/01/2027
143658-BL-5	CARNIVAL CORP		04/25/2022	JEFFERIES & COMPANY		423,360	432,000	448,200	445,651	0	(748)	0	(748)	0	444,903	0	(21,543)	(21,543)	21,594	03/01/2026
143658-BN-1	CARNIVAL CORP		04/25/2022	Various		1,099,181	1,117,000	1,126,548	1,125,435	0	(305)	0	(305)	0	1,125,130	0	(25,949)	(25,949)	26,279	03/01/2027
143658-BQ-4	CARNIVAL CORP		04/25/2022	Various		488,896	502,000	502,000	502,000	0	0	0	0	0	502,000	0	(13,104)	(13,104)	10,146	08/01/2028
143658-BR-2	CARNIVAL CORP		04/25/2022	Various		413,263	420,000	413,700	413,763	0	55	0	55	0	413,818	0	(555)	(555)	6,008	05/01/2029
143905-AP-2	CARRIAGE SERVICES INC		04/25/2022	Various		1,367,088	1,403,000	1,399,542	1,399,612	0	5	0	5	0	1,399,617	0	(32,529)	(32,529)	13,355	05/15/2029
144141-DC-9	DUKE ENERGY PROGRESS LLC		04/27/2022	BARCLAYS CAPITAL INC.		3,164,498	3,162,000	3,047,599	3,156,402	0	4,930	0	4,930	0	3,161,332	0	3,166	3,166	40,333	05/15/2022
14448C-AQ-7	CARRIER GLOBAL CORP		05/10/2022	Various		4,483,688	5,000,000	4,741,700	4,780,232	0	7,289	0	7,289	0	4,787,522	0	(303,834)	(303,834)	93,663	02/15/2030
144531-EY-2	CARR 2006-NC1 M1 - RMBS		12/27/2022	Paydown		276,701	276,701	264,423	269,628	0	7,073	0	7,073	0	276,701	0	0	0	4,812	01/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14576A-AA-0	CARM 201 A1 - RMBS		12/15/2022	Paydown		89,960	89,960	89,923	89,921	0	39	0	39	0	89,960	0	0	0	942	12/15/2050
14576A-AB-8	CARM 201 A2 - RMBS		12/15/2022	Paydown		91,040	91,040	90,985	90,987	0	52	0	52	0	91,040	0	0	0	629	12/15/2050
14576A-AC-6	CARM 201 A3 - RMBS		12/15/2022	Paydown		252,340	252,340	252,187	252,184	0	157	0	157	0	252,340	0	0	0	4,134	12/15/2050
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC		02/07/2022	Various		2,465,246	2,622,000	2,621,010	2,621,036	0	11	0	11	0	2,621,047	0	(155,801)	(155,801)	31,947	04/01/2030
149123-CB-5	CATERPILLAR INC		06/14/2022	Various		5,608,753	5,900,000	5,722,174	5,755,999	0	1,538	0	1,538	0	5,757,537	0	(148,784)	(148,784)	161,194	08/15/2042
149123-CC-3	CATERPILLAR INC		04/27/2022	DEUTSCHE BANK SECURITIES INC.		1,009,630	1,000,000	1,012,560	1,003,197	0	(472)	0	(472)	0	1,002,725	0	6,905	6,905	15,489	05/15/2024
14916R-AC-8	COMMONSPIRIT HEALTH		04/25/2022	J.P. MORGAN SECURITIES LLC		16,798,760	16,735,000	15,640,480	16,618,094	0	44,787	0	44,787	0	16,662,881	0	135,879	135,879	241,356	11/01/2022
14916R-AF-1	COMMONSPIRIT HEALTH		08/04/2022	J.P. MORGAN SECURITIES LLC		755,295	750,000	786,150	785,272	0	(13,325)	0	(13,325)	0	771,948	0	(16,653)	(16,653)	32,113	08/01/2023
14987V-AA-7	CBAM 199 A - CDO	C	10/17/2022	Paydown		2,089,606	2,089,606	2,091,013	2,087,078	0	2,528	0	2,528	0	2,089,606	0	0	0	30,245	02/12/2030
14988#-AA-1	SR SECD NT		11/15/2022	Paydown		1,865,173	1,865,173	1,827,869	1,952,980	0	(87,807)	0	(87,807)	0	1,865,173	0	0	0	63,469	03/24/2031
15033T-AW-5	CEDF XII DR - CDO	C	10/25/2022	Paydown		156,212	0	0	0	0	0	0	0	0	156,212	0	0	0	0	10/25/2034
151020-AR-5	CELGENE CORP		06/10/2022	J.P. MORGAN SECURITIES LLC		2,001,000	2,000,000	2,001,580	2,000,197	0	(143)	0	(143)	0	2,000,055	0	946	946	58,969	08/15/2022
151020-AS-3	CELGENE CORP		02/24/2022	Call @ 106.35		2,126,980	2,000,000	1,999,780	2,126,980	0	126,871	0	126,871	0	2,126,980	0	0	0	42,840	08/15/2025
15103J-AA-0	CELEO REDES OPERACION CHILE SA	C	12/22/2022	Paydown		122,357	126,821	127,103	127,108	0	(4,751)	0	(4,751)	0	122,357	0	0	0	5,602	06/22/2047
15119C-AA-7	CELTIC RESOURCES HOLDINGS DESIGNATED ACT	C	06/17/2022	NYXTELEM		80,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(920,000)	(920,000)	0	10/09/2024
151290-BV-4	CEMEX SAB DE CV	C	04/12/2022	Various		4,460,000	4,500,000	4,732,000	4,646,217	0	(11,364)	0	(11,364)	0	4,634,853	0	(174,853)	(174,853)	97,343	11/19/2029
151290-BZ-5	CEMEX SAB DE CV	C	08/24/2022	Various		2,920,750	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	(379,250)	(379,250)	100,524	07/11/2031
15132E-GV-4	CDMC 2003-9 1B1 - CMO/RMBS		12/01/2022	Paydown		34,168	49,844	21,918	32,654	0	1,514	0	1,514	0	34,168	0	0	0	0	11/25/2033
15135B-AT-8	CENTENE CORP		04/06/2022	Various		1,064,134	1,025,000	1,072,700	1,062,820	0	(546)	0	(546)	0	1,062,280	0	1,854	1,854	6,989	12/15/2029
15135B-AV-3	CENTENE CORP		04/25/2022	Various		1,298,756	1,349,000	1,305,366	814,227	0	223	0	223	0	1,306,810	0	(8,054)	(8,054)	14,306	02/15/2030
15135B-AW-1	CENTENE CORP		04/06/2022	Various		246,302	256,000	271,040	269,466	0	(126)	0	(126)	0	269,341	0	(23,039)	(23,039)	2,305	10/15/2030
15189T-AY-3	CENTERPOINT ENERGY INC		08/10/2022	J.P. MORGAN SECURITIES LLC		2,089,800	2,500,000	2,706,350	2,698,181	0	(2,798)	0	(2,798)	0	2,695,383	0	(605,583)	(605,583)	87,618	09/01/2049
15189X-AH-1	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		10/17/2022	Call @ 100.96		4,038,408	4,000,000	3,741,200	3,984,036	0	70,853	0	70,853	0	4,038,408	0	0	0	289,333	07/01/2023
152314-DP-2	CXHE 2001-B A5 - RMBS		12/01/2022	Paydown		310,670	176,924	142,053	307,316	0	5,018	1,665	3,353	0	310,670	0	0	0	0	07/25/2032
152314-JY-7	CXHE 2004-B M4 - RMBS		12/27/2022	Paydown		225,322	220,096	121,369	202,222	0	23,100	0	23,100	0	225,322	0	0	0	0	03/25/2034
152314-JZ-4	CXHE 2004-B M5 - RMBS		12/27/2022	Paydown		53,099	37,381	0	13,264	0	39,835	0	39,835	0	53,099	0	0	0	0	03/25/2034
15238X-AB-5	CENTRAL AMERICA BOTTLING CORP	C	01/14/2022	Call @ 102.88		5,143,750	5,000,000	5,225,000	5,148,453	0	(4,703)	0	(4,703)	0	5,143,750	0	0	0	141,354	01/31/2027
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST		11/01/2022	Paydown		965,632	965,632	989,417	982,974	0	(17,342)	0	(17,342)	0	965,632	0	0	0	16,293	02/01/2038
15639K-AA-0	CENTRICA PLC	C	01/06/2022	MIZUHO SECURITIES USA I.		5,489,581	5,300,000	5,231,683	5,285,598	0	209	0	209	0	5,285,807	0	203,774	203,774	49,467	10/16/2023
156700-BA-3	LUMEN TECHNOLOGIES INC		10/26/2022	Various		1,457,032	1,388,000	1,405,350	1,397,864	0	35,085	0	35,085	0	1,432,949	0	24,082	24,082	88,539	04/01/2024
156700-BC-9	LUMEN TECHNOLOGIES INC		04/25/2022	Various		128,572	130,000	130,975	130,766	0	(33)	0	(33)	0	130,733	0	(2,161)	(2,161)	20,477	02/15/2027
15678#-AN-5	SR NT SER 2021-B		06/08/2022	Direct		33,672,000	33,672,000	33,672,000	33,672,000	0	0	0	0	0	33,672,000	0	0	0	615,318	03/24/2031
15722#-AA-9	CGA LEASE-BACKED PASS-THRU TRUST SERIES		12/10/2022	Paydown		32,705	32,705	32,705	32,705	0	0	0	0	0	32,705	0	0	0	833	01/10/2041
15722*-AA-3	CGA LEASE-BACKED PASS-THRU TRUST SERIES		12/10/2022	Paydown		222,958	222,958	222,958	222,959	0	(1)	0	(1)	0	222,958	0	0	0	6,256	01/10/2041
15960*-AA-4	Charcoal Series A-8 Senior Secured Note		09/30/2022	Paydown		73,250	73,250	73,250	0	0	0	0	0	0	73,250	0	0	0	766	03/31/2051
15960*-AB-2	Charcoal Series B-8 Senior Secured Note		09/30/2022	Paydown		9,313	9,313	9,313	0	0	53	0	53	0	9,313	0	0	0	0	03/31/2051
15960*-AB-2	Charcoal Series B-8 Senior Secured Note		12/31/2022	Paydown		9,383	1,181	1,181	0	0	73	0	73	0	9,383	0	0	0	0	03/31/2051
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL		04/25/2022	Various		386,962	383,000	388,266	387,083	0	(41)	0	(41)	0	387,042	0	(80)	(80)	3,903	05/01/2028
159864-AG-2	CHARLES RIVER LABORATORIES INTERNATIONAL		04/25/2022	Various		91,257	93,000	94,395	94,282	0	(10)	0	(10)	0	94,272	0	(3,015)	(3,015)	1,248	03/15/2029
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL		04/25/2022	Various		389,503	399,000	399,000	399,000	0	0	0	0	0	399,000	0	(9,497)	(9,497)	5,871	03/15/2031
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING LLC		04/20/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		3,809,600	5,000,000	4,977,200	4,977,666	0	246	0	246	0	4,977,912	0	(1,168,312)	(1,168,312)	68,542	06/01/2041
161175-CA-0	CHARTER COMMUNICATIONS OPERATING LLC		04/11/2022	Various		7,274,320	9,000,000	8,645,750	8,649,050	0	1,250	0	1,250	0	8,650,300	0	(1,375,980)	(1,375,980)	107,358	06/01/2052
161175-CE-2	CHARTER COMMUNICATIONS OPERATING LLC		05/26/2022	Various		4,008,171	5,300,000	5,180,078	4,962,855	0	369	0	369	0	5,180,652	0	(1,172,481)	(1,172,481)	94,986	03/01/2042
161546-DU-7	CFAB 2002-4 IA5 - RMBS		12/01/2022	Paydown		721,202	721,202	721,200	719,048	0	2,154	0	2,154	0	721,202	0	0	0	24,462	08/25/2032
161546-EK-8	CFAB 2003-1 IA5 - RMBS		10/01/2022	Paydown		258,133	258,133	261,586	260,925	0	(2,792)	0	(2,792)	0	258,133	0	0	0	7,191	10/25/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
161546-FA-9	CFAB 2003-2 1A5 - RMBS		12/01/2022	Paydown		193,311	200,286	203,085	202,457	0	(9,146)	0	(9,146)	0	193,311	0	0	0	7,725	01/25/2033
161546-GV-2	CFAB 2003-5 1A5 - RMBS		12/01/2022	Paydown		1,116,957	1,116,957	1,131,560	1,137,706	0	(20,749)	0	(20,749)	0	1,116,957	0	0	0	28,198	06/25/2033
161546-HD-1	CFAB 2003-6 1M1 - RMBS		10/01/2022	Paydown		160,034	160,034	160,178	165,057	0	(5,024)	0	(5,024)	0	160,034	0	0	0	5,528	11/27/2034
161546-HE-9	CFAB 2003-6 1M2 - RMBS		07/01/2022	Paydown		737,421	737,421	587,134	46	0	737,374	0	737,374	0	737,421	0	0	0	37,982	11/27/2034
161546-HM-1	CFAB 2003-6 1A5 - RMBS		12/01/2022	Paydown		816,962	816,962	836,991	816,065	0	897	0	897	0	816,962	0	0	0	20,988	11/27/2034
16158R-AY-2	CHASE 19ATR1 B1 - CMO/RMBS		12/01/2022	Paydown		211,376	211,376	225,165	220,571	0	(9,195)	0	(9,195)	0	211,376	0	0	0	4,981	04/26/2049
16158R-AZ-9	CHASE 19ATR1 B2 - CMO/RMBS		12/01/2022	Paydown		179,657	179,657	188,640	186,849	0	(7,192)	0	(7,192)	0	179,657	0	0	0	4,234	04/26/2049
16159G-AY-5	CHASE 2019-ATR2 B1 - CMO/RMBS		12/01/2022	Paydown		270,615	270,615	288,105	284,139	0	(13,524)	0	(13,524)	0	270,615	0	0	0	5,941	08/25/2049
16159G-AZ-2	CHASE 2019-ATR2 B2 - CMO/RMBS		12/01/2022	Paydown		172,750	172,750	177,639	176,730	0	(3,980)	0	(3,980)	0	172,750	0	0	0	3,797	08/25/2049
161629-AA-8	CHASE 2007-S4 A1 - CMO/RMBS		12/01/2022	Paydown		4,030,178	2,023,573	1,332,855	3,980,182	0	49,996	0	49,996	0	4,030,178	0	0	0	0	06/25/2037
161629-AB-6	CHASE 2007-S4 A2 - CMO/RMBS		12/01/2022	Paydown		323,580	162,471	102,977	319,566	0	4,014	0	4,014	0	323,580	0	0	0	0	06/25/2037
16162T-T6-3	CHASE 2002-S4 A23 - CMO/RMBS		12/01/2022	Paydown		9,787	9,787	9,559	9,675	0	112	0	112	0	9,787	0	0	0	212	03/25/2032
16162W-MC-0	CHASE 2005-S2 A16 - CMO/RMBS		12/01/2022	Paydown		587,523	446,566	448,147	555,262	0	32,261	0	32,261	0	587,523	0	0	0	0	10/25/2035
16162W-PG-8	CHASE 2005-A1 2A4 - CMO/RMBS		12/01/2022	Paydown		3,176,433	2,787,351	2,449,152	3,146,638	0	29,796	0	29,796	0	3,176,433	0	0	0	0	12/25/2035
16162W-PZ-6	CHASE 2005-A2 1A5 - CMO/RMBS		12/01/2022	Paydown		1,232,803	1,039,050	769,768	1,069,364	0	163,439	0	163,439	0	1,232,803	0	0	0	0	01/25/2036
16162X-AE-7	CHASE 2006-S3 1A5 - CMO/RMBS		12/01/2022	Paydown		147,227	68,263	40,030	145,197	0	2,030	0	2,030	0	147,227	0	0	0	0	11/25/2036
16162X-AF-4	CHASE 2006-S3 1A6 - CMO/RMBS		12/01/2022	Paydown		207,410	96,167	56,393	204,550	0	2,860	0	2,860	0	207,410	0	0	0	0	11/25/2036
16163C-AC-6	CHASE 06A1 1A3 - CMO/RMBS		12/01/2022	Paydown		666,625	560,194	479,619	671,455	0	(4,830)	0	(4,830)	0	666,625	0	0	0	0	09/25/2036
16163H-AE-1	CHASE 2007-S3 1A5 - CMO/RMBS		12/01/2022	Paydown		119,140	52,064	95,834	118,329	0	875	65	810	0	119,140	0	0	0	0	05/25/2037
16163H-AT-8	CHASE 2007-S3 118 - CMO/RMBS		12/01/2022	Paydown		682,673	298,159	233,918	678,754	0	3,919	0	3,919	0	682,673	0	0	0	0	05/25/2037
16163H-AU-5	CHASE 2007-S3 119 - CMO/RMBS		12/01/2022	Paydown		789,296	344,296	234,163	237,957	0	551,338	0	551,338	0	789,296	0	0	0	0	05/25/2037
16163L-AA-0	CHASE 2007-A2 1A1 - CMO/RMBS		12/01/2022	Paydown		42,973	42,973	40,740	40,955	0	2,018	0	2,018	0	42,973	0	0	0	260	06/25/2035
16163L-AR-3	CHASE 2007-A2 7A2 - CMO/RMBS		12/01/2022	Paydown		514,121	355,709	309,406	506,977	0	7,144	0	7,144	0	514,121	0	0	0	0	07/25/2037
16165T-BB-8	CFLX 2005-2 3A1 - CMO/RMBS		12/01/2022	Paydown		581,877	337,293	222,410	574,640	0	7,237	0	7,237	0	581,877	0	0	0	0	06/25/2035
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		04/25/2022	Various		840,880	803,000	802,910	773,000	0	3	0	3	0	802,913	0	37,967	37,967	10,338	10/01/2029
16411Q-AL-5	CHENIERE ENERGY PARTNERS LP		04/25/2022	Various		962,708	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(37,293)	(37,293)	10,907	01/31/2032
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH	C	04/25/2022	Various		1,801,835	1,817,000	1,868,585	1,863,754	0	(587)	0	(587)	0	1,863,167	0	(61,332)	(61,332)	57,979	01/15/2028
165087-AN-7	VERIZON VIRGINIA LLC		01/15/2022	Maturity @ 100.00		2,000,000	2,000,000	2,004,180	2,000,017	0	(17)	0	(17)	0	2,000,000	0	0	0	78,750	01/15/2022
166756-AQ-9	CHEVRON USA INC		04/07/2022	BARCLAYS CAPITAL INC.		971,360	800,000	1,083,832	1,041,123	0	(12,004)	0	(12,004)	0	1,029,119	0	(57,759)	(57,759)	33,778	04/01/2027
166764-AB-6	CHEVRON CORP		09/06/2022	Call @ 100.00		3,400,000	3,400,000	3,238,772	3,378,007	0	21,993	0	21,993	0	3,400,000	0	0	0	60,053	12/05/2022
166764-BL-3	CHEVRON CORP		04/13/2022	DEUTSCHE BANK SECURITIES INC.		56,748,674	57,330,000	57,472,900	57,395,356	0	(4,329)	0	(4,329)	0	57,391,730	0	(643,057)	(643,057)	715,045	05/16/2026
16877P-AA-8	CHILDREN'S HOSPITAL OF PHILADELPHIA		12/12/2022	Adjustment		6,270,000	6,270,000	6,270,000	6,270,000	0	0	0	0	0	6,270,000	0	0	0	245,363	07/01/2050
17025R-AG-0	CWHL 2007-HY4 2A1 - CMO/RMBS		12/01/2022	Paydown		240,278	171,106	151,132	244,440	0	(4,163)	0	(4,163)	0	240,278	0	0	0	0	11/25/2037
17025R-AJ-4	CWHL 2007-HY4 3A1 - CMO/RMBS		12/01/2022	Paydown		857,556	1,114,868	734,249	746,363	0	111,193	0	111,193	0	857,556	0	0	0	0	11/25/2037
17025T-AR-2	CWHL 2007-15 116 - CMO/RMBS		12/01/2022	Paydown		145,549	99,406	77,941	145,203	0	1,820	1,474	346	0	145,549	0	0	0	0	09/25/2037
17025T-BE-0	CWHL 2007-15 129 - CMO/RMBS		12/01/2022	Paydown		1,274,575	870,492	725,683	1,268,798	0	6,591	814	5,777	0	1,274,575	0	0	0	0	09/25/2037
17029P-AA-3	CHOCTAW 2002 SERIES 1 PASS THROUGH TRUST		12/15/2022	Paydown		1,621,151	1,621,151	1,191,465	1,330,740	0	367,833	77,423	290,410	0	1,621,151	0	0	0	131,009	12/15/2031
171239-AH-9	CHUBB INA HOLDINGS INC		12/12/2022	Adjustment		4,996,298	5,000,000	4,995,900	4,996,174	0	362	0	362	0	4,996,298	0	0	0	152,000	12/15/2051
171239-AJ-5	CHUBB INA HOLDINGS INC		12/12/2022	Adjustment		9,946,268	10,000,000	9,944,700	9,945,893	0	1,427	0	1,427	0	9,946,268	0	0	0	325,333	12/15/2061
171265-C#-6	1ST MTG BD 2020 SER A TRANCHE B		10/30/2022	Paydown		308,571	308,571	308,571	308,571	0	0	0	0	0	308,571	0	0	0	6,735	10/30/2050
171484-AE-8	CHURCHILL DOWNS INC		04/25/2022	Various		833,508	829,000	865,175	858,091	0	(1,107)	0	(1,107)	0	856,984	0	(23,476)	(23,476)	22,318	01/15/2028
171484-AG-3	CHURCHILL DOWNS INC		04/25/2022	Various		1,208,785	1,182,000	1,235,388	1,214,222	0	(2,502)	0	(2,502)	0	1,211,720	0	(2,935)	(2,935)	22,899	04/01/2027
17180F-AB-8	CIMM 1 C - CDO		08/18/2022	CITIGROUP GLOBAL MARKETS LTD.		21,604	19,640,061	0	0	0	0	0	0	0	0	0	21,604	21,604	0	03/05/2040
17180H-AA-6	CIMM 1 A2 - CDO		08/18/2022	CITIGROUP GLOBAL MARKETS LTD.		13,750	12,500,000	0	0	0	0	0	0	0	0	0	13,750	13,750	0	03/05/2040
17180H-AD-0	CIMM 1 A3 - CDO		08/18/2022	CITIGROUP GLOBAL MARKETS LTD.		19,250	17,500,000	0	0	0	0	0	0	0	0	0	19,250	19,250	0	03/05/2040
17180H-AF-5	CIMM 1 B - CDO		08/18/2022	CITIGROUP GLOBAL MARKETS LTD.		22,000	20,000,000	0	0	0	0	0	0	0	0	0	22,000	22,000	0	03/05/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
172070-BT-0	DUKE ENERGY OHIO INC		07/25/2022	AMHERST SEC DTC&MBS		4,293,817	3,997,000	5,068,230	4,366,184	0	(57,788)	0	(57,788)	0	4,308,396	0	(14,579)	(14,579)	180,032	06/01/2025
172441-BF-3	CINEMARK USA INC		04/25/2022	JEFFERIES & COMPANY		71,000	80,000	76,600	0	0	105	0	105	0	76,705	0	(5,705)	(5,705)	1,190	07/15/2028
17252M-AL-4	CINTAS NO 2 CORP		05/02/2022	Call @ 100.00		1,000,000	1,000,000	998,480	999,928	0	72	0	72	0	1,000,000	0	0	0	13,632	06/01/2022
17275R-AD-4	CISCO SYSTEMS INC		03/10/2022	Adjustment		6,329,848	4,880,000	6,422,373	6,065,194	0	(9,060)	0	(9,060)	0	6,056,134	0	273,714	273,714	163,954	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC		03/10/2022	Direct		14,836,494	11,800,000	13,629,977	13,228,573	0	(10,403)	0	(10,403)	0	13,218,170	0	1,618,324	1,618,324	423,653	01/15/2040
17275R-AW-2	CISCO SYSTEMS INC		06/10/2022	Various		11,953,360	12,000,000	12,056,790	12,022,486	0	(2,772)	0	(2,772)	0	12,019,714	0	(66,354)	(66,354)	208,833	06/15/2025
17275R-BL-5	CISCO SYSTEMS INC		04/08/2022	GOLDMAN SACHS AND CO. LLC		9,800,800	10,000,000	9,589,800	9,763,600	0	12,872	0	12,872	0	9,776,472	0	24,328	24,328	139,583	09/20/2026
17290F-EC-9	CMLTI 221NV1 B1W - CMO/RMBS		12/25/2022	Paydown		76,096	76,096	74,041	0	0	2,053	0	2,053	0	76,096	0	0	0	1,212	11/27/2051
172967-BU-4	CITIGROUP INC		10/24/2022	JANE STREET EXECUTION SERVICES LLC		4,685,700	5,000,000	6,460,492	6,280,886	0	(80,807)	0	(80,807)	0	6,200,078	0	(1,514,378)	(1,514,378)	345,972	02/22/2033
172967-FX-4	CITIGROUP INC		10/11/2022	Adjustment		0	0	0	30,865	0	(30,865)	0	(30,865)	0	0	0	0	0	587,500	01/30/2042
172967-KR-1	CITIGROUP INC		12/12/2022	Direct		19,080,599	18,000,000	19,204,740	19,084,371	0	(3,771)	0	(3,771)	0	19,080,599	0	0	0	484,500	05/18/2046
172973-WZ-8	CMSI 2004-3 A5 - CMO/RMBS		12/01/2022	Paydown		35,172	35,172	33,584	34,221	0	951	0	951	0	35,172	0	0	0	912	05/25/2034
172987-AF-6	CMLTI 2006-AR7 14A - CMO/RMBS		12/01/2022	Paydown		869,619	876,499	629,786	2,161	0	867,459	0	867,459	0	869,619	0	0	0	0	11/25/2036
17306S-AA-1	CMLTI 2006-AR3 11A - CMO/RMBS		12/01/2022	Paydown		78,695	66,243	218,689	76,731	0	1,964	0	1,964	0	78,695	0	0	0	0	06/25/2036
17307G-2Z-0	CMLTI 2006-AR1 1A1 - CMO/RMBS		12/01/2022	Paydown		233,394	210,430	209,620	229,824	0	3,570	0	3,570	0	233,394	0	0	0	0	10/25/2035
17307G-A7-3	CMLTI 2005-7 1A4 - CMO/RMBS		12/01/2022	Paydown		157,935	147,298	124,491	156,524	0	1,411	0	1,411	0	157,935	0	0	0	0	09/25/2035
17307G-T8-1	CMLTI 2005-10 14A - CMO/RMBS		12/01/2022	Paydown		396,668	342,192	237,587	201,379	0	195,289	0	195,289	0	396,668	0	0	0	0	12/25/2035
17308F-AA-7	CMALT 2005-A1 1A1 - CMO/RMBS		12/25/2022	Paydown		620,423	569,543	479,897	609,271	0	11,152	0	11,152	0	620,423	0	0	0	0	07/25/2035
17309F-AH-1	CMLTI 2006-AR5 15A - CMO/RMBS		12/01/2022	Paydown		155,767	128,416	101,268	156,463	0	(696)	0	(696)	0	155,767	0	0	0	0	07/25/2036
17309Q-AH-7	CMLTI 2006-WFHE3 M4 - RMBS		12/27/2022	Various		251,405	0	0	251,405	0	0	0	0	0	251,405	0	0	0	0	10/25/2036
173104-AJ-9	CMSI 2007-7 B1 - CMO/RMBS		12/01/2022	Paydown		72,612	91,932	4,866	53,879	0	18,733	0	18,733	0	72,612	0	0	0	0	08/25/2037
17310B-AU-8	CMSI 2006-3 119 - CMO/RMBS		12/01/2022	Paydown		183,014	142,535	74,086	163,233	0	19,780	0	19,780	0	183,014	0	0	0	0	06/25/2036
17310F-AL-9	CMSI 2006-5 A11 - CMO/RMBS		12/25/2022	Paydown		6,988	6,298	5,028	6,856	0	132	0	132	0	6,988	0	0	0	0	10/25/2036
17310U-AC-6	CMLTI 2007-AR1 A3 - RMBS		12/27/2022	Paydown		419,037	391,983	240,859	20,971	0	398,066	0	398,066	0	419,037	0	0	0	0	01/25/2037
17311L-AA-9	CMLTI 2007-AR5 11A - CMO/RMBS		12/01/2022	Paydown		1,183,499	1,009,797	770,901	994,678	0	188,821	0	188,821	0	1,183,499	0	0	0	0	04/25/2037
17312Y-AB-8	CMLTI 2007-AR7 A2A - CMO/RMBS		12/01/2022	Paydown		1,022,575	756,265	547,575	1,039,275	0	(16,700)	0	(16,700)	0	1,022,575	0	0	0	0	05/26/2037
17313M-AA-5	CMALT 2007-A8 A1 - CMO/RMBS		12/01/2022	Paydown		226,375	188,179	117,888	225,502	0	874	0	874	0	226,375	0	0	0	0	10/25/2037
17318U-AF-1	CGCMT 2012-GC8 AS - CMBS		07/12/2022	Paydown		1,300,000	1,300,000	1,260,949	1,295,864	0	4,136	0	4,136	0	1,300,000	0	0	0	25,446	09/12/2045
17328Q-AE-1	CGCMT 2020-420K C - CMBS		12/01/2022	Paydown		7,924	0	0	0	0	0	0	0	0	7,924	0	0	0	0	11/13/2042
17329M-DH-9	CMLTI 21J2 B1W - CMO/RMBS		12/01/2022	Paydown		204,395	204,395	207,297	207,215	0	(2,820)	0	(2,820)	0	204,395	0	0	0	3,082	07/25/2051
17330B-DC-1	CMLTI 2021-J3 B1W - CMO/RMBS		12/01/2022	Paydown		104,400	104,400	106,798	106,770	0	(2,370)	0	(2,370)	0	104,400	0	0	0	1,619	09/25/2051
17858P-AB-7	CITY OF HOPE		08/11/2022	Various		13,727,338	13,100,000	13,504,649	13,497,743	0	(6,022)	0	(6,022)	0	13,491,721	0	235,617	235,617	436,857	08/15/2048
18449K-AA-4	CLEAN 181 A - ABS		10/20/2022	Paydown		581,785	581,785	581,577	584,026	0	(2,241)	0	(2,241)	0	581,785	0	0	0	(114,300)	10/21/2052
18453F-AA-8	CLEAN PACE 2022-1 LLC - CMO		11/20/2022	Paydown		545,845	545,845	545,840	0	0	4	0	4	0	545,845	0	0	0	3,932	10/20/2054
184692-C#-6	CLEARBRIDGE MLP AND MIDSTREAM FUND INC		02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(23,492)	06/11/2025
184692-D*-9	CLEARBRIDGE MLP AND MIDSTREAM FUND INC		02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(63,271)	06/11/2027
184692-D@-7	CLEARBRIDGE MLP AND MIDSTREAM FUND INC		02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(89,526)	06/11/2030
185899-AG-6	CLEVELAND-CLIFFS INC		11/02/2022	Various		1,401,923	1,362,000	1,332,945	1,338,727	0	(1,082)	0	(1,082)	0	1,337,644	0	64,279	64,279	64,267	03/15/2026
18600T-AA-0	CLEVELAND CLINIC FOUNDATION		03/08/2022	JEFFERIES & COMPANY		5,747,210	4,900,000	7,643,951	7,636,528	0	(1,035)	0	(1,035)	0	7,635,493	0	(1,888,283)	(1,888,283)	164,646	01/01/2114
186108-E*-3	SR NT SER A		03/14/2022	Call @ 100.00		23,887,621	23,000,000	23,000,000	23,000,000	0	0	0	0	0	23,000,000	0	0	0	1,282,269	08/01/2034
19034#-AB-2	COAST FEDERAL BANK, FSB - MORTGAGE PASS		02/14/2022	Maturity @ 100.00		3,134	3,134	2,741	3,055	0	72	0	72	0	3,127	0	7	7	14	08/25/2022
191229-AB-9	COCA-COLA ICECEK AS	C	01/26/2022	Call @ 102.42		18,948,625	18,500,000	18,521,800	18,497,348	0	451,277	0	451,277	0	18,948,625	0	0	0	275,087	09/19/2024
191241-AH-1	COCA-COLA FEMSA SAB DE CV	C	09/02/2022	Call @ 89.73		4,920,574	5,484,000	5,938,569	4,954,854	0	(34,281)	0	(34,281)	0	4,920,574	0	0	0	162,526	01/22/2030
19260M-AA-4	COIN 2017-1 A2 - ABS		10/25/2022	Paydown		150,000	150,000	150,000	149,282	0	718	0	718	0	150,000	0	0	0	4,890	04/25/2047
192714-AB-9	COLBUN SA	C	12/14/2022	Call @ 100.00		1,976,000	1,976,000	2,032,452	1,988,583	0	(18,066)	0	(18,066)	0	1,976,000	0	0	0	127,205	07/10/2024
19416M-AB-5	COLGATE ENERGY PARTNERS III LLC		07/25/2022	Various		4,152,415	4,377,000	4,394,758	4,394,367	0	(428)	0	(428)	0	4,393,939	0	(241,524)	(241,524)	221,290	07/01/2029
19688M-AA-8	COLT 28 A1 - CMO/RMBS		12/01/2022	Paydown		193,491	193,491	193,488	0	0	3	0	3	0	193,491	0	0	0	1,348	08/25/2067

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
19688P-AA-1	COLT 229 A1 - CMO/RMBS		12/01/2022	Paydown		565,773	565,773	564,511	0	0	1,263	0	1,263	0	565,773	0	0	0	3,201	12/26/2067
199575-AV-3	OHIO POWER CO		10/21/2022	KEYBANC CORPORATE MARKETS INC.		1,904,460	2,000,000	2,009,700	2,006,740	0	(268)	0	(268)	0	2,006,472	0	(102,012)	(102,012)	124,800	10/01/2035
20030N-BJ-9	COMCAST CORP		04/01/2022	Call @ 100.00		10,000,000	10,000,000	10,237,000	10,065,395	0	(65,395)	0	(65,395)	0	10,000,000	0	0	0	925,000	03/01/2024
20030N-BS-9	COMCAST CORP		04/27/2022	DEUTSCHE BANK SECURITIES INC.		4,943,000	5,000,000	4,990,600	4,996,148	0	442	0	442	0	4,996,294	0	(53,294)	(53,294)	104,125	03/01/2026
20030N-BW-0	COMCAST CORP		04/20/2022	WELLS FARGO SECURITIES LLC		10,388,700	10,970,000	9,936,217	10,344,614	0	34,313	0	34,313	0	10,378,927	0	9,773	9,773	196,927	01/15/2027
20030N-DH-1	COMCAST CORP		03/10/2022	Direct		5,990,040	6,000,000	5,967,360	5,969,379	0	218	0	218	0	5,969,598	0	20,442	20,442	99,375	04/01/2040
20030N-DU-2	COMCAST CORP		10/19/2022	Adjustment		13,581,200	13,581,200	13,581,200	13,581,200	0	0	0	0	0	13,581,200	0	0	0	385,584	11/01/2056
200339-DX-4	COMERICA BANK		04/20/2022	BARCLAYS CAPITAL INC.		251,388	250,000	252,398	250,897	0	(76)	0	(76)	0	250,820	0	567	567	7,361	07/27/2025
200340-AQ-0	COMERICA INC		06/14/2022	Various		3,640,155	3,739,000	3,733,316	3,736,680	0	188	0	188	0	3,736,869	0	(96,714)	(96,714)	115,939	07/22/2026
201723-AL-7	COMMERCIAL METALS CO		02/15/2022	Various		1,115,855	1,068,000	1,065,025	1,065,241	0	3,917	0	3,917	0	1,069,159	0	2,881	2,881	76,728	07/15/2027
201723-AP-8	COMMERCIAL METALS CO		04/25/2022	Various		436,445	451,000	455,510	455,171	0	(32)	0	(32)	0	455,139	0	(18,694)	(18,694)	8,054	02/15/2031
20338Q-AD-5	COMMSCOPE INC		03/11/2022	Various		1,466,446	1,456,000	1,469,464	1,464,070	0	(167)	0	(167)	0	1,463,903	0	2,543	2,543	43,524	03/01/2026
20826F-AQ-9	CONOCOPHILLIPS CO		05/10/2022	Call @ 100.00		4,358,606	4,130,000	4,128,348	4,129,402	0	598	0	598	0	4,130,000	0	0	0	362,624	03/15/2026
20848V-AB-1	CONSENSUS CLOUD SOLUTIONS INC		04/25/2022	Various		1,292,755	1,324,000	1,326,526	1,326,461	0	(88)	0	(88)	0	1,326,373	0	(33,618)	(33,618)	44,496	10/15/2028
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF NEW YORK		08/23/2022	JANE STREET EXECUTION SERVICES LLC		206,682	200,000	238,549	230,194	0	(951)	0	(951)	0	229,244	0	(22,562)	(22,562)	8,360	12/01/2036
209111-ES-8	CONSOLIDATED EDISON COMPANY OF NEW YORK		04/20/2022	JANE STREET EXECUTION SERVICES LLC		116,746	100,000	126,833	121,347	0	(293)	0	(293)	0	121,054	0	(4,308)	(4,308)	4,323	08/15/2037
209111-FH-1	CONSOLIDATED EDISON COMPANY OF NEW YORK		10/19/2022	Various		18,815,844	20,000,000	19,971,800	19,975,521	0	385	0	385	0	19,975,906	0	(1,160,062)	(1,160,062)	521,354	06/15/2046
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW YORK		07/25/2022	WELLS FARGO SECURITIES LLC		5,346,557	5,390,000	5,389,084	5,389,396	0	48	0	48	0	5,389,444	0	(42,888)	(42,888)	142,805	05/15/2028
209111-FW-8	CONSOLIDATED EDISON COMPANY OF NEW YORK		12/12/2022	WELLS FARGO SECURITIES, LLC		25,212,536	26,000,000	25,768,860	25,776,862	0	3,055	0	3,055	0	25,777,713	0	(565,177)	(565,177)	731,983	11/15/2059
209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW YORK		08/04/2022	J.P. MORGAN SECURITIES LLC		4,619,350	5,000,000	6,073,900	6,049,309	0	(15,052)	0	(15,052)	0	6,034,257	0	(1,414,907)	(1,414,907)	168,424	04/01/2050
209115-A*-5	CONSOLIDATED EDISON INC		06/30/2022	Various		51,579,015	51,579,017	51,579,017	51,563,208	0	15,807	0	15,807	0	51,579,015	0	0	0	2,246,266	06/30/2022
210314-AA-8	CONSORCIO TRANSMANTARO SA	C	03/28/2022	Call @ 102.35		19,850,783	19,395,000	19,201,438	19,363,727	0	486,624	0	486,624	0	19,850,783	0	0	0	365,340	05/07/2023
21036P-AT-5	CONSTELLATION BRANDS INC		05/19/2022	BNP PARIBAS SECURITIES CORP.		1,430,000	1,600,000	1,662,160	1,659,022	0	(530)	0	(530)	0	1,658,492	0	(228,492)	(228,492)	38,800	05/09/2047
21036P-AZ-1	CONSTELLATION BRANDS INC		03/23/2022	RBC CAPITAL MARKETS, LLC		4,764,200	5,000,000	4,585,285	4,609,112	0	1,775	0	1,775	0	4,610,887	0	153,313	153,313	125,278	02/15/2048
21036P-BG-2	CONSTELLATION BRANDS INC		02/18/2022	GOLDMAN SACHS & CO.		475,065	500,000	592,635	589,684	0	(312)	0	(312)	0	589,371	0	(114,306)	(114,306)	5,833	05/01/2050
21039C-AA-2	CONSTELLIUM SE	C	04/25/2022	Various		1,674,626	1,635,000	1,730,308	1,717,225	0	(2,676)	0	(2,676)	0	1,714,549	0	(39,923)	(39,923)	13,013	06/15/2028
210518-CU-8	CONSUMERS ENERGY CO		08/10/2022	JEFFERIES & COMPANY		9,128,535	9,750,000	9,734,693	9,737,825	0	224	0	224	0	9,738,147	0	(609,612)	(609,612)	285,634	05/15/2043
210518-CZ-7	CONSUMERS ENERGY CO		12/12/2022	WELLS FARGO SECURITIES, LLC		12,056,487	12,500,000	12,402,750	12,416,679	0	2,222	0	2,222	0	12,417,265	0	(360,778)	(360,778)	486,372	08/15/2046
21075W-BX-2	CONHE 954 A9 - RMBS		12/01/2022	Paydown		12,937	11,138	1,464	11,799	0	1,139	0	1,139	0	12,937	0	0	0	0	03/15/2027
212168-AA-6	CONTINENTAL WIND LLC		08/31/2022	Paydown		7,915,530	7,915,530	7,986,125	7,972,451	0	(56,921)	0	(56,921)	0	7,915,530	0	0	0	346,007	02/28/2033
21240B-AD-3	CONTROLADORA MABE SA DE CV	C	07/19/2022	Call @ 104.25		7,297,500	7,000,000	6,961,430	6,972,017	0	326,005	0	326,005	0	7,297,500	0	0	0	289,644	10/23/2028
21684A-AB-2	COOPERATIEVE RABOBANK UA	C	05/17/2022	WELLS FARGO SECURITIES, LLC		1,067,100	1,000,000	1,248,410	1,222,805	0	(2,382)	0	(2,382)	0	1,220,423	0	(153,323)	(153,323)	26,833	12/01/2043
21684A-AD-8	COOPERATIEVE RABOBANK UA	C	10/11/2022	Adjustment		0	0	0	10,765	0	(10,765)	0	(10,765)	0	0	0	0	0	210,000	08/04/2045
21684A-AF-3	COOPERATIEVE RABOBANK UA	C	05/10/2022	DEUTSCHE BANK SECURITIES INC.		970,770	1,000,000	1,012,220	1,006,875	0	(506)	0	(506)	0	1,006,368	0	(35,598)	(35,598)	30,313	07/21/2026
21685W-CJ-4	COOPERATIEVE RABOBANK UA	C	03/10/2022	Direct		5,155,135	4,100,000	4,829,759	4,678,550	0	(3,675)	0	(3,675)	0	4,674,875	0	480,260	480,260	63,379	05/24/2041
21685W-DD-6	COOPERATIEVE RABOBANK UA	C	02/08/2022	Maturity @ 100.00		38,000,000	38,000,000	37,243,265	37,990,605	0	9,395	0	9,395	0	38,000,000	0	0	0	736,250	02/08/2022
21685W-DF-1	COOPERATIEVE RABOBANK UA	C	11/09/2022	Maturity @ 100.00		5,500,000	5,500,000	5,242,930	5,497,385	0	28,064	0	28,064	0	5,500,000	0	0	0	217,250	11/09/2022
21871@-AC-4	SR NT SER A		01/06/2022	Call @ 109.69		11,846,470	10,800,000	10,800,000	11,846,470	0	1,046,470	0	1,046,470	0	11,846,470	0	0	0	175,086	04/17/2026
21871@-AD-2	SR NT SER B		01/07/2022	Various		40,247,449	35,000,000	35,000,000	38,973,068	0	3,973,068	0	3,973,068	0	38,973,068	0	0	0	1,869,400	04/17/2029
21871@-AE-0	SR NT SER C		01/06/2022	Call @ 109.34		23,311,034	21,320,000	21,320,000	23,311,034	0	1,991,034	0	1,991,034	0	23,311,034	0	0	0	48,858	05/06/2027
22100*-AA-1	CORVIAS CAMPUS LIVING - USG, LLC		07/01/2022	Paydown		395,167	395,167	395,167	395,167	0	0	0	0	0	395,167	0	0	0	15,776	07/01/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22282E-AH-5	COVANTA HOLDING CORP		01/20/2022	Call @ 103.00		1,975,540	1,918,000	2,014,095	1,975,540	0	(34,500)	0	(34,500)	0	1,941,040	0	0	0	98,114	01/01/2027
22282E-AJ-1	COVANTA HOLDING CORP		04/25/2022	JEFFERIES & COMPANY		108,885	119,000	125,381	124,741	0	(232)	0	(232)	0	124,508	0	(15,623)	(15,623)	3,901	09/01/2030
22303X-AA-3	COVANTA HOLDING CORP		04/25/2022	JEFFERIES & COMPANY		132,300	144,000	144,000	144,000	0	0	0	0	0	144,000	0	(11,700)	(11,700)	2,867	12/01/2029
224044-CE-5	COX COMMUNICATIONS INC		06/14/2022	Various		23,630,040	24,000,000	23,717,730	23,882,658	0	15,932	0	15,932	0	23,898,591	0	(268,551)	(268,551)	802,725	02/01/2025
224044-CK-1	COX COMMUNICATIONS INC		10/11/2022	Adjustment		0	0	0	(177)	0	177	0	177	0	0	0	0	0	92,000	08/15/2047
224044-CP-0	COX COMMUNICATIONS INC		04/19/2022	CITIGROUP GLOBAL MARKETS INC.		2,396,850	3,000,000	2,983,050	2,983,271	0	97	0	97	0	2,983,368	0	(586,518)	(586,518)	37,800	06/15/2051
22406#-AA-8	COYOTE CREEK MINING CO, LLC		12/28/2022	Paydown		3,524,233	3,524,233	3,509,072	3,511,713	0	12,520	0	12,520	0	3,524,233	0	0	0	83,803	12/28/2040
22526*-AA-7	CREAM SUB-ISSUER LLC - ABS		12/01/2022	Paydown		54,281	13,511	13,511	0	0	232	0	232	0	54,281	0	0	0	0	03/31/2051
22532L-AM-6	CREDIT AGRICOLE SA (LONDON BRANCH)	C	06/10/2022	J.P. MORGAN SECURITIES LLC		10,001,500	10,000,000	10,189,200	10,055,195	0	(10,260)	0	(10,260)	0	10,044,935	0	(43,435)	(43,435)	257,257	04/15/2024
22535W-AA-5	CREDIT AGRICOLE SA (LONDON BRANCH)	C	01/10/2022	Maturity @ 100.00		3,000,000	3,000,000	2,936,070	2,999,487	0	513	0	513	0	3,000,000	0	0	0	50,625	01/10/2022
22536#-AA-1	CREDIT LEASE - BACKED PASS -THROUGH TRUS		12/10/2022	Paydown		4,934,397	4,934,397	4,715,729	4,793,150	0	141,247	0	141,247	0	4,934,397	0	0	0	105,297	12/10/2035
22540A-3Z-9	FNT 2001-3 1B1 - CMO/RMBS		12/01/2022	Paydown		6,076	6,076	5,998	6,028	0	48	0	48	0	6,076	0	0	0	225	08/21/2031
22540A-4A-3	FNT 2001-3 1B2 - CMO/RMBS		12/01/2022	Paydown		2,604	2,604	2,513	2,553	0	51	0	51	0	2,604	0	0	0	96	08/21/2031
22540A-Q2-7	FNT 2001-1 M1 - CMO/RMBS		12/01/2022	Paydown		47,414	47,414	46,454	46,923	0	490	0	490	0	47,414	0	0	0	2,132	06/25/2031
22540A-Q3-5	FNT 2001-1 M2 - CMO/RMBS		12/01/2022	Paydown		18,725	18,725	18,013	18,285	0	439	0	439	0	18,725	0	0	0	842	06/25/2031
22541Q-AP-7	CSFB 2003-11 A4 - CMO/RMBS		12/01/2022	Paydown		20,332	20,332	21,066	20,779	0	(447)	0	(447)	0	20,332	0	0	0	614	06/25/2033
22541Q-PY-2	CSFB 2003-21 3A3 - CMO/RMBS		12/01/2022	Paydown		181,532	181,532	179,377	180,253	0	1,279	0	1,279	0	181,532	0	0	0	5,037	08/25/2033
22541Q-QJ-4	CSFB 2003-21 CB1 - CMO/RMBS		12/01/2022	Paydown		12,080	87,607	44,345	34,818	21,258	11,054	55,051	(22,739)	0	12,080	0	0	0	0	09/25/2033
22541Q-R7-9	CSFB 2003-27 CB1 - CMO/RMBS		12/01/2022	Paydown		172,544	63,979	64,073	172,735	0	1,415	1,606	(191)	0	172,544	0	0	0	0	11/25/2033
22541S-AJ-7	CSFB 2004-1 1A3 - CMO/RMBS		12/01/2022	Paydown		973,682	973,682	984,484	970,502	0	3,180	0	3,180	0	973,682	0	0	0	18,793	02/25/2034
22541S-GR-3	CSFB 2004-3 3A4 - CMO/RMBS		07/25/2022	Paydown		34,306	34,306	33,544	33,686	0	621	0	621	0	34,306	0	0	0	1,096	04/25/2034
225433-AF-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L	C	04/20/2022	Various		14,995,570	14,282,000	14,480,068	14,466,972	0	(1,044)	0	(1,044)	0	14,465,927	0	529,643	529,643	223,197	05/15/2045
22544Q-AH-2	CSMC 2007-C3 AJ - CMBS		05/17/2022	Paydown		270,560	311,433	76,335	108,702	0	161,858	0	161,858	0	270,560	0	0	0	0	06/15/2039
225458-BM-9	CSFB 2005-1 2A3 - CMO/RMBS		12/01/2022	Paydown		246,894	103,867	86,999	247,114	0	2,922	3,142	(220)	0	246,894	0	0	0	0	02/25/2035
225458-F8-6	CSFB 2005-7 2A5 - CMO/RMBS		12/01/2022	Paydown		143,732	91,725	46,892	139,767	0	3,965	0	3,965	0	143,732	0	0	0	0	08/25/2035
225458-FG-8	CSFB 2005-2 4A2 - CMO/RMBS		12/01/2022	Paydown		6,883	2,859	10,132	7,166	0	(150)	132	(282)	0	6,883	0	0	0	0	05/25/2024
225458-FM-5	CSFB 2005-2 5A4 - CMO/RMBS		12/01/2022	Paydown		470,566	409,582	367,665	455,799	0	14,768	0	14,768	0	470,566	0	0	0	0	03/25/2035
225458-LR-7	CSFB 2005-3 CB1 - CMO/RMBS		12/01/2022	Paydown		503,936	188,247	141,786	494,928	0	9,009	0	9,009	0	503,936	0	0	0	0	07/25/2035
225458-LS-5	CSFB 2005-3 CB2 - CMO/RMBS		12/01/2022	Paydown		37	258,361	2,896	36	0	0	0	0	0	37	0	0	0	0	07/25/2035
225458-RC-4	CSFB 2005-4 CB1 - CMO/RMBS		12/01/2022	Paydown		70,273	73,204	5,047	54,307	0	15,966	0	15,966	0	70,273	0	0	0	0	06/25/2035
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)		05/10/2022	BARCLAYS CAPITAL INC.		25,530,188	25,625,000	25,722,456	25,657,540	0	(3,479)	0	(3,479)	0	25,654,061	0	(123,874)	(123,874)	627,012	09/09/2024
225470-A7-8	ARMT 2006-1 1A1 - CMO/RMBS		12/01/2022	Paydown		62,559	39,363	31,401	56,315	0	6,244	0	6,244	0	62,559	0	0	0	0	03/25/2036
225470-E8-2	ARMT 2006-1 3A3 - CMO/RMBS		12/01/2022	Paydown		613,663	544,052	416,270	600,294	0	13,368	0	13,368	0	613,663	0	0	0	0	03/25/2036
225470-UH-4	CSMC 2006-1 1A1 - CMO/RMBS		12/25/2022	Paydown		974,935	871,863	748,508	971,023	0	3,912	0	3,912	0	974,935	0	0	0	0	02/25/2036
2254W0-JD-8	CSFB 2004-6 CB1 - CMO/RMBS		12/01/2022	Paydown		107,429	134,140	62,882	104,942	0	2,487	0	2,487	0	107,429	0	0	0	0	10/25/2034
2254W0-JW-6	CSFB 2004-7 2A3 - CMO/RMBS		12/01/2022	Paydown		1,173,674	712,803	1,357,455	1,156,073	0	17,601	0	17,601	0	1,173,674	0	0	0	0	11/25/2034
226829-AA-7	CROCKETT COGENERATION A CALIFORNIA LP		12/30/2022	Paydown		918,763	918,763	918,763	918,788	0	(25)	0	(25)	0	918,763	0	0	0	33,288	03/30/2025
228187-AB-6	CROWN AMERICAS LLC		01/06/2022	J.P. MORGAN SECURITIES LLC		173,740	170,000	170,000	170,000	0	0	0	0	0	170,000	0	3,740	3,740	14,681	02/01/2026
22822R-BD-1	CROCAS 2015-2 C25 - RMBS		12/15/2022	Paydown		1,173,946	0	0	1,173,946	0	0	0	0	0	1,173,946	0	0	0	0	05/15/2045
22822V-AP-6	CROWN CASTLE INTERNATIONAL CORP		02/23/2022	GOLDMAN SACHS & CO.		4,770,650	5,000,000	4,982,850	4,983,345	0	50	0	50	0	4,983,395	0	(212,745)	(212,745)	55,556	11/15/2049
22822V-AU-5	CROWN CASTLE INC		12/12/2022	Adjustment		9,336,583	9,560,000	9,329,204	9,335,572	0	4,646	0	4,646	0	9,336,583	0	0	0	437,569	01/15/2051
22822V-AW-1	CROWN CASTLE INC		12/15/2022	Adjustment		9,962,385	10,000,000	9,954,600	9,961,633	0	4,044	0	4,044	0	9,962,385	0	0	0	253,167	04/01/2031
228255-AH-8	CROWN CORK & SEAL COMPANY INC		04/25/2022	Various		112,499	95,000	99,138	97,199	0	(301)	0	(301)	0	96,898	0	15,601	15,601	721	12/15/2026
22846B-AN-7	CRNPT 8 CR - CDO		10/20/2022	Various		259,350	0	0	259,350	0	0	0	0	0	259,350	0	0	0	0	10/20/2034
22846D-AN-3	CRNPT 9R CR - CDO	C	10/14/2022	Paydown		34,224	0	0	34,224	0	0	0	0	0	34,224	0	0	0	0	07/14/2034
228701-AF-5	CROWNROCK LP		04/29/2022	Various		2,004,555	1,982,000	1,993,308	1,991,363	0	(341)	0	(341)	0	1,991,022	0	13,533	13,533	80,448	10/15/2025
228701-AG-3	CROWNROCK LP		04/25/2022	Various		1,323,720	1,303,000	1,304,148	1,304,064	0	(39)	0	(39)	0	1,304,025	0	19,695	19,695	17,480	05/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22939Q-AA-0	NA 2006-1 A - CDO		03/22/2022	Paydown		(21,921)	0	0	(21,921)	0	0	0	0	0	(21,921)	0	0	0	0	09/22/2047
22939Q-AA-0	NA 2006-1 A - CMBS		12/22/2022	Paydown		209,755	0	0	209,755	0	0	0	0	0	209,755	0	0	0	0	09/22/2047
22959#-AA-9	CSOLAR IV SOUTH LLC		12/31/2022	Paydown		1,373,311	1,373,311	1,453,367	1,439,641	0	(66,330)	0	(66,330)	0	1,373,311	0	0	0	66,382	09/30/2038
22962#-AA-4	STARWOOD (STAMFORD, CONNECTICUT) CONTROL		12/15/2022	Paydown		3,241,178	3,241,181	3,241,181	3,241,189	0	(11)	0	(11)	0	3,241,178	0	0	0	90,090	05/07/2034
22964*-AC-2	CSOLAR IV WEST, LLC		12/31/2022	Paydown		1,922,791	1,922,791	1,922,791	1,922,744	0	47	0	47	0	1,922,791	0	0	0	64,929	03/31/2041
231021-AK-2	CUMMINS INC		12/12/2022	Adjustment		4,093,427	5,600,000	4,088,000	4,093,134	0	574	0	574	0	4,093,427	0	0	0	405,168	03/01/2098
231021-AR-7	CUMMINS INC		04/20/2022	MARKETAXESS CORPORATION		1,011,420	1,000,000	994,020	998,866	0	192	0	192	0	999,059	0	12,361	12,361	20,379	10/01/2023
23128M-AA-8	CURIE RECEIVABLES TRUST 2017-A - ABS		02/10/2022	Paydown		7,191,646	7,143,606	5,360,615	6,212,506	0	979,140	0	979,140	0	7,191,646	0	0	0	0	02/10/2026
23242G-AD-6	CWALT 2006-OA16 A1D - RMBS		12/27/2022	Paydown		3,893,367	3,893,367	3,284,802	3,330,271	0	563,096	0	563,096	0	3,893,367	0	0	0	18,353	10/25/2046
23242W-AV-1	CWALT 2006-J4 213 - CMO/RMBS		12/01/2022	Paydown		418,488	364,844	233,743	417,118	0	1,370	0	1,370	0	418,488	0	0	0	0	07/25/2036
23243A-AE-0	CWALT 2006-OC8 2A3 - RMBS		12/27/2022	Paydown		11,814,696	10,365,989	6,935,130	11,491,474	0	323,222	0	323,222	0	11,814,696	0	0	0	0	11/25/2036
23243W-AD-0	CWL 2006-18 2A3 - RMBS		12/27/2022	Paydown		1,043,515	1,043,515	1,011,828	1,013,863	0	29,653	0	29,653	0	1,043,515	0	0	0	5,446	09/25/2034
23244F-AV-6	CWALT 2006-J7 1A1 - CMO/RMBS		12/01/2022	Paydown		53,653	42,117	25,246	53,905	0	(252)	0	(252)	0	53,653	0	0	0	0	11/25/2036
23245F-AC-7	CWALT 2006-OC10 2AA - RMBS		12/27/2022	Paydown		102,844	84,003	182,058	97,140	0	5,704	0	5,704	0	102,844	0	0	0	0	07/25/2036
23246K-AC-5	CWALT 2007-1T1 1A3 - CMO/RMBS		12/01/2022	Paydown		543,060	326,648	176,509	539,590	0	3,469	0	3,469	0	543,060	0	0	0	0	03/25/2037
23247L-AD-0	CWL 2007-11 2A4 - RMBS		12/27/2022	Paydown		3,299,591	3,299,591	2,933,706	3,077,151	0	222,440	0	222,440	0	3,299,591	0	0	0	21,114	09/25/2035
23283P-AR-5	CYRUSONE LP		04/11/2022	Direct		33,244,205	32,000,000	31,906,880	31,923,381	0	76,619	0	76,619	0	32,000,000	0	0	0	1,691,938	11/15/2029
233046-AF-8	DNKN 2017-1 A II - RMBS		11/20/2022	Paydown		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,519	11/20/2047
233046-AL-5	DNKN 2019-1 A23 - RMBS		11/20/2022	Paydown		1,228,000	1,228,000	1,228,000	1,228,000	0	0	0	0	0	1,228,000	0	0	0	29,528	05/20/2049
233046-AQ-4	DNKN 211 A22 - RMBS		11/20/2022	Paydown		1,473,791	400,000	400,000	1,470,638	0	3,152	0	3,152	0	1,473,791	0	0	0	0	11/20/2051
233046-AS-0	DNKN 211 A23 - RMBS		11/20/2022	Paydown		5,607,510	1,400,000	1,400,000	5,577,165	0	30,345	0	30,345	0	5,607,510	0	0	0	0	11/20/2051
23311V-AH-0	DCP MIDSTREAM OPERATING LP		02/18/2022	Various		1,931,099	1,835,000	1,902,343	1,895,582	0	(783)	0	(783)	0	1,894,799	0	36,300	36,300	23,280	05/15/2029
233293-AR-0	DPL INC		04/25/2022	Various		274,730	268,000	268,000	268,000	0	0	0	0	0	268,000	0	6,730	6,730	6,393	07/01/2025
23332U-FD-1	DSLA 2005-AR5 1AA - CMO/RMBS		12/19/2022	Paydown		778,348	689,940	540,334	761,782	0	16,567	0	16,567	0	778,348	0	0	0	0	09/19/2045
23334B-AA-2	DTE ENERGY CENTER LLC		10/31/2022	Paydown		843,832	843,832	943,759	859,704	0	(15,871)	0	(15,871)	0	843,832	0	0	0	47,649	04/30/2024
23345M-AA-5	DT MIDSTREAM INC		06/01/2022	Various		1,341,182	1,390,000	1,394,770	1,394,485	0	(81)	0	(81)	0	1,394,404	0	(53,222)	(53,222)	15,990	06/15/2029
23345M-AB-3	DT MIDSTREAM INC		04/25/2022	Various		1,726,316	1,726,000	1,749,655	1,748,821	0	(197)	0	(197)	0	1,748,625	0	(22,309)	(22,309)	9,708	06/15/2031
233851-DD-3	DAIMLER FINANCE NORTH AMERICA LLC		05/13/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		25,150,500	25,000,000	24,952,000	24,988,524	0	3,710	0	3,710	0	24,992,235	0	158,265	158,265	616,493	02/22/2023
233851-DW-1	DAIMLER FINANCE NORTH AMERICA LLC		04/13/2022	GOLDMAN SACHS & CO.		9,411,200	10,000,000	10,225,000	10,184,484	0	(6,328)	0	(6,328)	0	10,178,156	0	(766,956)	(766,956)	209,250	08/15/2029
233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC		05/13/2022	Various		14,845,802	16,575,000	16,951,540	16,904,583	0	(11,523)	0	(11,523)	0	16,893,060	0	(2,047,258)	(2,047,258)	278,020	03/10/2030
23422*-AC-6	DAKOTA GASIFICATION COMPANY INC.		11/08/2022	Paydown		2,097,778	2,097,778	2,097,778	2,097,778	0	0	0	0	0	2,097,778	0	0	0	63,091	05/08/2045
235851-AV-4	DANAHER CORP		04/19/2022	Various		10,717,275	14,500,000	14,350,650	14,354,739	0	991	0	991	0	14,355,730	0	(3,638,455)	(3,638,455)	205,906	10/01/2050
23636T-AA-8	DANONE SA	C	06/15/2022	Maturity @ 100.00		5,000,000	5,000,000	4,984,950	4,999,224	0	776	0	776	0	5,000,000	0	0	0	75,000	06/15/2022
237194-AL-9	DARDEN RESTAURANTS INC		01/06/2022	GOLDMAN SACHS & CO.		6,864,192	6,400,000	6,397,248	6,398,644	0	20	0	20	0	6,398,664	0	465,528	465,528	47,227	05/01/2027
237266-AH-4	DARLING INGREDIENTS INC		04/25/2022	Various		73,934	72,000	72,000	72,000	0	0	0	0	0	72,000	0	1,934	1,934	1,061	04/15/2027
23918K-AS-7	DAVITA INC		11/02/2022	Various		3,834,408	3,913,000	4,045,969	4,034,815	0	(1,510)	0	(1,510)	0	4,033,304	0	(198,897)	(198,897)	32,958	06/01/2030
24023K-AE-8	DBS GROUP HOLDINGS LTD	C	04/16/2022	Maturity @ 100.00		6,000,000	6,000,000	5,996,760	5,999,677	0	323	0	323	0	6,000,000	0	0	0	85,500	04/16/2022
24381Y-AA-2	DRMT 223 A1 - CMO/RMBS		12/01/2022	Paydown		40,768	40,768	39,324	0	0	1,444	0	1,444	0	65,726	0	(24,958)	(24,958)	180	07/25/2067
24381Y-AB-0	DRMT 223 A2 - CMO/RMBS		12/01/2022	Paydown		22,087	22,087	20,554	0	0	1,533	0	1,533	0	22,087	0	0	0	157	06/25/2067
244199-BE-4	DEERE & CO		06/08/2022	Maturity @ 100.00		12,304,000	12,304,000	12,520,370	12,308,466	0	(4,466)	0	(4,466)	0	12,304,000	0	0	0	159,952	06/08/2022
244199-BF-1	DEERE & CO		06/14/2022	Various		11,506,726	12,275,000	13,006,067	12,851,266	0	(6,979)	0	(6,979)	0	12,844,287	0	(1,337,561)	(1,337,561)	213,186	06/09/2042
244199-BG-9	DEERE & CO		10/19/2022	Direct		4,754,371	4,756,000	4,754,098	4,754,340	0	32	0	32	0	4,754,371	0	0	0	152,687	09/07/2049
244199-BK-0	DEERE & CO		12/12/2022	Adjustment		7,720,358	6,840,000	7,754,704	7,723,975	0	(19,802)	0	(19,802)	0	7,720,358	0	0	0	297,113	04/15/2050
24422E-UG-2	JOHN DEERE CAPITAL CORP		04/12/2022	WELLS FARGO SECURITIES, LLC		15,054,270	15,000,000	15,031,800	15,015,271	0	(2,943)	0	(2,943)	0	15,012,328	0	41,942	41,942	44,469	06/07/2023
24599A-DU-5	DELAWARE BASIN RESIDUE 3.0 30SEP36		09/30/2022	Direct		2,926,672	2,926,672	2,926,672	2,926,672	0	0	0	0	0	2,926,672	0	0	0	52,650	09/30/2036
24664U-AE-0	DELEK & AVNER TAMAR BOND LTD	D	02/01/2022	Call @ 100.00		7,322,400	7,322,400	7,658,887	7,462,913	0	(159,641)	0	(159,641)	0	7,322,400	0	0	0	0	12/30/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
24703D-BE-0	DELL INTERNATIONAL LLC		05/19/2022	MORGAN STANLEY & CO. LLC		2,911,360	4,000,000	3,986,720	3,986,745	0	188	0	188	0	3,986,933	0	(1,075,573)	(1,075,573)	60,000	12/15/2041
24713#-AG-9	GTD SR NT SER B		04/17/2022	Various		1,362,860	1,362,863	1,362,862	1,362,897	0	(37)	0	(37)	0	1,362,860	0	0	0	53,288	04/17/2022
250847-EJ-5	DTE ELECTRIC CO		03/18/2022	Call @ 100.00		7,682,000	7,682,000	7,960,012	7,688,490	0	(6,490)	0	(6,490)	0	7,682,000	0	0	0	52,590	06/15/2022
25150N-AB-0	DBALT 2006-AR5 1A2 - RMBS		12/27/2022	Paydown		3,031,615	2,475,202	1,161,188	3,005,098	0	26,516	0	26,516	0	3,031,615	0	0	0	0	10/25/2036
25150P-AA-7	DBALT 2006-AR4 A1 - RMBS		12/27/2022	Paydown		988,316	860,616	473,687	984,861	0	3,456	0	3,456	0	988,316	0	0	0	0	12/25/2036
25150Q-AA-5	DBALT 2006-OA1 A1 - RMBS		12/27/2022	Paydown		816,796	748,927	1,041,481	805,300	0	11,497	0	11,497	0	816,796	0	0	0	0	02/25/2047
25150R-AF-2	DBALT 2006-AR6 A6 - RMBS		12/27/2022	Paydown		3,225,076	2,886,122	2,428,009	3,182,796	0	42,280	0	42,280	0	3,225,076	0	0	0	0	02/25/2037
25150W-AA-2	DBALT 2007-OA3 A1 - RMBS		12/27/2022	Paydown		2,804,016	2,512,156	2,077,724	1,480,524	0	515,266	(808,227)	1,323,493	0	2,804,016	0	0	0	0	07/25/2047
251510-CV-3	DBALT 2005-1 1A1 - CMO/RMBS		12/25/2022	Paydown		442,158	442,159	410,926	417,718	0	24,441	0	24,441	0	442,158	0	0	0	2,729	02/25/2035
251510-FV-0	DBALT 2005-4 A4 - CMO/RMBS		12/01/2022	Paydown		579,059	415,560	348,697	572,496	0	7,155	593	6,562	0	579,059	0	0	0	0	09/25/2035
251510-ME-0	DBALT 2006-AB1 A1B - RMBS		12/25/2022	Paydown		315,176	234,307	194,678	306,889	0	8,287	0	8,287	0	315,176	0	0	0	0	02/25/2036
251510-MH-3	DBALT 2006-AB1 A2B - RMBS		12/01/2022	Paydown		1,210,607	899,861	751,084	1,194,276	0	16,331	0	16,331	0	1,210,607	0	0	0	0	02/25/2036
251510-MJ-9	DBALT 2006-AB1 A2C - RMBS		12/01/2022	Paydown		1,152,001	856,315	716,167	1,136,236	0	15,765	0	15,765	0	1,152,001	0	0	0	0	02/25/2036
251510-ML-4	DBALT 2006-AB1 A3 - RMBS		12/01/2022	Paydown		802,094	802,094	780,947	777,028	0	25,065	0	25,065	0	802,094	0	0	0	20,695	02/25/2036
251510-NC-3	DBALT 2006-AF1 A4 - RMBS		12/27/2022	Paydown		2,833,321	2,472,466	1,563,872	2,469,949	0	363,372	0	363,372	0	2,833,321	0	0	0	0	04/25/2036
251511-AD-3	DBALT 2006-AB2 A4 - RMBS		12/01/2022	Paydown		392,283	317,597	424,999	387,255	0	5,028	0	5,028	0	392,283	0	0	0	0	06/25/2036
251511-AE-1	DBALT 2006-AB2 A5A - RMBS		12/01/2022	Paydown		857,875	694,560	717,104	(1,485,290)	0	2,343,166	0	2,343,166	0	857,875	0	0	0	0	06/25/2036
25151A-AA-9	DBALT 2006-AR3 A1 - RMBS		12/27/2022	Paydown		379,022	327,599	259,921	376,099	0	2,923	0	2,923	0	379,022	0	0	0	0	08/25/2036
25151R-AA-2	DBALT 2007-AR1 A1 - RMBS		12/27/2022	Paydown		946,284	843,773	740,504	926,992	0	22,134	2,841	19,293	0	946,284	0	0	0	0	01/25/2047
25151U-AD-9	DBALT 2007-AR2 A4 - RMBS		12/27/2022	Paydown		1,156,490	1,119,132	2,569,540	1,313,209	0	(36,592)	120,128	(156,720)	0	1,156,490	0	0	0	0	03/25/2037
25151Y-AG-4	DBALT 2007-1 A4B - RMBS		12/27/2022	Paydown		6,072,887	5,746,412	4,292,951	5,995,445	0	77,442	0	77,442	0	6,072,887	0	0	0	0	08/25/2037
251563-DW-9	DMSI 2004-3 1A5 - RMBS		12/01/2022	Paydown		1,576,563	1,576,563	1,576,272	1,566,015	0	10,548	0	10,548	0	1,576,563	0	0	0	37,508	03/25/2034
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	12/12/2022	Adjustment		13,948,629	14,200,000	13,880,358	13,947,008	0	7,505	0	7,505	0	13,948,629	0	0	0	876,850	03/06/2042
25157G-BB-7	DMSI 2006-PR1 5F2 - CMO/RMBS		12/15/2022	Paydown		1,807,023	1,807,023	1,532,724	1,546,545	0	260,478	0	260,478	0	1,807,023	0	0	0	10,045	04/15/2036
25160P-AF-4	DEUTSCHE BANK AG (NEW YORK BRANCH)		04/12/2022	DEUTSCHE BANK SECURITIES INC.		9,263,900	10,000,000	10,124,200	10,110,433	0	(7,219)	0	(7,219)	0	10,103,213	0	(839,313)	(839,313)	96,008	03/19/2026
25245B-AB-3	DIAGEO INVESTMENT CORP		05/11/2022	Maturity @ 100.00		8,700,000	8,700,000	8,685,732	8,699,431	0	569	0	569	0	8,700,000	0	0	0	125,063	05/11/2022
25267T-AB-7	SHINE 2017-1 B - ABS		01/01/2022	Paydown		(297,792)	0	0	0	0	(297,792)	0	(297,792)	0	(297,792)	0	0	0	297,792	12/20/2047
25267T-AE-1	SHINE 181 B - ABS		01/01/2022	Paydown		(356,874)	0	0	0	0	(356,874)	0	(356,874)	0	(356,874)	0	0	0	356,874	11/20/2048
25267T-AF-8	SHINE 181 C - ABS		01/01/2022	Paydown		(995,288)	0	0	0	0	(995,288)	0	(995,288)	0	(995,288)	0	0	0	995,288	11/20/2048
25272X-AA-3	DROT 171 A - RMBS		03/21/2022	Paydown		4,006,970	4,006,970	4,153,381	4,073,989	0	(67,019)	0	(67,019)	0	4,006,970	0	0	0	31,359	10/22/2029
25278X-AR-0	DIAMONDBACK ENERGY INC		05/10/2022	Various		2,935,943	3,230,000	3,319,085	3,314,598	0	(2,750)	0	(2,750)	0	3,311,849	0	(375,905)	(375,905)	59,760	03/24/2031
25389J-AQ-9	DIGITAL REALTY TRUST LP		02/03/2022	Direct		44,414,400	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	0	0	5,058,289	10/01/2025
25461L-AA-0	DIRECTV FINANCING LLC		04/25/2022	Various		2,821,201	2,805,000	2,873,736	2,870,818	0	(1,154)	0	(1,154)	0	2,869,664	0	(48,463)	(48,463)	83,563	08/15/2027
25466A-AD-3	DISCOVER BANK		04/19/2022	US BANCORP INVESTMENTS INC.		7,349,035	7,250,000	7,777,220	7,360,401	0	(20,031)	0	(20,031)	0	7,340,370	0	8,665	8,665	212,304	08/08/2023
254687-CM-6	WALT DISNEY CO		04/12/2022	KEYBANC CORPORATE MARKETS INC.		1,006,400	1,000,000	1,014,060	1,001,966	0	(789)	0	(789)	0	1,001,177	0	5,223	5,223	17,417	09/15/2022
254687-EH-5	WALT DISNEY CO		03/10/2022	Direct		19,469,104	14,495,000	18,345,746	17,586,493	0	(24,833)	0	(24,833)	0	17,561,659	0	1,907,445	1,907,445	307,918	11/15/2037
254687-ET-9	WALT DISNEY CO		10/11/2022	Adjustment		0	0	0	1,502	0	(1,502)	0	(1,502)	0	0	0	0	0	81,000	10/01/2043
254687-EX-0	WALT DISNEY CO		12/16/2022	Adjustment		628,020	560,000	634,502	628,357	0	(1,749)	0	(1,749)	0	628,020	0	0	0	32,417	10/15/2045
254687-FB-7	WALT DISNEY CO		12/12/2022	Adjustment		7,242,415	7,050,000	7,263,639	7,242,945	0	(3,667)	0	(3,667)	0	7,242,415	0	0	0	359,991	11/15/2046
254687-FS-0	WALT DISNEY CO		12/12/2022	MORGAN STANLEY & CO. LLC		16,237,281	16,000,000	15,890,560	15,895,545	0	501	0	501	0	15,896,046	0	341,234	341,234	266,856	03/23/2050
254687-FX-9	WALT DISNEY CO		04/13/2022	GOLDMAN SACHS & CO.		9,206,400	10,000,000	9,993,200	9,994,774	0	152	0	152	0	9,994,926	0	(788,526)	(788,526)	202,431	01/13/2031
254687-FZ-4	WALT DISNEY CO		04/07/2022	GOLDMAN SACHS & CO.		4,715,400	5,000,000	4,993,200	4,993,745	0	34	0	34	0	4,993,780	0	(278,380)	(278,380)	134,000	01/13/2051
254687-GA-8	WALT DISNEY CO		04/22/2022	Various		8,043,910	9,000,000	9,511,850	9,501,347	0	(2,180)	0	(2,180)	0	9,499,167	0	(1,455,257)	(1,455,257)	148,411	05/13/2060
25470D-AH-2	DISCOVERY COMMUNICATIONS LLC		12/22/2022	Call @ 100.00		5,000,000	5,000,000	4,770,700	4,986,185	0	36,119	0	36,119	0	5,000,000	0	0	0	199,063	04/01/2023
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC		04/13/2022	GOLDMAN SACHS & CO.		6,418,425	6,500,000	7,149,480	7,084,918	0	(26,966)	0	(26,966)	0	7,057,952	0	(639,527)	(639,527)	148,344	03/20/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC		10/20/2022	MORGAN STANLEY & CO. LLC		1,222,060	1,750,000	2,145,264	2,143,226	0	(7,650)	0	(7,650)	0	2,135,576	0	(913,516)	(913,516)	99,594	09/20/2047
25470D-BE-8	DISCOVERY COMMUNICATIONS LLC		06/15/2022	Various		16,144,906	16,650,000	16,451,304	16,576,815	0	10,471	0	10,471	0	16,583,847	0	(438,942)	(438,942)	331,864	06/15/2025
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC		04/13/2022	GOLDMAN SACHS & CO.		16,252,830	16,500,000	18,188,115	17,876,078	0	(51,770)	0	(51,770)	0	17,824,308	0	(1,571,478)	(1,571,478)	289,266	05/15/2029
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC		02/15/2022	DEUTSCHE BANK SECURITIES INC.		4,125,244	4,020,000	4,010,853	4,011,074	0	20	0	20	0	4,011,094	0	114,150	114,150	47,771	05/15/2050
25470X-AJ-4	DISH DBS CORP		07/15/2022	Maturity @ 100.00		1,016,000	1,016,000	1,019,714	1,016,273	0	(273)	0	(273)	0	1,016,000	0	0	0	59,690	07/15/2022
25470X-AY-1	DISH DBS CORP		06/24/2022	Various		546,014	624,000	650,810	645,374	0	(479)	0	(479)	0	644,895	0	(98,881)	(98,881)	41,194	07/01/2026
25470X-BB-0	DISH DBS CORP		04/25/2022	Various		195,616	199,000	212,681	210,727	0	(193)	0	(193)	0	210,534	0	(14,918)	(14,918)	8,341	07/01/2028
25470X-BE-4	DISH DBS CORP		04/25/2022	JEFFERIES & COMPANY		52,511	57,000	54,720	0	0	93	0	93	0	54,813	0	(2,302)	(2,302)	1,255	12/01/2026
25470X-BF-1	DISH DBS CORP		04/25/2022	JEFFERIES & COMPANY		36,250	40,000	38,900	0	0	35	0	35	0	38,935	0	(2,685)	(2,685)	965	12/01/2028
25512@-AA-4	DIVERSIFIED ABS PHASE IV LLC - ABS		12/28/2022	Paydown		11,285,847	9,480,621	9,480,621	0	0	(179,697)	0	(179,697)	0	11,285,847	0	0	0	0	03/02/2037
25512D-AA-7	NT 4a2 - ABS		12/28/2022	Paydown		9,526,379	7,832,327	7,832,327	0	0	(3,500)	0	(3,500)	0	9,526,379	0	0	0	0	05/28/2039
25525P-AA-5	DIVERSIFIED HEALTHCARE TRUST		08/18/2022	Various		4,404,075	4,195,000	4,195,000	4,195,000	0	58,500	0	58,500	0	4,253,500	0	150,575	150,575	151,159	06/15/2025
25525P-AB-3	DIVERSIFIED HEALTHCARE TRUST		11/02/2022	Various		1,038,863	1,195,000	1,187,020	1,187,435	0	16	0	16	0	1,187,451	0	(148,588)	(148,588)	30,410	03/01/2031
25588Z-AA-0	DKT FINANCE APS	C	03/08/2022	Various		4,709,228	4,710,000	4,761,088	4,724,028	0	(4,194)	0	(4,194)	0	4,719,834	0	(10,607)	(10,607)	91,558	06/17/2023
25654#-AA-0	DODGER TICKETS LLC - ABS		03/31/2022	Paydown		1,718,882	1,718,882	1,718,882	1,771,917	0	(53,036)	0	(53,036)	0	1,718,882	0	0	0	97,289	03/31/2030
25654#-AB-8	DODGER TICKETS LLC - ABS		03/31/2022	Paydown		1,223,475	1,223,477	1,223,477	1,324,028	0	(100,553)	0	(100,553)	0	1,223,475	0	0	0	8,257	03/31/2032
25702@-AA-4	DOMAIN MEDIA, LLC - ABS		12/12/2022	Paydown		4,690,381	4,627,470	250,609	855,689	0	3,865,686	30,994	3,834,692	0	4,690,381	0	0	0	0	03/10/2024
25702@-AB-2	DOMAIN MEDIA, LLC - ABS		12/12/2022	Paydown		4,273,969	4,208,628	225,624	898,731	0	3,375,593	355	3,375,238	0	4,273,969	0	0	0	0	03/10/2024
25746U-CZ-0	DOMINION ENERGY INC		04/20/2022	WELLS FARGO SECURITIES, LLC		4,988,300	5,000,000	5,227,100	5,216,480	0	(1,330)	0	(1,330)	0	5,215,150	0	(226,850)	(226,850)	138,639	03/15/2049
25755T-AE-0	DPABS 2015-1 A2 - RMBS		10/25/2022	Paydown		712,630	712,630	712,630	712,630	0	0	0	0	0	712,630	0	0	0	18,529	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS		10/25/2022	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,287	07/25/2047
25755T-AP-5	DPABS 2021-1 A11 - RMBS		10/25/2022	Paydown		1,434,953	348,000	348,000	1,427,411	0	7,543	0	7,543	0	1,434,953	0	0	0	0	04/25/2051
260543-CR-2	DOW CHEMICAL CO		04/07/2022	Adjustment		14,996,710	15,000,000	14,989,050	14,995,999	0	730	0	730	0	14,996,710	0	0	0	293,688	11/30/2048
260543-DD-2	DOW CHEMICAL CO		02/16/2022	CITIGROUP GLOBAL MARKETS INC.		6,801,733	7,250,000	7,837,908	7,824,965	0	(1,670)	0	(1,670)	0	7,823,295	0	(1,021,563)	(1,021,563)	67,425	11/15/2050
26054C-BR-3	DOW CAPITAL LTD		06/01/2022	Maturity @ 100.00		31,500,000	31,500,000	35,811,475	31,661,480	0	(161,480)	0	(161,480)	0	31,500,000	0	0	0	1,360,800	06/01/2022
26078J-AE-0	DUPONT DE NEMOURS INC		03/10/2022	Direct		11,584,600	10,000,000	11,284,100	11,158,738	0	(9,228)	0	(9,228)	0	11,149,510	0	435,090	435,090	169,913	11/15/2038
26078J-AF-7	DUPONT DE NEMOURS INC		12/12/2022	Various		26,642,530	24,000,000	24,000,000	24,000,000	0	0	0	0	0	24,000,000	0	2,642,530	2,642,530	849,428	11/15/2048
26138E-AJ-8	KEURIG DR PEPPER INC		01/24/2022	Call @ 100.00		17,674,250	11,000,000	11,527,457	11,414,213	0	(414,213)	0	(414,213)	0	11,000,000	0	0	0	6,863,190	05/01/2038
26151A-AA-7	DRAX FINCO PLC	C	01/06/2022	J.P. MORGAN SECURITIES LLC		518,650	506,000	513,590	511,001	0	(176)	0	(176)	0	510,825	0	7,825	7,825	6,425	11/01/2025
26244M-AS-1	DRSLF 45 CR - CDO		10/17/2022	Paydown		109,556	0	0	0	0	0	0	0	0	109,556	0	0	0	0	10/15/2030
26245E-AE-9	DRSLF 47 D - CDO	C	10/17/2022	Paydown		44,764	0	0	44,764	0	0	0	0	0	44,764	0	0	0	0	04/15/2028
26245E-AQ-2	DRSLF 47 CR - CDO	C	10/17/2022	Various		93,006	0	0	93,006	0	0	0	0	0	93,006	0	0	0	0	04/17/2028
26245J-AC-2	DRSLF 80 A1 - CDO	C	02/17/2022	Paydown		3,850,000	3,850,000	3,788,400	3,844,526	0	5,474	0	5,474	0	3,850,000	0	0	0	19,162	01/17/2033
263901-AD-2	DUKE ENERGY INDIANA LLC		04/11/2022	MESIROW FINANCIAL		4,706,500	5,000,000	4,990,700	4,992,821	0	63	0	63	0	4,992,885	0	(286,385)	(286,385)	120,750	03/15/2042
264407-AA-5	DUKEF 6 A1S - CDO		08/18/2022	Various		10,637,982	93,575,582	14,200,620	7,795,891	0	1,291,388	0	1,291,388	0	9,087,279	0	1,550,704	1,550,704	0	04/08/2039
26441C-AN-5	DUKE ENERGY CORP		04/12/2022	RBC CAPITAL MARKETS, LLC		7,450,909	7,355,000	7,830,733	7,478,701	0	(18,260)	0	(18,260)	0	7,473,696	0	(22,787)	(22,787)	137,140	04/15/2024
26441C-AS-4	DUKE ENERGY CORP		04/12/2022	DEUTSCHE BANK SECURITIES INC.		14,425,800	15,000,000	15,055,450	15,027,138	0	(1,380)	0	(1,380)	0	15,025,870	0	(600,070)	(600,070)	246,229	09/01/2026
26441C-AT-2	DUKE ENERGY CORP		05/19/2022	Various		8,498,527	10,100,000	10,197,604	10,193,721	0	(350)	0	(350)	0	10,193,371	0	(1,694,844)	(1,694,844)	251,083	09/01/2046
26441C-BF-1	DUKE ENERGY CORP		10/11/2022	Adjustment		0	0	0	(89)	0	89	0	89	0	0	0	0	0	29,400	06/15/2049
26441Y-AY-3	DUKE REALTY LIMITED PARTNERSHIP		02/14/2022	Direct		768,258	720,000	707,026	715,380	0	4,620	0	4,620	0	720,000	0	0	0	53,658	12/01/2024
26441Y-BD-8	DUKE REALTY LIMITED PARTNERSHIP		10/06/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(15,000)	03/01/2050
26442C-AH-7	DUKE ENERGY CAROLINAS LLC		08/09/2022	GOLDMAN SACHS & CO.		5,435,350	5,000,000	4,978,650	4,984,733	0	313	0	313	0	4,985,046	0	450,304	450,304	262,056	02/15/2040
26442T-AD-9	DUKE UNIVERSITY		09/22/2022	J.P. MORGAN SECURITIES LLC		2,869,965	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	(630,035)	(630,035)	110,410	10/01/2038
26443T-AA-4	DUKE ENERGY INDIANA LLC		08/10/2022	JEFFERIES & COMPANY		4,388,750	5,000,000	4,986,550	4,988,242	0	183	0	183	0	4,988,425	0	(599,675)	(599,675)	139,063	05/15/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26483E-AJ-9	DUN & BRADSTREET CORP		01/18/2022	Call @ 100.00		2,069,273	1,992,000	2,093,345	2,064,250	0	(72,250)	0	(72,250)	0	1,992,000	0	0	0	135,476	08/15/2026
26483E-AL-4	DUN & BRADSTREET CORP		04/25/2022	Various		850,995	850,000	857,363	857,337	0	(82)	0	(82)	0	857,255	0	(6,260)	(6,260)	4,486	12/15/2029
26545Q-AQ-2	DUNHL 1 ANV - CDO		08/18/2022	Various		6,930,289	7,824,188	2,675,155	2,609,240	0	426,569	0	426,569	0	3,035,809	0	3,894,480	3,894,480	0	01/04/2041
268270-AD-7	ENGIE ENERGIA CHILE SA	C	03/16/2022	GOLDMAN SACHS EM		776,250	750,000	745,913	748,592	0	89	0	89	0	748,682	0	27,568	27,568	21,469	01/29/2025
26884A-BE-2	ERP OPERATING LP		12/13/2022	Adjustment		0	0	0	(328)	0	328	0	328	0	0	0	0	0	157,500	06/01/2045
26884L-AL-3	EQT CORP		03/28/2022	Various		475,284	454,000	456,488	456,235	0	(62)	0	(62)	0	456,173	0	19,111	19,111	15,113	01/15/2029
26884L-AN-9	EQT CORP		03/28/2022	Various		272,525	283,000	285,412	285,295	0	(55)	0	(55)	0	285,240	0	(12,715)	(12,715)	3,404	05/15/2031
26884T-AH-5	ERAC USA FINANCE LLC		04/20/2022	PNC CAPITAL MARKETS LLC		5,024,504	5,000,000	4,783,200	4,978,439	0	8,291	0	8,291	0	4,986,730	0	37,773	37,773	77,092	10/15/2022
26884T-AL-6	ERAC USA FINANCE LLC		05/10/2022	Various		15,114,700	15,000,000	15,163,350	15,056,355	0	(6,637)	0	(6,637)	0	15,050,216	0	64,484	64,484	273,243	11/15/2024
26885B-AB-6	EQM MIDSTREAM PARTNERS LP		02/22/2022	MORGAN STANLEY & CO. LLC		34,470	36,000	20,871	23,644	0	268	0	268	0	23,912	0	10,558	10,558	342	12/01/2026
26885B-AH-3	EQM MIDSTREAM PARTNERS LP		04/25/2022	Various		952,980	867,000	937,485	927,574	0	(922)	0	(922)	0	926,652	0	26,328	26,328	32,811	07/01/2027
26885B-AK-6	EQM MIDSTREAM PARTNERS LP		04/25/2022	Various		977,071	1,012,000	1,012,000	1,012,000	0	0	0	0	0	1,012,000	0	(34,929)	(34,929)	26,085	01/15/2029
26986*-AA-1	EAGLE SOLAR, LLC		12/31/2022	Paydown		3,361,420	3,361,420	3,361,420	3,361,420	0	0	0	0	0	3,361,420	0	0	0	164,083	12/31/2042
277432-AL-4	EASTMAN CHEMICAL CO		02/15/2022	WELLS FARGO SECURITIES, LLC		4,112,474	3,730,000	3,998,995	3,947,582	0	(876)	0	(876)	0	3,946,706	0	165,768	165,768	82,557	09/01/2042
278058-AM-4	EATON CORP	C	08/15/2022	Maturity @ 100.00		3,450,000	3,450,000	3,555,881	3,456,400	0	(6,400)	0	(6,400)	0	3,450,000	0	0	0	279,450	08/15/2022
278265-AD-5	MORGAN STANLEY		04/20/2022	TD SECURITIES (USA) LLC		5,049,750	5,000,000	4,958,700	4,992,757	0	1,495	0	1,495	0	4,994,252	0	55,498	55,498	63,941	06/15/2023
278265-AE-3	MORGAN STANLEY		06/10/2022	Various		13,180,860	13,750,000	13,699,400	13,722,617	0	2,553	0	2,553	0	13,724,131	0	(543,271)	(543,271)	297,403	04/06/2027
27829P-AQ-9	EATON 2020-2 DR - CDO	C	10/17/2022	Paydown		150,042	0	0	150,042	0	0	0	0	0	150,042	0	0	0	0	01/16/2035
27829P-AS-5	EATON 2020-2 CR - CDO	C	10/17/2022	Paydown		194,149	0	0	194,149	0	0	0	0	0	194,149	0	0	0	0	01/15/2035
27830B-BS-2	EATON 2013-1 BRR - CDO		10/17/2022	Paydown		60,742	0	0	60,742	0	0	0	0	0	60,742	0	0	0	0	01/15/2034
278642-AE-3	EBAY INC		04/15/2022	Call @ 100.00		7,125,000	7,125,000	7,066,459	7,116,775	0	8,225	0	8,225	0	7,125,000	0	0	0	138,938	07/15/2022
278865-AV-2	ECOLAB INC		04/12/2022	JEFFERIES & COMPANY		9,764,600	10,000,000	9,968,500	9,984,597	0	1,139	0	1,139	0	9,985,080	0	(220,480)	(220,480)	122,250	11/01/2026
278865-BG-4	ECOLAB INC		12/12/2022	Adjustment		4,368,748	4,780,000	4,355,420	4,364,064	0	8,873	0	8,873	0	4,368,748	0	0	0	127,782	08/15/2050
278865-BJ-8	ECOLAB INC		12/12/2022	Adjustment		11,066,780	11,220,000	11,063,049	11,065,030	0	2,631	0	2,631	0	11,066,780	0	0	0	385,184	08/18/2055
28000X-AA-6	EDGE 221 A2 - ABS		12/25/2022	Paydown		4,809,468	900,000	875,360	0	0	14,178	0	14,178	0	4,809,468	0	0	0	0	03/25/2052
28621U-AA-1	SR SECD BD		10/07/2022	Paydown		1,008,879	1,008,514	1,008,514	1,008,879	0	0	0	0	0	1,008,879	0	0	0	36,933	12/31/2032
29002U-AG-5	ELM16 16 D - CDO	C	10/20/2022	Paydown		168,460	0	0	168,460	0	0	0	0	0	168,460	0	0	0	0	04/20/2034
290408-AB-9	ELWOOD ENERGY LLC		07/05/2022	Paydown		681,100	681,100	681,100	681,100	0	0	0	0	0	681,100	0	0	0	29,421	07/05/2026
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV	C	02/22/2022	MORGAN STANLEY EM		1,272,500	1,250,000	1,258,750	1,254,835	0	(193)	0	(193)	0	1,254,642	0	17,858	17,858	12,099	06/15/2025
29082H-AB-8	EMBRAER NETHERLANDS FINANCE BV	C	06/01/2022	MORGAN STANLEY EM		2,465,000	2,500,000	2,665,625	2,651,769	0	(11,441)	0	(11,441)	0	2,640,328	0	(175,328)	(175,328)	113,250	02/01/2027
29082H-AC-6	EMBRAER NETHERLANDS FINANCE BV	C	06/01/2022	Various		3,640,313	3,500,000	3,490,550	3,491,496	0	379	0	379	0	3,491,876	0	148,437	148,437	191,222	01/17/2028
29089Q-AC-9	EMERGENT BIOSOLUTIONS INC		11/02/2022	Various		3,746,407	4,168,000	4,124,072	4,125,470	0	449	0	449	0	4,125,919	0	(379,512)	(379,512)	84,898	08/15/2028
29103D-AM-8	EMERA US FINANCE LP		09/09/2022	JEFFERIES & COMPANY		12,672,594	11,490,000	13,916,614	13,891,065	0	(43,215)	0	(43,215)	0	13,847,850	0	(1,175,257)	(1,175,257)	385,273	06/15/2046
29245V-AA-3	EMPRESA NACIONAL DE TELECOMUNICACIONES S	C	10/30/2022	Paydown		718,667	718,667	756,725	725,278	0	(6,611)	0	(6,611)	0	718,667	0	0	0	17,518	10/30/2024
29245V-AB-1	EMPRESA NACIONAL DE TELECOMUNICACIONES S	C	05/24/2022	GOLDMAN SACHS EM		8,893,500	9,000,000	8,779,193	8,888,050	0	10,759	0	10,759	0	8,888,402	0	5,098	5,098	334,004	08/01/2026
29248H-AB-9	EMPOWER FINANCE 2020 LP		01/07/2022	Various		18,770,901	20,000,000	20,015,000	20,013,383	0	(15)	0	(15)	0	20,013,367	0	(1,242,466)	(1,242,466)	111,829	03/17/2031
29250N-AJ-4	ENBRIDGE INC	C	12/12/2022	Adjustment		14,940,107	15,000,000	14,923,950	14,938,994	0	2,386	0	2,386	0	14,940,107	0	0	0	678,750	06/10/2044
29252B-AA-7	ENBRIDGE PIPELINES (SOUTHERN LIGHTS) LLC	C	12/30/2022	Paydown		4,541,775	4,579,800	4,591,707	4,588,590	0	(46,815)	0	(46,815)	0	4,541,775	0	0	0	190,984	06/30/2040
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP		04/25/2022	Various		1,764,010	1,694,000	1,767,681	1,763,261	0	(3,769)	0	(3,769)	0	1,759,491	0	4,519	4,519	117,123	01/30/2028
29261A-AB-6	ENCOMPASS HEALTH CORP		04/25/2022	Various		1,043,198	1,104,000	1,104,930	1,104,730	0	7	0	7	0	1,104,738	0	(61,540)	(61,540)	138,940	02/01/2030
29261A-AE-0	ENCOMPASS HEALTH CORP		04/25/2022	Various		239,492	240,000	255,300	253,685	0	(127)	0	(127)	0	253,559	0	(14,067)	(14,067)	19,103	04/01/2031
29266M-AF-6	IBERDROLA INTERNATIONAL BV		10/24/2022	JANE STREET EXECUTION SERVICES LLC		2,987,701	3,065,000	3,343,554	3,268,771	0	(7,394)	0	(7,394)	0	3,261,377	0	(273,676)	(273,676)	264,931	07/15/2036
29272W-AD-1	ENERGIZER HOLDINGS INC		04/25/2022	Various		150,615	159,000	159,000	159,000	0	0	0	0	0	159,000	0	(8,385)	(8,385)	2,244	03/31/2029
29273D-AB-6	ENDO DAC	C	12/01/2022	Various		2,073,758	8,925,000	8,526,216	8,602,523	0	28,983	0	28,983	0	8,622,056	0	(6,548,299)	(6,548,299)	493,740	07/31/2027
29273D-AC-4	ENDO DAC	C	06/03/2022	Various		4,373,300	12,792,000	10,281,520	10,580,189	0	80,315	0	80,315	0	10,660,504	0	(6,287,204)	(6,287,204)	254,030	06/30/2028
29273R-AS-8	ENERGY TRANSFER LP		05/10/2022	JEFFERIES & COMPANY		11,021,670	11,000,000	11,016,560	11,001,837	0	(863)	0	(863)	0	11,000,975	0	20,695	20,695	309,100	02/01/2023
29280B-AA-3	ENDO LUXEMBOURG FINANCE COMPANY I SARL	C	11/29/2022	Various		2,373,673	2,979,000	2,954,619	2,958,011	0	1,922	0	1,922	0	2,958,011	0	(584,338)	(584,338)	179,705	04/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29287T-AA-7	ENGIE ENERGIA CHILE SA	C	12/13/2022	Adjustment		0	0	0	(317)	0	317	0	317	0	0	0	0	0	8,500	01/28/2030
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		08/18/2022	Call @ 100.00		11,826,000	11,826,000	11,599,359	11,763,475	0	62,525	0	62,525	0	11,826,000	0	0	0	289,158	06/01/2025
29355X-AG-2	ENPRO INDUSTRIES INC		04/25/2022	Various		1,189,031	1,145,000	1,150,370	1,148,085	0	(78)	0	(78)	0	1,148,007	0	41,024	41,024	19,334	10/15/2026
29364G-AL-7	ENTERGY CORP		04/13/2022	GOLDMAN SACHS & CO.		9,085,800	10,000,000	9,921,700	9,933,228	0	2,064	0	2,064	0	9,935,292	0	(849,492)	(849,492)	95,667	06/15/2030
29365T-AJ-3	ENTERGY TEXAS INC		12/12/2022	CITIGROUP GLOBAL MARKETS INC.		14,723,889	15,050,000	15,871,037	15,830,696	0	(14,181)	0	(14,181)	0	15,823,340	0	(1,099,450)	(1,099,450)	590,838	09/30/2049
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING LLC		04/19/2022	MORGAN STANLEY & CO. LLC		27,533	25,000	31,280	30,053	0	(52)	0	(52)	0	30,001	0	(2,468)	(2,468)	1,074	02/01/2041
29379V-AU-7	ENTERPRISE PRODUCTS OPERATING LLC		02/15/2022	Maturity @ 100.00		4,800,000	4,800,000	4,789,920	4,799,862	0	138	0	138	0	4,800,000	0	0	0	97,200	02/15/2022
29379V-AW-3	ENTERPRISE PRODUCTS OPERATING LLC		04/19/2022	MORGAN STANLEY & CO. LLC		4,863,600	5,000,000	5,155,666	5,126,632	0	(1,168)	0	(1,168)	0	5,125,464	0	(261,864)	(261,864)	165,708	08/15/2042
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC		12/13/2022	Adjustment		0	0	0	(15)	0	15	0	15	0	0	0	0	0	0	02/15/2043
29379V-BF-9	ENTERPRISE PRODUCTS OPERATING LLC		02/15/2022	DEUTSCHE BANK SECURITIES INC.		3,347,040	3,000,000	2,874,690	2,882,790	0	178	0	178	0	2,882,968	0	464,072	464,072	50,325	10/15/2054
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC		05/10/2022	DEUTSCHE BANK SECURITIES INC.		2,310,925	2,500,000	2,656,825	2,644,184	0	(6,551)	0	(6,551)	0	2,637,633	0	(326,708)	(326,708)	61,198	07/31/2029
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC		02/15/2022	MORGAN STANLEY & CO. LLC		1,294,868	1,500,000	1,488,495	1,488,806	0	27	0	27	0	1,488,833	0	(193,965)	(193,965)	24,067	02/15/2052
29441W-AC-9	EQUATE PETROCHEMICAL BV	C	10/04/2022	Adjustment		0	0	0	(1,766)	0	1,766	0	1,766	0	0	0	0	0	42,500	11/03/2026
29444U-BS-4	EQUINIX INC		07/26/2022	Direct		2,924,334	2,940,000	2,922,478	2,923,442	0	892	0	892	0	2,924,334	0	0	0	51,246	05/15/2031
29477H-AA-3	EQVA 1997-A A - RMBS		11/27/2022	Paydown		12,982	0	0	(30,864)	0	43,846	0	43,846	0	12,982	0	0	0	0	07/27/2028
29478J-AL-4	EQUS 21EQAZ D - CMBS		12/15/2022	Paydown		195,733	437	406	0	0	5	0	5	0	195,733	0	0	0	1	10/15/2038
294829-AA-4	TELEFONAKTIEBOLAGET LM ERICSSON	C	01/06/2022	J.P. MORGAN SECURITIES LLC		6,575,660	6,500,000	6,568,125	6,503,101	0	(208)	0	(208)	0	6,502,893	0	72,767	72,767	40,964	05/15/2022
29646A-AA-4	ESKOM HOLDINGS SOC LTD	C	03/08/2022	GOLDMAN SACHS & CO		4,918,750	5,000,000	5,150,000	5,066,906	0	(7,486)	0	(7,486)	0	5,059,420	0	(140,670)	(140,670)	200,625	08/06/2023
29646A-AB-2	ESKOM HOLDINGS SOC LTD	C	03/08/2022	GOLDMAN SACHS & CO		5,280,000	5,500,000	5,695,000	5,627,270	0	(6,941)	0	(6,941)	0	5,620,329	0	(340,329)	(340,329)	227,505	02/11/2025
29717P-AQ-0	ESSEX PORTFOLIO LP		06/08/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		779,632	800,000	799,792	799,943	0	5	0	5	0	799,948	0	(20,316)	(20,316)	17,625	04/15/2026
29717P-AS-6	ESSEX PORTFOLIO LP		12/12/2022	Direct		14,947,694	15,000,000	14,938,650	14,947,330	0	364	0	364	0	14,947,694	0	0	0	163,125	03/15/2048
29736R-AF-7	ESTEE LAUDER COMPANIES INC		12/13/2022	Adjustment		0	0	0	(79)	0	79	0	79	0	0	0	0	0	0	08/15/2042
30161M-AL-7	CONSTELLATION ENERGY GENERATION LLC		03/17/2022	Call @ 100.00		1,000,000	1,000,000	1,036,417	1,001,223	0	(1,223)	0	(1,223)	0	1,000,000	0	0	0	10,861	06/15/2022
30161N-AS-0	EXELON CORP		10/11/2022	Adjustment		0	0	0	10,361	0	(10,361)	0	(10,361)	0	0	0	0	0	117,300	06/15/2045
30231G-AJ-1	EXXON MOBIL CORP		01/06/2022	Call @ 100.00		1,089,000	1,089,000	1,072,730	1,088,539	0	461	0	461	0	1,089,000	0	0	0	8,701	03/06/2022
30231G-BG-6	EXXON MOBIL CORP		12/12/2022	Adjustment		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	1,064,923	03/19/2050
30231G-BM-3	EXXON MOBIL CORP		04/22/2022	MORGAN STANLEY & CO. LLC		10,303,800	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	(1,696,200)	(1,696,200)	219,777	04/15/2051
302491-AV-7	FMC CORP		12/12/2022	Adjustment		2,372,053	1,940,000	2,386,375	2,373,830	0	(9,726)	0	(9,726)	0	2,372,053	0	0	0	104,518	10/01/2049
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LTD	C	04/25/2022	JEFFERIES & COMPANY		154,050	156,000	156,000	0	0	0	0	0	0	156,000	0	(1,950)	(1,950)	425	04/15/2032
30253M-AR-3	FNT 2001-2 1B1 - CMO/RMBS		12/01/2022	Paydown		59,953	59,953	59,185	59,468	0	485	0	485	0	59,953	0	0	0	1,558	07/21/2031
30253M-AS-1	FNT 2001-2 1B2 - CMO/RMBS		12/01/2022	Paydown		34,257	34,257	33,069	32,397	0	1,860	0	1,860	0	34,257	0	0	0	894	07/21/2031
30260L-AA-3	FEL ENERGY VI SARL	C	12/01/2022	Paydown		179,797	179,797	185,773	185,435	0	(5,638)	0	(5,638)	0	179,797	0	0	0	6,020	12/01/2040
30295#-AA-5	FMR LLC		12/31/2022	Paydown		1,699,873	1,699,908	1,699,908	1,699,908	0	(35)	0	(35)	0	1,699,873	0	0	0	21,093	04/30/2040
30306V-A#-6	SR SECD NT		12/31/2022	Paydown		2,719,488	2,719,488	2,719,488	2,719,488	0	0	0	0	0	2,719,488	0	0	0	103,708	06/30/2039
31331F-BA-8	FEDERAL EXPRESS CORPORATION PASS THROUGH		01/20/2022	Paydown		130,669	130,669	142,092	131,676	0	(1,006)	0	(1,006)	0	130,669	0	0	0	4,998	07/15/2024
313747-AV-9	FEDERAL REALTY OP LP		09/09/2022	Direct		2,689,711	2,750,000	2,683,846	2,688,655	0	1,055	0	1,055	0	2,689,711	0	0	0	95,563	12/01/2044
31428X-AU-0	FEDEX CORP		04/21/2022	MORGAN STANLEY & CO. LLC		1,766,100	2,000,000	1,994,840	1,995,859	0	38	0	38	0	1,995,898	0	(229,798)	(229,798)	43,278	04/15/2043
31428X-BE-5	FEDEX CORP		09/09/2022	Adjustment		11,904,298	12,000,000	11,889,480	11,903,486	0	1,516	0	1,516	0	11,904,298	0	0	0	305,056	11/15/2045
31428X-BF-2	FEDEX CORP		04/27/2022	Various		19,875,100	20,000,000	20,413,900	20,187,654	0	(14,104)	0	(14,104)	0	20,173,550	0	(298,450)	(298,450)	365,625	04/01/2026
31428X-BG-0	FEDEX CORP		05/19/2022	CITIGROUP GLOBAL MARKETS INC.		9,055,900	10,000,000	9,956,100	9,961,324	0	344	0	344	0	9,961,668	0	(905,768)	(905,768)	293,222	04/01/2046
31572Y-AA-6	EFMT 222 A1 - CMO/RMBS		12/25/2022	Paydown		20,131	20,131	19,431	0	0	700	0	700	0	20,131	0	0	0	0	04/25/2067
31574E-AA-8	FIDEICOMISO PA PACIFICO TRES	C	01/15/2022	Paydown		1,071,360	1,071,360	1,050,940	1,052,744	0	18,616	0	18,616	0	1,071,360	0	0	0	0	01/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31659E-AC-2	FMIC 2006-2 2A2 - RMBS		12/27/2022	Paydown		3,392,268	3,196,555	1,410,562	3,308,923	0	155,136	71,790	83,346	0	3,392,268	0	0	0	0	07/25/2036
316773-CP-3	FIFTH THIRD BANCORP		05/10/2022	KEYBANC CORPORATE MARKETS INC.		3,038,400	3,000,000	3,112,290	3,034,448	0	(6,136)	0	(6,136)	0	3,028,311	0	10,089	10,089	106,067	01/16/2024
31677A-AB-0	FIFTH THIRD BANK NA (OHIO)		06/15/2022	STIFEL NICOLAUS		19,291,000	20,000,000	19,980,200	19,991,250	0	886	0	886	0	19,992,136	0	(701,136)	(701,136)	581,778	03/15/2026
31772D-AD-4	QNB FINANSBANK AS	C	11/01/2022	Adjustment		0	0	0	(221)	0	221	0	221	0	0	0	0	0	34,375	09/07/2024
32027E-AF-8	FFML 2006-FF5 2A4 - RMBS		12/27/2022	Various		121,262	0	0	121,262	0	0	0	0	0	121,262	0	0	0	0	04/25/2036
32027N-GD-7	FFML 2004-FF1 M2 - RMBS		12/27/2022	Paydown		43,276	43,276	39,165	35,890	0	4,152	(3,234)	7,386	0	43,276	0	0	0	506	11/25/2034
320516-AA-5	FHAMS 2006-AA3 A1 - CMO/RMBS		12/01/2022	Paydown		1,279,557	1,148,826	900,431	1,289,798	0	(10,241)	0	(10,241)	0	1,279,557	0	0	0	0	06/25/2036
32051G-HP-3	FHAMS 2005-AA2 B1 - CMO/RMBS		12/01/2022	Paydown		2,108	0	0	4,131	0	(2,023)	0	(2,023)	0	2,108	0	0	0	0	04/25/2035
32051G-J4-8	FHASI 2005-AR6 21A - CMO/RMBS		12/01/2022	Paydown		331,535	295,747	226,523	331,796	0	(261)	0	(261)	0	331,535	0	0	0	0	01/25/2036
32051G-J5-5	FHASI 2005-AR6 21B - CMO/RMBS		12/01/2022	Paydown		412,491	367,965	282,343	414,926	0	(2,435)	0	(2,435)	0	412,491	0	0	0	0	01/25/2036
32051G-J8-9	FHASI 2005-AR6 4A1 - CMO/RMBS		12/01/2022	Paydown		125,163	119,853	976,108	124,072	0	1,091	0	1,091	0	125,163	0	0	0	0	02/25/2036
32051G-LQ-6	FHAMS 2005-AA3 1A1 - CMO/RMBS		12/01/2022	Paydown		335,045	302,111	239,973	332,666	0	2,379	0	2,379	0	335,045	0	0	0	0	05/25/2035
32051G-PM-1	FHAMS 2005-AA5 2A1 - CMO/RMBS		12/01/2022	Paydown		266,356	234,275	224,295	270,365	0	(4,009)	0	(4,009)	0	266,356	0	0	0	0	07/25/2035
32051G-PW-9	FHAMS 2005-AA6 1A1 - CMO/RMBS		12/01/2022	Paydown		355,470	445,475	382,309	352,534	0	5,786	2,850	2,936	0	355,470	0	0	0	0	08/25/2035
32051G-QP-3	FHASI 2005-AR3 4A1 - CMO/RMBS		12/01/2022	Paydown		75,635	75,636	71,721	72,224	0	3,412	0	3,412	0	75,635	0	0	0	1,125	08/25/2035
32051G-TH-8	FHAMS 2005-FA6 A8 - CMO/RMBS		12/25/2022	Paydown		412,210	367,054	267,807	410,359	0	1,851	0	1,851	0	412,210	0	0	0	0	09/25/2035
32051G-TX-3	FHASI 2005-AR4 2A1 - CMO/RMBS		12/01/2022	Paydown		302,117	268,408	239,108	294,805	0	7,312	0	7,312	0	302,117	0	0	0	0	10/25/2035
32051G-W7-6	FHAMS 2006-AA2 2A1 - CMO/RMBS		12/01/2022	Paydown		587,365	523,201	368,841	580,148	0	7,217	0	7,217	0	587,365	0	0	0	0	05/25/2036
32051G-XF-7	FHAMS 2005-AA9 3A1 - CMO/RMBS		12/01/2022	Paydown		762,674	710,227	543,315	714,059	0	48,615	0	48,615	0	762,674	0	0	0	0	11/25/2035
32052F-AJ-5	FHAMS 2006-FA6 2A2 - CMO/RMBS		12/01/2022	Paydown		221,816	133,757	71,116	220,855	0	960	0	960	0	221,816	0	0	0	0	11/25/2036
32052U-AK-9	FHASI 2006-4 A10 - CMO/RMBS		12/01/2022	Paydown		47,946	39,613	74,084	47,418	0	528	0	528	0	47,946	0	0	0	0	02/25/2037
32053A-AB-2	FHASI 2006-AR4 1A2 - CMO/RMBS		12/01/2022	Paydown		272,110	239,416	180,714	260,139	0	11,971	0	11,971	0	272,110	0	0	0	0	01/25/2037
32055G-AE-1	FHASI 2007-AR2 2A1 - CMO/RMBS		12/01/2022	Paydown		66,094	33,588	84,503	23,129	0	42,966	0	42,966	0	66,094	0	0	0	0	07/27/2037
32056C-AG-4	FHASI 2007-4 1A7 - CMO/RMBS		12/01/2022	Paydown		228,146	162,379	101,754	63,051	0	165,094	0	165,094	0	228,146	0	0	0	0	08/25/2037
32056C-AJ-8	FHASI 2007-4 1A9 - CMO/RMBS		12/01/2022	Paydown		116,987	83,264	231,564	115,783	0	1,205	0	1,205	0	116,987	0	0	0	0	08/25/2037
335934-AL-9	FIRST QUANTUM MINERALS LTD	C	11/02/2022	Various		797,854	805,000	831,163	822,408	0	(7,036)	0	(7,036)	0	815,372	0	(17,518)	(17,518)	47,228	04/01/2025
335934-AR-6	FIRST QUANTUM MINERALS LTD	C	11/02/2022	Various		404,430	414,000	435,200	429,368	0	(3,991)	0	(3,991)	0	425,377	0	(20,947)	(20,947)	25,587	03/01/2026
335934-AT-2	FIRST QUANTUM MINERALS LTD	C	01/06/2022	J.P. MORGAN SECURITIES LLC		284,889	267,000	256,988	258,424	0	29	0	29	0	258,454	0	26,435	26,435	4,334	10/15/2027
337358-BD-6	WELLS FARGO & CO		10/24/2022	MARKETAXESS CORPORATION		1,934,260	2,000,000	1,282,070	1,419,958	0	16,132	0	16,132	0	1,436,090	0	498,170	498,170	135,003	10/15/2035
33767P-AE-8	FKH 2022-SFR2 C - RMBS		12/01/2022	Paydown		237,500	0	0	0	0	0	0	0	0	237,500	0	0	0	0	07/19/2039
33767P-AG-3	FKH 2022-SFR2 D - RMBS		12/01/2022	Paydown		237,500	0	0	0	0	0	0	0	0	237,500	0	0	0	0	07/19/2039
33768N-AE-2	FKH 2022-SFR1 C - RMBS		12/01/2022	Paydown		445,696	0	0	0	0	0	0	0	0	445,696	0	0	0	0	05/19/2039
33768N-AG-7	FKH 2022-SFR1 D - RMBS		12/01/2022	Paydown		321,925	0	0	0	0	0	0	0	0	321,925	0	0	0	0	05/19/2039
33768N-AJ-1	FKH 2022-SFR1 E1 - RMBS		12/01/2022	Paydown		31,406	0	0	0	0	0	0	0	0	31,406	0	0	0	0	05/19/2039
33768N-AL-6	FKH 2022-SFR1 E2 - RMBS		12/01/2022	Paydown		5,296	0	0	0	0	0	0	0	0	5,296	0	0	0	0	05/19/2039
337738-AM-0	FISERV INC		07/01/2022	Call @ 100.00		9,795,000	9,795,000	9,711,910	9,787,779	0	7,221	0	7,221	0	9,795,000	0	0	0	257,119	10/01/2022
337738-AU-2	FISERV INC		04/27/2022	DEUTSCHE BANK SECURITIES INC.		4,684,750	5,000,000	5,127,950	5,099,366	0	(3,999)	0	(3,999)	0	5,095,367	0	(410,617)	(410,617)	144,861	07/01/2029
337738-AV-0	FISERV INC		02/18/2022	RBC CAPITAL MARKETS, LLC		1,558,575	1,500,000	1,883,550	1,872,635	0	(1,317)	0	(1,317)	0	1,871,318	0	(312,743)	(312,743)	42,533	07/01/2049
33829T-AA-4	FIVE CORNERS FUNDING TRUST		02/18/2022	CREDIT SUISSE SECURITIES (USA) LLC		2,595,850	2,500,000	2,700,625	2,562,012	0	(4,738)	0	(4,738)	0	2,557,274	0	38,576	38,576	30,074	11/15/2023
33830J-AA-3	GUYS 2017-1 A2 - RMBS		10/25/2022	Paydown		82,500	82,500	82,500	82,500	0	0	0	0	0	82,500	0	0	0	3,321	07/25/2047
33830J-AD-7	GUYS 221 A2 - RMBS		10/25/2022	Paydown		3,318,327	575,000	575,000	575,000	0	16,636	0	16,636	0	3,318,327	0	0	0	0	04/25/2052
33834D-AA-2	FIVE CORNERS FUNDING TRUST II		04/13/2022	GOLDMAN SACHS & CO.		7,064,052	7,660,000	7,660,000	7,660,000	0	0	0	0	0	7,660,000	0	(595,948)	(595,948)	92,782	05/15/2030
33850B-AW-7	FSMT 2017-1 B1 - CMO/RMBS		12/01/2022	Paydown		146,270	146,270	146,521	146,097	0	172	0	172	0	146,270	0	0	0	3,152	03/25/2047
33851L-AK-0	FSMT 2018-4 A10 - CMO/RMBS		12/01/2022	Paydown		3,262,860	3,262,860	3,178,545	3,208,306	0	54,554	0	54,554	0	3,262,860	0	0	0	86,911	07/27/2048
33852E-BJ-7	FSMT 2021-2 B1 - CMO/RMBS		12/01/2022	Paydown		163,503	163,503	165,004	164,951	0	(1,448)	0	(1,448)	0	163,503	0	0	0	2,480	04/25/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
33883J-AU-5	FLAT 19 DR - CDO		11/16/2022	Paydown		17,478	0	0	0	0	0	0	0	0	17,478	0	0	0	0	11/16/2034
33938M-AD-1	FLX 2021-2 A2 - ABS		06/28/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(121,389)	11/27/2051
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		09/30/2022	Paydown		3,590,000	3,590,000	3,590,000	3,590,000	0	0	0	0	0	3,590,000	0	0	0	98,701	03/31/2038
34107@-AA-7	SR NT		08/15/2022	Paydown		2,664,563	2,664,613	2,664,613	2,664,613	0	(50)	0	(50)	0	2,664,563	0	0	0	64,961	08/15/2038
341081-FX-0	FLORIDA POWER & LIGHT CO		04/22/2022	J.P. MORGAN SECURITIES LLC		4,192,050	5,000,000	5,744,850	5,726,159	0	(5,969)	0	(5,969)	0	5,720,190	0	(1,528,140)	(1,528,140)	89,688	10/01/2049
341081-GE-1	FLORIDA POWER & LIGHT CO		10/19/2022	Adjustment		12,395,452	12,400,000	12,394,916	12,395,259	0	478	0	478	0	12,395,452	0	0	0	327,782	12/04/2051
34417M-AB-3	FOCUS 2017-1 A22 - ABS		10/30/2022	Paydown		274,000	274,000	274,000	274,000	0	0	0	0	0	274,000	0	0	0	8,722	04/30/2047
34417R-AB-2	FOCUS 221 A2 - RMBS		10/30/2022	Paydown		1,579,190	150,000	150,000	0	0	6,196	0	6,196	0	1,579,190	0	0	0	0	07/30/2052
345370-CQ-1	FORD MOTOR CO		10/04/2022	Adjustment		0	0	0	(428)	0	428	0	428	0	0	0	0	0	0	01/15/2043
345370-CS-7	FORD MOTOR CO		04/25/2022	JEFFERIES & COMPANY		87,338	102,000	96,645	0	0	12	0	12	0	96,657	0	(9,319)	(9,319)	2,084	12/08/2046
345370-DA-5	FORD MOTOR CO		04/25/2022	Various		492,769	508,000	508,000	508,000	0	0	0	0	0	508,000	0	(15,231)	(15,231)	3,462	02/12/2032
345397-A6-0	FORD MOTOR CREDIT COMPANY LLC		04/05/2022	Various		1,027,952	978,000	1,059,908	1,042,802	0	(2,388)	0	(2,388)	0	1,040,415	0	(12,463)	(12,463)	8,680	06/16/2025
345397-WF-6	FORD MOTOR CREDIT COMPANY LLC		09/20/2022	Maturity @ 100.00		450,000	450,000	423,770	449,353	0	8,029	0	8,029	0	450,000	0	0	0	19,125	09/20/2022
345397-WK-5	FORD MOTOR CREDIT COMPANY LLC		04/25/2022	Various		1,715,669	1,674,000	1,539,511	1,603,406	0	6,778	0	6,778	0	1,610,184	0	105,485	105,485	37,111	08/06/2023
345397-ZX-4	FORD MOTOR CREDIT COMPANY LLC		04/25/2022	Various		1,860,004	1,815,000	1,642,575	1,702,720	0	3,818	0	3,818	0	1,706,538	0	153,466	153,466	20,075	11/01/2024
34620*-AA-7	Forest Sub Series C-3 Senior Secured Not		09/30/2022	Paydown		12,260	12,260	12,260	0	0	91	0	91	0	12,260	0	0	0	0	03/31/2051
34620*-AA-7	Forest Sub Series C-3 Senior Secured Not		12/31/2022	Paydown		15,261	73	73	0	0	100	0	100	0	15,261	0	0	0	0	03/31/2051
34918Q-AS-1	FWIA 2019-1 DR - CDO	C	10/20/2022	Paydown		69,265	0	0	0	0	0	0	0	0	69,265	0	0	0	0	10/20/2032
34988M-AX-4	FOSSM 2011-2 A5 - CMO/RMBS	D	01/18/2022	Paydown		45,000,000	45,000,000	45,000,000	45,000,000	0	0	0	0	0	45,000,000	0	0	0	956,250	10/19/2054
35086#-AA-7	450 REMAINDER PASS-THROUGH TRUST 2013-1		12/10/2022	Paydown		370,206	370,206	370,206	370,208	0	(2)	0	(2)	0	370,206	0	0	0	11,729	09/10/2063
35177P-AX-5	ORANGE SA	C	05/19/2022	Various		5,000,355	4,680,000	5,187,074	5,097,140	0	(4,415)	0	(4,415)	0	5,092,725	0	(92,371)	(92,371)	204,668	01/13/2042
354613-AJ-0	FRANKLIN RESOURCES INC		01/06/2022	BARCLAYS CAPITAL INC.		13,017,349	12,815,000	12,770,442	12,809,795	0	206	0	206	0	12,810,001	0	207,348	207,348	114,623	09/15/2022
35671D-BC-8	FREEPORT-MCMORAN INC		03/03/2022	Adjustment		591,809	594,000	591,323	591,778	0	31	0	31	0	591,809	0	0	0	15,107	03/15/2043
35671D-BJ-3	FREEPORT-MCMORAN INC		01/31/2022	Various		1,350,096	1,153,000	1,404,203	1,392,034	0	(1,103)	0	(1,103)	0	1,390,932	0	(40,836)	(40,836)	12,487	11/14/2034
35729P-PX-2	FHLT 2006-2 2A3 - RMBS		12/27/2022	Paydown		1,630,072	1,630,072	1,500,049	1,545,579	0	84,493	0	84,493	0	1,630,072	0	0	0	7,867	02/25/2036
35802X-AF-0	FRESENIUS MEDICAL CARE US FINANCE II INC		01/31/2022	Maturity @ 100.00		7,394,000	7,394,000	7,897,433	7,401,286	0	(7,286)	0	(7,286)	0	7,394,000	0	0	0	217,199	01/31/2022
36120P-AC-7	GTL TRADE FINANCE INC	C	08/18/2022	CITIGROUP EM		673,063	605,000	700,288	697,748	0	(3,537)	0	(3,537)	0	694,211	0	(21,149)	(21,149)	91,658	04/16/2044
361448-AN-3	GATX CORP		04/12/2022	Call @ 100.00		6,643,560	6,600,000	6,537,300	6,596,786	0	3,214	0	3,214	0	6,600,000	0	0	0	145,448	06/15/2022
36148*-AA-5	GA ORRI, LLC - ABS		11/30/2022	Paydown		2,665,292	0	0	0	0	0	0	0	0	2,665,292	0	0	0	0	03/31/2042
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING COMPANY	C	05/10/2022	Various		26,748,023	25,404,000	28,659,580	28,284,594	0	(36,193)	0	(36,193)	0	28,248,401	0	(1,500,378)	(1,500,378)	409,950	11/15/2035
36168M-AA-1	GCAT 2022-NQM3 TRUST - CMO/RMBS		12/01/2022	Paydown		11,026	11,026	10,296	0	0	730	0	730	0	49,343	0	(38,316)	(38,316)	40	04/25/2067
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS		12/01/2022	Paydown		5,139	5,139	5,043	0	0	96	0	96	0	10,066	0	(4,927)	(4,927)	24	08/25/2067
36168Y-CA-3	GCAT 22INV1 B1 - CMO/RMBS		12/01/2022	Paydown		104,835	104,835	106,882	0	0	(2,048)	0	(2,048)	0	104,835	0	0	0	1,761	12/25/2051
36170H-AB-6	GCAT 2022-NQM4 A2 - RMBS		12/01/2022	Paydown		44,114	44,114	43,826	0	0	288	0	288	0	44,114	0	0	0	531	08/25/2067
36170H-AC-4	GCAT 2022-NQM4 A3 - RMBS		12/01/2022	Paydown		75,718	44,114	43,375	0	0	576	0	576	0	75,718	0	0	0	0	08/25/2067
36170U-AG-6	GFORC 2005-RR E - CDO		12/01/2022	Paydown		171,880	163,151	44,343	(115,964)	0	287,844	0	287,844	0	171,880	0	0	0	0	08/22/2036
361856-CV-7	GMACM 2004-HE1 A3 - RMBS		12/27/2022	Paydown		324,806	331,064	325,171	321,764	0	5,953	2,911	3,042	0	324,806	0	0	0	0	06/25/2034
36185M-DS-8	GMACM 2006-AR1 3A1 - CMO/RMBS		12/01/2022	Paydown		240,473	210,686	549,386	219,793	0	20,680	0	20,680	0	240,473	0	0	0	0	04/19/2036
36185M-EG-3	GMACM 2006-J1 A6 - CMO/RMBS		12/01/2022	Paydown		209,053	177,158	339,248	204,473	0	4,943	363	4,580	0	209,053	0	0	0	0	04/25/2036
36185M-FC-1	GMACM 2006-AR2 51B - CMO/RMBS		12/01/2022	Paydown		575,659	560,041	483,088	14,109	0	561,550	0	561,550	0	575,659	0	0	0	0	05/19/2036
36185N-7P-9	GMACM 2005-AR3 M1 - CMO/RMBS		12/01/2022	Paydown		417,122	355,371	59,185	291,263	0	125,859	0	125,859	0	417,122	0	0	0	3,672	06/19/2035
36190C-AA-5	GNL QUINTERO SA	C	07/31/2022	Paydown		1,785,991	1,785,991	1,792,480	1,789,082	0	(3,091)	0	(3,091)	0	1,785,991	0	0	0	98,270	07/31/2029
362256-AA-7	GSAA 2006-16 A1 - RMBS		12/27/2022	Paydown		437,936	392,428	170,942	434,636	0	3,300	0	3,300	0	437,936	0	0	0	0	10/25/2036
36228F-4S-2	GSR 2004-7 4A1 - CMO/RMBS		12/01/2022	Paydown		93,935	93,935	89,443	87,629	0	6,306	0	6,306	0	93,935	0	0	0	805	06/25/2034
36228F-7A-7	GSR 2003-13 B1 - CMO/RMBS		12/01/2022	Paydown		155,695	155,695	147,033	149,190	0	6,505	0	6,505	0	155,695	0	0	0	2,339	10/25/2033
36228F-ZB-5	GSR 2003-13 B2 - CMO/RMBS		12/01/2022	Paydown		43,965	39,292	35,133	43,180	0	786	0	786	0	43,965	0	0	0	0	10/25/2033
362290-AC-2	GSR 2007-AR1 2A1 - CMO/RMBS		12/01/2022	Paydown		1,078,423	778,206	501,735	534,188	0	544,235	0	544,235	0	1,078,423	0	0	0	0	03/25/2037
362290-AM-0	GSR 2007-AR1 5A1 - CMO/RMBS		05/25/2022	Paydown		39,457	38,092	32,829	29,393	0	10,064	0	10,064	0	39,457	0	0	0	0	03/25/2037
3622EA-AB-6	GSAA 2007-3 1A2 - RMBS		12/27/2022	Paydown		471,347	407,387	191,231	468,069	0	3,278	0	3,278	0	471,347	0	0	0	0	03/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3622EA-AE-0	GSAA 2007-3 A4A - RMBS		12/27/2022	Paydown		1,418,440	1,249,757	639,595	1,407,448	0	10,992	0	10,992	0	1,418,440	0	0	0	0	03/25/2037
3622EB-AA-6	GSAA 2007-4 A1 - RMBS		12/27/2022	Paydown		419,546	365,573	231,483	416,877	0	2,668	0	2,668	0	419,546	0	0	0	0	03/25/2037
3622EB-AB-4	GSAA 2007-4 A2 - RMBS		12/27/2022	Paydown		778,293	665,615	321,548	773,914	0	4,379	0	4,379	0	778,293	0	0	0	0	03/25/2037
3622EB-AC-2	GSAA 2007-4 A3A - RMBS		12/27/2022	Paydown		739,920	654,651	381,226	722,972	0	16,948	0	16,948	0	739,920	0	0	0	0	03/25/2037
3622EC-AB-2	GSAA 2007-5 21A - RMBS		12/27/2022	Paydown		703,882	680,533	1,264,598	643,119	0	60,763	0	60,763	0	703,882	0	0	0	0	05/26/2037
3622EC-AF-3	GSAA 2007-5 23A - RMBS		12/27/2022	Paydown		1,202,034	1,071,345	678,963	1,182,944	0	19,090	0	19,090	0	1,202,034	0	0	0	0	05/26/2037
3622MS-AA-0	GSMS 2007-GKK1 A1 - CMBS		07/21/2022	Paydown		430,341	403,695	354,893	301,468	160,166	(31,292)	0	128,874	0	430,341	0	0	0	0	12/17/2049
3622N6-AA-7	GSR 2007-AR2 1A1 - CMO/RMBS		12/01/2022	Paydown		897,863	618,192	796,664	899,362	0	(1,499)	0	(1,499)	0	897,863	0	0	0	0	05/26/2037
3622NA-AD-2	GSR 2007-OA1 2A2 - RMBS		12/27/2022	Paydown		2,412,427	2,166,964	1,018,410	2,397,655	0	14,772	0	14,772	0	2,412,427	0	0	0	0	05/26/2037
3622NA-AX-8	GSR 2007-OA1 2A4 - RMBS		12/27/2022	Paydown		2,499,144	2,244,857	1,223,840	2,483,534	0	15,609	0	15,609	0	2,499,144	0	0	0	0	05/26/2037
362334-BS-2	GSAA 2006-3 A3 - RMBS		12/27/2022	Paydown		1,376,058	1,237,883	811,318	1,356,170	0	19,888	0	19,888	0	1,376,058	0	0	0	0	03/25/2036
362334-FK-5	GSAA 2006-4 4A3 - CMO/RMBS		12/01/2022	Paydown		1,057,910	821,748	657,919	1,057,913	0	(3)	0	(3)	0	1,057,910	0	0	0	0	03/25/2036
362334-GT-5	GSAA 2006-5 2A3 - RMBS		12/27/2022	Paydown		934,772	844,353	563,679	922,539	0	12,234	0	12,234	0	934,772	0	0	0	0	03/25/2036
362334-ND-2	GSAA 2006-7 F4A - RMBS		12/01/2022	Paydown		260,932	209,891	168,538	257,986	0	2,947	0	2,947	0	260,932	0	0	0	0	03/25/2046
362341-3Y-3	GSR 2006-AR1 1A1 - CMO/RMBS		12/01/2022	Various		156,690	5,548	2,779	156,647	0	44	0	44	0	156,690	0	0	0	1	01/25/2036
362341-4D-8	GSR 2006-AR1 2A4 - CMO/RMBS		12/01/2022	Paydown		681,540	578,909	546,246	685,913	0	(4,374)	0	(4,374)	0	681,540	0	0	0	0	01/25/2036
362341-7P-8	GSR 2006-1F 215 - CMO/RMBS		12/01/2022	Paydown		508,650	419,816	417,261	499,173	0	9,478	0	9,478	0	508,650	0	0	0	0	02/25/2036
362341-CU-1	GSAA 2005-8 M1 - RMBS		12/27/2022	Paydown		63,576	63,576	56,031	58,832	0	4,745	0	4,745	0	63,576	0	0	0	1,234	06/25/2035
362341-D8-9	GSAA 2005-15 2A3 - RMBS		12/27/2022	Paydown		1,664,184	1,555,685	1,142,534	1,647,163	0	17,020	0	17,020	0	1,664,184	0	0	0	0	01/25/2036
362341-EN-5	GSR 2005-6F 319 - CMO/RMBS		12/01/2022	Paydown		368,973	295,500	285,942	362,438	0	10,868	4,333	6,535	0	368,973	0	0	0	0	07/25/2035
362341-FR-5	GSR 2005-AR4 6A1 - CMO/RMBS		12/01/2022	Paydown		97,483	97,484	94,072	93,948	0	3,535	0	3,535	0	97,483	0	0	0	472	07/25/2035
362341-L4-9	GSAMP 2005-WMC3 A2B - RMBS		12/27/2022	Paydown		336,472	332,483	755,580	217,308	0	119,164	0	119,164	0	336,472	0	0	0	0	12/25/2035
362341-S7-5	GSR 2005-9F 2A6 - CMO/RMBS		12/01/2022	Paydown		60,429	34,844	93,200	60,026	0	456	53	403	0	60,429	0	0	0	0	01/25/2036
362341-WZ-8	GSR 2005-AR7 2A1 - CMO/RMBS		12/01/2022	Paydown		403,140	403,141	388,400	389,232	0	13,908	0	13,908	0	403,140	0	0	0	4,554	11/25/2035
362341-ZF-9	GSAMP 2005-HE5 M5 - RMBS		12/27/2022	Paydown		72,927	0	0	72,927	0	0	0	0	0	72,927	0	0	0	0	11/25/2035
362341-ZV-4	GSAA 2005-14 2A3 - RMBS		12/27/2022	Paydown		2,004,086	1,850,103	1,590,990	1,955,903	0	48,183	0	48,183	0	2,004,086	0	0	0	0	12/25/2035
362348-AS-3	GSAA 2006-8 2A2 - RMBS		12/27/2022	Paydown		659,256	433,434	176,259	653,104	0	8,211	2,059	6,152	0	659,256	0	0	0	0	05/25/2036
362351-AE-8	GSAA 2006-20 A4A - RMBS		12/27/2022	Paydown		1,419,197	1,269,154	761,793	1,410,586	0	8,611	0	8,611	0	1,419,197	0	0	0	0	01/26/2037
36242D-4W-0	GSR 2005-AR3 6A1 - CMO/RMBS		12/01/2022	Paydown		397,058	347,870	319,494	392,593	0	5,843	1,377	4,466	0	397,058	0	0	0	0	05/25/2035
36242D-A6-0	GSAMP 2005-HE2 M2 - RMBS		12/27/2022	Paydown		820,712	679,123	643,851	796,639	0	24,073	0	24,073	0	820,712	0	0	0	0	03/25/2035
36242D-EZ-2	GSR 2004-10F 7A1 - CMO/RMBS		12/01/2022	Paydown		7,404	7,404	7,246	7,764	0	(359)	0	(359)	0	7,404	0	0	0	(509)	09/25/2034
36242D-QY-2	GSR 2004-15F 2A2 - CMO/RMBS		12/01/2022	Paydown		6,526	6,526	6,264	6,367	0	255	96	159	0	6,526	0	0	0	154	12/25/2034
36242D-U3-5	GSMPS 2005-RP2 2A1 - CMO/RMBS		12/01/2022	Paydown		166,693	137,730	0	162,235	0	4,457	0	4,457	0	166,693	0	0	0	0	03/25/2035
36242D-YH-0	GSR 2005-2F 3A1 - CMO/RMBS		12/25/2022	Paydown		1,719	0	0	1,719	0	0	0	0	0	1,719	0	0	0	0	03/25/2035
36243Z-AD-7	GSAMP 2006-HE5 A2C - RMBS		12/27/2022	Paydown		1,225,654	1,197,428	1,138,460	1,220,008	0	20,085	14,440	5,645	0	1,225,654	0	0	0	0	08/25/2036
36245E-AF-5	GSAMP 2006-HE7 M1 - RMBS		12/27/2022	Paydown		176,059	0	0	166,747	0	9,313	0	9,313	0	176,059	0	0	0	0	10/27/2036
36245R-AF-6	GSAA 2007-6 A4 - RMBS		12/27/2022	Paydown		1,002,533	933,642	671,085	985,476	0	17,057	0	17,057	0	1,002,533	0	0	0	0	05/26/2037
36248O-AD-7	GSCC 2006-2 A1 - RMBS		12/27/2022	Paydown		543,589	455,289	416,375	535,934	0	11,030	3,375	7,655	0	543,589	0	0	0	660	05/25/2036
36252W-AX-6	GSMS 2014-GC20 A5 - CMBS		10/06/2022	WELLS FARGO SECURITIES, LLC		9,506,379	9,700,000	9,990,962	9,763,542	0	(18,997)	0	(18,997)	0	9,744,545	0	(238,166)	(238,166)	333,944	04/12/2047
36256#-AA-9	SR NT		12/31/2022	Paydown		2,122,295	2,122,295	2,122,295	2,122,295	0	0	0	0	0	2,122,295	0	0	0	90,621	12/31/2044
36257L-AQ-0	GSMBS 2019-PJ2 B1 - CMO/RMBS		12/01/2022	Paydown		268,880	268,880	288,784	280,582	0	(11,701)	0	(11,701)	0	268,880	0	0	0	5,091	11/25/2049
36257M-AL-9	GSMS 2019-70P C - CMBS		12/15/2022	Paydown		9,644	0	0	0	0	0	0	0	0	9,644	0	0	0	0	10/15/2036
36259V-AS-2	GSMBS 2020-PJ4 B1 - CMO/RMBS		12/01/2022	Paydown		150,443	150,443	159,117	158,358	0	(7,915)	0	(7,915)	0	150,443	0	0	0	2,708	01/25/2051
36260#-AA-3	GSRP PORTFOLIO II LLC		12/31/2022	Paydown		3,650,342	3,650,342	3,650,342	3,650,342	0	0	0	0	0	3,650,342	0	0	0	94,007	06/29/2046
36261C-AA-9	GSF 2021-1 ISSUER LLC - CMBS		12/15/2022	Paydown		174,487	186,439	185,794	83,072	0	(12,527)	0	(12,527)	0	163,231	0	11,256	11,256	1,704	03/15/2035
36261C-AC-5	GSF 2021-1 ISSUER LLC - CMBS		04/27/2022	Paydown		0	1,983	2,043	2,043	0	(2,043)	0	(2,043)	0	0	0	0	0	21	03/15/2035
36261C-AG-6	GSF 2021-1 ISSUER LLC - CMBS		06/10/2022	Paydown		0	223,582	230,013	130,258	0	(229,893)	0	(229,893)	0	(44,318)	0	44,318	44,318	11,192	03/15/2035
36261N-AA-5	GYP HOLDINGS III CORP		04/25/2022	Various		1,347,403	1,378,000	1,386,074	1,385,546	0	(150)	0	(150)	0	1,385,397	0	(37,994)	(37,994)	16,721	05/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36262P-BJ-9	GSMBS 21PJ10 B1 - CMO/RMBS		12/25/2022	Paydown		285,390	285,390	288,278	288,263	0	(2,873)	0	(2,873)	0	285,390	0	0	0	4,449	03/25/2052
36262W-BK-1	GSMBS 21PJ8 B1 - CMO/RMBS		12/01/2022	Paydown		167,434	179,824	184,256	172,093	0	(4,659)	0	(4,659)	0	167,434	0	0	0	2,719	01/25/2052
36263C-BL-2	GSMBS 2021-PJ9 B1 - CMO/RMBS		12/01/2022	Paydown		299,923	299,923	310,257	310,153	0	(10,230)	0	(10,230)	0	299,923	0	0	0	4,789	02/26/2052
36263C-BM-0	GSMBS 2021-PJ9 B2 - CMO/RMBS		12/01/2022	Paydown		563,725	259,680	236,378	0	0	(369)	0	(369)	0	563,725	0	0	0	0	02/26/2052
36264R-CA-1	GSMBS 22PJ4 B1 - CMO/RMBS		12/25/2022	Paydown		20,072	20,072	17,121	0	0	2,945	0	2,945	0	20,072	0	0	0	176	09/25/2052
36264Y-AJ-9	GSMS 2021-ROSS D - CMBS		12/15/2022	Paydown		3,406	0	0	0	0	0	0	0	0	3,406	0	0	0	0	06/16/2036
36265X-AE-1	GSMS 22ECI C - CMBS		12/15/2022	Paydown		3,480	0	0	0	0	0	0	0	0	3,480	0	0	0	0	08/15/2039
36265X-AG-6	GSMS 22ECI D - CMBS		12/15/2022	Paydown		72,644	0	0	0	0	0	0	0	0	72,644	0	0	0	0	08/15/2039
362669-AS-2	GSR 2007-4F 4A1 - CMO/RMBS		12/25/2022	Paydown		60,220	60,265	16,445	59,811	0	409	0	409	0	60,220	0	0	0	0	07/25/2037
36266P-BJ-5	GSMBS 2022-MM1 B1 - CMO/RMBS		12/01/2022	Paydown		153,388	153,478	144,671	0	0	8,717	0	8,717	0	153,388	0	0	0	2,137	07/25/2052
36266P-BK-2	GSMBS 2022-MM1 B2 - CMO/RMBS		12/01/2022	Paydown		292,423	148,499	138,105	0	0	(150)	0	(150)	0	292,423	0	0	0	0	07/25/2052
36268S-AS-8	GSMBS 22LTV2 B1 - CMO/RMBS		12/01/2022	Paydown		10,010	10,010	9,181	0	0	829	0	829	0	10,010	0	0	0	102	12/26/2052
36268S-AT-6	GSMBS 22LTV2 B2 - CMO/RMBS		12/01/2022	Paydown		177,397	49,410	41,704	0	0	(25,055)	0	(25,055)	0	177,397	0	0	0	0	12/26/2052
362925-CD-9	GSMBS 22PJ5 B2 - CMO/RMBS		12/01/2022	Paydown		326,315	150,760	118,570	0	0	(1,081)	0	(1,081)	0	326,315	0	0	0	0	10/25/2052
36297T-AE-2	GSR 2006-AR2 3A1 - CMO/RMBS		12/01/2022	Paydown		94,292	67,108	50,911	94,056	0	236	0	236	0	94,292	0	0	0	0	04/25/2036
36298N-BA-1	GSR 2006-7F 4A3 - CMO/RMBS		12/01/2022	Paydown		476,897	216,150	101,235	517,400	0	(36,622)	3,882	(40,504)	0	476,897	0	0	0	0	08/25/2036
36298Y-AC-4	GSAA 2006-14 A3A - RMBS		12/27/2022	Paydown		565,876	482,285	376,951	563,120	0	2,757	0	2,757	0	565,876	0	0	0	0	09/25/2036
36320M-AQ-1	GALXY XX CR - CDO		10/20/2022	Paydown		11,397	0	0	0	0	0	0	0	0	11,397	0	0	0	0	04/21/2031
36320T-AZ-6	GALXY XXII CRR - CDO		10/17/2022	Paydown		32,221	0	0	32,221	0	0	0	0	0	32,221	0	0	0	0	04/17/2034
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD	C	09/30/2022	Paydown		180,738	180,738	180,612	180,616	0	122	0	122	0	180,738	0	0	0	3,839	09/30/2040
36321R-AE-6	GALXY 30 C - CDO	C	10/17/2022	Paydown		102,488	0	0	0	0	0	0	0	0	102,488	0	0	0	0	04/16/2035
364760-AP-3	GAP INC		02/07/2022	Various		2,198,393	2,382,000	2,402,340	2,401,757	0	(199)	0	(199)	0	2,401,558	0	(203,165)	(203,165)	30,434	10/01/2029
364760-AQ-1	GAP INC		04/25/2022	Various		1,384,902	1,476,000	1,489,160	1,488,950	0	(92)	0	(92)	0	1,488,857	0	(103,956)	(103,956)	19,603	10/01/2031
366651-AC-1	GARTNER INC		04/25/2022	Various		620,179	607,000	642,984	634,183	0	(718)	0	(718)	0	633,465	0	(13,287)	(13,287)	15,665	07/01/2028
366651-AE-7	GARTNER INC		04/25/2022	Various		428,737	430,000	430,595	430,563	0	(15)	0	(15)	0	430,548	0	(1,812)	(1,812)	5,226	10/01/2030
366651-AG-2	GARTNER INC		04/25/2022	Various		435,078	442,000	443,845	443,817	0	(42)	0	(42)	0	443,774	0	(8,697)	(8,697)	1,888	06/15/2029
36728K-AA-8	GAS NATURAL DE LIMA Y CALLAO SA	C	10/04/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	21,875	04/01/2023
36804P-AF-3	GATX CORP - ABS		07/02/2022	Paydown		146,498	146,500	146,500	146,501	0	(3)	0	(3)	0	146,498	0	0	0	4,259	01/02/2025
36830A-AA-5	GC TREASURY CENTER CO LTD	C	09/19/2022	Maturity @ 100.00		550,000	550,000	555,173	550,929	0	(929)	0	(929)	0	550,000	0	0	0	23,375	09/19/2022
369550-AW-8	GENERAL DYNAMICS CORP		04/27/2022	DEUTSCHE BANK SECURITIES INC.		2,675,295	2,700,000	0	2,647,296	0	10,325	0	10,325	0	2,657,621	0	17,674	17,674	35,719	08/15/2023
36962G-XZ-2	GENERAL ELECTRIC CO		05/10/2022	DEUTSCHE BANK SECURITIES INC.		1,807,378	1,567,000	2,146,506	1,997,230	0	(12,690)	0	(12,690)	0	1,984,540	0	(177,162)	(177,162)	69,634	03/15/2032
370334-CP-7	GENERAL MILLS INC		04/21/2022	Various		16,615,460	19,374,000	19,314,522	19,312,917	0	472	0	472	0	19,313,389	0	(2,697,929)	(2,697,929)	359,561	02/01/2051
37045X-DH-6	GENERAL MOTORS FINANCIAL COMPANY INC		05/10/2022	DEUTSCHE BANK SECURITIES INC.		13,051,650	15,000,000	15,012,150	15,011,035	0	(593)	0	(593)	0	15,010,442	0	(1,958,792)	(1,958,792)	212,000	04/10/2028
372546-AU-5	GEORGE WASHINGTON UNIVERSITY		02/16/2022	J.P. MORGAN SECURITIES LLC		6,077,150	5,000,000	4,999,150	5,000,350	0	(1)	0	(1)	0	5,000,349	0	1,076,801	1,076,801	103,445	09/15/2045
37255B-AA-7	GEOPARK LTD	C	09/21/2022	Various		10,244,437	10,024,000	10,075,793	10,047,719	0	188,074	0	188,074	0	10,235,793	0	8,643	8,643	571,900	09/21/2024
37255B-AB-5	GEOPARK LTD	C	06/09/2022	JEFFERIES EM		1,880,000	2,000,000	1,885,000	1,910,954	0	6,825	0	6,825	0	1,917,780	0	(37,780)	(37,780)	119,611	01/17/2027
37331N-AD-3	GEORGIA-PACIFIC LLC		06/10/2022	J.P. MORGAN SECURITIES LLC		6,027,420	6,000,000	6,064,980	6,009,558	0	(3,529)	0	(3,529)	0	6,007,359	0	20,061	20,061	204,748	07/15/2023
373334-JW-2	GEORGIA POWER CO		04/21/2022	SUNTRUST ROBINSON HUMPHREY, INC.		5,674,352	6,180,000	6,921,909	6,903,472	0	(7,769)	0	(7,769)	0	6,895,702	0	(1,221,350)	(1,221,350)	162,397	03/15/2042
37373W-AD-2	GERDAU TRADE INC		06/22/2022	BBVA?EM		7,035,000	7,000,000	6,931,820	6,957,735	0	3,571	0	3,571	0	6,960,278	0	74,722	74,722	227,500	10/24/2027
375558-AS-2	GILEAD SCIENCES INC		04/21/2022	CITIGROUP GLOBAL MARKETS INC.		2,802,850	2,500,000	3,106,575	2,987,663	0	(5,165)	0	(5,165)	0	2,982,499	0	(179,649)	(179,649)	56,500	12/01/2041
375558-AW-3	GILEAD SCIENCES INC		04/27/2022	DEUTSCHE BANK SECURITIES INC.		2,017,260	2,000,000	2,050,600	2,015,989	0	(2,507)	0	(2,507)	0	2,013,482	0	3,778	3,778	42,756	04/01/2024
375558-AX-1	GILEAD SCIENCES INC		03/10/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		5,375,950	5,000,000	4,990,300	5,078,061	0	(411)	0	(411)	0	5,077,649	0	298,301	298,301	108,667	04/01/2044
375558-BF-9	GILEAD SCIENCES INC		02/18/2022	GOLDMAN SACHS & CO.		2,937,116	2,816,000	2,933,850	2,875,281	0	(2,080)	0	(2,080)	0	2,873,201	0	63,915	63,915	49,108	03/01/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
375558-BL-6	GILEAD SCIENCES INC		02/18/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		3,540,775	3,500,000	3,386,460	3,468,517	0	2,697	0	2,697	0	3,471,214	0	69,561	69,561	41,806	09/01/2023
377372-AH-0	GLAXOSMITHKLINE CAPITAL INC		09/15/2022	Call @ 100.00		7,500,000	7,500,000	7,428,600	7,487,404	0	12,596	0	12,596	0	7,500,000	0	0	0	208,250	03/18/2023
377373-AD-7	GLAXOSMITHKLINE CAPITAL PLC	C	05/08/2022	Various		6,752,440	6,750,000	6,814,115	6,752,687	0	(2,384)	0	(2,384)	0	6,750,303	0	2,137	2,137	92,388	05/08/2022
378272-AV-0	GLENCORE FUNDING LLC		04/13/2022	GOLDMAN SACHS & CO.		5,148,450	5,000,000	5,761,850	5,697,361	0	(26,969)	0	(26,969)	0	5,670,391	0	(521,941)	(521,941)	146,250	03/12/2029
378272-BC-1	GLENCORE FUNDING LLC		12/12/2022	Adjustment		9,606,970	9,525,000	9,608,686	9,607,122	0	(1,450)	0	(1,450)	0	9,606,970	0	0	0	415,230	04/27/2051
378272-BE-7	GLENCORE FUNDING LLC		07/26/2022	Direct		2,304,910	2,250,000	2,310,840	2,308,155	0	(3,244)	0	(3,244)	0	2,304,910	0	0	0	47,916	04/27/2031
37940X-AB-8	GLOBAL PAYMENTS INC		05/10/2022	DEUTSCHE BANK SECURITIES INC.		2,259,025	2,500,000	2,651,350	2,624,000	0	(5,549)	0	(5,549)	0	2,618,451	0	(359,426)	(359,426)	59,333	08/15/2029
37940X-AC-6	GLOBAL PAYMENTS INC		02/23/2022	GOLDMAN SACHS & CO.		968,110	1,000,000	997,440	997,549	0	7	0	7	0	997,556	0	(29,446)	(29,446)	21,903	08/15/2049
37957T-AK-7	GLOBO COMUNICACOES E PARTICIPACOES SA	C	01/06/2022	Call @ 104.75		3,666,250	3,500,000	3,504,252	3,524,907	0	164,904	0	164,904	0	3,666,250	0	0	0	18,834	06/08/2025
37959D-AB-0	GLOBO COMUNICACOES E PARTICIPACOES SA	C	04/12/2022	MIZUHO EM		880,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(120,000)	(120,000)	35,479	01/22/2030
380241-AA-7	GODDARD FUNDING LLC - ABS		10/30/2022	Paydown		743,633	0	0	0	0	0	0	0	0	743,633	0	0	0	0	10/30/2052
38060A-AC-8	GOLD FIELDS OROGEN HOLDINGS (BVI) LTD		02/02/2022	JPMORGAN EM		1,113,000	1,000,000	1,018,750	1,014,733	0	(157)	0	(157)	0	1,014,576	0	98,424	98,424	13,441	05/15/2029
38081E-AA-9	GLDN 2016-1 A - ABS		09/20/2022	Paydown		1,178,993	1,178,993	1,178,993	1,179,062	0	(69)	0	(69)	0	1,178,993	0	0	0	34,042	09/20/2047
38135*-AA-6	Goldenrod Series C-2 Senior Sec Note (El		09/30/2022	Paydown		12,260	12,260	12,260	0	0	91	0	91	0	12,260	0	0	0	0	03/31/2051
38135*-AA-6	Goldenrod Series C-2 Senior Sec Note (El		12/31/2022	Paydown		15,261	73	73	0	0	100	0	100	0	15,261	0	0	0	0	03/31/2051
38136R-AN-7	GLM 14 D - CDO	C	10/20/2022	Paydown		41,026	0	0	0	0	0	0	0	0	41,026	0	0	0	0	07/20/2035
38137W-AU-9	GLM 6 CR - CDO	C	10/20/2022	Paydown		170,922	0	0	0	0	0	0	0	0	170,922	0	0	0	0	04/20/2035
38141G-GM-0	GOLDMAN SACHS GROUP INC		03/10/2022	Direct		8,422,319	6,584,000	7,641,917	7,456,838	0	(5,077)	0	(5,077)	0	7,451,761	0	970,558	970,558	250,329	02/01/2041
38141G-VS-0	GOLDMAN SACHS GROUP INC		08/23/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		4,792,300	5,000,000	4,954,200	4,959,478	0	602	0	602	0	4,960,080	0	(167,780)	(167,780)	200,556	10/21/2045
38141G-WB-6	GOLDMAN SACHS GROUP INC		05/10/2022	DEUTSCHE BANK SECURITIES INC.		7,049,507	7,190,000	7,309,685	7,251,571	0	(5,113)	0	(5,113)	0	7,246,458	0	(196,950)	(196,950)	219,914	01/26/2027
38143Y-AC-7	GOLDMAN SACHS GROUP INC		04/19/2022	GOLDMAN SACHS & CO.		2,819,350	2,500,000	2,492,650	2,495,154	0	63	0	63	0	2,495,218	0	324,132	324,132	76,146	05/01/2036
38148L-AF-3	GOLDMAN SACHS GROUP INC		09/09/2022	Direct		9,343,473	7,180,000	9,483,129	9,387,443	0	(43,971)	0	(43,971)	0	9,343,473	0	0	0	294,789	05/22/2045
38151J-AA-3	GHIT 22GRN2 A - ABS		12/25/2022	Paydown		2,794,263	2,794,263	2,782,397	0	0	11,866	0	11,866	0	2,794,263	0	0	0	23,751	10/25/2052
38176V-AG-4	GOCAP 47(M) C1 - CDO	C	11/07/2022	Various		194,091	0	0	194,091	0	0	0	0	0	194,091	0	0	0	0	05/05/2032
38237D-AA-4	GOOD 224 A - ABS		12/20/2022	Paydown		596,550	347,577	327,518	0	0	932	0	932	0	596,550	0	0	0	0	11/20/2054
38237K-AC-4	GOOD 222 C - ABS		12/20/2022	Paydown		496,214	317,784	294,719	0	0	6,944	0	6,944	0	496,214	0	0	0	0	04/20/2049
382550-BH-3	GOODYEAR TIRE & RUBBER CO		01/06/2022	J.P. MORGAN SECURITIES LLC		1,337,753	1,245,000	1,282,555	1,267,341	0	(330)	0	(330)	0	1,267,011	0	70,742	70,742	13,142	05/31/2025
382550-BL-4	GOODYEAR TIRE & RUBBER CO		01/06/2022	J.P. MORGAN SECURITIES LLC		1,196,165	1,133,000	1,145,723	1,144,969	0	(30)	0	(30)	0	1,144,939	0	51,226	51,226	36,508	07/15/2029
38406J-AJ-7	GRACE 20GRCE D - CMBS		12/01/2022	Paydown		96,579	0	0	0	0	0	0	0	0	96,579	0	0	0	0	11/04/2042
386088-AF-5	DIAGEO INVESTMENT CORP		09/15/2022	Maturity @ 100.00		3,375,408	3,375,408	4,735,677	3,482,601	0	(107,193)	0	(107,193)	0	3,375,408	0	0	0	270,033	09/15/2022
389286-AA-3	GRAY ESCROW II INC		04/25/2022	Various		1,939,318	1,916,000	1,956,338	1,955,971	0	(175)	0	(175)	0	1,955,796	0	(16,478)	(16,478)	20,499	11/15/2031
390638-AH-3	GREAT LAKES GAS TRANSMISSION LIMITED PAR		01/29/2022	Paydown		1,900,000	1,900,000	1,921,360	1,907,408	0	(7,408)	0	(7,408)	0	1,900,000	0	0	0	76,760	01/29/2030
39121J-AE-0	GREAT RIVER ENERGY		07/01/2022	Paydown		146,124	146,124	169,803	173,483	0	(27,360)	0	(27,360)	0	146,124	0	0	0	18,772	07/01/2038
39121J-AG-5	GREAT RIVER ENERGY		07/01/2022	Paydown		144,721	144,721	145,357	145,151	0	(430)	0	(430)	0	144,721	0	0	0	10,468	07/01/2038
39121J-AH-3	GREAT RIVER ENERGY		05/24/2022	Call @ 100.00		2,508,000	2,508,000	2,479,817	2,492,458	0	15,542	0	15,542	0	2,508,000	0	0	0	65,187	07/01/2030
39530M-AA-6	GREENKO POWER II LTD	C	12/13/2022	Various		3,233,750	3,680,000	3,680,000	3,680,000	0	0	0	0	0	3,680,000	0	(446,250)	(446,250)	59,763	12/13/2028
39530V-AB-4	GREENKO SOLAR (MAURITIUS) LTD	C	12/13/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	17,850	07/29/2026
39538B-AE-4	GPMF 2006-AR6 A3A - RMBS		12/27/2022	Paydown		2,099,828	1,915,183	1,131,890	2,034,847	0	64,981	0	64,981	0	2,099,828	0	0	0	0	10/25/2046
39538W-AJ-7	GPMF 2005-HE1 M4 - RMBS		12/27/2022	Paydown		570,663	500,519	442,408	1,881	0	568,781	0	568,781	0	570,663	0	0	0	0	09/25/2034
39538W-EN-4	GPMF 2005-AR5 4A1 - CMO/RMBS		12/01/2022	Paydown		1,037,462	795,898	736,589	1,034,187	0	3,275	0	3,275	0	1,037,462	0	0	0	0	11/25/2045
39538W-GJ-1	GPMF 2006-AR2 4A1 - RMBS		12/01/2022	Paydown		1,191,286	1,191,286	1,109,274	1,120,688	0	59,285	(11,314)	70,599	0	1,191,286	0	0	0	17,435	03/25/2036
396782-CY-8	GRCAP 1994-ARM5 B1 - CMO/RMBS		12/01/2022	Paydown		3,134	3,118	3,037	3,037	0	104	7	97	0	3,134	0	0	0	57	06/25/2024
396782-CZ-5	GRCAP 1994-ARM5 B2 - CMO/RMBS		12/01/2022	Paydown		3,742	3,742	3,616	3,621	0	135	15	120	0	3,742	0	0	0	58	06/25/2024
39678A-AA-4	GCCFC 2006-RR1 A1 - CMBS		12/01/2022	Paydown		24,036	31,097	944	91,665	0	(67,628)	0	(67,628)	0	24,036	0	0	0	0	03/18/2049
400131-AG-3	GRUMA SAB DE CV	C	12/13/2022	Adjustment		0	0	0	1,763	0	(1,763)	0	(1,763)	0	0	0	0	0	0	12/01/2024
40049J-AV-9	GRUPO TELEVISA SAB	C	08/12/2022	Various		19,902,724	18,520,000	18,270,321	18,457,170	0	794,461	0	794,461	0	19,251,620	0	0	0	1,604,070	03/18/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40052X-AB-6	GRUPO DE INVERSIONES SURAMERICANA SA	C	05/25/2022	Various		1,443,060	1,445,000	1,482,784	1,474,432	0	(2,094)	0	(2,094)	0	1,472,338	0	(29,278)	(29,278)	33,390	04/29/2026
40053F-AB-4	GRUPO AVAL LTD	C	09/26/2022	Various		2,630,940	2,618,000	2,626,795	2,619,612	0	(738)	0	(738)	0	2,618,771	0	12,169	12,169	82,754	09/26/2022
40053F-AC-2	GRUPO AVAL LTD	C	12/13/2022	Adjustment		0	0	0	(361)	0	361	0	361	0	0	0	0	0	0	02/04/2030
400666-AA-1	GUARA NORTE SARL	C	12/15/2022	Paydown		146,910	146,910	146,903	146,894	0	16	0	16	0	146,910	0	0	0	3,818	06/15/2034
404119-BR-9	HCA INC		06/02/2022	Various		2,421,032	2,276,000	2,363,453	2,324,361	0	(9,737)	0	(9,737)	0	2,314,643	0	106,389	106,389	173,543	02/01/2025
404119-BS-7	HCA INC		04/25/2022	Various		840,670	760,000	787,280	778,919	0	(4,593)	0	(4,593)	0	774,331	0	66,339	66,339	79,714	02/15/2026
404119-BW-8	HCA INC		06/01/2022	Various		1,456,304	1,329,000	1,585,966	1,558,852	0	(8,731)	0	(8,731)	0	1,550,121	0	(93,818)	(93,818)	53,547	02/01/2029
404119-CA-5	HCA INC		06/01/2022	HSBC SECURITIES (USA) INC.		593,320	652,000	678,080	675,737	0	(1,082)	0	(1,082)	0	674,655	0	(81,335)	(81,335)	17,242	09/01/2030
404121-AG-0	HCA INC		05/09/2022	Call @ 100.00		205,288	199,000	207,225	202,686	0	(3,686)	0	(3,686)	0	199,000	0	0	0	12,329	05/01/2023
40422G-AC-4	HFX FDG ISSUER LLC - CMBS		12/01/2022	Paydown		674,581	674,580	674,580	674,580	0	0	0	0	0	674,581	0	0	0	31,053	03/15/2035
40422G-AE-0	HFX FDG ISSUER LLC - CMBS		12/13/2022	Adjustment		0	0	0	(6)	0	6	0	6	0	0	0	0	0	0	03/15/2035
404280-AL-3	HSBC HOLDINGS PLC	C	01/14/2022	Maturity @ 100.00		4,500,000	4,500,000	4,934,595	4,502,181	0	(2,181)	0	(2,181)	0	4,500,000	0	0	0	109,688	01/14/2022
404280-AN-9	HSBC HOLDINGS PLC	C	03/30/2022	Maturity @ 100.00		2,000,000	2,000,000	2,194,380	2,005,674	0	(5,674)	0	(5,674)	0	2,000,000	0	0	0	40,000	03/30/2022
404280-AW-9	HSBC HOLDINGS PLC	C	04/27/2022	DEUTSCHE BANK SECURITIES INC.		853,492	845,000	958,565	933,598	0	(6,626)	0	(6,626)	0	926,973	0	(73,480)	(73,480)	23,315	03/08/2026
404280-BK-4	HSBC HOLDINGS PLC	D	04/13/2022	GOLDMAN SACHS & CO.		993,290	1,000,000	1,112,649	1,092,221	0	(4,935)	0	(4,935)	0	1,087,286	0	(93,996)	(93,996)	24,134	03/13/2028
40430H-CB-2	HASC 2005-OPT1 M2 - CMO/RMBS		12/27/2022	Various		86,903	0	0	86,903	0	0	0	0	0	86,903	0	0	0	0	11/25/2035
40435W-AB-6	HTA GROUP LTD	C	11/10/2022	Various		3,699,000	4,000,000	4,147,835	4,099,882	0	(35,950)	0	(35,950)	0	4,063,933	0	(364,933)	(364,933)	201,250	12/18/2025
40439D-AA-6	HLM 15-2019 A1 - CDO	C	03/08/2022	Paydown		1,300,000	1,300,000	1,276,145	1,294,978	0	5,022	0	5,022	0	1,300,000	0	0	0	7,368	07/22/2032
40439D-AG-3	HLM 15-2019 C - CDO	C	03/08/2022	Paydown		8,000,000	8,000,000	8,002,710	8,011,956	0	(11,956)	0	(11,956)	0	8,000,000	0	0	0	87,353	07/22/2032
404530-AA-5	HACKENSACK MERIDIAN HEALTH INC		01/18/2022	Direct		1,244,939	1,000,000	1,247,800	1,245,115	0	(176)	0	(176)	0	1,244,939	0	0	0	24,625	07/01/2057
40461R-AF-5	NT 4(a)(2) - ABS		11/16/2022	Paydown		1,195,321	1,195,321	1,195,321	1,195,321	0	0	0	0	0	1,195,321	0	0	0	42,989	10/15/2055
40486J-AA-5	HINTT 22A A - ABS		12/15/2022	Paydown		4,686,027	4,686,027	4,684,950	4,686,027	0	1,077	0	1,077	0	4,686,027	0	0	0	57,014	05/15/2041
40486J-AB-3	HINTT 22A B - ABS		12/15/2022	Paydown		5,129,200	4,685,035	4,684,950	4,685,035	0	15,048	0	15,048	0	5,129,200	0	0	0	0	05/15/2041
40486J-AC-1	HINTT 22A C - ABS		12/15/2022	Paydown		4,174,422	3,748,024	3,747,960	3,748,024	0	75,281	0	75,281	0	4,174,422	0	0	0	0	05/15/2041
40486J-AD-9	HINTT 22A D - ABS		12/15/2022	Paydown		6,323,114	5,930,171	5,621,939	5,930,171	0	169,754	0	169,754	0	6,323,114	0	0	0	55,174	05/15/2041
40538C-AV-2	HLA 2014-1 CR - CDO	C	01/18/2022	Paydown		378,634	378,634	378,634	378,634	0	0	0	0	0	378,634	0	0	0	2,731	04/20/2026
406216-BD-2	HALLIBURTON CO		09/23/2022	Call @ 100.00		4,189,000	4,189,000	4,102,286	4,173,052	0	15,948	0	15,948	0	4,189,000	0	0	0	168,607	08/01/2023
406216-BG-5	HALLIBURTON CO		02/22/2022	Call @ 100.00		2,338,599	2,210,000	2,204,450	2,209,917	0	83	0	83	0	2,210,000	0	0	0	90,835	11/15/2025
406216-BL-4	HALLIBURTON CO		04/07/2022	BARCLAYS CAPITAL INC.		397,559	420,000	440,517	439,449	0	(617)	0	(617)	0	438,831	0	(41,272)	(41,272)	7,495	03/01/2030
40637L-AE-0	HLSY 4 C - CDO	C	10/20/2022	Paydown		35,946	0	0	0	0	0	0	0	0	35,946	0	0	0	0	04/20/2034
40653*-AA-4	HAMAKUA ENERGY, LLC		12/31/2022	Paydown		1,748,925	1,748,925	1,748,925	1,748,925	0	0	0	0	0	1,748,925	0	0	0	62,540	12/31/2030
410345-AL-6	HANESBRANDS INC		01/03/2022	GOLDMAN SACHS & CO.		42,750	40,000	42,800	42,248	0	(6)	0	(6)	0	42,242	0	508	508	271	05/15/2026
41161P-JX-2	HVMLT 2004-11 1A - CMO/RMBS		12/19/2022	Paydown		885,643	732,723	425,292	876,174	0	9,470	0	9,470	0	885,643	0	0	0	0	01/19/2035
41161P-K8-5	HVMLT 2006-2 4A - CMO/RMBS		12/01/2022	Paydown		270,164	253,142	223,431	266,154	0	4,009	0	4,009	0	270,164	0	0	0	0	02/25/2036
41161P-SJ-3	HVMLT 2005-9 1A - CMO/RMBS		12/01/2022	Paydown		650,964	650,964	620,834	622,115	0	28,849	0	28,849	0	650,964	0	0	0	6,021	06/20/2035
41162D-AD-1	HVMLT 2006-12 2A3 - RMBS		12/19/2022	Paydown		1,890,121	1,623,653	1,472,278	1,858,572	0	33,265	1,716	31,549	0	1,890,121	0	0	0	0	12/19/2036
41162D-AF-6	HVMLT 2006-12 2AA - RMBS		12/19/2022	Paydown		10,579,896	10,579,899	10,310,831	10,322,036	0	257,860	0	257,860	0	10,579,896	0	0	0	47,062	12/19/2036
41162N-AC-1	HVMLT 2006-14 A1A - RMBS		12/19/2022	Paydown		3,761,800	3,425,336	2,763,636	3,716,651	0	45,148	0	45,148	0	3,761,800	0	0	0	0	02/19/2037
41163G-AD-3	RELX INC		06/01/2022	Maturity @ 100.00		2,400,000	2,400,000	2,864,832	2,415,778	0	(15,778)	0	(15,778)	0	2,400,000	0	0	0	106,500	06/01/2022
41164M-AA-5	HVMLT 2007-1 1AA - RMBS		12/19/2022	Paydown		8,241,073	8,241,074	7,626,463	7,639,645	0	601,428	0	601,428	0	8,241,073	0	0	0	36,971	03/19/2037
411707-AF-9	HNGRY 2018-1 A3 - RMBS		12/20/2022	Paydown		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	5,353	06/22/2048
411707-AH-5	HNGRY 2020-1 A2 - RMBS		12/20/2022	Paydown		152,130	152,130	152,130	152,130	0	0	0	0	0	152,130	0	0	0	3,785	12/20/2050
413717-AY-5	HRPK 1R DR - CDO	C	10/20/2022	Various		226,871	0	0	226,871	0	0	0	0	0	226,871	0	0	0	0	04/20/2034
413875-AR-6	L3HARRIS TECHNOLOGIES INC		05/10/2022	JANE STREET EXECUTION SERVICES LLC		5,151,540	5,155,200	5,253,236	5,192,789	0	(4,166)	0	(4,166)	0	5,188,622	0	(37,083)	(37,083)	107,005	04/27/2025
415864-AM-9	HARSCO CORP		11/02/2022	Various		2,093,596	2,245,000	2,338,533	2,316,128	0	(10,208)	0	(10,208)	0	2,305,920	0	(212,324)	(212,324)	104,299	07/31/2027
41975A-AE-2	HHT 2019-MAUI C - CMBS		12/15/2022	Paydown		5,074	0	0	0	0	0	0	0	0	5,074	0	0	0	0	05/17/2038
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD		04/25/2022	Various		1,044,528	1,004,000	1,061,730	1,052,183	0	(733)	0	(733)	0	1,051,451	0	(6,923)	(6,923)	13,290	01/20/2026
42217K-BF-2	WELLTOWER OP LLC		06/14/2022	GOLDMAN SACHS & CO.		1,173,418	1,195,000	1,168,113	1,184,279	0	1,342	0	1,342	0	1,185,622	0	(12,203)	(12,203)	25,892	06/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42225U-AG-9	HEALTHCARE TRUST OF AMERICA HOLDINGS LP		02/03/2022	GOLDMAN SACHS AND CO. LLC		366,537	364,000	364,058	364,053	0	0	0	0	0	364,052	0	2,485	2,485	5,391	02/15/2030
42328@-AB-1	Helios Finance III - DDTL B - ABS		12/10/2022	Paydown		356,429	185,029	185,029	0	0	1,688	0	1,688	0	356,343	0	86	86	90	03/10/2037
42704L-AA-2	HERC HOLDINGS INC		04/25/2022	Various		621,928	607,000	608,130	607,854	0	(21)	0	(21)	0	607,834	0	14,095	14,095	39,050	07/15/2027
42770V-AA-9	HERO 2016-1 A - ABS		12/20/2022	Paydown		1,245,828	1,245,828	1,270,421	1,322,688	0	(76,860)	0	(76,860)	0	1,245,828	0	0	0	30,755	09/20/2041
42770W-AA-7	HERO 2016-2 A - ABS		12/20/2022	Paydown		2,316,016	2,316,016	2,361,568	2,453,704	0	(137,689)	0	(137,689)	0	2,316,016	0	0	0	58,511	09/20/2041
42770X-AA-5	HERO 163A A1 - ABS		12/20/2022	Paydown		635,516	635,516	635,464	660,111	0	(24,595)	0	(24,595)	0	635,516	0	0	0	12,633	09/20/2042
42770X-AC-1	HERO 163A A2 - ABS		12/20/2022	Paydown		311,981	311,981	319,774	332,298	0	(20,318)	0	(20,318)	0	311,981	0	0	0	7,873	09/20/2042
42790A-AF-0	HERO 182 A2 - ABS	C	12/20/2022	Paydown		3,334,937	3,334,937	3,334,130	3,541,355	0	(206,418)	0	(206,418)	0	3,334,937	0	0	0	80,224	09/20/2049
42790A-AG-8	HERO FUNDING 2018-2 - ABS	C	12/20/2022	Paydown		1,933,360	1,933,360	1,933,049	1,535,375	0	397,985	0	397,985	0	1,933,360	0	0	0	(60,674)	09/20/2049
42790A-AH-6	HERO 182 A3 - ABS	C	12/20/2022	Paydown		3,724,842	3,724,842	3,724,749	3,825,615	0	(100,773)	0	(100,773)	0	3,724,842	0	0	0	75,561	09/20/2049
42790A-AJ-2	HERO 182 A4 - ABS	C	12/20/2022	Paydown		3,350,457	3,350,457	3,350,420	3,368,390	0	(17,933)	0	(17,933)	0	3,350,457	0	0	0	(1,324,570)	09/20/2049
42806M-BC-2	HERTZ 224A B - ABS		12/25/2022	Paydown		1,070,570	0	0	0	0	0	0	0	0	1,070,570	0	0	0	0	09/25/2026
42806M-BE-8	HERTZ 224A C - ABS		12/25/2022	Paydown		1,012,273	0	0	0	0	0	0	0	0	1,012,273	0	0	0	0	09/25/2026
42806M-BL-2	HERTZ 225 B - ABS		12/25/2022	Paydown		691,232	0	0	0	0	0	0	0	0	691,232	0	0	0	0	09/25/2028
42806M-BN-8	HERTZ 225 C - ABS		12/25/2022	Paydown		466,924	0	0	0	0	0	0	0	0	466,924	0	0	0	0	09/25/2028
428102-AE-7	HESS MIDSTREAM OPERATIONS LP		04/25/2022	Various		1,755,508	1,806,000	1,816,003	1,815,623	0	(114)	0	(114)	0	1,815,508	0	(60,001)	(60,001)	38,532	02/15/2030
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY INC		04/25/2022	Various		434,061	416,000	450,140	444,793	0	(427)	0	(427)	0	444,366	0	(10,305)	(10,305)	10,844	01/15/2030
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY INC		04/25/2022	Various		270,875	263,000	275,821	271,198	0	(277)	0	(277)	0	270,922	0	(47)	(47)	3,511	05/01/2025
432833-AL-5	HILTON DOMESTIC OPERATING COMPANY INC		04/25/2022	Various		348,860	353,000	355,835	355,799	0	(32)	0	(32)	0	355,767	0	(6,908)	(6,908)	3,384	05/01/2031
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY INC		04/25/2022	Various		892,970	943,000	943,000	943,000	0	0	0	0	0	943,000	0	(50,030)	(50,030)	16,520	02/15/2032
432885-AL-5	HILT 2018-ORL D - CMBS		12/15/2022	Paydown		26,532	0	0	0	0	0	0	0	0	26,532	0	0	0	0	12/15/2034
43475D-AA-5	HOLCIM CAPITAL CORPORATION LTD	C	12/12/2022	Adjustment		10,998,081	11,200,000	10,964,352	10,996,971	0	4,559	0	4,559	0	10,998,081	0	0	0	910,000	09/12/2043
435765-AJ-1	HOLLY ENERGY PARTNERS LP		04/25/2022	JEFFERIES & COMPANY		100,609	99,000	99,000	0	0	0	0	0	0	99,000	0	1,609	1,609	333	04/15/2027
437076-AS-1	HOME DEPOT INC		03/10/2022	Direct		8,774,924	6,800,000	7,323,622	7,201,309	0	(3,500)	0	(3,500)	0	7,197,809	0	1,577,115	1,577,115	93,217	12/16/2036
437076-AU-6	HOME DEPOT INC		04/21/2022	FTN FINANCIAL		5,570,250	5,000,000	4,902,648	4,922,636	0	735	0	735	0	4,923,371	0	646,879	646,879	165,000	09/15/2040
437076-BC-5	HOME DEPOT INC		04/27/2022	DEUTSCHE BANK SECURITIES INC.		5,079,100	5,000,000	5,197,550	5,045,166	0	(8,090)	0	(8,090)	0	5,041,021	0	38,079	38,079	132,292	02/15/2024
437076-BM-3	HOME DEPOT INC		04/12/2022	CITIGROUP GLOBAL MARKETS INC.		3,991,520	4,000,000	4,055,640	4,023,671	0	(1,516)	0	(1,516)	0	4,023,033	0	(31,513)	(31,513)	64,333	04/01/2026
437076-BP-6	HOME DEPOT INC		12/12/2022	Adjustment		7,049,806	6,000,000	7,090,834	7,053,121	0	(18,210)	0	(18,210)	0	7,049,806	0	0	0	260,750	09/15/2056
437076-BT-8	HOME DEPOT INC		05/04/2022	U.S. BANK		15,311,360	16,000,000	14,870,240	15,235,390	0	41,243	0	41,243	0	15,276,633	0	34,727	34,727	287,467	09/14/2027
437076-BZ-4	HOME DEPOT INC		10/19/2022	Direct		6,374,682	5,600,000	6,413,176	6,391,075	0	(16,393)	0	(16,393)	0	6,374,682	0	0	0	147,778	12/15/2049
437076-CD-2	HOME DEPOT INC		10/19/2022	Direct		4,406,749	3,950,000	4,432,690	4,415,774	0	(9,024)	0	(9,024)	0	4,406,749	0	0	0	133,795	04/15/2050
43709X-AF-8	INABS 2006-E 2A4 - RMBS		12/27/2022	Paydown		892,295	783,004	534,143	863,423	0	33,225	4,352	28,873	0	892,295	0	0	0	0	04/25/2037
43710E-AD-2	INABS 2007-B 2A2 - RMBS		12/27/2022	Paydown		399,578	331,579	217,047	396,457	0	3,121	0	3,121	0	399,578	0	0	0	0	07/25/2037
43710X-AE-8	HELT 2007-FRE1 2A4 - RMBS		12/27/2022	Various		377,774	0	0	377,774	0	0	0	0	0	377,774	0	0	0	0	04/25/2037
43739E-AJ-6	HMBT 2004-2 A1 - RMBS		12/27/2022	Paydown		489,743	489,743	392,866	435,984	0	53,760	0	53,760	0	489,743	0	0	0	3,284	12/25/2034
43739E-AP-2	HMBT 2005-1 A1 - RMBS		12/27/2022	Paydown		2,406,016	2,264,624	2,006,558	2,388,168	0	17,848	0	17,848	0	2,406,016	0	0	0	0	03/25/2035
43739E-BD-8	HMBT 2005-2 M4 - RMBS		03/25/2022	Paydown		119,270	119,270	115,699	118,263	0	1,007	0	1,007	0	119,270	0	0	0	130	05/25/2025
43739E-BS-5	HMBT 2005-4 A1 - RMBS		10/25/2022	Paydown		646,952	646,952	603,888	622,748	0	24,204	0	24,204	0	646,952	0	0	0	3,034	10/25/2035
43739E-CB-1	HMBT 2005-5 A1 - RMBS		12/27/2022	Paydown		5,128,283	4,928,190	3,643,236	1,412,876	0	3,715,407	0	3,715,407	0	5,128,283	0	0	0	0	01/25/2036
43739H-AA-8	HMBT 2006-2 A1 - RMBS		12/27/2022	Paydown		1,249,314	1,249,314	1,061,917	1,144,918	0	104,395	0	104,395	0	1,249,314	0	0	0	5,811	12/25/2036
43789K-AA-0	HOF 221 A1 - CMO/RMBS		12/25/2022	Paydown		134,452	135,835	128,681	0	0	5,771	0	5,771	0	134,452	0	0	0	732	07/25/2067
43789K-AB-8	HOF 221 A2 - CMO/RMBS		12/25/2022	Paydown		76,298	122,888	118,460	0	0	(42,162)	0	(42,162)	0	76,298	0	0	0	1,138	07/25/2067
43789K-AC-6	HOF 221 A3 - CMO/RMBS		12/25/2022	Paydown		153,086	120,133	111,950	0	0	1,301	0	1,301	0	153,086	0	0	0	0	07/25/2067
438516-BB-1	HONEYWELL INTERNATIONAL INC		10/20/2022	U.S. BANCORP INVESTMENTS, INC.		19,565,000	20,000,000	19,773,000	19,819,717	0	4,449	0	4,449	0	19,824,167	0	(259,167)	(259,167)	1,233,264	03/01/2041
438516-BL-9	HONEYWELL INTERNATIONAL INC		04/12/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		977,800	1,000,000	1,065,360	1,057,648	0	(3,486)	0	(3,486)	0	1,054,163	0	(76,363)	(76,363)	11,319	11/01/2026
438516-BZ-8	HONEYWELL INTERNATIONAL INC		03/10/2022	Various		4,639,820	5,000,000	5,308,355	5,267,547	0	(5,851)	0	(5,851)	0	5,261,696	0	(621,876)	(621,876)	26,970	06/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
438516-CA-2	HONEYWELL INTERNATIONAL INC		10/19/2022	Direct		1,715,633	1,645,000	1,717,824	1,717,057	0	(1,424)	0	(1,424)	0	1,715,633	0	0	0	40,686	06/01/2050
44148J-AB-5	HWIRE 2021-1 B - ABS		12/20/2022	Various		151,984	0	0	151,984	0	0	0	0	0	151,984	0	0	0	0	11/20/2051
44267D-AD-9	HOWARD HUGHES CORP		04/25/2022	Various		1,077,578	1,038,000	1,078,646	1,073,813	0	(734)	0	(734)	0	1,073,079	0	4,499	4,499	27,921	08/01/2028
44267D-AE-7	HOWARD HUGHES CORP		04/25/2022	Various		723,451	733,000	733,000	733,000	0	0	0	0	0	733,000	0	(9,549)	(9,549)	14,862	02/01/2029
442722-AA-2	HOWARD MIDSTREAM ENERGY PARTNERS LLC		11/02/2022	Various		802,873	874,000	885,178	885,098	0	(1,575)	0	(1,575)	0	883,523	0	(80,650)	(80,650)	44,854	01/15/2027
443628-AH-5	HUDBAY MINERALS INC	C	11/02/2022	Various		1,976,533	2,014,000	2,159,787	2,138,731	0	(9,881)	0	(9,881)	0	2,128,850	0	(152,317)	(152,317)	66,482	04/01/2029
444859-BA-9	HUMANA INC		04/27/2022	TD SECURITIES (USA) LLC		10,037,000	10,000,000	9,972,450	9,997,133	0	1,046	0	1,046	0	9,998,179	0	38,821	38,821	129,500	12/01/2022
444859-BB-7	HUMANA INC		12/13/2022	Adjustment		0	0	0	2,244	0	(2,244)	0	(2,244)	0	0	0	0	0	109,821	12/01/2042
445640-AB-1	HUNT OIL COMPANY OF PERU LLC (LIMA BRANC	C	12/01/2022	Various		2,232,577	2,275,400	2,281,423	2,282,006	0	1,563	0	1,563	0	2,283,569	0	(50,992)	(50,992)	79,604	06/01/2028
445658-CD-7	J B HUNT TRANSPORT SERVICES INC		01/06/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		5,232,350	5,000,000	5,011,950	5,003,044	0	(14)	0	(14)	0	5,003,030	0	229,320	229,320	61,493	03/15/2024
449253-AB-9	IAA INC		01/04/2022	WELLS FARGO SECURITIES, LLC		343,413	331,000	339,361	337,061	0	(56)	0	(56)	0	337,005	0	6,408	6,408	1,062	06/15/2027
44963L-AC-0	IHS NETHERLANDS HOLDCO BV	C	05/04/2022	JEFFERIES EM		4,000,000	4,000,000	4,000,000	4,000,760	0	(760)	0	(760)	0	4,000,000	0	0	0	262,667	09/18/2027
449652-AE-6	ILPT COMMERCIAL MORTGAGE TRUST 2022-LPF2		12/15/2022	Paydown		231,431	0	0	0	0	0	0	0	0	231,431	0	0	0	0	10/15/2027
449652-AG-1	ILPT COMMERCIAL MORTGAGE TRUST 2022-LPF2		12/15/2022	Paydown		249,409	0	0	0	0	0	0	0	0	249,409	0	0	0	0	10/15/2027
449691-AC-8	ILIAD HOLDING SAS	C	04/25/2022	Various		1,439,770	1,468,000	1,470,925	1,470,862	0	(111)	0	(111)	0	1,470,751	0	(30,981)	(30,981)	48,152	10/15/2028
44970E-AA-1	IMSVA 2021-1 CTF - CMBS/CMO		12/07/2022	BREAN CAPITAL LLC		3,115,888	3,410,000	3,537,875	3,548,003	0	(43,497)	0	(43,497)	0	3,504,507	0	(388,619)	(388,619)	167,147	08/17/2043
45082#-AA-0	IBERIA AIRLINES IBERIA AIRLINES 3		12/20/2022	Paydown		931,523	931,523	931,523	931,523	0	0	0	0	0	931,523	0	0	0	22,640	05/20/2033
45082B-AA-2	IBERIA PASS THROUGH TRUST 2019-1B		12/20/2022	Paydown		1,808,693	1,808,693	1,808,693	1,808,693	0	0	0	0	0	1,808,693	0	0	0	35,134	09/20/2029
45254N-EJ-2	IMM 2003-4 3M1 - RMBS		12/01/2022	Paydown		53,310	53,310	52,616	52,538	0	771	0	771	0	53,310	0	0	0	1,477	07/25/2033
45254N-JN-8	IMM 2004-5 1M4 - RMBS		12/27/2022	Paydown		21,943	21,943	21,108	21,309	0	634	0	634	0	21,943	0	0	0	275	10/25/2034
45254N-JP-3	IMM 2004-5 1M5 - RMBS		12/27/2022	Paydown		10,477	10,477	9,940	10,073	0	403	0	403	0	10,477	0	0	0	125	10/25/2034
45254N-KA-4	IMM 2004-6 M4 - RMBS		12/27/2022	Paydown		34,561	31,120	21,617	28,482	0	6,079	0	6,079	0	34,561	0	0	0	0	10/25/2034
45254N-KB-2	IMM 2004-6 M5 - RMBS		12/27/2022	Paydown		55,639	49,792	27,496	52,352	0	3,286	0	3,286	0	55,639	0	0	0	0	10/25/2034
45254N-KC-0	IMM 2004-6 M6 - RMBS		12/27/2022	Paydown		56,191	49,792	3	(100,811)	0	157,002	0	157,002	0	56,191	0	0	0	0	10/25/2034
45254N-KQ-9	IMM 2004-8 1A - RMBS		12/27/2022	Paydown		113,040	100,804	56,696	2,278	0	110,762	0	110,762	0	113,040	0	0	0	0	10/25/2034
45254N-LZ-8	IMM 2004-11 1A1 - RMBS		12/27/2022	Paydown		2,602,464	1,845,765	1,520,122	2,575,505	0	26,959	0	26,959	0	2,602,464	0	0	0	0	03/25/2035
45254N-MB-0	IMM 2004-11 2A1 - RMBS		12/27/2022	Paydown		198,821	198,821	154,894	172,987	0	25,834	0	25,834	0	198,821	0	0	0	637	03/25/2035
45254N-ML-8	IMM 2005-1 1A1 - RMBS		12/27/2022	Paydown		574,352	525,404	466,921	562,648	0	11,704	0	11,704	0	574,352	0	0	0	0	04/25/2035
45254N-MY-0	IMM 2005-2 1A1 - RMBS		12/27/2022	Paydown		1,118,603	1,035,466	902,308	1,096,523	0	22,080	0	22,080	0	1,118,603	0	0	0	0	04/25/2035
45254N-NP-8	IMM 2005-3 A1 - RMBS		12/27/2022	Paydown		458,281	410,209	356,878	454,640	0	9,571	5,930	3,641	0	458,281	0	0	0	0	08/25/2035
45254N-PU-5	IMM 2005-5 A1 - RMBS		12/27/2022	Paydown		100,241	89,941	77,593	98,589	0	1,652	0	1,652	0	100,241	0	0	0	0	08/25/2035
45254N-QF-7	IMM 2005-5 A4 - RMBS		12/27/2022	Paydown		299,436	299,436	273,304	276,166	0	23,270	0	23,270	0	299,436	0	0	0	2,023	08/25/2035
45254N-QX-8	IMM 2005-7 A1 - RMBS		12/27/2022	Paydown		2,625,801	2,414,693	1,838,480	2,583,239	0	42,562	0	42,562	0	2,625,801	0	0	0	0	11/25/2035
45254N-RG-4	IMM 2005-8 1A - RMBS		12/27/2022	Paydown		1,940,810	1,940,810	1,616,096	1,685,083	0	256,795	1,068	255,727	0	1,940,810	0	0	0	10,104	02/25/2036
45254T-NY-6	IMSA 2004-1 A6 - RMBS		12/01/2022	Paydown		16,035	16,035	16,026	15,976	0	59	0	59	0	16,035	0	0	0	335	03/25/2034
45254T-RU-0	IMSA 2005-1 5A3 - CMO/RMBS		12/27/2022	Paydown		39,343	35,785	0	3,193	0	36,150	0	36,150	0	39,343	0	0	0	0	07/25/2035
45254T-SM-7	IMSA 2005-2 A1 - RMBS		12/27/2022	Paydown		2,086,058	1,941,194	1,065,325	2,024,589	0	61,469	0	61,469	0	2,086,058	0	0	0	0	03/25/2036
45254T-TF-1	IMSA 2005-2 A1W - RMBS		12/27/2022	Paydown		1,138,326	1,044,236	909,981	1,123,466	0	14,860	0	14,860	0	1,138,326	0	0	0	0	03/25/2036
45255R-AB-3	IMSA 2006-3 A2 - RMBS		12/27/2022	Paydown		3,697,090	3,446,826	2,004,457	3,497,780	0	199,309	0	199,309	0	3,697,090	0	0	0	0	11/25/2036
45256V-AA-5	IMSA 2006-2 A11 - RMBS		12/27/2022	Paydown		1,572,490	1,435,792	1,013,704	1,524,726	0	47,763	0	47,763	0	1,572,490	0	0	0	0	08/25/2036
452570-AC-8	IMSA 2007-2 1AC - RMBS		12/27/2022	Paydown		2,508,770	2,428,106	1,724,955	2,460,994	0	47,776	0	47,776	0	2,508,770	0	0	0	0	05/26/2037
45257E-AC-8	IMSA 2006-5 1AC - RMBS		12/27/2022	Paydown		838,468	752,123	426,034	826,478	0	40,079	28,089	11,990	0	838,468	0	0	0	0	02/25/2037
45319#-AA-5	IMPERIAL VALLEY SOLAR 1 LLC		12/31/2022	Paydown		2,103,331	2,103,331	2,103,331	2,103,430	0	(100)	0	(100)	0	2,103,331	0	0	0	113,121	06/30/2038
45489#-AA-9	INDIANA MICHIGAN POWER STATUTORY TRUST-2		12/15/2022	Paydown		1,166,765	1,166,765	948,431	877,462	0	289,303	0	289,303	0	1,166,765	0	0	0	81,713	12/15/2024
455170-AA-8	INDIANA UNIVERSITY HEALTH INC		11/01/2022	Adjustment		(7,751,544)	(6,949,000)	(7,784,602)	(7,751,544)	0	0	0	0	0	(7,751,544)	0	0	0	0	11/01/2048
456472-AC-3	INDUSTRIAS PENOLES SAB DE CV	C	12/12/2022	Adjustment		6,999,774	7,000,000	6,999,020	6,999,902	0	466	0	466	0	6,999,774	0	0	0	536,750	09/12/2049
456472-AD-1	INDUSTRIAS PENOLES SAB DE CV	C	02/09/2022	BANK OF AMERICA EM		498,750	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(1,250)	(1,250)	12,205	08/06/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45660K-AA-9	INDX 2006-AR39 A1 - RMBS		12/27/2022	Paydown		797,069	681,705	578,835	781,210	0	15,859	0	15,859	0	797,069	0	0	0	0	02/25/2037
45660L-4Y-2	INDX 2005-AR33 2A1 - CMO/RMBS		12/01/2022	Paydown		1,614,523	1,025,328	838,423	1,597,479	0	17,044	0	17,044	0	1,614,523	0	0	0	0	01/25/2036
45660L-6N-4	RAST 2006-A1 1A6 - CMO/RMBS		12/25/2022	Paydown		668,994	414,471	174,878	666,894	0	2,100	0	2,100	0	668,994	0	0	0	0	04/25/2036
45660L-EF-2	INDX 2005-AR4 1A1 - CMO/RMBS		12/27/2022	Paydown		1,099,386	862,082	703,164	1,092,412	0	10,638	3,663	6,975	0	1,099,386	0	0	0	0	03/25/2035
45660L-GA-1	INDX 2005-AR6 1A1 - CMO/RMBS		12/27/2022	Paydown		724,903	611,643	439,118	715,729	0	9,173	0	9,173	0	724,903	0	0	0	0	04/25/2035
45660L-GV-5	INDX 2005-AR5 4A1 - CMO/RMBS		12/01/2022	Paydown		85,133	29,501	21,276	84,441	0	693	0	693	0	85,133	0	0	0	0	05/25/2035
45660L-W9-6	INDX 2005-AR31 5A1 - CMO/RMBS		12/27/2022	Paydown		2,064,042	1,741,520	1,133,772	2,035,048	0	28,993	0	28,993	0	2,064,042	0	0	0	0	01/25/2036
45660N-S2-2	INDX 2004-AR5 1A1 - CMO/RMBS		12/27/2022	Paydown		243,573	202,586	135,127	248,897	0	3,415	8,739	(5,324)	0	243,573	0	0	0	0	08/25/2034
456610-AA-2	INDX 2006-AR15 A1 - RMBS		12/27/2022	Paydown		2,557,441	2,156,651	1,814,808	2,484,910	0	73,755	1,224	72,531	0	2,557,441	0	0	0	0	07/25/2036
456612-AC-4	INDX 2006-AR6 2AA - RMBS		12/27/2022	Paydown		375,611	327,468	255,725	365,060	0	10,552	0	10,552	0	375,611	0	0	0	0	06/25/2046
45661E-CY-8	INDX 2006-AR7 2A1 - CMO/RMBS		12/01/2022	Paydown		1,690,244	1,263,789	989,249	1,669,120	0	21,124	0	21,124	0	1,690,244	0	0	0	0	05/25/2036
45661E-DC-5	INDX 2006-AR7 4A1 - CMO/RMBS		12/01/2022	Paydown		465,192	414,078	294,952	464,887	0	305	0	305	0	465,192	0	0	0	0	05/25/2036
45661F-AB-7	INDYL 2006-L2 A2 - RMBS		02/01/2022	Redemption @ 100.00		1,649,792	1,649,792	0	1,649,792	0	1,649,792	0	1,649,792	0	1,649,792	0	0	0	0	05/25/2036
45661H-AE-7	INDX 2006-AR25 3A1 - CMO/RMBS		12/01/2022	Paydown		644,851	461,624	992,528	635,830	0	9,021	0	9,021	0	644,851	0	0	0	0	09/25/2036
45661L-AB-4	INDX 2006-AR27 1A2 - RMBS		12/27/2022	Paydown		2,432,763	2,120,265	1,124,650	2,299,316	0	133,447	0	133,447	0	2,432,763	0	0	0	0	10/25/2036
45661L-AF-5	INDX 2006-AR27 2A1 - RMBS		12/27/2022	Paydown		98,416	98,416	76,273	79,038	0	19,378	0	19,378	0	98,416	0	0	0	472	10/25/2036
45661L-AG-3	INDX 2006-AR27 2A2 - RMBS		12/27/2022	Paydown		339,141	339,141	234,855	245,892	0	93,249	0	93,249	0	339,141	0	0	0	1,722	10/25/2036
45661X-AD-4	INDX 2006-AR13 A3 - CMO/RMBS		12/01/2022	Paydown		1,074,931	898,189	743,987	1,062,267	0	16,770	4,106	12,664	0	1,074,931	0	0	0	0	07/25/2036
45662F-AA-8	INDA 2006-AR3 1A1 - CMO/RMBS		12/01/2022	Paydown		472,495	326,391	293,461	476,784	0	(4,289)	0	(4,289)	0	472,495	0	0	0	0	12/25/2036
45662F-AD-2	INDA 2006-AR3 2A1 - CMO/RMBS		12/01/2022	Paydown		334,434	229,554	191,933	329,098	0	5,337	0	5,337	0	334,434	0	0	0	0	12/25/2036
45664B-AA-5	INDX 2006-AR23 A1 - CMO/RMBS		12/01/2022	Paydown		470,426	346,552	283,391	470,071	0	356	0	356	0	470,426	0	0	0	0	09/25/2036
456674-AE-0	INDA 2007-AR4 3A1 - CMO/RMBS		12/01/2022	Paydown		74,026	37,409	34,534	73,095	0	930	0	930	0	74,026	0	0	0	0	08/25/2037
45667Q-AA-9	INDX 2006-AR31 A1 - CMO/RMBS		12/01/2022	Paydown		1,715,167	1,357,429	1,036,591	1,673,920	0	41,246	0	41,246	0	1,715,167	0	0	0	0	11/25/2036
45667Q-AC-5	INDX 2006-AR31 A3 - CMO/RMBS		12/01/2022	Paydown		618,523	489,516	434,122	605,955	0	15,146	2,577	12,569	0	618,523	0	0	0	0	11/25/2036
456680-AC-1	INDA 2007-AR5 2A1 - CMO/RMBS		12/01/2022	Paydown		171,099	70,273	51,939	169,303	0	1,796	0	1,796	0	171,099	0	0	0	0	09/25/2037
456680-AE-7	INDA 2007-AR5 3A1 - CMO/RMBS		12/01/2022	Paydown		1,152,842	836,937	740,921	1,215,123	0	(28,438)	33,842	(62,280)	0	1,152,842	0	0	0	0	09/25/2037
45669B-AA-0	INDX 2007-AR1 1A1 - CMO/RMBS		12/01/2022	Paydown		2,591,589	1,684,702	1,133,119	2,589,514	0	11,624	9,549	2,075	0	2,591,589	0	0	0	386	04/25/2037
45669E-AC-0	INDX 2007-AR5 2A1 - CMO/RMBS		12/01/2022	Paydown		942,731	771,510	621,108	931,272	0	11,459	0	11,459	0	942,731	0	0	0	0	05/26/2037
45669F-AC-7	INDX 2007-AR11 2A1 - CMO/RMBS		12/01/2022	Paydown		762,841	512,433	309,796	756,089	0	6,975	223	6,752	0	762,841	0	0	0	0	06/25/2037
45669J-AC-9	INDX 2007-AR15 2A1 - CMO/RMBS		12/01/2022	Paydown		268,574	155,450	109,791	264,997	0	4,984	1,407	3,577	0	268,574	0	0	0	0	08/25/2037
45669N-AA-4	INDX 2007-AR19 1A1 - CMO/RMBS		12/01/2022	Paydown		153,311	79,581	54,723	158,524	0	(5,212)	0	(5,212)	0	153,311	0	0	0	0	09/25/2037
45670B-AJ-8	INDX 2007-AR21IP 5A1 - CMO/RMBS		12/01/2022	Paydown		2,033,824	1,622,342	1,543,049	2,013,726	0	20,098	0	20,098	0	2,033,824	0	0	0	0	09/25/2037
45670N-AA-1	INDA 2007-AR7 1A1 - CMO/RMBS		12/01/2022	Paydown		483,311	420,137	358,849	481,630	0	1,682	0	1,682	0	483,311	0	0	0	0	11/25/2037
45674G-AA-2	INEOS QUATTRO FINANCE 2 PLC	C	04/06/2022	Various		611,213	629,000	629,000	629,000	0	0	0	0	0	629,000	0	(17,787)	(17,787)	11,970	01/15/2026
456837-AV-5	ING GROEP NV	C	04/13/2022	GOLDMAN SACHS & CO.		3,664,520	4,000,000	4,033,280	4,026,198	0	(2,946)	0	(2,946)	0	4,023,253	0	(358,733)	(358,733)	37,780	04/01/2027
456866-AL-6	TRANE TECHNOLOGIES CO LLC		05/03/2022	Direct		649,000	649,000	641,096	648,802	0	198	0	198	0	649,000	0	0	0	5,838	06/01/2025
45687A-AG-7	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN		10/21/2022	Various		8,310,870	9,200,000	9,162,656	9,167,808	0	639	0	639	0	9,168,446	0	(857,576)	(857,576)	455,528	06/15/2043
45688C-AA-5	INGEVITY CORP		04/27/2022	Various		1,396,460	1,382,000	1,392,230	1,387,540	0	9,320	0	9,320	0	1,396,860	0	(400)	(400)	43,537	02/01/2026
45688C-AB-3	INGEVITY CORP		08/10/2022	Various		905,569	986,000	963,078	964,294	0	1,485	0	1,485	0	965,779	0	(60,211)	(60,211)	25,577	11/01/2028
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC		04/25/2022	Various		869,724	854,000	890,193	883,485	0	(1,877)	0	(1,877)	0	881,609	0	(11,885)	(11,885)	42,389	02/01/2028
45783N-AA-5	INSTR 2021-1 A - RMBS		12/15/2022	Paydown		800,854	800,854	800,419	800,344	0	510	0	510	0	800,854	0	0	0	9,470	02/16/2054
458140-AK-6	INTEL CORP		04/20/2022	JANE STREET EXECUTION SERVICES LLC		2,135,180	2,000,000	2,128,200	2,101,697	0	(993)	0	(993)	0	2,100,704	0	34,476	34,476	53,600	10/01/2041
458140-AM-2	INTEL CORP		12/15/2022	Maturity @ 100.00		8,000,000	8,000,000	8,009,040	8,000,975	0	(975)	0	(975)	0	8,000,000	0	0	0	216,000	12/15/2022
458140-AR-1	INTEL CORP		04/20/2022	KEYBANC CORPORATE MARKETS INC.		12,407,342	12,345,000	12,346,768	12,345,309	0	(83)	0	(83)	0	12,345,226	0	62,116	62,116	279,580	07/29/2022
458140-BG-4	INTEL CORP		12/12/2022	J.P. MORGAN SECURITIES LLC		12,855,054	13,500,000	13,082,030	13,111,673	0	6,492	0	6,492	0	13,114,003	0	(258,949)	(258,949)	390,410	12/08/2047
458140-BJ-8	INTEL CORP		02/16/2022	CITIGROUP GLOBAL MARKETS INC.		9,154,800	10,000,000	11,332,900	11,300,487	0	(4,357)	0	(4,357)	0	11,296,130	0	(2,141,330)	(2,141,330)	83,958	11/15/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
458140-BV-1	INTEL CORP		03/10/2022	Direct		4,366,550	5,000,000	4,995,450	4,995,516	0	32	0	32	0	4,995,548	0	(628,998)	(628,998)	80,889	08/12/2041
458665-AS-5	INTERFACE INC		11/02/2022	Various		2,369,400	2,452,000	2,575,866	2,559,517	0	(9,381)	0	(9,381)	0	2,550,136	0	(180,736)	(180,736)	48,571	12/01/2028
45866F-AA-2	INTERCONTINENTAL EXCHANGE INC		06/13/2022	Call @ 100.00		15,239,521	15,000,000	15,017,850	15,004,059	0	(4,059)	0	(4,059)	0	15,000,000	0	0	0	634,521	10/15/2023
459200-HF-1	INTERNATIONAL BUSINESS MACHINES CORP		03/10/2022	Direct		7,241,903	7,073,000	7,491,689	7,406,075	0	(2,075)	0	(2,075)	0	7,404,000	0	(162,097)	(162,097)	62,871	06/20/2042
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CORP		04/20/2022	TD SECURITIES (USA) LLC		2,022,160	2,000,000	2,074,500	2,018,745	0	(2,629)	0	(2,629)	0	2,016,116	0	6,044	6,044	50,347	02/12/2024
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP		05/10/2022	DEUTSCHE BANK SECURITIES INC.		26,899,600	28,000,000	27,929,720	27,946,925	0	2,294	0	2,294	0	27,949,219	0	(1,049,619)	(1,049,619)	481,833	05/15/2029
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP		02/16/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		5,368,000	5,000,000	6,068,850	6,027,557	0	(3,172)	0	(3,172)	0	6,024,385	0	(656,385)	(656,385)	54,896	05/15/2049
460146-CH-4	INTERNATIONAL PAPER CO		05/18/2022	Various		10,161,856	9,350,000	10,966,518	10,663,677	0	(14,533)	0	(14,533)	0	10,649,144	0	(487,288)	(487,288)	270,167	11/15/2041
460146-CM-3	INTERNATIONAL PAPER CO		09/09/2022	Direct		3,505,168	3,200,000	3,194,144	3,517,865	0	(12,697)	0	(12,697)	0	3,505,168	0	0	0	157,333	09/15/2035
460146-CQ-4	INTERNATIONAL PAPER CO		12/12/2022	Adjustment		32,654,481	32,567,000	32,654,910	32,654,199	0	(1,016)	0	(1,016)	0	32,654,481	0	0	0	1,116,541	08/15/2047
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY	C	08/30/2022	Adjustment		0	0	0	764	0	(764)	0	(764)	0	0	0	0	0	7,248	02/15/2025
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC	C	04/25/2022	Various		1,452,403	1,346,000	1,455,009	1,438,903	0	(3,084)	0	(3,084)	0	1,435,819	0	16,584	16,584	74,277	01/15/2027
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC	C	04/25/2022	Various		969,047	946,000	1,015,793	1,001,523	0	(1,493)	0	(1,493)	0	1,000,030	0	(30,984)	(30,984)	27,872	01/15/2029
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC	C	01/04/2022	CREDIT SUISSE SECURITIES (USA) LLC		349,350	340,000	340,000	340,000	0	0	0	0	0	340,000	0	9,350	9,350	3,156	04/15/2026
460919-AB-9	INTERTAPE POLYMER GROUP INC	C	03/08/2022	JEFFERIES & COMPANY		2,574,925	2,540,000	2,563,488	2,559,502	0	(1,456)	0	(1,456)	0	2,558,046	0	16,879	16,879	26,238	06/15/2029
46117N-AG-7	TOWN 22STAY D - CMBS		12/15/2022	Paydown		47,039	0	0	0	0	0	0	0	0	47,039	0	0	0	0	08/15/2039
46131N-AD-6	INVERSIONES CMPC SA (CAYMAN ISLANDS BRAN	C	04/25/2022	Maturity @ 100.00		1,000,000	1,000,000	989,060	999,583	0	417	0	417	0	1,000,000	0	0	0	22,500	04/25/2022
46132F-AA-8	INVESCO FINANCE PLC	C	05/06/2022	Direct		7,050,680	7,000,000	6,806,880	6,976,974	0	23,026	0	23,026	0	7,000,000	0	0	0	145,472	11/30/2022
46132F-AB-6	INVESCO FINANCE PLC	C	06/10/2022	J.P. MORGAN SECURITIES LLC		6,803,536	6,800,000	7,023,040	6,865,649	0	(14,801)	0	(14,801)	0	6,856,284	0	(52,748)	(52,748)	237,244	01/30/2024
46132F-AD-2	INVESCO FINANCE PLC	C	06/08/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		4,964,300	5,000,000	5,195,650	5,095,332	0	(10,114)	0	(10,114)	0	5,089,915	0	(125,615)	(125,615)	169,271	01/15/2026
46145X-AJ-5	INVCO 222 D - CDO	C	10/20/2022	Paydown		93,269	0	0	0	0	0	0	0	0	93,269	0	0	0	0	07/20/2035
46185H-AA-0	IHSFR 2018-SFR2 A - RMBS		06/17/2022	Paydown		15,427,739	15,427,740	15,244,535	15,503,286	0	(75,547)	0	(75,547)	0	15,427,739	0	0	0	72,704	06/19/2037
46187X-AA-3	IHSFR 2018-SFR4 A - RMBS		12/17/2022	Paydown		725,650	725,650	724,063	728,276	0	(2,626)	0	(2,626)	0	725,650	0	0	0	6,730	01/19/2038
46433B-AA-6	ISKANDAR VENTURES LLC ISKANDER VE - ABS		12/15/2022	Paydown		551,147	551,147	551,147	551,147	0	0	0	0	0	551,147	0	0	0	10,813	07/15/2040
465562-AA-4	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS	C	11/10/2022	Various		1,994,375	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(505,625)	(505,625)	127,573	12/29/2049
46556L-AM-6	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS	C	01/06/2022	CITIGROUP EM		1,485,000	1,500,000	1,518,750	1,517,538	0	(143)	0	(143)	0	1,517,395	0	(32,395)	(32,395)	9,188	11/21/2029
465685-AQ-8	ITC HOLDINGS CORP		04/13/2022	GOLDMAN SACHS & CO.		9,246,900	10,000,000	9,979,400	9,982,587	0	544	0	544	0	9,983,131	0	(736,231)	(736,231)	126,194	05/14/2030
46590X-AA-4	JBS USA LUX SA		09/19/2022	Call @ 105.00		835,800	796,000	816,360	814,463	0	21,337	0	21,337	0	835,800	0	0	0	49,009	04/15/2029
46590X-AB-2	JBS USA LUX SA		04/27/2022	DEUTSCHE BANK SECURITIES INC.		1,305,556	1,306,000	1,446,134	1,431,427	0	(9,209)	0	(9,209)	0	1,422,218	0	(116,662)	(116,662)	56,666	01/15/2030
46593B-AA-9	J G WENTWORTH XLVIII LLC, SERIES 2020 E1		12/15/2022	Paydown		4,326,411	4,326,411	4,259,267	4,260,020	0	66,391	0	66,391	0	4,326,411	0	0	0	75,343	01/15/2084
46593B-AB-7	J G WENTWORTH XLVIII LLC, SERIES 2020-E2		12/15/2022	Paydown		236,041	4,484	4,484	0	0	0	0	0	0	236,041	0	0	0	11	12/15/2088
465979-AJ-1	JPMCC 22NXSS C - CMBS		12/15/2022	Paydown		20,964	0	0	0	0	0	0	0	0	20,964	0	0	0	0	09/15/2039
465979-AL-6	JPMCC 22NXSS D - CMBS		12/15/2022	Paydown		43,968	0	0	0	0	0	0	0	0	43,968	0	0	0	0	09/15/2039
46603B-AN-9	IVYH IX AR - CDO		03/03/2022	Paydown		12,000,000	12,000,000	11,928,000	11,923,229	0	76,771	0	76,771	0	12,000,000	0	0	0	73,021	01/18/2030
46614K-AC-0	JER 2005-1 C - CDO		12/01/2022	Paydown		0	25,000,000	0	102	0	(102)	0	(102)	0	0	0	0	0	0	11/20/2043
466247-BE-2	JPMMT 2003-A2 B1 - CMO/RMBS		12/01/2022	Paydown		48,742	38,663	33,470	47,607	0	1,135	0	1,135	0	48,742	0	0	0	0	11/25/2033
466247-BF-9	JPMMT 2003-A2 B2 - CMO/RMBS		12/01/2022	Paydown		13,977	8,481	7,192	13,700	0	277	0	277	0	13,977	0	0	0	0	11/25/2033
466247-BW-2	JPMMT 2004-A1 B1 - CMO/RMBS		12/01/2022	Paydown		14,829	14,829	13,244	13,278	0	1,551	0	1,551	0	14,829	0	0	0	111	02/25/2034
466247-CP-6	JPMMT 2004-A2 B1 - CMO/RMBS		11/01/2022	Paydown		248,372	248,372	223,202	201,413	0	46,959	0	46,959	0	248,372	0	0	0	13,559	05/25/2034
466247-DF-7	JPMMT 2004-A3 IB1 - CMO/RMBS		12/01/2022	Paydown		262,440	262,440	239,327	242,211	0	19,775	(454)	20,229	0	262,440	0	0	0	3,400	07/25/2034
466247-EC-3	JPMMT 2004-A4 B1 - CMO/RMBS		12/01/2022	Paydown		170,124	170,124	143,371	147,819	0	22,305	0	22,305	0	170,124	0	0	0	3,284	09/25/2034
466247-ED-1	JPMMT 2004-A4 B2 - CMO/RMBS		10/01/2022	Paydown		89,468	105,293	41,384	73,973	0	15,495	0	15,495	0	89,468	0	0	0	0	09/25/2034
466247-GH-0	JPMMT 2004-A5 B1 - CMO/RMBS		12/01/2022	Paydown		45,935	45,935	42,154	40,823	0	5,112	0	5,112	0	45,935	0	0	0	507	12/25/2034
466247-GJ-6	JPMMT 2004-A5 B2 - CMO/RMBS		12/01/2022	Paydown		39,356	49,059	32,646	36,731	0	2,626	0	2,626	0	39,356	0	0	0	0	12/25/2034
466247-HN-6	JPMMT 2004-S2 1A2 - CMO/RMBS		10/25/2022	Paydown		138,136	138,136	132,697	138,136	0	0	0	0	0	138,136	0	0	0	9,817	11/24/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
466247-K3-6	JPMMT 2006-A2 3A3 - CMO/RMBS		12/01/2022	Paydown		289,846	245,978	358,345	287,968	0	1,878	0	1,878	0	289,846	0	0	0	0	04/25/2036
466247-KF-9	JPMMT 2004-S2 1B3 - CMO/RMBS		10/25/2022	Paydown		20,555	17,972	0	0	0	20,555	0	20,555	0	20,555	0	0	0	0	11/25/2022
466247-KL-6	JPMMT 2004-S2 2B2 - CMO/RMBS		12/01/2022	Paydown		4,039	77,038	10,536	(11,590)	23,650	5,783	13,804	15,629	0	4,039	0	0	0	0	11/25/2034
466247-NK-5	JPMMT 2005-A2 1A1 - CMO/RMBS		12/01/2022	Paydown		181,941	181,941	162,255	129,408	0	52,533	0	52,533	0	181,941	0	0	0	12,897	04/25/2035
466247-PE-7	JPMMT 2005-A2 B1 - CMO/RMBS		12/01/2022	Paydown		477,560	477,560	437,481	443,903	0	33,656	0	33,656	0	477,560	0	0	0	6,458	04/25/2035
466247-PF-4	JPMMT 2005-A2 B2 - CMO/RMBS		12/01/2022	Paydown		9,779	2,265	929	9,816	0	(37)	0	(37)	0	9,779	0	0	0	3	04/25/2035
466247-TQ-6	JPMMT 2005-A6 2A1 - CMO/RMBS		12/01/2022	Paydown		320,512	287,217	256,657	309,911	0	10,601	0	10,601	0	320,512	0	0	0	0	08/25/2035
466247-VH-3	JPMMT 2005-S2 215 - CMO/RMBS		12/01/2022	Paydown		37,705	28,590	237,879	37,341	0	647	282	365	0	37,705	0	0	0	0	09/25/2035
466247-WK-5	JPMMT 2005-A7 1A3 - CMO/RMBS		12/01/2022	Paydown		482,989	415,471	370,950	475,711	0	7,278	0	7,278	0	482,989	0	0	0	0	10/25/2035
466247-WT-6	JPMMT 2005-A7 3A1 - CMO/RMBS		12/01/2022	Paydown		712,151	643,373	602,651	700,548	0	11,603	0	11,603	0	712,151	0	0	0	0	10/25/2035
466247-YP-2	JPMMT 2005-A8 2A3 - CMO/RMBS		12/01/2022	Paydown		807,029	710,223	417,864	82,363	0	724,666	0	724,666	0	807,029	0	0	0	0	11/25/2035
46625H-JD-3	JPMORGAN CHASE & CO		01/24/2022	Maturity @ 100.00		28,000,000	28,000,000	30,632,260	28,025,510	0	(25,510)	0	(25,510)	0	28,000,000	0	0	0	630,000	01/24/2022
46625H-KC-3	JPMORGAN CHASE & CO		05/10/2022	TD SECURITIES (USA) LLC		9,922,500	10,000,000	9,648,700	9,875,655	0	14,123	0	14,123	0	9,889,778	0	32,722	32,722	250,868	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO		04/27/2022	DEUTSCHE BANK SECURITIES INC.		8,107,699	8,000,000	8,388,000	8,148,592	0	(9,649)	0	(9,649)	0	8,144,166	0	(36,467)	(36,467)	213,308	07/15/2025
46625H-QW-3	JPMORGAN CHASE & CO		04/27/2022	DEUTSCHE BANK SECURITIES INC.		4,911,550	5,000,000	5,042,850	5,018,797	0	(1,282)	0	(1,282)	0	5,018,149	0	(106,599)	(106,599)	95,333	04/01/2026
466275-AA-2	JPALT 2007-S1 A1 - RMBS		12/25/2022	Paydown		149,658	136,866	122,249	147,111	0	2,547	0	2,547	0	149,658	0	0	0	0	06/25/2037
46627M-BV-8	JPALT 2005-A2 3A2 - CMO/RMBS		12/01/2022	Paydown		225,490	178,671	141,798	223,053	0	2,437	0	2,437	0	225,490	0	0	0	0	01/25/2036
466285-AQ-6	JPALT 2006-A6 2A6 - RMBS		12/01/2022	Paydown		718,784	702,077	573,554	703,813	0	14,971	0	14,971	0	718,784	0	0	0	0	11/25/2036
466286-AA-9	JPALT 2006-A7 1A1 - RMBS		12/25/2022	Paydown		605,363	513,086	439,686	602,596	0	15,839	13,073	2,766	0	605,363	0	0	0	0	12/25/2036
46628B-AE-0	JPMMT 2006-A6 13 - CMO/RMBS		12/01/2022	Paydown		189,008	144,498	106,258	186,396	0	2,611	0	2,611	0	189,008	0	0	0	0	10/25/2036
46628G-AN-9	JPALT 2006-A2 4A1 - CMO/RMBS		12/01/2022	Paydown		49,352	38,236	25,450	48,408	0	943	0	943	0	49,352	0	0	0	0	05/25/2036
46628K-AC-4	JPMMT 2006-A3 2A1 - CMO/RMBS		12/01/2022	Paydown		70,869	50,455	511,735	69,732	0	1,137	0	1,137	0	70,869	0	0	0	0	05/25/2036
46628K-AK-6	JPMMT 2006-A3 3A4 - CMO/RMBS		12/01/2022	Paydown		318,351	263,518	177,622	313,556	0	4,795	0	4,795	0	318,351	0	0	0	0	05/25/2036
46629D-BJ-3	JPMMT 2006-A7 33M - CMO/RMBS		12/01/2022	Paydown		169,810	145,746	119,894	167,172	0	2,638	0	2,638	0	169,810	0	0	0	0	01/25/2037
46629P-AQ-1	JPMCC 2006-LDP9 AMS - CMBS		12/01/2022	Paydown		584,814	440,316	340,568	582,998	0	1,816	0	1,816	0	584,814	0	0	0	0	05/15/2047
46629Q-AX-4	JPMAC 2006-CH2 MV1 - RMBS		12/27/2022	Various		243,745	0	0	243,745	0	0	0	0	0	243,745	0	0	0	0	10/25/2036
46630G-AA-5	JPALT 2008-R2 A1 - CMO/RMBS		12/01/2022	Paydown		686,273	369,447	268,379	704,677	0	(18,404)	0	(18,404)	0	686,273	0	0	0	0	06/25/2038
46630G-AH-8	JPMMT 2007-A1 3A2 - CMO/RMBS		12/01/2022	Paydown		522,029	415,963	370,493	487,433	0	34,595	0	34,595	0	522,029	0	0	0	0	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3 - CMO/RMBS		12/01/2022	Paydown		1,818,180	1,818,180	1,800,600	1,801,291	0	16,889	0	16,889	0	1,818,180	0	0	0	21,009	07/25/2035
46630P-AF-2	JPMMT 2007-A2 2A2 - CMO/RMBS		12/01/2022	Paydown		323,689	279,789	217,417	319,876	0	3,814	0	3,814	0	323,689	0	0	0	0	04/25/2037
46630R-AW-1	JPMMT 2007-S1 217 - CMO/RMBS		11/25/2022	Paydown		354,457	346,359	67,333	63,963	0	290,494	0	290,494	0	354,457	0	0	0	696	03/25/2037
46630U-AA-2	JPMMT 2007-A3 1A1 - CMO/RMBS		12/01/2022	Paydown		208,533	173,614	175,585	210,897	0	(2,364)	0	(2,364)	0	208,533	0	0	0	0	05/25/2037
46630U-AL-8	JPMMT 2007-A3 3A1 - CMO/RMBS		12/01/2022	Paydown		952,609	789,111	719,584	963,871	0	(11,263)	0	(11,263)	0	952,609	0	0	0	0	05/25/2037
46630U-AM-6	JPMMT 2007-A3 3A2 - CMO/RMBS		12/01/2022	Paydown		1,076,425	891,527	737,867	1,085,664	0	(9,239)	0	(9,239)	0	1,076,425	0	0	0	0	05/25/2037
466313-AG-8	JABIL INC		05/31/2022	Call @ 100.00		5,043,909	5,000,000	5,025,000	5,002,364	0	(2,364)	0	(2,364)	0	5,000,000	0	0	0	211,020	09/15/2022
46631J-AA-6	JPMMT 2007-A4 1A1 - CDO/CMO/RMBS		12/01/2022	Paydown		10,436	8,376	6,781	10,253	0	184	0	184	0	10,436	0	0	0	0	06/25/2037
46632D-AB-6	JPMMT 2007-A6 2A1 - CMO/RMBS		12/01/2022	Paydown		1,498,325	1,232,946	915,472	1,491,119	0	7,206	0	7,206	0	1,498,325	0	0	0	0	12/25/2037
46633D-AL-1	JPMCC 2021-MHC D - CMBS		12/15/2022	Paydown		3,225	0	0	0	0	0	0	0	0	3,225	0	0	0	0	04/15/2038
466365-AA-1	JACK 2019-1 A2I - RMBS		02/11/2022	Paydown		34,737,500	34,737,500	34,737,500	34,737,500	0	0	0	0	0	34,737,500	0	0	0	340,566	08/25/2049
466365-AB-9	JACK 2019-1 A2II - RMBS		11/25/2022	Paydown		425,000	425,000	425,000	425,000	0	0	0	0	0	425,000	0	0	0	11,889	08/25/2049
466365-AC-7	JACK 2019-1 A2III - ABS		11/25/2022	Paydown		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	652	08/25/2049
466365-AE-3	JACK 221 A22 - RMBS		11/25/2022	Paydown		4,035,234	1,275,000	1,275,000	0	0	34,448	0	34,448	0	4,035,234	0	0	0	0	02/26/2052
46640N-AE-8	JPMBB 2013-C15 A5 - CMBS		10/11/2022	Various		30,640,039	30,000,000	31,200,000	30,201,896	0	(36,517)	0	(36,517)	0	30,165,461	0	474,578	474,578	404,494	11/17/2045
46640U-AD-4	JPMBB 2013-C17 A4 - CMBS		10/06/2022	Various		33,913,867	33,500,000	34,504,866	33,683,950	0	(40,401)	0	(40,401)	0	33,643,610	0	270,257	270,257	673,573	01/17/2047
46641W-AZ-0	JPMBB 2014-C19 AS - CMBS		10/11/2022	WELLS FARGO SECURITIES, LLC		4,890,833	5,075,000	5,386,637	5,166,270	0	(28,970)	0	(28,970)	0	5,137,300	0	(246,467)	(246,467)	186,630	04/17/2047
46643G-AJ-9	JPMBB 2014-C24 AS - CMBS		10/06/2022	BARCLAYS CAPITAL INC.		6,336,035	6,750,000	6,952,453	6,818,237	0	(6,587)	0	(6,587)	0	6,811,650	0	(475,614)	(475,614)	227,513	11/18/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46644X-BC-5	JPMMT 155 B1 - CMO/RMBS		12/01/2022	Paydown		705,408	705,408	711,146	711,254	0	(5,845)	0	(5,845)	0	705,408	0	0	0	11,907	05/25/2045
46647C-AH-8	JPMMT 2016-2 B1 - CMO/RMBS		12/01/2022	Paydown		730,175	730,175	729,565	730,010	0	164	0	164	0	730,175	0	0	0	12,022	06/25/2046
46647C-AJ-4	JPMMT 2016-2 B2 - CMO/RMBS		12/01/2022	Paydown		512,919	512,919	512,013	512,322	0	597	0	597	0	512,919	0	0	0	8,445	06/25/2046
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2022	Paydown		3,070,859	3,070,859	2,949,618	2,996,511	0	74,348	0	74,348	0	3,070,859	0	0	0	69,679	04/15/2044
46651N-AB-0	JOLAR 2019-1 B - ABS	C	11/01/2022	Adjustment		0	0	0	10,462	0	(959)	0	(959)	0	9,503	0	(9,503)	(9,503)	(40)	04/15/2044
46652H-BU-9	JPMWM 2020-ATR1 B1 - CMO/RMBS		12/01/2022	Paydown		204,126	204,126	218,124	216,755	0	(12,629)	0	(12,629)	0	204,126	0	0	0	3,834	02/25/2050
46655H-AH-6	JCP DIRECT LENDING CLO 2022 LLC - CDO		11/21/2022	Paydown		48,206	0	0	0	0	0	0	0	0	48,206	0	0	0	0	05/19/2035
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS		12/01/2022	Paydown		62,095	62,095	57,623	0	0	4,472	0	4,472	0	62,095	0	0	0	246	07/25/2062
46669#-AA-9	JGW XI LLC, SERIES 2020-G - ABS		12/01/2022	Paydown		1,301,401	1,289,138	1,289,138	1,072,234	0	1,349	0	1,349	0	1,301,401	0	0	0	16,674	11/15/2051
46669*-AB-1	J G WENTWORTH XLVIII LLC, SERIES 2020-E		06/16/2022	Direct		204,107	204,107	206,875	196,662	0	(1,642)	0	(1,642)	0	204,107	0	0	0	992	01/15/2084
46671@-AA-7	JRD HOLDINGS SECURED TRUST (2021)		12/15/2022	Paydown		712	712	712	712	0	0	0	0	0	712	0	0	0	17	01/15/2041
46849L-SQ-5	JACKSON NATIONAL LIFE GLOBAL FUNDING		01/06/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		10,402,500	10,000,000	10,051,800	10,025,506	0	(124)	0	(124)	0	10,025,382	0	377,118	377,118	60,153	04/29/2026
46868R-AJ-3	JAX 19LIC C - CMBS		12/01/2022	Various		160,464	0	0	160,464	0	0	0	0	0	160,464	0	0	0	0	10/14/2039
47010B-AK-0	JAGUAR LAND ROVER AUTOMOTIVE PLC	C	07/21/2022	Various		3,885,060	4,775,000	4,896,051	4,885,196	0	(7,721)	0	(7,721)	0	4,877,474	0	(992,414)	(992,414)	253,856	01/15/2028
472141-AA-8	JBS USA LUX SA		09/26/2022	Call @ 104.21		3,917,299	3,759,000	3,737,554	3,743,877	0	173,422	0	173,422	0	3,917,299	0	0	0	282,630	02/15/2028
47215P-AE-6	JD.COM INC	C	12/13/2022	Adjustment		0	0	0	(203)	0	203	0	203	0	0	0	0	0	0	01/14/2030
47216F-AA-5	JAZZ SECURITIES DAC	C	04/25/2022	Various		769,525	775,000	775,000	775,000	0	0	0	0	0	775,000	0	(5,475)	(5,475)	26,241	01/15/2029
476556-DD-4	JERSEY CENTRAL POWER & LIGHT CO		07/26/2022	Direct		7,481,172	7,500,000	7,479,450	7,480,217	0	956	0	956	0	7,481,172	0	0	0	186,198	03/01/2032
476681-AA-9	JMIKE 191 A2 - ABS		08/15/2022	Paydown		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	9,974	02/15/2050
476681-AC-5	JMIKE 211 2I1 - ABS		11/15/2022	Paydown		4,233,189	750,000	750,000	4,217,654	0	15,535	0	15,535	0	4,233,189	0	0	0	0	02/15/2052
477600-AB-9	JIMMY 2017-1 2I1 - RMBS		10/30/2022	Paydown		(8,198,946)	(8,201,250)	(8,201,250)	(8,201,250)	0	(52,104)	0	(52,104)	0	(8,253,354)	0	54,408	54,408	128,189	07/30/2047
477600-AE-3	JIMMY 2022-1 A22 - RMBS		10/30/2022	Paydown		1,525,518	250,000	250,000	0	0	2,562	0	2,562	0	1,525,518	0	0	0	0	04/30/2052
477600-AG-8	JIMMY 2022-1 A23 - RMBS		10/30/2022	Paydown		3,141,087	490,000	490,000	0	0	14,655	0	14,655	0	3,141,087	0	0	0	0	04/30/2052
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL		07/15/2022	Various		7,166,396	6,351,195	6,435,258	6,480,872	0	(129,274)	0	(129,274)	0	6,351,599	0	814,797	814,797	215,120	01/15/2042
478160-AN-4	JOHNSON & JOHNSON		04/20/2022	BNP PARIBAS SECURITIES CORP.		61,660	50,000	64,915	61,730	0	(167)	0	(167)	0	61,562	0	97	97	2,041	08/15/2037
478160-AV-6	JOHNSON & JOHNSON		04/19/2022	BARCLAYS CAPITAL INC.		5,242,150	5,000,000	4,708,550	4,771,632	0	2,293	0	2,293	0	4,773,924	0	468,226	468,226	143,750	09/01/2040
478160-BA-1	JOHNSON & JOHNSON		04/20/2022	U.S. BANCORP INVESTMENTS, INC.		556,487	510,000	636,878	609,714	0	(1,117)	0	(1,117)	0	608,597	0	(52,110)	(52,110)	10,787	05/15/2041
478160-BK-9	JOHNSON & JOHNSON		03/03/2022	Direct		4,291,169	4,250,000	4,298,535	4,291,366	0	(197)	0	(197)	0	4,291,169	0	0	0	46,750	12/05/2043
478160-BV-5	JOHNSON & JOHNSON		05/10/2022	DEUTSCHE BANK SECURITIES INC.		2,500,254	2,700,000	2,702,698	2,702,455	0	(24)	0	(24)	0	2,702,431	0	(202,177)	(202,177)	69,653	03/01/2046
478160-CL-6	JOHNSON & JOHNSON		05/10/2022	DEUTSCHE BANK SECURITIES INC.		912,000	1,000,000	997,640	997,938	0	50	0	50	0	997,972	0	(85,972)	(85,972)	28,050	01/15/2038
478160-CM-4	JOHNSON & JOHNSON		05/13/2022	J.P. MORGAN SECURITIES LLC		10,724,400	12,000,000	12,468,120	12,442,045	0	(4,193)	0	(4,193)	0	12,437,852	0	(1,713,452)	(1,713,452)	352,333	01/15/2048
478160-CQ-5	JOHNSON & JOHNSON		02/23/2022	WELLS FARGO SECURITIES, LLC		2,167,848	2,400,000	2,435,352	2,430,931	0	(532)	0	(532)	0	2,430,400	0	(262,552)	(262,552)	15,080	09/01/2030
478165-AH-6	S C JOHNSON & SON INC		10/11/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(288,563)	10/15/2046
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC	C	08/10/2022	US BANCORP INVESTMENTS INC.		2,818,205	2,810,000	2,871,674	2,839,447	0	(4,382)	0	(4,382)	0	2,835,065	0	(16,860)	(16,860)	108,981	02/14/2026
47987E-AB-3	JONAH-221-A2 - ABS		12/12/2022	Paydown		1,040,000	0	0	0	0	0	0	0	0	1,040,000	0	0	0	0	12/20/2037
481210-AB-7	JETRO HOLDINGS, LLC		04/30/2022	Paydown		3,636,364	3,636,364	3,636,364	3,636,151	0	213	0	213	0	3,636,364	0	0	0	84,545	04/30/2027
48205M-AA-1	JPTR 1 A1A - CDO		10/04/2022	Paydown		2,741,749	2,741,749	2,243,075	2,668,817	0	72,931	0	72,931	0	2,741,749	0	0	0	11,998	01/04/2041
48205M-AJ-2	JPTR 1 A1B - CDO		10/04/2022	Paydown		1,502,875	1,502,875	1,222,984	1,462,646	0	40,229	0	40,229	0	1,502,875	0	0	0	8,411	01/04/2041
482480-AE-0	KLA CORP		06/23/2022	Call @ 102.45		7,273,950	7,100,000	7,116,898	7,131,918	0	141,922	0	141,922	0	7,273,950	0	0	0	201,392	11/01/2024
48254G-AE-6	KKR 29 C - CDO	C	10/17/2022	Paydown		76,579	0	0	0	0	0	0	0	0	76,579	0	0	0	0	01/15/2032
48275E-AJ-5	KREF 2022-FL3 D - CMBS	C	12/19/2022	Paydown		10,625	0	0	0	0	0	0	0	0	10,625	0	0	0	0	02/22/2039
48277*-AA-3	KSB-1 PAIRING NT - ABS		02/16/2022	Paydown		667,834	667,834	667,739	667,739	0	94	0	94	0	667,834	0	0	0	4,630	02/08/2061
483050-AA-1	KAISER FOUNDATION HOSPITALS		04/01/2022	Maturity @ 100.00		5,000,000	5,000,000	4,959,700	4,998,836	0	1,164	0	1,164	0	5,000,000	0	0	0	87,500	04/01/2022
483050-AB-9	KAISER FOUNDATION HOSPITALS		09/22/2022	CITIGROUP GLOBAL MARKETS INC.		5,848,080	6,000,000	5,954,280	5,963,034	0	799	0	799	0	5,963,833	0	(115,753)	(115,753)	288,438	04/01/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48344F-AA-8	KALLPA GENERACION SA	C	05/26/2022	JEFFERIES EM		2,917,500	3,000,000	2,977,740	2,992,639	0	(2,731)	0	(2,731)	0	2,989,908	0	(72,408)	(72,408)	99,938	05/24/2026
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LEASE R		12/10/2022	Paydown		3,533,082	3,749,059	3,749,059	3,746,015	0	(212,933)	0	(212,933)	0	3,533,082	0	0	0	124,062	12/10/2032
486606-M*-4	SR UNSECD NT 00		02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(120,317)	10/29/2024
48661C-AE-2	RAD 7 C - CDO	C	10/17/2022	Paydown		39,355	0	0	0	0	0	0	0	0	39,355	0	0	0	0	04/18/2033
48666K-AY-5	KB HOME		04/25/2022	Various		212,398	202,000	207,545	207,076	0	(121)	0	(121)	0	206,955	0	5,442	5,442	2,017	11/15/2029
48811*-AA-6	KELLY ISSUER LLC - ABS		09/30/2022	Paydown		73,250	73,250	73,250	0	0	0	0	0	0	73,250	0	0	0	766	03/31/2051
48811*-AB-4	Kelly Series B-3 Senior Secured Note (El		09/30/2022	Paydown		9,313	9,313	9,313	0	0	53	0	53	0	9,313	0	0	0	0	03/31/2051
48811*-AB-4	Kelly Series B-3 Senior Secured Note (El		12/31/2022	Paydown		9,383	1,181	1,181	0	0	73	0	73	0	9,383	0	0	0	0	03/31/2051
492386-AT-4	KERR-MCGEE CORP		10/04/2022	Adjustment		0	0	0	4,556	0	(4,556)	0	(4,556)	0	0	0	0	0	0	09/15/2031
492386-AU-1	KERR-MCGEE CORP		10/04/2022	Adjustment		0	0	0	(1,059)	0	1,059	0	1,059	0	0	0	0	0	14,699	07/01/2024
49271V-AM-2	KEURIG DR PEPPER INC		04/21/2022	GOLDMAN SACHS & CO.		3,913,750	5,000,000	4,999,425	4,999,430	0	2	0	2	0	4,999,432	0	(1,085,682)	(1,085,682)	102,361	03/15/2051
49327M-2K-9	KEYBANK NA		04/20/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		2,992,650	3,000,000	2,923,080	2,971,730	0	2,597	0	2,597	0	2,973,086	0	19,564	19,564	38,775	06/01/2025
493859-C*-1	KIER GROUP PLC	C	12/30/2022	Call @ 100.00		472,136	472,136	472,136	472,136	0	0	0	0	0	472,136	0	0	0	25,306	11/20/2024
494368-CB-7	KIMBERLY-CLARK CORP		05/10/2022	DEUTSCHE BANK SECURITIES INC.		1,408,875	1,500,000	1,669,590	1,660,574	0	(6,787)	0	(6,787)	0	1,653,787	0	(244,912)	(244,912)	29,192	03/26/2030
49446R-AS-8	KIMCO REALTY CORP		06/10/2022	BARCLAYS CAPITAL INC.		5,371,252	5,540,000	5,634,845	5,594,217	0	(4,357)	0	(4,357)	0	5,591,626	0	(220,374)	(220,374)	147,949	04/01/2027
494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP		04/20/2022	BARCLAYS CAPITAL INC.		6,129,261	5,267,000	6,346,840	6,119,587	0	(10,397)	0	(10,397)	0	6,109,190	0	20,071	20,071	281,660	01/15/2038
494550-BL-9	KINDER MORGAN ENERGY PARTNERS LP		06/01/2022	Call @ 100.00		4,000,000	4,000,000	4,021,880	4,001,148	0	(1,148)	0	(1,148)	0	4,000,000	0	0	0	118,500	09/01/2022
49456B-AS-0	KINDER MORGAN INC		02/15/2022	DEUTSCHE BANK SECURITIES INC.		8,389,000	10,000,000	9,899,900	9,902,129	0	266	0	266	0	9,902,394	0	(1,513,394)	(1,513,394)	176,944	08/01/2050
49456B-AT-8	KINDER MORGAN INC		04/07/2022	GOLDMAN SACHS & CO.		4,194,350	5,000,000	4,987,200	4,987,432	0	68	0	68	0	4,987,500	0	(793,150)	(793,150)	118,000	02/15/2051
49835L-AB-7	KLABIN FINANCE SA	C	03/23/2022	Call @ 103.40		5,687,000	5,500,000	5,467,770	5,479,963	0	207,037	0	207,037	0	5,687,000	0	0	0	142,255	09/19/2027
49836A-AA-2	KLABIN AUSTRIA GMBH	C	04/26/2022	Various		4,513,438	4,500,000	4,792,770	4,729,102	0	(8,280)	0	(8,280)	0	4,720,823	0	(207,385)	(207,385)	141,753	04/03/2029
49989A-AB-5	KOC HOLDING AS	C	04/20/2022	Various		3,715,405	3,762,000	3,705,499	3,743,055	0	7,245	0	7,245	0	3,750,295	0	(34,890)	(34,890)	132,760	03/15/2023
500472-AE-5	KONINKLIJKE PHILIPS NV	C	02/23/2022	MORGAN STANLEY & CO. LLC		6,546,319	5,625,000	5,758,575	5,732,679	0	(524)	0	(524)	0	5,732,156	0	814,163	814,163	125,000	03/15/2042
500605-AH-3	KOPPERS INC		11/02/2022	Various		1,096,905	1,130,000	1,137,269	1,131,392	0	(4,188)	0	(4,188)	0	1,127,206	0	(30,301)	(30,301)	79,380	02/15/2025
50064Y-AN-3	KOREA HYDRO & NUCLEAR POWER CO LTD	C	12/13/2022	Adjustment		0	0	0	(980)	0	980	0	980	0	0	0	0	0	37,500	07/25/2023
50076Q-AR-7	KRAFT HEINZ FOODS CO		03/28/2022	Various		24,604	20,000	28,177	26,337	0	(58)	0	(58)	0	26,279	0	(1,675)	(1,675)	908	01/26/2039
50076X-AC-5	KRATON POLYMERS LLC		03/17/2022	Various		4,605,360	4,434,000	4,487,655	4,478,204	0	(36,131)	0	(36,131)	0	4,442,073	0	13,015	13,015	193,217	12/15/2025
50077L-AB-2	KRAFT HEINZ FOODS CO		03/15/2022	Various		15,479,238	16,348,000	16,151,645	16,167,952	0	498	0	498	0	16,168,449	0	(689,212)	(689,212)	204,447	06/01/2046
50077L-AD-8	KRAFT HEINZ FOODS CO		03/15/2022	Various		9,799,500	10,000,000	9,931,964	9,967,057	0	1,481	0	1,481	0	9,968,538	0	(169,038)	(169,038)	88,333	06/01/2026
50077L-AV-8	KRAFT HEINZ FOODS CO		03/29/2022	Various		348,832	334,000	361,555	358,533	0	(245)	0	(245)	0	358,288	0	(9,456)	(9,456)	4,271	04/01/2030
50077L-AZ-9	KRAFT HEINZ FOODS CO		03/28/2022	Various		1,528,172	1,348,000	1,495,188	1,490,295	0	(336)	0	(336)	0	1,489,959	0	38,213	38,213	24,485	10/01/2049
50077L-BF-2	KRAFT HEINZ FOODS CO		03/29/2022	Various		1,091,570	1,008,000	1,078,290	1,073,635	0	(909)	0	(909)	0	1,072,726	0	18,844	18,844	18,574	03/01/2031
50077L-BJ-4	KRAFT HEINZ FOODS CO		03/29/2022	Various		147,502	116,000	116,000	116,000	0	0	0	0	0	116,000	0	31,502	31,502	939	06/01/2050
501044-DL-2	KROGER CO		06/14/2022	GOLDMAN SACHS & CO.		1,960,780	2,000,000	2,069,180	2,051,964	0	(3,073)	0	(3,073)	0	2,048,891	0	(88,111)	(88,111)	82,750	01/15/2029
50172L-AL-4	LAQ 2022-LAQ D - CMBS		12/15/2022	Paydown		866,151	773,193	761,771	0	0	7,501	0	7,501	0	866,151	0	0	0	1,128	03/15/2039
50177A-AV-1	LBCMT 2007-C3 JFL - CMBS		03/17/2022	Paydown		727,548	726,712	370,909	18	0	727,530	0	727,530	0	727,548	0	0	0	0	07/15/2044
501797-AL-8	BATH & BODY WORKS INC		04/25/2022	Various		514,517	434,000	446,730	446,092	0	(40)	0	(40)	0	446,051	0	68,466	68,466	7,170	11/01/2035
501797-AR-5	BATH & BODY WORKS INC		04/25/2022	Various		591,441	531,000	598,305	586,478	0	(1,259)	0	(1,259)	0	585,219	0	6,222	6,222	4,727	06/15/2029
501797-AW-4	BATH & BODY WORKS INC		04/25/2022	Various		321,613	291,000	311,125	308,337	0	(328)	0	(328)	0	308,009	0	13,604	13,604	6,227	10/01/2030
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC		04/25/2022	Various		454,128	454,000	460,955	460,579	0	(67)	0	(67)	0	460,512	0	(6,384)	(6,384)	5,314	05/01/2029
501955-AB-4	LG CHEM LTD	C	12/13/2022	Adjustment		0	0	0	(404)	0	404	0	404	0	0	0	0	0	36,250	04/15/2029
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC		03/07/2022	JEFFERIES & COMPANY		1,320,359	1,530,000	1,530,000	1,530,000	0	0	0	0	0	1,530,000	0	(209,641)	(209,641)	14,524	12/31/2057
502175-B*-2	LTC PROPERTIES, INC.		07/19/2022	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	1,000	07/19/2024
50249A-AH-6	LYB INTERNATIONAL FINANCE III LLC		04/21/2022	SUNTRUST ROBINSON HUMPHREY, INC.		3,782,807	4,587,000	4,821,625	4,811,498	0	(2,900)	0	(2,900)	0	4,808,599	0	(1,025,791)	(1,025,791)	87,726	10/01/2040
50249A-AJ-2	LYB INTERNATIONAL FINANCE III LLC		03/30/2022	Various		8,071,145	8,900,000	9,427,872	9,416,540	0	(2,335)	0	(2,335)	0	9,414,205	0	(1,343,060)	(1,343,060)	146,450	04/01/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50249A-AK-9	LYB INTERNATIONAL FINANCE III LLC		12/12/2022	DEUTSCHE BANK SECURITIES INC.		10,263,029	10,800,000	10,749,259	10,750,315	0	538	0	538	0	10,750,429	0	(487,400)	(487,400)	335,646	10/01/2060
50540R-AN-2	LABORATORY CORPORATION OF AMERICA HOLDIN		04/27/2022	MUFG SECURITIES AMERICAS INC.		1,845,404	1,825,000	1,801,750	1,820,030	0	848	0	848	0	1,820,878	0	24,525	24,525	35,892	11/01/2023
50540R-AQ-5	LABORATORY CORPORATION OF AMERICA HOLDIN		04/27/2022	Various		5,891,029	5,895,000	5,827,538	5,870,772	0	2,284	0	2,284	0	5,873,056	0	17,973	17,973	156,197	02/01/2025
512807-AT-5	LAM RESEARCH CORP		12/12/2022	Adjustment		3,304,793	3,250,000	3,307,720	3,304,934	0	(963)	0	(963)	0	3,304,793	0	0	0	196,727	03/15/2049
512807-AU-2	LAM RESEARCH CORP		06/14/2022	GOLDMAN SACHS & CO.		481,080	500,000	499,095	499,338	0	36	0	36	0	499,375	0	(18,295)	(18,295)	15,056	03/15/2029
512807-AX-6	LAM RESEARCH CORP		12/12/2022	Adjustment		6,481,967	6,500,000	6,480,565	6,481,751	0	411	0	411	0	6,481,967	0	0	0	201,432	06/15/2060
513063-AA-5	LAMAR FUNDING LTD	C	10/04/2022	Adjustment		0	0	0	285	0	(285)	0	(285)	0	0	0	0	0	19,790	05/07/2025
513272-AC-8	LAMB WESTON HOLDINGS INC		04/25/2022	Various		137,818	130,000	131,688	131,520	0	(76)	0	(76)	0	131,445	0	6,374	6,374	1,244	05/15/2028
513272-AD-6	LAMB WESTON HOLDINGS INC		04/25/2022	Various		304,414	306,000	306,000	306,000	0	0	0	0	0	306,000	0	(1,586)	(1,586)	2,780	01/31/2030
515ESC-AB-7	SR UNSECD BD	D	05/06/2022	Direct		18,750	7,500,000	18,750	18,750	0	0	0	0	0	18,750	0	0	0	0	08/25/2018
51943*-AA-1	LAVENDER ISSUER LLC - ABS		06/30/2022	Paydown		73,250	73,250	73,250	73,250	0	0	0	0	0	73,250	0	0	0	766	03/31/2051
51943*-AB-9	Lavender Series B-5 Senior Secured Note		09/30/2022	Paydown		9,313	9,313	9,313	0	0	53	0	53	0	9,313	0	0	0	0	03/31/2051
51943*-AB-9	Lavender Series B-5 Senior Secured Note		12/31/2022	Paydown		9,383	1,181	1,181	0	0	71	0	71	0	9,383	0	0	0	0	03/31/2051
52107Q-AG-0	LAZARD GROUP LLC		06/14/2022	GOLDMAN SACHS & CO.		8,221,218	8,459,000	8,308,937	8,400,056	0	9,145	0	9,145	0	8,405,766	0	(184,548)	(184,548)	251,127	02/13/2025
521615-AA-2	LEA POWER PARTNERS LLC		06/15/2022	Paydown		38,092,111	32,578,476	32,578,476	32,579,148	0	(672)	0	(672)	0	32,578,476	0	0	0	6,579,660	06/15/2033
52465#-AQ-8	LEGG MASON MORTGAGE CAPITAL CORP CREDIT		04/15/2022	Various		10,723,254	10,472,009	10,472,009	10,723,349	0	(95)	0	(95)	0	10,723,254	0	0	0	1,873,329	04/15/2022
52465#-BR-5	LEGG MASON MORTGAGE CAPITAL CORP CREDIT		12/01/2022	Adjustment		2,740,531	2,740,531	3,254,838	0	0	0	0	0	0	2,740,531	0	0	0	0	06/08/2026
52467@-BB-0	LEGG MASON MORTGAGE CAPITAL CORP CREDIT		12/15/2022	Paydown		571,891	571,891	595,220	579,119	0	(7,228)	0	(7,228)	0	571,891	0	0	0	20,701	04/15/2028
524901-AV-7	LEGG MASON INC		04/20/2022	U.S. BANCORP INVESTMENTS, INC.		7,382,524	7,115,000	7,535,684	7,322,283	0	(14,370)	0	(14,370)	0	7,318,334	0	64,190	64,190	203,716	03/15/2026
525221-FQ-5	LXS 2005-10 1A4 - RMBS		12/27/2022	Paydown		440,378	310,312	173,714	412,957	0	47,675	20,253	27,422	0	440,378	0	0	0	0	01/25/2036
525221-GM-3	LXS 2005-9N 1A1 - RMBS		12/27/2022	Paydown		1,258,259	1,104,105	911,545	1,225,827	0	32,432	0	32,432	0	1,258,259	0	0	0	0	02/25/2036
525221-GQ-4	LXS 2005-9N 2A1 - RMBS		12/01/2022	Paydown		1,876,663	1,591,231	1,287,800	1,855,051	0	21,612	0	21,612	0	1,876,663	0	0	0	0	02/25/2036
525221-KR-7	LXS 2006-4N A2A - RMBS		12/27/2022	Paydown		448,167	447,565	302,946	312,283	0	135,884	0	135,884	0	448,167	0	0	0	2,279	04/25/2046
525221-KU-0	LXS 2006-4N A3A - RMBS		12/27/2022	Paydown		1,370,391	1,368,559	953,715	982,321	0	388,070	0	388,070	0	1,370,391	0	0	0	7,323	04/25/2046
525228-AK-8	LXS 2006-GP3 33A - RMBS		12/27/2022	Paydown		1,294,396	1,143,236	945,058	1,281,188	0	13,208	0	13,208	0	1,294,396	0	0	0	0	06/25/2046
525229-AE-0	LXS 2006-10N A3A - RMBS		12/27/2022	Paydown		432,928	336,146	278,648	425,177	0	7,751	0	7,751	0	432,928	0	0	0	0	07/25/2046
52522W-AC-3	LXS 2006-11 1A3 - RMBS		12/27/2022	Paydown		3,453,164	3,067,710	1,517,283	3,322,187	0	130,978	0	130,978	0	3,453,164	0	0	0	0	06/25/2046
525237-AB-9	LXS 2007-10H 1A2 - RMBS		12/27/2022	Paydown		2,801,840	2,625,394	1,272,073	2,659,823	0	142,018	0	142,018	0	2,801,840	0	0	0	0	07/25/2037
52523M-AC-4	LXS 2006-15 A3 - RMBS		12/27/2022	Paydown		957,710	861,412	703,206	937,658	0	23,850	3,798	20,052	0	957,710	0	0	0	0	10/25/2036
52523M-AD-2	LXS 2006-15 A4 - RMBS		12/27/2022	Paydown		1,446,592	1,296,754	990,680	1,449,987	0	72,136	75,531	(3,395)	0	1,446,592	0	0	0	0	10/25/2036
52523Q-AC-5	LXS 2006-20 A3 - RMBS		12/27/2022	Paydown		3,440,584	3,059,797	1,597,993	3,202,914	0	237,670	0	237,670	0	3,440,584	0	0	0	0	01/25/2037
52523Y-AD-6	LXS 2006-19 A4 - RMBS		12/27/2022	Paydown		165,344	164,173	124,597	128,733	0	36,611	0	36,611	0	165,344	0	0	0	920	12/25/2036
525249-AB-4	LXS 2007-11 A2 - RMBS		04/25/2022	Paydown		1,172,832	1,164,709	1,087,118	(282)	0	1,172,831	0	1,172,831	0	1,172,832	0	0	0	0	02/25/2047
52524G-AA-0	LXS 2007-7N A1A - RMBS		12/27/2022	Paydown		886,920	809,353	877,229	878,452	0	8,468	0	8,468	0	886,920	0	0	0	0	06/25/2047
52524L-AD-3	LXS 2007-2N 2A - RMBS		12/27/2022	Paydown		1,531,311	1,354,164	945,595	1,485,932	0	45,379	0	45,379	0	1,531,311	0	0	0	0	02/25/2037
52524V-AQ-2	LXS 2007-15N 4A1 - RMBS		09/01/2022	Paydown		0	0	0	0	0	(91,974)	0	(91,974)	0	(91,974)	0	91,974	91,974	0	08/26/2047
52524Y-AK-9	LXS 2007-12N 3A1 - RMBS		12/27/2022	Paydown		657,641	657,641	503,452	558,560	0	99,081	0	99,081	0	657,641	0	0	0	2,645	07/25/2037
526057-BN-3	LENNAR CORP		08/30/2022	Call @ 100.00		1,419,000	1,419,000	1,432,628	1,420,931	0	(1,931)	0	(1,931)	0	1,419,000	0	0	0	53,360	11/15/2022
52707@-AA-3	LESMARK CAPITAL (UNIVERSITY PARK AT EVAN		12/15/2022	Paydown		1,180,064	1,180,064	1,180,064	1,180,064	0	0	0	0	0	1,180,064	0	0	0	17,787	09/15/2049
527298-BH-5	LEVEL 3 FINANCING INC		09/28/2022	Various		843,179	828,000	808,085	816,676	0	1,032	0	1,032	0	817,894	0	25,285	25,285	22,085	05/01/2025
527298-BN-2	LEVEL 3 FINANCING INC		04/25/2022	JEFFERIES & COMPANY		47,125	52,000	53,950	53,576	0	(168)	0	(168)	0	53,408	0	(6,283)	(6,283)	1,483	09/15/2027
527298-BR-3	LEVEL 3 FINANCING INC		04/25/2022	JEFFERIES & COMPANY		92,020	107,000	111,280	110,448	0	(247)	0	(247)	0	110,201	0	(18,181)	(18,181)	3,739	07/01/2028
527298-BS-1	LEVEL 3 FINANCING INC		04/25/2022	Various		556,000	643,000	643,038	643,034	0	(1)	0	(1)	0	643,033	0	(87,033)	(87,033)	7,610	01/15/2029
527298-BT-9	LEVEL 3 FINANCING INC		02/08/2022	J.P. MORGAN SECURITIES LLC		980,880	1,072,000	1,051,426	1,052,586	0	242	0	242	0	1,052,827	0	(71,947)	(71,947)	22,892	07/15/2029
52736R-BJ-0	LEVI STRAUSS & CO		04/25/2022	Various		1,245,762	1,258,000	1,267,460	1,266,763	0	(101)	0	(101)	0	1,266,662	0	(20,900)	(20,900)	17,972	03/01/2031
53079E-BF-0	LIBERTY MUTUAL GROUP INC		07/26/2022	Adjustment		14,995,306	15,000,000	14,989,350	14,995,181	0	629	0	629	0	14,995,306	0	0	0	717,396	08/01/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
53218C-AJ-9	LIFE 2021-BMR E - CMBS		02/15/2022	Paydown		136,239	136,239	134,936	135,087	0	1,152	0	1,152	0	136,239	0	0	0	436	03/15/2038
53218D-AG-3	LIFE 2022-BMR2 C - CMBS		12/15/2022	Paydown		2,043,473	0	0	0	0	0	0	0	0	2,043,473	0	0	0	0	05/15/2039
53218D-AJ-7	LIFE 2022-BMR2 D - CMBS		12/15/2022	Paydown		1,983,764	0	0	0	0	0	0	0	0	1,983,764	0	0	0	0	05/15/2039
53227Q-AB-4	LIGHT SERVICOS DE ELETRICIDADE S A	C	11/07/2022	MORGAN STANLEY EM MARKETAXESS CORPORATION		2,028,125	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(471,875)	(471,875)	97,526	06/18/2026
53245 7-AZ-1	ELI LILLY AND CO		08/29/2022			5,685,615	5,299,000	5,942,881	5,729,813	0	(50,168)	0	(50,168)	0	5,679,645	0	5,970	5,970	280,111	03/15/2027
53245 7-BU-1	ELI LILLY AND CO		06/14/2022	BARCLAYS CAPITAL INC.		18,111,343	19,750,000	19,610,570	19,619,951	0	673	0	673	0	19,620,625	0	(1,509,282)	(1,509,282)	616,995	03/15/2059
53252 2-AA-7	LIMA METRO LINE 2 FINANCE LTD	C	10/05/2022	Paydown		573,749	721,585	732,582	737,357	0	(163,608)	0	(163,608)	0	573,749	0	0	0	46,607	07/05/2034
53252 2-AB-5	LIMA METRO LINE 2 FINANCE LTD		10/05/2022	Paydown		483,926	634,784	678,563	629,853	0	(188,379)	0	(188,379)	0	483,926	0	0	0	10,481	04/05/2036
53803 4-AK-5	LIVE NATION ENTERTAINMENT INC		04/25/2022	Various		109,607	109,000	109,886	109,325	0	(24)	0	(24)	0	109,301	0	306	306	1,236	11/01/2024
53803 4-AR-0	LIVE NATION ENTERTAINMENT INC		04/25/2022	Various		371,276	369,000	370,925	370,738	0	(49)	0	(49)	0	370,689	0	587	587	4,986	10/15/2027
53803 4-AV-1	LIVE NATION ENTERTAINMENT INC		04/25/2022	Various		411,609	383,000	383,000	383,000	0	0	0	0	0	383,000	0	28,609	28,609	5,021	05/15/2027
53803 4-AX-7	LIVE NATION ENTERTAINMENT INC		02/02/2022	Various		2,424,843	2,487,000	2,495,777	2,494,868	0	(80)	0	(80)	0	2,494,788	0	(69,945)	(69,945)	50,593	01/15/2028
53943 9-AN-9	LLOYDS BANKING GROUP PLC	C	04/12/2022	BARCLAYS CAPITAL INC.		10,505,300	10,000,000	10,257,020	10,240,393	0	(1,476)	0	(1,476)	0	10,238,918	0	266,382	266,382	195,806	12/01/2045
53943 9-AQ-2	LLOYDS BANKING GROUP PLC	D	05/10/2022	DEUTSCHE BANK SECURITIES INC.		2,374,300	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(125,700)	(125,700)	45,916	11/07/2028
53944M-AE-9	LNR 2006-1 CFX - CDO		11/01/2022	Paydown		(56,668)	0	0	(56,668)	0	0	0	0	0	(56,668)	0	0	0	0	05/28/2043
53944M-AG-4	LNR 2006-1 DFX - CDO		11/01/2022	Paydown		(81,507)	0	0	(81,507)	0	0	0	0	0	(81,507)	0	0	0	0	05/28/2043
53944V-AH-2	LLOYDS BANK PLC	C	06/10/2022	J.P. MORGAN SECURITIES LLC		9,800,900	10,000,000	9,939,900	9,978,001	0	3,429	0	3,429	0	9,980,339	0	(179,439)	(179,439)	204,167	05/14/2025
53983D-BB-4	LOCKHEED MARTIN CORP		12/16/2022	Adjustment		14,866,898	15,000,000	14,829,274	14,865,457	0	4,719	0	4,719	0	14,866,898	0	0	0	608,126	12/15/2042
53983D-BH-1	LOCKHEED MARTIN CORP		08/18/2022	Various		35,837,980	35,556,000	35,418,608	35,502,195	0	10,870	0	10,870	0	35,510,646	0	143,500	143,500	1,240,961	01/15/2026
53983D-BK-4	LOCKHEED MARTIN CORP		06/10/2022	CITIGROUP GLOBAL MARKETS INC.		9,956,700	10,000,000	11,289,600	10,994,586	0	(24,974)	0	(24,974)	0	10,982,093	0	(1,025,393)	(1,025,393)	261,250	05/15/2036
53983D-BN-8	LOCKHEED MARTIN CORP		12/12/2022	GOLDMAN SACHS & CO.		17,938,226	18,450,000	18,762,467	18,738,349	0	(6,186)	0	(6,186)	0	18,738,052	0	(799,826)	(799,826)	737,012	09/15/2052
54105 6-AA-5	GOTO GROUP INC		01/26/2022	Various		3,782,612	3,829,000	3,979,980	3,962,542	0	(1,209)	0	(1,209)	0	3,961,333	0	(178,721)	(178,721)	84,146	09/01/2027
54251 2-AD-0	LBMLT 2006-11 2A3 - RMBS		12/27/2022	Paydown		2,127,286	1,877,616	715,929	2,057,076	0	70,868	658	70,210	0	2,127,286	0	0	0	0	12/25/2036
54251 4-KC-7	LBMLT 2005-1 M4 - RMBS		12/27/2022	Paydown		1,167,731	1,057,414	550,186	1,115,483	0	52,248	0	52,248	0	1,167,731	0	0	0	0	02/25/2035
54251 4-QV-9	LBMLT 2006-WL1 2A4 - RMBS		09/26/2022	Paydown		3,731,024	3,731,024	3,141,004	3,647,324	0	83,700	0	83,700	0	3,731,024	0	0	0	15,204	01/25/2036
54251 4-RZ-9	LBMLT 2006-WL2 1A - RMBS		12/27/2022	Paydown		616,348	569,139	455,217	608,007	0	8,342	0	8,342	0	616,348	0	0	0	0	01/25/2036
54251 4-SD-7	LBMLT 2006-WL2 2A4 - RMBS		12/27/2022	Paydown		603,961	603,961	500,810	511,783	0	92,179	0	92,179	0	603,961	0	0	0	3,418	01/25/2036
54251 4-SW-5	LBMLT 2006-WL3 2A4 - RMBS		12/27/2022	Paydown		1,867,509	1,618,816	1,420,709	1,859,731	0	25,171	17,392	7,779	0	1,867,509	0	0	0	0	01/25/2036
54251 4-UG-7	LBMLT 2006-3 1A - RMBS		12/27/2022	Paydown		3,587,889	3,304,048	2,422,506	3,513,419	0	74,471	0	74,471	0	3,587,889	0	0	0	0	04/25/2036
54251W-AA-0	LBMLT 069 1A - RMBS		12/27/2022	Paydown		2,694,788	2,328,973	1,208,165	2,632,771	0	66,626	4,609	62,017	0	2,694,788	0	0	0	0	10/25/2036
54251Y-AC-2	LBMLT 2006-10 2A2 - RMBS		12/27/2022	Paydown		451,646	376,607	148,895	433,745	0	17,901	0	17,901	0	451,646	0	0	0	0	11/25/2036
54866 1-AK-3	LOWE'S COMPANIES INC		10/11/2022	Adjustment		0	0	0	1,428	0	(1,428)	0	(1,428)	0	0	0	0	0	0	03/15/2029
54866 1-CW-5	LOWE'S COMPANIES INC		04/15/2022	Maturity @ 100.00		12,750,000	12,750,000	12,810,434	12,750,239	0	(239)	0	(239)	0	12,750,000	0	0	0	198,900	04/15/2022
54866 1-DH-7	LOWE'S COMPANIES INC		04/20/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		9,979,700	10,000,000	9,942,100	9,977,645	0	2,266	0	2,266	0	9,978,749	0	951	951	203,438	09/15/2025
54866 1-DM-6	LOWE'S COMPANIES INC		04/20/2022	Various		5,006,654	5,200,000	4,942,636	5,065,586	0	9,007	0	9,007	0	5,068,662	0	(62,008)	(62,008)	65,806	04/15/2026
54866 1-DP-9	LOWE'S COMPANIES INC		04/20/2022	GOLDMAN SACHS & CO.		380,184	390,000	368,464	376,389	0	708	0	708	0	377,097	0	3,087	3,087	5,676	05/03/2027
54866 1-DQ-7	LOWE'S COMPANIES INC		02/16/2022	CITIGROUP GLOBAL MARKETS INC.		8,084,560	8,000,000	9,211,040	9,163,573	0	(4,095)	0	(4,095)	0	9,159,478	0	(1,074,918)	(1,074,918)	94,500	05/03/2047
54866 1-DZ-7	LOWE'S COMPANIES INC		02/17/2022	BNP PARIBAS SECURITIES CORP.		8,607,100	10,000,000	9,624,300	9,631,146	0	1,035	0	1,035	0	9,632,181	0	(1,025,081)	(1,025,081)	102,500	10/15/2050
54910E-AE-5	Adjustment		06/08/2022	Various		124,625,578	76,435	707,502	123,828,358	0	797,220	0	797,220	0	124,625,578	0	0	0	5,347,684	01/31/2045
54910E-AG-0	Adjustment		10/08/2022	Various		612,913	215,876	44,382,542	57,425,844	0	(47,500,449)	9,312,482	(56,812,931)	0	612,913	0	0	0	54,728,344	06/11/2042
54910E-AN-5	Adjustment		11/15/2022	Call @ 100.00		64,333	64,333	238,356	21,276,543	0	(21,212,210)	0	(21,212,210)	0	64,333	0	0	0	22,359,637	05/05/2041
54910E-AS-4	Adjustment		10/08/2022	Various		46,802,191	84,091	(35,389,347)	43,941,365	0	2,860,825	0	2,860,825	0	46,802,191	0	0	0	374	07/11/2040
54910E-AU-9	Adjustment		10/31/2022	Call @ 209626.75		8,463,686	4,038	668,239	21,170,489	0	(12,706,803)	0	(12,706,803)	0	8,463,686	0	0	0	13,276,087	05/06/2039
54910E-BT-1	Adjustment		10/31/2022	Call @ 21599.27		1,218,371	5,641	105,017	3,046,336	18,498	(1,846,463)	0	(1,827,965)	0	1,218,371	0	0	0	1,908,171	05/06/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
54910E-BW-4	Adjustment		10/08/2022	Various		658,617	474,906	21,071,888	27,194,259	0	(21,500,051)	5,035,591	(26,535,642)	0	658,617	0	0	0	24,750,571	06/08/2042
54910E-BZ-7	Adjustment		10/08/2022	Various		8,970,056	145,900	(6,795,115)	8,591,558	0	378,498	0	378,498	0	8,970,056	0	0	0	914	07/08/2040
54910E-CA-1	Adjustment		10/08/2022	Various		397,671	338,220	6,865,205	9,077,445	0	(7,157,832)	1,521,942	(8,679,774)	0	397,671	0	0	0	8,329,213	06/08/2042
54910E-CB-9	Adjustment		06/08/2022	Various		5,157,443	36,567	65,131	5,267,167	0	(109,723)	0	(109,723)	0	5,157,443	0	0	0	330,361	01/31/2045
54910E-CC-7	Adjustment		10/27/2022	Call @ 1612.14		3,239,865	200,967	307,240	4,228,018	0	(988,154)	0	(988,154)	0	3,239,865	0	0	0	1,045,813	01/05/2043
54910E-CF-0	Adjustment		10/31/2022	Call @ 2806.80		268,298	9,559	32,519	654,008	10,209	(395,920)	0	(385,711)	0	268,298	0	0	0	409,282	06/05/2039
54910E-CL-7	Adjustment		11/15/2022	Call @ 100.00		103,266	103,266	144,011	5,220,487	0	(5,117,221)	0	(5,117,221)	0	103,266	0	0	0	5,183,590	05/08/2041
54910E-CP-8	Adjustment		10/08/2022	Various		4,452,402	116,942	(3,235,782)	4,284,394	0	168,007	0	168,007	0	4,452,402	0	0	0	579	07/11/2040
54910E-CS-2	Adjustment		06/08/2022	Various		3,837,073	65,738	84,958	3,973,362	0	(136,290)	0	(136,290)	0	3,837,073	0	0	0	343,340	01/06/2045
54910E-CU-7	Adjustment		10/08/2022	Various		153,002	141,137	1,624,402	1,924,616	0	(1,456,239)	315,375	(1,771,614)	0	153,002	0	0	0	1,904,013	06/08/2042
54910E-CW-3	Adjustment		10/31/2022	Call @ 625.20		538,367	86,111	123,457	1,209,740	37,259	(708,632)	0	(671,373)	0	538,367	0	0	0	728,120	05/06/2039
54910E-DC-6	Adjustment		11/15/2022	Call @ 100.00		133,494	133,494	153,613	3,194,241	0	(3,060,747)	0	(3,060,747)	0	133,494	0	0	0	2,987,822	05/05/2041
54910E-DE-2	Adjustment		10/08/2022	Various		2,331,016	145,338	(1,290,684)	2,133,191	0	197,824	0	197,824	0	2,331,016	0	0	0	(151,435)	07/08/2040
54910E-DK-8	Adjustment		09/10/2022	Various		11,710,643	11,710,643	13,186,344	87,604,978	0	(75,894,335)	0	(75,894,335)	0	11,710,643	0	0	0	80,871,056	12/07/2040
54910E-DL-6	Adjustment		02/28/2022	Various		262,415	262,415	305,329	59,173,031	0	(58,910,617)	0	(58,910,617)	0	262,415	0	0	0	62,881,602	04/08/2040
54910E-DM-4	Adjustment		01/10/2022	Various		655,076	655,076	767,743	25,756,316	0	(25,101,241)	0	(25,101,241)	0	655,076	0	0	0	27,501,975	11/08/2039
54910E-DN-2	Adjustment		11/08/2022	Various		70,980,357	12,490,300	5,633,214	67,473,094	0	3,507,263	0	3,507,263	0	70,980,357	0	0	0	60,499	10/08/2040
54910E-DV-4	Adjustment		06/08/2022	Various		2,325,090	227,248	235,048	3,003,274	0	(678,185)	0	(678,185)	0	2,325,090	0	0	0	126,950	01/06/2045
54910E-DW-2	Adjustment		10/08/2022	Various		1,893,434	1,849,571	6,252,128	8,814,452	0	(4,811,350)	2,109,668	(6,921,018)	0	1,893,434	0	0	0	6,055,553	06/08/2042
54910E-DX-0	Adjustment		10/08/2022	Various		2,469,465	567,550	(356,590)	2,674,634	0	(205,169)	0	(205,169)	0	2,469,465	0	0	0	3,439	07/08/2040
54910E-DY-8	Adjustment		10/27/2022	Call @ 280.04		2,713,142	968,843	999,633	3,752,390	0	(1,039,248)	0	(1,039,248)	0	2,713,142	0	0	0	609,511	01/03/2043
54910E-EB-7	Adjustment		11/15/2022	Call @ 100.00		258,762	258,762	265,649	2,242,126	0	(1,983,365)	0	(1,983,365)	0	258,762	0	0	0	1,776,626	05/05/2041
54910E-EE-1	Adjustment		09/08/2022	Various		4,025,053	4,025,054	4,040,375	6,820,373	0	(2,795,320)	0	(2,795,320)	0	4,025,053	0	0	0	2,845,920	12/05/2040
54910E-EF-8	Adjustment		11/08/2022	Various		16,975,040	11,949,451	11,985,415	16,841,030	0	134,010	0	134,010	0	16,975,040	0	0	0	51,174	10/08/2040
54910E-EL-5	Adjustment		10/08/2022	Various		704,645	694,767	1,636,696	2,430,333	0	(996,739)	728,949	(1,725,688)	0	704,645	0	0	0	1,334,680	06/08/2042
54910E-FD-2	Adjustment		10/27/2022	Call @ 122.51		424,994	346,898	346,898	480,523	0	(55,528)	0	(55,528)	0	424,994	0	0	0	29,427	01/03/2043
54910E-FE-0	Adjustment		11/15/2022	Call @ 100.00		1,206,850	1,206,850	1,206,850	1,661,435	0	(454,584)	0	(454,584)	0	1,206,850	0	0	0	408,349	05/05/2041
54910E-FF-7	Adjustment		11/15/2022	Various		2,964,857	2,964,857	2,964,857	3,615,483	0	(650,626)	0	(650,626)	0	2,964,857	0	0	0	713,921	12/05/2040
54910E-FG-5	Adjustment		10/31/2022	Call @ 107.75		1,311,491	1,217,105	1,217,105	1,420,486	4,871	(113,866)	0	(108,995)	0	1,311,491	0	0	0	149,289	05/06/2039
54910E-FH-3	Adjustment		03/08/2022	Various		2,205,364	1,774,356	1,774,356	2,381,514	0	(176,151)	0	(176,151)	0	2,205,364	0	0	0	187,638	11/08/2039
54910E-FJ-9	Adjustment		11/08/2022	Various		6,348,686	5,451,388	5,451,388	6,272,177	0	76,509	0	76,509	0	6,348,686	0	0	0	22,517	10/08/2040
54910E-FK-6	Adjustment		02/08/2022	Various		3,231,131	3,231,131	3,231,131	4,475,505	0	(1,244,373)	0	(1,244,373)	0	3,231,131	0	0	0	1,291,346	04/08/2040
54910E-FL-4	Adjustment		10/11/2022	Various		10,426,812	8,904,536	8,904,536	10,221,852	0	204,960	0	204,960	0	10,426,812	0	0	0	60,901	07/08/2040
54910E-FM-2	Adjustment		06/08/2022	Various		12,163,547	9,635,145	9,635,145	12,489,052	0	(325,505)	0	(325,505)	0	12,163,547	0	0	0	198,948	01/06/2045
54910E-FN-0	Adjustment		10/08/2022	Various		2,396,127	2,389,801	2,934,769	3,464,110	0	(465,496)	602,487	(1,067,983)	0	2,396,127	0	0	0	971,449	06/08/2042
549876-AL-4	LUKOIL INTERNATIONAL FINANCE BV	C	08/04/2022	Various		2,002,100	3,053,000	3,053,000	3,053,000	0	0	0	0	0	3,053,000	0	(1,050,900)	(1,050,900)	148,718	11/02/2026
550241-AA-1	LUMEN TECHNOLOGIES INC		04/25/2022	Various		501,761	523,000	523,000	523,000	0	0	0	0	0	523,000	0	(21,239)	(21,239)	3,310	06/15/2029
55026C-AA-5	BREN 2022 A - ABS		11/01/2022	Paydown		2,081,575	2,081,575	2,081,162	0	0	413	0	413	0	2,081,575	0	0	0	34,215	07/31/2062
55026C-AB-3	BREN 2022 B - ABS		11/30/2022	Paydown		2,496,118	1,387,496	1,380,095	0	0	31,426	0	31,426	0	2,496,118	0	0	0	0	07/31/2062
550279-AA-1	LUM 2005-1 A1 - RMBS		12/27/2022	Paydown		552,724	552,724	474,548	353,318	0	199,407	0	199,407	0	552,724	0	0	0	8,916	11/25/2035
55027Y-AD-0	LUM 2006-6 A1 - RMBS		12/27/2022	Paydown		113,764	101,898	87,571	111,902	0	1,862	0	1,862	0	113,764	0	0	0	0	10/25/2046
55028B-AA-5	LUM 2006-7 1A1 - RMBS		12/27/2022	Paydown		937,358	881,270	698,229	919,424	0	17,933	0	17,933	0	937,358	0	0	0	0	12/25/2036
55028E-AD-3	LUM 2007-2 1A4 - RMBS		12/27/2022	Paydown		2,569,147	2,393,657	2,073,002	2,523,948	0	45,199	0	45,199	0	2,569,147	0	0	0	0	05/26/2037
55066W-AE-4	LUXE 2021-TRIP C - CMBS		12/15/2022	Various		24,812	0	0	24,812	0	0	0	0	0	24,812	0	0	0	0	10/15/2038
55265K-2V-0	MASTR 2003-11 9A7 - CMO/RMBS		12/01/2022	Paydown		318,509	254,203	1,348,123	311,261	0	10,011	2,763	7,248	0	318,509	0	0	0	0	12/25/2033
55265W-AS-2	MSSTR 2003-1 B1 - CMO/RMBS		12/01/2022	Paydown		26,730	26,730	25,765	25,813	0	1,199	283	916	0	26,730	0	0	0	881	02/25/2033
552704-AD-0	MEG ENERGY CORP	C	04/04/2022	Various		1,330,506	1,285,000	1,311,638	1,298,876	0	6,172	0	6,172	0	1,305,048	0	888	888	139,811	01/15/2025
552704-AE-8	MEG ENERGY CORP	C	04/25/2022	Various		726,379	691,000	705,315	702,946	0	(429)	0	(429)	0	702,517	0	23,862	23,862	24,201	02/01/2027
552704-AF-5	MEG ENERGY CORP	C	08/03/2022	Various		3,827,597	3,890,000	3,948,320	3,940,748	0	(6,403)	0	(6,403)	0	3,934,346	0	(106,749)	(106,749)	211,867	02/01/2029
55275R-AC-6	MABS 2006-NC3 A3 - RMBS		12/27/2022	Paydown		222,524	198,233	107,831	219,697	0	2,827	0	2,827	0	222,524	0	0	0	0	10/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55276V-AK-8	MDGH GMTN (RSC) LTD	C	01/19/2022	STANDARD CHARTER EM		3,129,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	129,000	129,000	41,317	11/07/2049
55282D-AJ-3	MBRT 2019-MBR D - CMBS		12/15/2022	Paydown		31,477	0	0	0	0	0	0	0	0	31,477	0	0	0	0	11/17/2036
55282X-AJ-9	MF1 2021-FL5 D - CMBS		12/15/2022	Paydown		40,663	0	0	0	0	0	0	0	0	40,663	0	0	0	0	07/17/2036
55285K-AA-3	MFRA 22INV3 A1 - RMBS		12/01/2022	Paydown		102,966	103,772	102,099	0	0	868	0	868	0	102,966	0	0	0	1,096	10/25/2057
55285U-AB-9	MFRA 22INV2 A2 - RMBS		12/01/2022	Paydown		85,398	85,398	80,907	0	0	4,491	0	4,491	0	85,398	0	0	0	888	07/16/2057
55285U-AC-7	MFRA 22INV2 A3 - RMBS		12/01/2022	Paydown		107,585	48,000	45,702	0	0	673	0	673	0	107,585	0	0	0	0	07/16/2057
55293A-AJ-6	MHC 2021-MHC2 C - CMBS		12/15/2022	Paydown		20,162	0	0	0	0	0	0	0	0	20,162	0	0	0	0	05/17/2038
55293A-AL-1	MHC 2021-MHC2 D - CMBS		12/15/2022	Paydown		14,193	0	0	0	0	0	0	0	0	14,193	0	0	0	0	05/17/2038
55300R-AB-7	MGM CHINA HOLDINGS LTD	C	11/07/2022	Various		3,234,219	3,574,000	3,617,259	3,612,813	0	(1,571)	0	(1,571)	0	3,611,242	0	(377,023)	(377,023)	135,326	05/15/2026
55300R-AG-6	MGM CHINA HOLDINGS LTD	C	11/07/2022	Various		1,085,973	1,255,000	1,259,203	1,259,366	0	(1)	0	(1)	0	1,259,365	0	(173,393)	(173,393)	71,851	02/01/2027
55302T-AD-7	MHP SE	C	03/22/2022	BARCLAYS EM		400,000	1,000,000	1,092,500	1,068,799	0	(6,220)	0	(6,220)	0	1,062,579	0	(662,579)	(662,579)	0	05/10/2024
55303X-AC-9	VICI PROPERTIES 2 LP		05/02/2022	Adjustment		0	0	0	1,304	0	(1,304)	0	(1,304)	0	0	0	0	0	40,134	05/01/2024
55303X-AJ-4	VICI PROPERTIES 2 LP		04/29/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	9,775	02/01/2027
55316V-AE-4	MHC 2021-MHC C - CMBS		12/15/2022	Paydown		10,481	0	0	0	0	0	0	0	0	10,481	0	0	0	0	04/15/2038
55316V-AG-9	MHC 2021-MHC D - CMBS		12/15/2022	Paydown		157,497	0	0	0	0	0	0	0	0	157,497	0	0	0	0	04/15/2038
55336V-AA-8	MPLX LP		06/14/2022	GOLDMAN SACHS & CO.		1,569,008	1,600,000	1,594,240	1,598,009	0	288	0	288	0	1,598,296	0	(29,288)	(29,288)	53,511	02/15/2025
55354G-AH-3	MSCI INC		04/25/2022	Various		779,811	767,000	776,409	775,194	0	(219)	0	(219)	0	774,975	0	4,836	4,836	6,221	11/15/2029
55388R-AA-4	MV24 CAPITAL BV	C	12/01/2022	Paydown		442,415	442,415	446,071	445,923	0	(3,508)	0	(3,508)	0	442,415	0	0	0	16,294	06/01/2034
55389T-AC-5	MVWOT 211W C - RMBS		12/20/2022	Paydown		1,204,626	1,204,626	1,204,506	1,204,507	0	119	0	119	0	1,204,626	0	0	0	12,456	01/22/2041
55608P-AW-4	MACQUARIE BANK LTD	C	06/14/2022	DEUTSCHE BANK SECURITIES INC.		2,420,475	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(79,525)	(79,525)	89,646	01/15/2026
55616X-AH-0	MACY'S RETAIL HOLDINGS LLC		04/01/2022	Direct		2,648,499	2,624,000	2,620,379	2,623,553	0	447	0	447	0	2,624,000	0	0	0	71,859	02/15/2023
55617L-AP-7	MACY'S RETAIL HOLDINGS LLC		04/25/2022	Various		1,371,302	1,320,000	1,342,643	1,341,076	0	(129)	0	(129)	0	1,340,947	0	30,355	30,355	25,238	04/01/2029
55617L-AR-3	MACY'S RETAIL HOLDINGS LLC		04/25/2022	JEFFERIES & COMPANY		17,314	19,000	19,000	0	0	0	0	0	0	19,000	0	(1,686)	(1,686)	152	03/15/2032
559080-AL-0	MAGELLAN MIDSTREAM PARTNERS LP		02/23/2022	MORGAN STANLEY & CO. LLC		4,893,855	5,000,000	4,938,100	4,944,414	0	192	0	192	0	4,944,606	0	(50,750)	(50,750)	94,444	09/15/2046
55910*-AA-1	Magenta Sub Series C-6 Senior Secured No		09/30/2022	Paydown		12,260	12,260	12,260	0	0	91	0	91	0	12,260	0	0	0	0	03/31/2051
55910*-AA-1	Magenta Sub Series C-6 Senior Secured No		12/31/2022	Paydown		15,261	73	73	0	0	100	0	100	0	15,261	0	0	0	0	03/31/2051
55953U-AG-9	MAGNE XXX D - CDO	C	10/25/2022	Paydown		16,526	0	0	0	0	0	0	0	0	16,526	0	0	0	0	10/25/2034
55953W-AG-5	MAGNE 32 D - CDO	C	10/17/2022	Paydown		134,502	0	0	0	0	0	0	0	0	134,502	0	0	0	0	04/15/2035
55954K-AS-4	MAGNE 19R CR - CDO	C	10/17/2022	Paydown		124,516	0	0	0	0	0	0	0	0	124,516	0	0	0	0	04/17/2034
55954W-AQ-2	MAGNE 24R CR - CDO	C	10/17/2022	Paydown		22,298	0	0	0	0	0	0	0	0	22,298	0	0	0	0	04/15/2035
55955G-AC-7	MAGNE 25 C - CDO	C	10/25/2022	Paydown		12,479	0	0	0	0	0	0	0	0	12,479	0	0	0	0	01/26/2032
559665-AA-2	MAGNOLIA OIL & GAS OPERATING LLC		04/25/2022	Various		1,353,601	1,327,000	1,370,128	1,361,359	0	(1,498)	0	(1,498)	0	1,359,861	0	(6,260)	(6,260)	77,670	08/01/2026
55988*-AA-8	Mahogany Sub Series C-7 Senior Secured N		09/30/2022	Paydown		12,260	12,260	12,260	0	0	91	0	91	0	12,260	0	0	0	0	03/31/2051
55988*-AA-8	Mahogany Sub Series C-7 Senior Secured N		12/31/2022	Paydown		15,261	73	73	0	0	1	0	1	0	15,261	0	0	0	100	03/31/2051
56576Q-AN-8	MCLO V A1R - CDO		11/21/2022	Paydown		5,172,098	5,172,099	5,145,204	5,101,622	0	70,476	0	70,476	0	5,172,098	0	0	0	47,518	11/22/2027
56585A-BC-5	MARATHON PETROLEUM CORP		06/14/2022	GOLDMAN SACHS & CO.		3,273,595	3,250,000	3,250,000	3,250,000	0	0	0	0	0	3,250,000	0	23,595	23,595	463	12/15/2026
566007-AC-4	MARB BONDCO PLC	C	08/24/2022	MORGAN STANLEY EM		794,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(206,000)	(206,000)	42,463	01/29/2031
56602#-AA-8	MARBETH LEASE FINANCE TRUST		11/17/2022	Various		1,049,390	1,049,390	1,049,390	1,049,398	0	(8)	0	(8)	0	1,049,390	0	0	0	53,520	11/17/2022
56845N-AE-0	SPEAK 8 C - CDO	C	10/20/2022	Paydown		24,723	0	0	0	0	0	0	0	0	24,723	0	0	0	0	04/20/2033
570535-AK-0	MARKEL CORP		07/01/2022	Maturity @ 100.00		15,000,000	15,000,000	14,977,800	14,999,279	0	721	0	721	0	15,000,000	0	0	0	735,000	07/01/2022
57135*-AA-6	MAROON ISSUER LLC - ABS		09/30/2022	Paydown		73,250	73,250	73,250	0	0	0	0	0	0	73,250	0	0	0	766	03/31/2051
57135*-AB-4	Maroon Series B-1 Senior Secured Note (E		09/30/2022	Paydown		9,313	9,313	9,313	0	0	53	0	53	0	9,313	0	0	0	0	03/31/2051
57135*-AB-4	Maroon Series B-1 Senior Secured Note (E		12/31/2022	Paydown		9,383	1,181	1,181	0	0	73	0	73	0	9,383	0	0	0	0	03/31/2051
573284-AX-4	MARTIN MARIETTA MATERIALS INC		02/18/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		888,120	1,000,000	1,025,590	1,025,441	0	(76)	0	(76)	0	1,025,365	0	(137,245)	(137,245)	20,533	07/15/2051
575634-AT-7	MASSACHUSETTS ELECTRIC CO		12/13/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	200,200	08/15/2046
575718-AA-9	MASSACHUSETTS INSTITUTE OF TECHNOLOGY		01/24/2022	WELLS FARGO SECURITIES, LLC		2,905,928	1,750,000	2,015,436	2,014,753	0	(14)	0	(14)	0	2,014,739	0	891,188	891,188	55,806	07/01/2111
575718-AB-7	MASSACHUSETTS INSTITUTE OF TECHNOLOGY		12/13/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	192,266	07/01/2114
575718-AF-8	MASSACHUSETTS INSTITUTE OF TECHNOLOGY		03/08/2022	GOLDMAN SACHS & CO.		1,000,710	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	710	710	26,871	07/01/2116

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
576360-AL-8	MASTERCARD INC		05/10/2022	Various		20,483,030	23,000,000	23,378,650	23,360,358	0	(2,929)	0	(2,929)	0	23,357,429	0	(2,874,399)	(2,874,399)	364,797	06/01/2049
576429-AC-8	MARM 2007-2 A3 - RMBS		12/27/2022	Paydown		1,473,845	1,391,445	1,172,866	1,455,755	0	18,090	0	18,090	0	1,473,845	0	0	0	0	03/25/2047
576433-DS-2	MARM 2003-2 B2 - CMO/RMBS		09/01/2022	Paydown		13,814	17,363	3,730	(1,391)	0	15,205	0	15,205	0	13,814	0	0	0	0	08/25/2033
576433-E6-9	MARM 2005-8 2A1 - RMBS		12/27/2022	Paydown		2,923,785	2,594,123	2,100,888	2,869,581	0	54,204	0	54,204	0	2,923,785	0	0	0	0	12/25/2035
576433-EK-8	MARM 2003-3 B2 - CMO/RMBS		12/01/2022	Paydown		2,976	31,927	2,067	10	41,031	5,707	43,771	2,967	0	2,976	0	0	0	0	09/25/2033
576433-QT-6	MARM 2004-8 4A1 - CMO/RMBS		12/01/2022	Paydown		140,935	140,935	134,262	134,635	0	6,300	0	6,300	0	140,935	0	0	0	1,597	09/25/2034
576434-C3-6	MALT 2004-13 B1I - CMO/RMBS		12/01/2022	Paydown		98,283	87,999	26,644	92,943	0	5,340	0	5,340	0	98,283	0	0	0	0	01/25/2035
576434-EC-4	MALT 2003-3 B1 - CMO/RMBS		12/01/2022	Paydown		107,895	107,895	107,938	107,129	0	766	0	766	0	107,895	0	0	0	3,210	05/25/2033
576434-EX-8	MALT 2003-4 B2 - CMO/RMBS		12/01/2022	Paydown		1,574	11,843	3,187	1,950	1,602	594	2,572	(376)	0	1,574	0	0	0	0	06/25/2033
576434-T5-3	MALT 2005-5 5A1 - CMO/RMBS		12/01/2022	Paydown		160,743	104,502	96,861	158,836	0	1,907	0	1,907	0	160,743	0	0	0	0	07/25/2035
576434-TH-7	MALT 2004-7 6A1 - CMO/RMBS		12/01/2022	Paydown		58,916	58,916	58,871	58,533	0	383	0	383	0	58,916	0	0	0	356	08/25/2024
576434-WN-0	MALT 2004-10 B1 - CMO/RMBS		12/01/2022	Paydown		10,635	84,225	20,154	21,184	0	(8,860)	1,689	(10,549)	0	10,635	0	0	0	7,503	09/25/2034
576434-XG-4	MALT 2004-11 9A2 - CMO/RMBS		12/01/2022	Paydown		17,392	17,392	17,205	17,254	0	138	0	138	0	17,392	0	0	0	409	10/25/2024
576434-ZV-9	MALT 2004-13 6A1 - CMO/RMBS		12/01/2022	Paydown		412,392	412,393	416,710	411,512	0	881	0	881	0	412,392	0	0	0	7,714	01/25/2035
57643L-LD-6	MABS 2005-AB1 A5A - RMBS		12/01/2022	Paydown		1,235,973	46,289	15,903	1,234,099	0	1,874	0	1,874	0	1,235,973	0	0	0	0	11/25/2035
57643L-NV-4	MABS 2006-AB1 A3A - RMBS		12/01/2022	Paydown		3,964,723	2,585,019	1,819,859	3,904,615	0	60,109	0	60,109	0	3,964,723	0	0	0	0	02/25/2036
57643M-CZ-5	MASTR 2004-6 212 - CMO/RMBS		12/02/2022	Paydown		7,947	7,947	7,908	8,050	0	(103)	0	(103)	0	7,947	0	0	0	240	06/26/2034
57643M-LG-7	MASTR 2005-2 2A1 - CMO/RMBS		12/25/2022	Paydown		178,041	178,041	135,525	141,223	0	36,818	0	36,818	0	178,041	0	0	0	740	11/25/2035
57645E-AD-2	MABS 2006-AM3 M1 - RMBS		12/27/2022	Paydown		62,507	0	0	58,990	0	3,517	0	3,517	0	62,507	0	0	0	0	10/25/2036
57645M-AD-4	MABS 2006-WMC4 A4 - RMBS		12/27/2022	Paydown		127,001	104,212	56,662	125,981	0	1,020	0	1,020	0	127,001	0	0	0	0	10/25/2036
57646L-AB-9	MABS 2007-HE2 A3 - RMBS		12/27/2022	Paydown		1,013,214	939,369	861,865	990,982	0	22,232	0	22,232	0	1,013,214	0	0	0	0	08/25/2037
57665R-AJ-5	MATCH GROUP HOLDINGS II LLC		04/25/2022	Various		1,806,877	1,722,000	1,758,863	1,751,503	0	(2,135)	0	(2,135)	0	1,749,369	0	57,508	57,508	89,706	02/15/2029
577081-AU-6	MATTEL INC		04/25/2022	Various		484,898	393,000	379,439	379,945	0	5	0	5	0	379,950	0	104,947	104,947	8,055	10/01/2040
577081-BF-8	MATTEL INC		04/25/2022	Various		737,595	729,000	729,000	729,000	0	0	0	0	0	729,000	0	8,595	8,595	8,866	04/01/2029
577128-AA-9	MATTHEWS INTERNATIONAL CORP		01/04/2022	J.P. MORGAN SECURITIES LLC		461,250	450,000	445,500	446,370	0	12	0	12	0	446,382	0	14,868	14,868	2,297	12/01/2025
578454-AB-6	MAYO CLINIC		12/13/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	94,350	11/15/2043
58013M-EY-6	MCDONALD'S CORP		04/20/2022	GOLDMAN SACHS & CO.		12,112,200	12,000,000	11,934,110	11,971,776	0	2,217	0	2,217	0	11,973,993	0	138,207	138,207	323,133	01/30/2026
58013M-FF-6	MCDONALD'S CORP		04/13/2022	GOLDMAN SACHS & CO.		10,190,400	10,000,000	11,200,900	11,080,635	0	(50,065)	0	(50,065)	0	11,030,570	0	(840,170)	(840,170)	207,944	04/01/2028
58013M-FK-5	MCDONALD'S CORP		03/30/2022	BARCLAYS CAPITAL INC.		4,757,450	5,000,000	5,814,900	5,793,480	0	(4,801)	0	(4,801)	0	5,788,679	0	(1,031,229)	(1,031,229)	105,729	09/01/2049
581557-BE-4	MCKESSON CORP		04/20/2022	BARCLAYS CAPITAL INC FIXED INC		10,369,995	10,272,000	10,457,883	10,321,272	0	(7,342)	0	(7,342)	0	10,313,931	0	56,064	56,064	233,955	03/15/2024
581760-AV-7	MCLAREN HEALTH CARE CORP		10/05/2022	Various		5,130,745	5,850,000	5,850,000	5,850,000	0	0	0	0	0	5,850,000	0	(719,256)	(719,256)	208,164	05/15/2048
58406L-AA-9	MEDCO BELL PTE LTD	C	05/25/2022	Call @ 94.25		1,724,775	1,830,000	1,804,709	1,723,091	0	1,684	0	1,684	0	1,724,775	0	0	0	68,384	01/30/2027
585055-BS-4	MEDTRONIC INC		06/01/2022	Various		20,143,275	19,884,000	20,135,912	19,978,118	0	22,782	0	22,782	0	20,000,899	0	142,376	142,376	468,486	03/15/2025
585055-BT-2	MEDTRONIC INC		05/10/2022	DEUTSCHE BANK SECURITIES INC.		5,108,850	5,000,000	5,546,200	5,416,897	0	(8,887)	0	(8,887)	0	5,411,980	0	(303,130)	(303,130)	144,010	03/15/2035
585055-BU-9	MEDTRONIC INC		02/16/2022	CITIGROUP GLOBAL MARKETS INC.		5,805,800	5,000,000	6,317,773	6,244,986	0	(4,972)	0	(4,972)	0	6,240,014	0	(434,214)	(434,214)	98,281	03/15/2045
58547D-AB-5	MELCO RESORTS FINANCE LTD	C	12/13/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	15,750	04/26/2026
58547D-AE-9	MELCO RESORTS FINANCE LTD	C	04/25/2022	JEFFERIES & COMPANY		173,731	209,000	198,550	0	0	266	0	266	0	198,816	0	(25,084)	(25,084)	3,205	07/21/2028
58601V-AC-6	MEMORIAL HEALTH SERVICES		03/23/2022	GOLDMAN SACHS & CO.		1,522,842	1,645,000	1,728,122	1,726,654	0	(433)	0	(433)	0	1,726,221	0	(203,378)	(203,378)	22,681	11/01/2049
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CENTER		09/22/2022	J.P. MORGAN SECURITIES LLC		7,411,275	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	(88,725)	(88,725)	463,542	07/01/2042
58733R-AF-9	MERCADOLIBRE INC	C	05/18/2022	MORGAN STANLEY EM		4,227,125	5,450,000	5,450,000	5,450,000	0	0	0	0	0	5,450,000	0	(1,222,875)	(1,222,875)	144,592	01/14/2031
588056-AW-1	MERCER INTERNATIONAL INC	C	04/25/2022	Various		1,186,234	1,175,000	1,192,959	1,185,435	0	(740)	0	(740)	0	1,184,695	0	1,538	1,538	35,279	01/15/2026
588056-BB-6	MERCER INTERNATIONAL INC	C	04/25/2022	Various		1,176,712	1,181,000	1,194,515	1,193,220	0	(443)	0	(443)	0	1,192,777	0	(16,065)	(16,065)	30,227	02/01/2029
58933Y-AF-2	MERCK & CO INC		04/20/2022	Various		18,084,503	17,955,000	17,492,805	17,881,456	0	15,194	0	15,194	0	17,896,650	0	187,852	187,852	206,378	05/18/2023
58933Y-AQ-8	MERCK & CO INC		02/10/2022	Maturity @ 100.00		13,000,000	13,000,000	12,982,450	12,999,710	0	290	0	290	0	13,000,000	0	0	0	152,750	02/10/2022
58933Y-AW-5	MERCK & CO INC		10/19/2022	DEUTSCHE BANK SECURITIES INC.		14,543,379	15,000,000	15,454,590	15,432,828	0	(2,678)	0	(2,678)	0	15,430,150	0	(886,771)	(886,771)	565,333	03/07/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
58933Y-AZ-8	MERCK & CO INC		03/10/2022	BNP PARIBAS SECURITIES CORP.		5,907,396	6,600,000	6,730,350	6,713,741	0	(2,605)	0	(2,605)	0	6,711,136	0	(803,740)	(803,740)	21,267	06/24/2030
58940B-AJ-5	MFCC 222 B - ABS		12/20/2022	Paydown		295,458	0	0	0	0	0	0	0	0	295,458	0	0	0	0	03/22/2027
58940B-AM-8	MERCURY FINANCIAL CREDIT CARD MASTER TRU		11/30/2022	Various		131,680	0	0	0	0	0	0	0	0	131,680	0	0	0	0	06/21/2027
589929-5L-8	MLMI 2003-OPT1 M2 - RMBS		12/27/2022	Paydown		6,847	2,231	1,775	6,782	0	73	7	66	0	6,847	0	0	0	0	07/25/2034
589929-5X-2	MLCC 2003-G A3 - CMO/RMBS		12/01/2022	Paydown		2,482	2,482	2,069	2,069	0	413	0	413	0	2,482	0	0	0	25	01/25/2029
589929-6D-5	MLCC 2003-G B2 - CMO/RMBS		12/25/2022	Paydown		9,134	10,573	1,652	8,683	1,095	122	766	451	0	9,134	0	0	0	0	01/25/2029
589929-6S-2	MLCC 2003-H B1 - CMO/RMBS		12/25/2022	Paydown		50,167	45,696	40,739	49,352	0	815	0	815	0	50,167	0	0	0	0	01/25/2029
589929-6T-0	MLCC 2003-H B2 - CMO/RMBS		12/25/2022	Paydown		14,460	76,235	45,405	15,702	0	1,656	2,898	(1,242)	0	14,460	0	0	0	0	01/25/2029
589929-7K-8	MLMI 2004-WMC1 M2 - RMBS		12/27/2022	Paydown		911,616	911,616	875,380	885,430	0	26,187	0	26,187	0	911,616	0	0	0	9,008	10/25/2034
59001F-AQ-4	MMLT 2004-1 M1 - RMBS		12/27/2022	Paydown		324,630	324,630	303,359	308,758	0	15,873	0	15,873	0	324,630	0	0	0	2,903	07/25/2034
59020U-5U-5	MLMI 2006-A1 1A1 - CMO/RMBS		12/01/2022	Paydown		466,320	402,742	269,645	464,130	0	2,190	0	2,190	0	466,320	0	0	0	0	03/25/2036
59020U-AY-1	MLCC 2004-A B2 - CMO/RMBS		12/25/2022	Paydown		55,240	66,185	44,139	53,676	0	1,565	0	1,565	0	55,240	0	0	0	0	04/25/2029
59020U-DT-9	MLCC MLCC 2004-C B2 - CMO/RMBS		12/25/2022	Paydown		33,357	251,293	196,341	49,431	0	3,166	19,241	(16,075)	0	33,357	0	0	0	0	07/25/2029
59020U-EZ-4	MLCC MLCC 2004-HB1 B1 - CMO/RMBS		12/25/2022	Paydown		164,776	164,776	149,086	150,250	0	14,526	0	14,526	0	164,776	0	0	0	1,101	04/25/2029
59020U-FA-8	MLCC MLCC 2004-HB1 B2 - CMO/RMBS		12/25/2022	Paydown		100,782	98,582	51,555	91,965	0	8,817	0	8,817	0	100,782	0	0	0	0	04/25/2029
59020U-Z5-7	MLMI 2005-A9 2AC - CMO/RMBS		12/01/2022	Paydown		1,456,118	1,332,192	1,333,757	1,439,028	0	17,090	0	17,090	0	1,456,118	0	0	0	0	12/25/2035
59023P-AB-9	MLCC 2006-S3 2A1 - CMO/RMBS		12/01/2022	Paydown		339,580	307,609	284,173	334,468	0	6,134	1,022	5,112	0	339,580	0	0	0	0	10/25/2036
59023V-AA-8	BANK OF AMERICA CORP		09/13/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		6,014,200	5,000,000	6,859,900	6,540,028	0	(43,920)	0	(43,920)	0	6,496,108	0	(481,908)	(481,908)	323,993	05/14/2038
59024N-AA-5	MLMBS 2007-1 1A1 - CMO/RMBS		12/01/2022	Paydown		1,209,842	965,821	826,985	1,227,757	0	(17,915)	0	(17,915)	0	1,209,842	0	0	0	0	04/25/2037
59025G-AA-9	MLMBS 2007-2 1A1 - CDO/CMO/RMBS		12/01/2022	Paydown		1,489,216	1,361,514	1,114,164	484,174	0	1,005,042	0	1,005,042	0	1,489,216	0	0	0	0	08/25/2036
59025J-AA-3	MLMBS 2007-3 1A1 - CMO/RMBS		12/01/2022	Paydown		441,559	428,895	383,532	432,887	0	8,671	0	8,671	0	441,559	0	0	0	0	06/25/2037
59126L-AB-4	METALLOINVEST FINANCE DAC	C	11/09/2022	SEAPORT GROUP EUROPE LLP		2,020,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(1,980,000)	(1,980,000)	142,031	10/22/2028
59151K-AJ-7	METHANEX CORP	C	04/25/2022	Various		546,226	553,000	532,843	533,384	0	(7)	0	(7)	0	533,377	0	12,849	12,849	4,758	12/01/2044
59151K-AL-2	METHANEX CORP	C	04/12/2022	Various		1,515,664	1,514,000	1,593,485	1,586,436	0	(1,891)	0	(1,891)	0	1,584,545	0	(68,882)	(68,882)	22,669	12/15/2029
59156R-BB-3	METLIFE INC		05/10/2022	TD SECURITIES (USA) LLC		11,244,570	11,000,000	11,823,260	11,182,735	0	(33,142)	0	(33,142)	0	11,149,593	0	94,977	94,977	171,929	09/15/2023
59156R-BD-9	METLIFE INC		12/13/2022	Adjustment		0	0	0	(530)	0	530	0	530	0	0	0	0	0	206,250	08/13/2042
592838-AA-4	MEXICO GENERADORA DE ENERGIA S DE RL DE	C	12/06/2022	Paydown		462,077	462,077	467,802	459,494	0	2,583	0	2,583	0	462,077	0	0	0	22,886	12/06/2032
59284B-AE-8	ORBIA ADVANCE CORPORATION SAB DE CV	C	02/09/2022	BANK OF AMERICA EM		567,500	500,000	496,250	496,619	0	111	0	111	0	496,729	0	70,771	70,771	70,500	09/17/2044
594918-BJ-2	MICROSOFT CORP		04/27/2022	Various		33,602,554	33,400,000	34,205,806	33,727,686	0	(26,713)	0	(26,713)	0	33,703,855	0	(101,301)	(101,301)	484,236	11/03/2025
594918-BK-9	MICROSOFT CORP		05/10/2022	Various		12,847,957	12,392,000	13,827,771	13,494,136	0	(22,676)	0	(22,676)	0	13,473,628	0	(625,671)	(625,671)	266,244	11/03/2035
594918-BY-9	MICROSOFT CORP		08/18/2022	Various		28,038,230	28,000,000	27,854,040	27,915,449	0	7,740	0	7,740	0	27,923,189	0	115,041	115,041	735,900	02/06/2027
594918-CC-6	MICROSOFT CORP		04/07/2022	GOLDMAN SACHS & CO.		4,128,550	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(871,450)	(871,450)	45,590	06/01/2050
594918-CD-4	MICROSOFT CORP		02/16/2022	CITIGROUP GLOBAL MARKETS INC.		4,224,950	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(775,050)	(775,050)	28,608	06/01/2060
594918-CF-9	MICROSOFT CORP		12/16/2022	CITIGROUP GLOBAL MARKETS INC.		5,372,640	5,712,000	5,712,000	5,712,000	0	0	0	0	0	5,712,000	0	(339,360)	(339,360)	115,954	03/17/2062
595112-BQ-5	MICRON TECHNOLOGY INC		05/10/2022	DEUTSCHE BANK SECURITIES INC.		1,082,081	1,100,000	1,238,666	1,215,517	0	(4,686)	0	(4,686)	0	1,210,831	0	(128,750)	(128,750)	38,042	02/15/2030
595112-BT-9	MICRON TECHNOLOGY INC		04/20/2022	J.P. MORGAN SECURITIES LLC		3,268,120	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(731,880)	(731,880)	63,954	11/01/2041
59549R-AG-9	MID-STATE TRUST X - ABS		12/15/2022	Paydown		641,903	641,903	627,266	628,486	0	13,418	0	13,418	0	641,903	0	0	0	20,451	02/15/2036
59748T-AA-7	MIDLAND COGENERATION VENTURE LP		09/15/2022	Paydown		7,020,000	7,020,000	7,054,839	7,030,758	0	(10,758)	0	(10,758)	0	7,020,000	0	0	0	300,900	03/15/2025
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LLC		12/30/2022	Paydown		1,740,674	1,740,674	1,740,674	1,740,261	0	413	0	413	0	1,740,674	0	0	0	92,218	06/30/2027
60040#-AB-8	MILLENNIUM PIPELINE COMPANY, LLC		12/30/2022	Paydown		401,694	401,694	401,694	401,694	0	0	0	0	0	401,694	0	0	0	23,968	06/30/2032
60284M-AB-8	MINERA MEXICO SA DE CV	C	12/12/2022	Adjustment		6,915,904	7,000,000	6,911,310	6,915,354	0	1,720	0	1,720	0	6,915,904	0	0	0	434,000	01/26/2050
603374-AF-6	MINERVA LUXEMBOURG SA	C	11/14/2022	JEFFERIES EM		2,407,500	3,000,000	2,970,060	2,971,945	0	2,194	0	2,194	0	2,974,139	0	(566,639)	(566,639)	152,396	03/18/2031
60447K-AB-6	MINSUR SA	C	05/16/2022	BARCLAYS EM		1,775,000	2,000,000	1,960,560	1,961,118	0	1,180	0	1,180	0	1,962,298	0	(187,298)	(187,298)	50,000	10/28/2031
605417-BY-9	MISSISSIPPI POWER CO		08/10/2022	RBC CAPITAL MARKETS, LLC		4,694,000	5,000,000	4,996,050	4,997,118	0	55	0	55	0	4,997,173	0	(303,173)	(303,173)	195,938	10/15/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
60687Y-AD-1	MIZUHO FINANCIAL GROUP INC	C	06/10/2022	Various		50,113,121	52,000,000	52,000,000	52,000,000	0	0	0	0	0	52,000,000	0	(1,886,879)	(1,886,879)	1,168,432	04/12/2026
60783X-AA-2	MODIVCARE ESCROW ISSUER INC		04/25/2022	Various		305,319	307,000	307,000	307,000	0	0	0	0	0	307,000	0	(1,682)	(1,682)	6,527	10/01/2029
60855R-AJ-9	MOLINA HEALTHCARE INC		09/13/2022	Various		6,657,948	6,763,000	6,798,940	6,791,911	0	(93)	0	(93)	0	6,791,818	0	(133,871)	(133,871)	98,536	06/15/2028
610202-BP-7	MONONGAHELA POWER CO		08/10/2022	MORGAN STANLEY & CO. LLC		5,211,750	5,000,000	4,990,950	4,992,483	0	112	0	112	0	4,992,595	0	219,155	219,155	177,750	12/15/2043
61690G-AF-8	MSBAM 2014-C14 A5 - CMBS		10/06/2022	Various		45,309,268	45,000,000	46,349,262	45,251,006	0	(99,830)	0	(99,830)	0	45,151,314	0	157,954	157,954	1,081,110	02/15/2047
61690K-AG-7	MSBAM 2013-C7 AS - CMBS		12/01/2022	Paydown		3,505,972	3,505,972	3,516,518	3,501,840	0	4,133	0	4,133	0	3,505,972	0	0	0	89,810	02/16/2046
61692C-BM-9	MSC 2021-L6 AS - CMBS		12/01/2022	Various		90,772	0	0	90,772	0	0	0	0	0	90,772	0	0	0	0	06/17/2054
617445-CG-4	MSC 1996-1 B1 - CMO/RMBS		12/01/2022	Paydown		4,631	4,631	4,652	4,635	0	(5)	0	(5)	0	4,631	0	0	0	184	01/25/2027
617445-CL-3	MSC 1996-1 B4 - CMO/RMBS		12/01/2022	Paydown		141	686	375	688	0	(233)	314	(547)	0	141	0	0	0	21	01/25/2027
61744C-SZ-0	MSAC 2005-WMC6 M5 - RMBS		12/27/2022	Various		307,745	0	0	307,745	0	0	0	0	0	307,745	0	0	0	0	07/25/2035
61744C-XM-3	MSAC 2006-WMC1 A2C - RMBS		12/27/2022	Paydown		1,866,092	1,771,780	1,452,999	1,806,599	0	72,994	13,501	59,493	0	1,866,092	0	0	0	0	12/25/2035
61744C-ZD-1	MSAC 2006-NC3 A2D - RMBS		12/27/2022	Paydown		1,791,845	1,791,845	1,631,260	1,667,421	0	124,424	0	124,424	0	1,791,845	0	0	0	8,797	03/25/2036
61745M-4M-2	MSM 2005-3AR 1A - CMO/RMBS		12/01/2022	Paydown		1,616,667	1,401,105	923,374	1,619,101	0	29,098	31,532	(2,434)	0	1,616,667	0	0	0	0	07/25/2035
61745M-WR-0	MSM 2004-1 B1 - CMO/RMBS		12/01/2022	Paydown		0	31,971	471	3,762	190	(3,798)	154	(3,762)	0	0	0	0	0	0	11/25/2033
61746B-EF-9	MORGAN STANLEY		06/14/2022	GOLDMAN SACHS & CO.		14,342,550	15,000,000	14,743,050	14,859,302	0	11,977	0	11,977	0	14,870,556	0	(528,006)	(528,006)	492,396	01/20/2027
61746B-EG-7	MORGAN STANLEY		08/23/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		4,680,500	5,000,000	4,713,500	4,730,512	0	3,725	0	3,725	0	4,734,237	0	(53,737)	(53,737)	238,802	01/22/2047
617487-AD-5	MSM 2006-16AX 2A3 - RMBS		12/27/2022	Paydown		253,961	199,161	79,230	253,221	0	896	156	740	0	253,961	0	0	0	0	11/25/2036
61748H-FE-6	MSM 2004-10AR 2A2 - CMO/RMBS		12/01/2022	Paydown		137,946	137,946	115,874	116,551	0	21,395	0	21,395	0	137,946	0	0	0	1,403	11/25/2034
61748H-JY-8	MSM 2005-4 2A1 - CMO/RMBS		12/01/2022	Paydown		395,145	196,038	146,663	392,573	0	3,115	543	2,572	0	395,145	0	0	0	0	08/25/2035
61748H-LA-7	MSM 2005-5AR 2A1 - CMO/RMBS		12/01/2022	Paydown		204,843	90,726	47,497	203,592	0	1,251	0	1,251	0	204,843	0	0	0	0	09/25/2035
61748H-SG-7	MSM 2005-10 3A - CMO/RMBS		12/01/2022	Paydown		591,274	358,001	198,021	599,273	0	(8,000)	0	(8,000)	0	591,274	0	0	0	0	12/25/2035
61748H-WV-9	MSM 2006-3AR 3A1 - CMO/RMBS		12/01/2022	Paydown		1,408,291	1,327,784	1,084,204	1,378,679	0	29,613	0	29,613	0	1,408,291	0	0	0	0	03/25/2036
61748L-AA-0	MSAC 2006-NC4 A1 - RMBS		12/27/2022	Paydown		2,588,160	2,588,161	2,097,334	2,302,117	0	286,043	0	286,043	0	2,588,160	0	0	0	11,507	06/25/2036
61749B-AF-0	MSAC 2006-NC5 A2D - RMBS		12/27/2022	Paydown		601,129	499,252	325,811	596,881	0	4,248	0	4,248	0	601,129	0	0	0	0	10/25/2036
61749C-AA-9	MSM 2006-6AR 1A1 - RMBS		12/27/2022	Paydown		151,380	131,050	35,139	150,422	0	1,545	588	957	0	151,380	0	0	0	0	05/25/2036
61749C-AD-3	MSM 2006-6AR 1A4 - RMBS		12/27/2022	Paydown		389,694	347,408	119,967	368,870	0	20,823	0	20,823	0	389,694	0	0	0	0	05/25/2036
61749E-AE-7	MSM 2006-12XS A4 - RMBS		12/01/2022	Paydown		917,281	728,859	332,811	916,387	0	894	0	894	0	917,281	0	0	0	0	10/25/2036
61749H-AE-0	MSAC 2006-HE3 A2D - RMBS		12/27/2022	Paydown		2,752,620	2,752,620	1,816,729	1,916,217	0	836,403	0	836,403	0	2,752,620	0	0	0	18,044	04/25/2036
617505-AE-2	MSAC 2007-NC1 A2D - RMBS		12/25/2022	Paydown		386,060	333,999	135,351	365,703	0	20,357	0	20,357	0	386,060	0	0	0	0	11/25/2036
61750F-AA-8	MSAC 2006-HE6 A1 - RMBS		12/27/2022	Paydown		554,405	483,451	249,557	548,903	0	5,502	0	5,502	0	554,405	0	0	0	0	09/25/2036
61750P-AC-2	MSM 2006-13ARX A3 - RMBS		12/27/2022	Paydown		159,097	138,742	57,055	158,624	0	598	125	473	0	159,097	0	0	0	0	10/25/2036
61751T-AC-3	MSM 2007-2AX 2A2 - RMBS		12/27/2022	Paydown		751,009	665,819	313,017	736,425	0	14,583	0	14,583	0	751,009	0	0	0	0	12/25/2036
61754H-AF-9	MSM 2007-7AX 2A5 - RMBS		12/27/2022	Paydown		1,276,457	1,175,491	648,843	1,259,032	0	17,425	0	17,425	0	1,276,457	0	0	0	0	04/25/2037
61754J-AZ-1	MSC 2007-T0P27 W34 - CMBS		09/13/2022	Paydown		50,100,000	50,150,000	48,927,594	49,991,949	0	108,051	0	108,051	0	50,100,000	0	0	0	2,169,414	06/11/2042
61761B-AG-1	MSC 2012-STAR XA2 - CMBS		08/05/2022	Paydown		0	0	3,704,669	335,968	0	(335,968)	0	(335,968)	0	0	0	0	0	419,208	08/07/2034
61761J-VL-0	MORGAN STANLEY		05/10/2022	SUMRIDGE PARTNERS LLC		5,022,150	5,000,000	5,025,850	5,008,354	0	(826)	0	(826)	0	5,008,001	0	14,149	14,149	102,264	10/23/2024
61774J-AG-9	MSEV 2022-16 C - CDO		10/17/2022	Paydown		153,711	0	0	0	0	0	0	0	0	153,711	0	0	0	0	04/16/2035
61915R-BZ-8	MHL 2006-1 1A2 - CMO/RMBS		12/27/2022	Paydown		779,228	703,290	522,230	768,431	0	10,797	0	10,797	0	779,228	0	0	0	0	04/25/2036
61915Y-AD-3	MHL 2007-1 2A3 - RMBS		12/27/2022	Paydown		840,778	642,376	538,826	838,966	0	15,598	13,786	1,812	0	840,778	0	0	0	0	06/25/2047
62432M-AU-3	MVEW XIV CR - CDO		10/17/2022	Various		160,176	0	0	160,176	0	0	0	0	0	160,176	0	0	0	0	10/15/2034
62479W-AL-5	MSC 21ILP D - CMBS		12/15/2022	Paydown		5,137	0	0	0	0	0	0	0	0	5,137	0	0	0	0	11/30/2031
62482B-AB-8	MOZART DEBT MERGER SUB INC		04/25/2022	Various		2,386,449	2,429,000	2,429,000	2,429,000	0	0	0	0	0	2,429,000	0	(42,551)	(42,551)	36,474	10/01/2029
62819#-AA-5	MUSTANG HILLS, LLC		11/30/2022	Paydown		3,183,030	3,183,030	3,183,030	3,182,997	0	33	0	33	0	3,183,030	0	0	0	7,319	11/30/2035
62848B-AB-7	MVWOT 2018-1 B - RMBS		12/20/2022	Paydown		1,175,153	1,175,153	1,174,971	1,174,997	0	155	0	155	0	1,175,153	0	0	0	20,637	01/21/2036
62848B-AC-5	MVWOT 2018-1 C - RMBS		12/20/2022	Paydown		759,329	759,329	759,320	759,622	0	(292)	0	(292)	0	759,329	0	0	0	14,446	01/21/2036
62856R-AC-9	PROSUS NV	C	03/16/2022	MORGAN STANLEY EM		6,929,750	6,900,000	6,764,955	6,840,961	0	3,155	0	3,155	0	6,844,116	0	85,634	85,634	249,838	07/21/2025
62856R-AD-7	PROSUS NV	C	10/04/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	24,250	07/06/2027
62878Y-AA-2	NBC FUNDING LLC, SERIES 2021-1 - ABS		10/30/2022	Paydown		874,956	125,995	125,995	873,235	0	1,721	0	1,721	0	874,956	0	0	0	0	07/30/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62886E-AY-4	NCR CORP		04/25/2022	Various		939,600	933,000	933,519	933,475	0	(12)	0	(12)	0	933,463	0	6,137	6,137	16,563	10/01/2028
62886E-AZ-1	NCR CORP		04/25/2022	Various		1,070,335	1,074,000	1,091,214	776,192	0	81	0	81	0	1,087,523	0	(17,188)	(17,188)	20,362	10/01/2030
62886E-BA-5	NCR CORP		04/25/2022	Various		599,445	594,000	608,850	608,675	0	(121)	0	(121)	0	608,554	0	(9,109)	(9,109)	8,696	04/15/2029
628870-AE-7	NCMF 22MFP C - CMBS		12/15/2022	Paydown		20,582	0	0	0	0	0	0	0	0	20,582	0	0	0	0	03/15/2039
629377-CC-4	NRG ENERGY INC		04/05/2022	Various		421,902	407,000	407,000	407,000	0	0	0	0	0	407,000	0	14,902	14,902	13,612	01/15/2027
629377-CH-3	NRG ENERGY INC		04/25/2022	Various		1,123,063	1,091,000	1,159,540	869,046	0	(449)	0	(449)	0	1,149,776	0	(26,713)	(26,713)	8,222	06/15/2029
62952E-AB-3	NYU LANGONE HOSPITALS		03/07/2022	WELLS FARGO SECURITIES, LLC		6,392,900	5,000,000	5,143,150	5,123,161	0	(563)	0	(563)	0	5,122,598	0	1,270,302	1,270,302	198,056	07/01/2043
62954H-AB-4	NXP BV	C	04/13/2022	GOLDMAN SACHS & CO.		10,027,200	10,000,000	11,190,700	10,972,727	0	(36,005)	0	(36,005)	0	10,936,722	0	(909,522)	(909,522)	143,333	06/18/2029
62954H-AD-0	NXP BV	C	02/23/2022	GOLDMAN SACHS & CO.		4,975,800	5,000,000	4,987,400	4,989,369	0	168	0	168	0	4,989,538	0	(13,738)	(13,738)	53,833	05/01/2030
62954H-AY-4	NXP BV	C	06/08/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		13,604,850	15,000,000	14,962,200	14,969,374	0	1,492	0	1,492	0	14,969,600	0	(1,364,750)	(1,364,750)	310,250	05/01/2030
62954R-AA-4	NYU LANGONE HOSPITALS		03/01/2022	WELLS FARGO SECURITIES, LLC		1,885,240	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(114,760)	(114,760)	45,442	07/01/2055
62954Y-AA-9	NYMT 22INV1 A1 - CMO/RMBS		12/25/2022	Paydown		480,393	480,393	445,469	0	0	34,924	0	34,924	0	480,393	0	0	0	3,763	10/25/2057
62954Y-AB-7	NYMT 22INV1 A2 - CMO/RMBS		12/25/2022	Paydown		63,201	63,201	57,800	0	0	5,401	0	5,401	0	63,201	0	0	0	495	10/25/2057
62954Y-AC-5	NYMT 22INV1 A3 - CMO/RMBS		12/25/2022	Paydown		92,941	92,941	83,734	0	0	759	0	759	0	92,941	0	0	0	0	10/25/2057
62983P-AA-3	NAKILAT INC	C	12/31/2022	Paydown		1,531,871	1,524,446	1,528,136	1,529,807	0	2,064	0	2,064	0	1,531,871	0	0	0	22,891	12/31/2033
62983P-AB-1	NAKILAT INC	C	12/31/2022	Paydown		357,030	357,030	392,177	387,697	0	(30,667)	0	(30,667)	0	357,030	0	0	0	15,507	12/31/2033
636180-BL-4	NATIONAL FUEL GAS CO		10/28/2022	Call @ 100.00		1,200,000	1,200,000	1,196,796	1,199,676	0	324	0	324	0	1,200,000	0	0	0	48,150	03/01/2023
63681#-AA-8	CTL - NAT LOGISITICS PT FUNDED		12/10/2022	Paydown		815,667	815,667	815,667	815,667	0	0	0	0	0	815,667	0	0	0	20,311	10/10/2042
637417-AH-9	NATIONAL RETAIL PROPERTIES INC		06/08/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		785,341	784,000	830,170	803,949	0	(2,302)	0	(2,302)	0	801,647	0	(16,307)	(16,307)	17,858	11/15/2025
637432-BS-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN		09/12/2022	Call @ 100.00		255,000	255,000	256,171	255,063	0	(63)	0	(63)	0	255,000	0	0	0	11,243	11/01/2026
637432-NG-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN		05/10/2022	DEUTSCHE BANK SECURITIES INC.		20,316,950	20,437,000	20,696,022	20,542,992	0	(10,147)	0	(10,147)	0	20,533,534	0	(216,584)	(216,584)	327,119	11/01/2025
63860F-AG-8	NSTR 2006-B M3 - RMBS		12/27/2022	Various		115,786	0	0	115,786	0	0	0	0	0	115,786	0	0	0	0	09/25/2036
63874U-AJ-3	NCMS 1910K D - CMBS		12/01/2022	Paydown		276,426	0	0	0	0	0	0	0	0	276,426	0	0	0	0	05/17/2039
63875J-AL-2	NCMS 22RRI D - CMBS		12/15/2022	Paydown		4,064	0	0	0	0	0	0	0	0	4,064	0	0	0	0	03/15/2035
63883K-AB-1	NATURA COSMETICOS SA	C	06/23/2022	XP SECURITIES		3,964,800	4,800,000	4,800,000	4,800,000	0	0	0	0	0	4,800,000	0	(835,200)	(835,200)	128,700	05/03/2028
63909@-AE-8	SR SECD NT SER A		06/01/2022	Adjustment		(8,159,793)	0	0	(8,068,797)	0	(90,996)	0	(90,996)	0	(8,159,793)	0	0	0	98,033	11/14/2023
64016N-AA-5	NBLY 211 A2 - ABS		10/30/2022	Paydown		883,832	617,720	616,848	517,779	0	2,247	0	2,247	0	883,832	0	0	0	11,597	04/30/2051
64016N-AC-1	NBLY 221 A2 - ABS		10/30/2022	Paydown		3,057,460	652,500	652,500	0	0	17,655	0	17,655	0	3,057,460	0	0	0	0	01/30/2052
64079*-AB-8	NT CL A		12/31/2022	Paydown		2,511,633	2,511,633	2,548,158	2,523,943	0	(12,310)	0	(12,310)	0	2,511,633	0	0	0	135,927	06/30/2027
64110L-AL-0	NETFLIX INC		01/10/2022	Various		5,619,415	5,033,000	5,401,559	5,192,282	0	(1,225)	0	(1,225)	0	5,191,057	0	428,358	428,358	69,865	02/15/2025
64110L-AT-3	NETFLIX INC		01/05/2022	CITIGROUP GLOBAL MARKETS INC.		1,772,580	1,488,000	1,505,576	1,501,455	0	(27)	0	(27)	0	1,501,428	0	271,152	271,152	12,627	11/15/2028
64110L-AU-0	NETFLIX INC		02/08/2022	Various		4,132,660	3,625,000	4,127,275	4,087,907	0	(4,522)	0	(4,522)	0	4,083,386	0	49,274	49,274	26,574	11/15/2029
64110L-AV-8	NETFLIX INC		02/08/2022	Various		2,417,040	2,134,000	2,468,465	2,434,536	0	(1,518)	0	(1,518)	0	2,433,019	0	(15,979)	(15,979)	9,508	06/15/2030
64110L-AX-4	NETFLIX INC		01/06/2022	J.P. MORGAN SECURITIES LLC		269,808	219,000	219,274	219,248	0	(6)	0	(6)	0	219,242	0	50,566	50,566	2,133	05/15/2029
64130D-BL-3	NEUB XXI CR2 - CDO		10/20/2022	Paydown		40,065	0	0	0	0	0	0	0	0	40,065	0	0	0	0	04/20/2034
64132Y-AU-6	NEUB 34 CR - CDO	C	10/20/2022	Paydown		185,440	0	0	0	0	0	0	0	0	185,440	0	0	0	0	01/22/2035
64133C-AL-3	NEUB 35 D - CDO	C	10/19/2022	Paydown		86,130	0	0	0	0	0	0	0	0	86,130	0	0	0	0	01/19/2033
64133R-AN-6	NEUB 38 CR - CDO	C	10/20/2022	Paydown		9,889	0	0	0	0	0	0	0	0	9,889	0	0	0	0	10/22/2035
64133W-AE-5	NEUB 42 C - CDO	C	10/17/2022	Paydown		9,433	0	0	0	0	0	0	0	0	9,433	0	0	0	0	07/16/2035
64134A-AA-0	NEUB 43 A - CDO	C	09/28/2022	Adjustment		0	0	0	(108)	0	108	0	108	0	0	0	0	0	0	07/17/2035
64352V-GV-7	NCHET 2004-A A2B - RMBS		12/01/2022	Paydown		5,009,562	4,356,664	5,154,466	4,924,564	0	108,679	23,680	84,999	0	5,009,562	0	0	0	0	08/25/2034
64352V-MP-3	NCHET 2005-A A5W - RMBS		12/01/2022	Paydown		4,090,164	4,090,164	4,004,465	4,019,894	0	70,269	0	70,269	0	4,090,164	0	0	0	104,274	08/25/2035
64360Y-AC-9	NCHET 2006-2 A2C - RMBS		12/27/2022	Various		137,631	0	0	137,631	0	0	0	0	0	137,631	0	0	0	0	08/25/2036
645767-AY-0	VERIZON NEW JERSEY INC		06/01/2022	Maturity @ 100.00		4,401,000	4,401,000	5,273,784	4,435,609	0	(34,609)	0	(34,609)	0	4,401,000	0	0	0	176,040	06/01/2022
647550-AJ-1	NMC 3 D - CDO	C	10/20/2022	Paydown		237,243	0	0	237,243	0	0	0	0	0	237,243	0	0	0	0	10/20/2034
64755R-AU-7	NMC 1 CR - CDO	C	10/17/2022	Various		205,512	0	0	205,512	0	0	0	0	0	205,512	0	0	0	0	10/16/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64828N-AK-1	NRZT 2017-5 B1 - CMO/RMBS		12/27/2022	Paydown		394,559	394,559	398,011	400,176	0	(5,617)	0	(5,617)	0	394,559	0	0	0	5,536	06/25/2057
64828X-AA-1	NRZT 2020-RPL1 A1 - CMO/RMBS		12/01/2022	Paydown		928,688	928,688	981,047	976,548	0	(47,860)	0	(47,860)	0	928,688	0	0	0	11,286	11/25/2059
64829D-AL-0	NRZT 2014-3 B1 - CMO/RMBS		12/01/2022	Paydown		411,178	411,178	436,629	436,706	0	(25,528)	0	(25,528)	0	411,178	0	0	0	10,088	11/25/2054
64830H-AA-2	NRZT 19RPL2 A1 - CMO/RMBS		12/01/2022	Paydown		370,534	370,534	396,472	394,207	0	(23,673)	0	(23,673)	0	370,534	0	0	0	5,484	02/25/2059
64830N-AA-9	NRZT 19RPL3 A1 - CMO/RMBS		12/01/2022	Paydown		1,235,509	1,235,509	1,300,857	1,292,079	0	(56,570)	0	(56,570)	0	1,235,509	0	0	0	15,949	07/25/2059
649322-AA-2	NEW YORK AND PRESBYTERIAN HOSPITAL		10/06/2022	Various		15,017,654	17,887,000	17,887,000	17,887,000	0	0	0	0	0	17,887,000	0	(2,869,346)	(2,869,346)	840,838	08/01/2045
64974@-AA-4	THE NEW YORK PUBLIC LIBRARY		12/15/2022	Paydown		23,208	23,208	23,208	22,964	0	243	0	243	0	23,208	0	0	0	530	07/15/2051
64987B-QQ-4	NEW YORK ST HSG FIN AGY REV		03/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/01/2031
64987B-QQ-4	NEW YORK ST HSG FIN AGY REV - CMBS		01/01/2022	Paydown		6,721,000	6,721,000	6,721,000	6,721,000	0	0	0	0	0	6,721,000	0	0	0	28,060	11/01/2031
651229-AX-4	NEWELL BRANDS INC		04/25/2022	JEFFERIES & COMPANY		53,830	56,000	61,250	0	0	(50)	0	(50)	0	61,200	0	(7,370)	(7,370)	1,873	04/01/2036
651639-AM-8	NEWMONT CORPORATION		05/18/2022	JANE STREET EXECUTION SERVICES LLC		5,612,950	5,000,000	6,040,000	5,826,325	0	(11,351)	0	(11,351)	0	5,814,973	0	(202,023)	(202,023)	198,785	10/01/2039
651639-AP-1	NEWMONT CORPORATION		12/13/2022	Adjustment		0	0	0	646	0	(646)	0	(646)	0	0	0	0	0	48,750	03/15/2042
65249B-AA-7	NEWS CORP		04/25/2022	Various		403,989	412,000	414,424	414,247	0	(26)	0	(26)	0	414,221	0	(10,232)	(10,232)	3,211	05/15/2029
65249B-AB-5	NEWS CORP		04/25/2022	JEFFERIES & COMPANY		18,240	19,000	19,000	0	0	0	0	0	0	19,000	0	(760)	(760)	206	02/15/2032
65290D-AA-1	NEXA RESOURCES SA	C	04/20/2022	JEFFERIES EM		3,100,000	3,000,000	2,977,620	2,981,561	0	770	0	770	0	2,982,331	0	117,669	117,669	148,236	01/18/2028
65336Y-AN-3	NEXSTAR MEDIA INC		04/25/2022	Various		1,585,465	1,581,000	1,640,774	1,633,238	0	(623)	0	(623)	0	1,632,614	0	(47,150)	(47,150)	18,177	11/01/2028
65343H-AA-9	NEXSTAR ESCROW INC		04/25/2022	Various		1,301,939	1,260,000	1,331,923	1,321,049	0	(1,346)	0	(1,346)	0	1,319,703	0	(17,765)	(17,765)	41,554	07/15/2027
65364U-AP-1	NIAGARA MOHAWK POWER CORP		08/10/2022	JANE STREET EXECUTION SERVICES LLC		1,761,400	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(738,600)	(738,600)	47,266	06/27/2050
65409Q-BD-3	NIELSEN FINANCE LLC		10/11/2022	Various		4,507,733	4,448,000	4,510,528	4,499,694	0	14,164	0	14,164	0	4,513,858	0	(6,125)	(6,125)	221,946	10/01/2028
65409Q-BF-8	NIELSEN FINANCE LLC		10/11/2022	Various		4,783,998	4,720,000	5,119,112	5,088,849	0	(276,411)	0	(276,411)	0	4,812,437	0	(28,440)	(28,440)	262,742	10/01/2030
65409Q-BH-4	NIELSEN FINANCE LLC		10/11/2022	Various		6,752,175	6,737,000	6,789,000	6,787,311	0	22,856	0	22,856	0	6,810,167	0	(57,992)	(57,992)	365,906	07/15/2029
65409Q-BK-7	NIELSEN FINANCE LLC		10/11/2022	Call @ 101.12		1,206,421	1,193,000	1,181,070	1,181,556	0	24,865	0	24,865	0	1,206,421	0	0	0	77,603	07/15/2031
654106-AD-5	NIKE INC		04/21/2022	CITIGROUP GLOBAL MARKETS INC.		4,646,850	5,000,000	4,985,450	4,988,373	0	114	0	114	0	4,988,487	0	(341,637)	(341,637)	87,604	05/01/2043
654106-AE-3	NIKE INC		05/10/2022	CREDIT SUISSE SECURITIES (USA) LLC		1,120,536	1,200,000	1,288,272	1,282,871	0	(843)	0	(843)	0	1,282,028	0	(161,492)	(161,492)	24,671	11/01/2045
654106-AM-5	NIKE INC		12/12/2022	Adjustment		16,750,027	15,151,000	16,813,432	16,756,268	0	(37,635)	0	(37,635)	0	16,750,027	0	0	0	617,877	03/27/2050
65473Q-AX-1	NISOURCE INC		08/09/2022	J.P. MORGAN SECURITIES LLC		5,225,063	4,890,000	5,775,628	5,608,677	0	(14,528)	0	(14,528)	0	5,594,148	0	(369,086)	(369,086)	190,737	06/15/2041
65473Q-BB-8	NISOURCE INC		02/15/2022	CITIGROUP GLOBAL MARKETS INC.		4,311,616	3,775,000	4,093,682	4,039,688	0	(972)	0	(972)	0	4,038,716	0	272,900	272,900	100,195	02/15/2043
65473Q-BC-6	NISOURCE INC		04/22/2022	CITIGROUP GLOBAL MARKETS INC.		1,886,540	2,000,000	2,033,080	2,027,873	0	(238)	0	(238)	0	2,027,635	0	(141,095)	(141,095)	66,933	02/15/2044
655044-AS-4	NOBLE ENERGY INC		12/12/2022	Adjustment		3,622,262	4,000,000	3,620,000	3,621,878	0	511	0	511	0	3,622,262	0	0	0	395,528	08/01/2097
65535V-JV-1	NAA 2005-S1 B1 - CMO/RMBS		12/27/2022	Paydown		55,648	51,320	6,340	(188,372)	0	244,021	0	244,021	0	55,648	0	0	0	0	03/25/2035
65535V-MF-2	NAA 2005-AR3 2A - RMBS		12/01/2022	Paydown		1,579,876	1,377,793	1,138,762	1,541,078	0	46,166	7,368	38,798	0	1,579,876	0	0	0	0	07/25/2035
65535V-MW-5	NAA 2005-AR4 2A - RMBS		12/01/2022	Paydown		16,047	16,047	16,037	14,026	0	2,021	0	2,021	0	16,047	0	0	0	437	08/25/2035
65535V-PY-8	NAA 2005-AR5 3A3 - RMBS		12/27/2022	Paydown		347,049	243,205	98,806	362,224	0	15,951	31,126	(15,175)	0	347,049	0	0	0	0	10/25/2035
65537B-AH-0	NAA 2007-2 A5 - RMBS		12/01/2022	Paydown		1,155,638	885,423	761,391	1,147,064	0	13,333	4,760	8,573	0	1,155,638	0	0	0	0	06/25/2037
65537E-AE-4	NAA 2006-AR3 A4A - RMBS		12/27/2022	Paydown		649,928	594,933	482,217	637,681	0	12,247	0	12,247	0	649,928	0	0	0	0	10/25/2036
65537K-AX-8	NHELI 2007-1 1A3 - RMBS		12/01/2022	Paydown		592,802	393,142	132,195	592,794	0	623	615	8	0	592,802	0	0	0	0	02/25/2037
65538N-AC-7	NAA 2007-1 2A3 - RMBS		12/27/2022	Paydown		433,620	467,971	291,814	431,215	0	12,309	9,904	2,405	0	433,620	0	0	0	0	04/27/2037
65538P-AC-2	NAA 2007-1 1A2 - RMBS		12/01/2022	Paydown		735,747	506,360	288,996	721,933	0	15,540	1,726	13,814	0	735,747	0	0	0	0	03/25/2047
655664-AT-7	NORDSTROM INC		04/25/2022	Various		372,335	382,000	377,703	377,742	0	35	0	35	0	377,777	0	(5,442)	(5,442)	5,402	04/01/2030
655844-BM-9	NORFOLK SOUTHERN CORP		10/11/2022	Adjustment		0	0	0	(176)	0	176	0	176	0	0	0	0	0	118,500	10/01/2042
655844-CB-2	NORFOLK SOUTHERN CORP		04/07/2022	Direct		7,986,031	8,000,000	7,984,480	7,986,016	0	16	0	16	0	7,986,031	0	0	0	74,800	08/01/2118
66550#-AB-7	NORTHERN NEW ENGLAND ENERGY CORPORATION		06/19/2022	Maturity @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	309,400	06/19/2022
665772-CN-7	NORTHERN STATES POWER CO		08/04/2022	J.P. MORGAN SECURITIES LLC		8,899,790	9,500,000	9,344,865	9,364,539	0	2,085	0	2,085	0	9,366,625	0	(466,835)	(466,835)	372,611	08/15/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
665859-AV-6	NORTHERN TRUST CORP		03/10/2022	MARKETAXESS CORPORATION		3,067,713	3,300,000	3,484,899	3,458,627	0	(3,703)	0	(3,703)	0	3,454,923	0	(387,210)	(387,210)	23,774	05/01/2030
666807-BP-6	NORTHROP GRUMMAN CORP		12/12/2022	Adjustment		4,934,780	5,000,000	4,929,050	4,934,498	0	1,430	0	1,430	0	4,934,780	0	0	0	233,404	10/15/2047
666807-BU-5	NORTHROP GRUMMAN CORP		12/16/2022	Adjustment		1,292,755	1,300,000	1,292,291	1,292,690	0	155	0	155	0	1,292,755	0	0	0	76,781	05/01/2050
66934#-AA-6	NORWEGIAN AIR SHUTTLE PASS THROUGH TRUST		12/22/2022	Paydown		3,912,986	9,258,089	8,383,124	9,328,231	0	(5,415,245)	0	(5,415,245)	0	3,912,986	0	0	0	209,987	07/22/2029
66981Q-AA-4	BRUNDAGE-BONE CONCRETE PUMPING HOLDINGS		11/07/2022	Various		2,307,718	2,490,000	2,576,315	2,568,585	0	(6,924)	0	(6,924)	0	2,561,661	0	(253,944)	(253,944)	163,119	02/01/2026
66981Y-AC-3	AMSR 22SFR3 C - CMBS		12/01/2022	Paydown		54,444	0	0	0	0	0	0	0	0	54,444	0	0	0	0	10/19/2039
66989H-AR-9	NOVARTIS CAPITAL CORP		07/26/2022	GOLDMAN SACHS & CO.		7,296,107	7,600,000	8,178,094	8,109,133	0	(13,063)	0	(13,063)	0	8,096,070	0	(799,963)	(799,963)	105,600	08/14/2030
669971-AC-7	NHEL 2007-1 A2B - RMBS		12/27/2022	Paydown		1,820,377	1,597,256	731,894	1,804,884	0	15,493	0	15,493	0	1,820,377	0	0	0	0	03/25/2037
670001-AE-6	NOVELIS CORP		04/25/2022	Various		2,108,910	2,081,000	2,099,250	2,096,863	0	(707)	0	(707)	0	2,096,156	0	12,754	12,754	50,578	01/30/2030
67021C-AQ-0	NSTAR ELECTRIC CO		10/19/2022	Adjustment		4,252,432	4,290,000	4,251,004	4,252,175	0	735	0	735	0	4,252,432	0	0	0	117,475	06/01/2051
670346-AL-9	NUCOR CORP		08/15/2022	Call @ 100.00		3,015,000	3,015,000	2,920,614	3,007,862	0	7,138	0	7,138	0	3,015,000	0	0	0	114,005	09/15/2022
67059T-AE-5	NUSTAR LOGISTICS LP		04/25/2022	Various		162,403	168,000	177,660	176,593	0	(414)	0	(414)	0	176,179	0	(13,776)	(13,776)	4,265	04/28/2027
67059T-AF-2	NUSTAR LOGISTICS LP		04/06/2022	GOLDMAN SACHS & CO.		177,443	177,000	177,000	177,000	0	0	0	0	0	177,000	0	443	443	3,747	06/01/2026
67059T-AG-0	NUSTAR LOGISTICS LP		01/05/2022	WELLS FARGO SECURITIES, LLC		396,043	371,000	371,000	371,000	0	0	0	0	0	371,000	0	25,043	25,043	5,689	10/01/2025
67059T-AH-8	NUSTAR LOGISTICS LP		04/25/2022	JEFFERIES & COMPANY		311,640	318,000	323,775	323,178	0	(156)	0	(156)	0	323,022	0	(11,382)	(11,382)	11,600	10/01/2030
67077M-AR-9	NUTRIEN LTD	C	10/21/2022	BARCLAYS CAPITAL INC.		3,241,400	4,000,000	3,949,997	3,958,027	0	910	0	910	0	3,958,937	0	(717,537)	(717,537)	176,400	06/01/2043
67077M-AW-8	NUTRIEN LTD	C	04/13/2022	GOLDMAN SACHS & CO.		9,297,500	10,000,000	9,989,700	9,991,508	0	266	0	266	0	9,991,774	0	(694,274)	(694,274)	127,014	05/13/2030
67088C-AA-5	OMX TIMBER FINANCE INVESTMENTS II LLC		10/31/2022	Paydown		37,621	0	0	37,621	0	0	0	0	0	37,621	0	0	0	0	01/29/2020
67092D-AZ-2	OCP 2015-10 DR - CDO	C	10/26/2022	Paydown		25,133	0	0	0	0	0	0	0	0	25,133	0	0	0	0	01/26/2034
67092R-AF-5	OCP 1612R A2R - CDO		03/30/2022	Various		5,500,000	5,500,000	5,215,650	5,472,989	0	158,928	0	158,928	0	5,500,000	0	0	0	44,180	10/18/2028
67098W-AC-5	OAKC 7 B - CDO	C	02/25/2022	Paydown		10,500,000	10,500,000	10,499,996	10,501,072	0	(1,072)	0	(1,072)	0	10,500,000	0	0	0	69,956	10/19/2032
67098W-AE-1	OAKC 7 C - CDO	C	02/25/2022	Paydown		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	59,610	10/19/2032
67113L-AS-5	OCP 2019-17 CR - CDO	C	10/20/2022	Paydown		49,445	0	0	49,445	0	0	0	0	0	49,445	0	0	0	0	07/20/2032
67118A-AL-9	OPG 21PORT D - CMBS		12/15/2022	Paydown		9,454,726	9,448,844	9,369,964	9,361,600	0	77,401	0	77,401	0	9,454,726	0	0	0	107,440	10/15/2036
67118A-AN-5	OPG 21PORT E - CMBS		09/15/2022	Paydown		210,485	210,485	202,856	0	0	7,628	0	7,628	0	210,485	0	0	0	2,183	10/15/2036
67118L-AA-9	OBX 22NQM9 A1A - CMO/RMBS		12/25/2022	Paydown		129,935	129,935	129,453	0	0	482	0	482	0	129,935	0	0	0	698	09/25/2062
67181D-AK-7	OAKIG 212 A2 - ABS		12/20/2022	Paydown		1,087,713	1,087,713	1,087,678	1,087,700	0	13	0	13	0	1,087,713	0	0	0	15,495	11/20/2051
674599-CG-8	OCCIDENTAL PETROLEUM CORP		03/04/2022	Call @ 100.00		25,562,500	25,000,000	24,935,500	24,975,631	0	24,369	0	24,369	0	25,000,000	0	0	0	766,667	06/15/2025
674599-CS-2	OCCIDENTAL PETROLEUM CORP		03/01/2022	Various		6,017,000	6,013,000	6,012,947	6,010,215	0	(11,379)	0	(11,379)	0	5,998,837	0	18,163	18,163	118,825	08/15/2029
674599-DD-4	OCCIDENTAL PETROLEUM CORP		04/25/2022	Various		716,006	564,000	565,410	565,337	0	(8)	0	(8)	0	565,329	0	150,677	150,677	10,574	05/01/2031
674599-DJ-1	OCCIDENTAL PETROLEUM CORP		04/25/2022	Various		2,720,015	2,323,000	2,870,740	2,831,074	0	(1,292)	0	(1,292)	0	2,829,781	0	(109,766)	(109,766)	53,121	03/15/2040
674599-DZ-5	OCCIDENTAL PETROLEUM CORP		04/06/2022	Various		408,255	339,000	348,323	346,831	0	(197)	0	(197)	0	346,634	0	61,621	61,621	17,721	07/15/2027
674599-EC-5	OCCIDENTAL PETROLEUM CORP		04/25/2022	Various		1,260,353	1,095,000	1,215,450	1,201,504	0	(1,258)	0	(1,258)	0	1,200,246	0	60,107	60,107	29,166	09/01/2028
674599-ED-3	OCCIDENTAL PETROLEUM CORP		04/25/2022	Various		199,459	168,000	191,520	189,954	0	(156)	0	(156)	0	189,798	0	9,661	9,661	4,500	09/01/2030
675748-AE-7	OCMBS 1998-R1 B1 - CMO/RMBS		12/01/2022	Paydown		690,452	545,017	749,631	670,156	0	20,296	0	20,296	0	690,452	0	0	0	0	10/25/2040
675748-AF-4	OCMBS 1998-R1 B2 - CMO/RMBS		12/01/2022	Paydown		861,253	733,470	0	144,884	0	716,369	0	716,369	0	861,253	0	0	0	0	10/25/2040
675757-AC-2	ODEBRECHT DRILLING NORBE VIII/IX LTD	C	12/01/2022	Paydown		(17,257,431)	(53,606,588)	(19,921,170)	(14,115,015)	0	(27,513)	0	(27,513)	0	(17,257,431)	0	0	0	0	12/01/2026
67576G-AC-1	ODEBRECHT OFFSHORE DRILLING FINANCE LTD	C	12/01/2022	Various		3,370,356	3,234,115	3,234,115	3,713,267	0	(342,910)	0	(342,910)	0	3,370,356	0	0	0	0	12/01/2022
67576G-AD-9	ODEBRECHT OFFSHORE DRILLING FINANCE LTD	C	06/01/2022	Paydown		(15,875,573)	(109,935,448)	(17,453,049)	(15,735,644)	648,767	0	0	648,767	0	(15,875,573)	0	0	0	(7,717)	12/01/2026
67592B-AE-8	OCT40 40 B - CDO		02/01/2022	Paydown		0	0	0	(25)	0	0	0	0	0	0	0	0	0	20,281	04/21/2031
67592B-AG-3	OCT40 40 C - CDO		01/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	22,023	04/21/2031
67624L-2A-5	OQ SAOC	C	04/20/2022	MORGAN STANLEY INTERNATIONAL LIMITED		491,500	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(8,500)	(8,500)	11,816	05/06/2028
67647E-CD-7	OCMT 2021-5 B1 - CMO/RMBS		12/01/2022	Paydown		296,562	296,562	302,928	302,875	0	(6,312)	0	(6,312)	0	296,562	0	0	0	4,818	10/25/2051
67647L-CD-1	OCMT 2021-1 B1 - CMO/RMBS		12/01/2022	Paydown		277,048	277,048	276,875	276,875	0	173	0	173	0	277,048	0	0	0	4,112	05/25/2051
67647V-CD-9	OCMT 213 B1 - CMO/RMBS		12/01/2022	Paydown		205,838	205,838	210,001	209,961	0	(4,123)	0	(4,123)	0	205,838	0	0	0	3,043	06/25/2051
67647W-CD-7	BVINV 2021-INV3 B1 - CMO/RMBS		12/01/2022	Paydown		108,137	108,137	117,206	117,106	0	(8,970)	0	(8,970)	0	108,137	0	0	0	2,111	07/25/2051
67707B-AC-4	OAKC XV C - CDO		10/20/2022	Paydown		11,397	0	0	0	0	0	0	0	0	11,397	0	0	0	0	01/20/2030
67707E-BC-7	OAKC 2 CR - CDO		10/21/2022	Various		222,963	0	0	222,963	0	0	0	0	0	222,963	0	0	0	0	04/21/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67707G-AJ-8	OAKC 8 C - CDO	C	10/18/2022	Paydown		11,859	0	0	0	0	0	0	0	0	11,859	0	0	0	0	01/18/2034
67777L-AD-5	OI EUROPEAN GROUP BV	C	04/25/2022	Various		206,272	209,000	209,000	209,000	0	0	0	0	0	209,000	0	(2,728)	(2,728)	1,955	02/15/2030
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE		12/01/2022	Paydown		2,166,667	2,166,667	2,281,736	2,217,040	0	(50,373)	0	(50,373)	0	2,166,667	0	0	0	144,469	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC COOPERATIVE		12/01/2022	Paydown		174,406	174,406	176,693	175,437	0	(1,032)	0	(1,032)	0	174,406	0	0	0	8,500	12/01/2028
680617-AC-1	OLEODUCTO CENTRAL SA	C	05/17/2022	MIZUHO EM		870,000	1,000,000	992,470	993,873	0	379	0	379	0	994,252	0	(124,252)	(124,252)	33,889	07/14/2027
68217F-AA-0	OMNICOM GROUP INC		05/10/2022	DEUTSCHE BANK SECURITIES INC.		10,366,650	10,500,000	10,490,235	10,495,793	0	751	0	751	0	10,496,488	0	(129,838)	(129,838)	217,350	04/15/2026
68217J-AA-2	OMGRID FUNDING LTD	C	04/13/2022	JPMORGAN EM		4,956,250	5,000,000	5,158,500	5,120,975	0	(5,892)	0	(5,892)	0	5,115,082	0	(158,832)	(158,832)	174,643	05/16/2027
68233D-AR-8	ONCOR ELECTRIC DELIVERY COMPANY LLC		09/01/2022	Maturity @ 100.00		25,000,000	25,000,000	24,780,814	24,987,600	0	12,400	0	12,400	0	25,000,000	0	0	0	1,750,000	09/01/2022
68233J-AZ-7	ONCOR ELECTRIC DELIVERY COMPANY LLC		04/12/2022	JANE STREET EXECUTION SERVICES LLC		997,710	1,000,000	1,003,377	1,001,278	0	(113)	0	(113)	0	1,001,165	0	(3,455)	(3,455)	15,815	04/01/2025
682413-AG-4	ONP 2021-PARK D - CMBS		12/15/2022	Paydown		18,855	0	0	0	0	0	0	0	0	18,855	0	0	0	0	03/17/2036
682439-AU-8	AACMT 2005-C6 H - CMBS		12/11/2022	Paydown		284,480	0	0	308,187	0	(23,707)	0	(23,707)	0	284,480	0	0	0	0	10/13/2037
68245H-AJ-3	OMPT 2017-1MKT E - CMBS		12/01/2022	Paydown		10,354	0	0	10,354	0	0	0	0	0	10,354	0	0	0	0	02/10/2032
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	C	04/25/2022	Various		1,314,165	1,333,000	1,344,358	1,343,743	0	(132)	0	(132)	0	1,343,611	0	(29,446)	(29,446)	20,822	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	C	04/25/2022	Various		197,409	199,000	201,599	201,361	0	(25)	0	(25)	0	201,335	0	(3,927)	(3,927)	1,733	01/15/2028
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CO	C	04/25/2022	Various		114,776	111,000	111,000	111,000	0	0	0	0	0	111,000	0	3,776	3,776	1,780	04/15/2025
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	C	04/25/2022	Various		508,954	535,000	535,760	535,701	0	(7)	0	(7)	0	535,694	0	(26,740)	(26,740)	6,099	10/15/2030
68267D-AC-0	OMFIT 2019-1 C - ABS		08/15/2022	Paydown		13,230,000	13,230,000	13,229,862	13,230,025	0	(25)	0	(25)	0	13,230,000	0	0	0	343,098	02/14/2031
682680-AV-5	ONEOK INC		02/23/2022	Various		8,150,825	7,500,000	9,117,338	9,109,942	0	(4,877)	0	(4,877)	0	9,105,065	0	(954,240)	(954,240)	232,556	07/15/2048
68268N-AG-8	ONEOK PARTNERS LP		05/18/2022	JANE STREET EXECUTION SERVICES LLC		2,188,626	2,200,000	2,808,426	2,779,325	0	(8,089)	0	(8,089)	0	2,771,236	0	(582,610)	(582,610)	108,174	02/01/2041
68268N-AJ-2	ONEOK PARTNERS LP		07/12/2022	Call @ 100.00		2,795,000	2,795,000	2,425,417	2,747,717	0	47,283	0	47,283	0	2,795,000	0	0	0	73,631	10/01/2022
68269L-AA-4	OMFIT 2020-1 A - ABS		12/14/2022	Paydown		12,010,045	12,010,045	12,009,130	12,033,541	0	(23,496)	0	(23,496)	0	12,010,045	0	0	0	205,480	05/14/2032
68275C-AC-2	FB FB 2005-1 A3 - CMBS		08/08/2022	Paydown		653,014	653,014	651,217	652,427	0	587	0	587	0	653,014	0	0	0	12,970	08/10/2035
68341@-AA-1	Onyx Sub Series C-8 Senior Secured Note		09/30/2022	Paydown		12,260	12,260	12,260	0	0	91	0	91	0	12,260	0	0	0	0	03/31/2051
68341@-AA-1	Onyx Sub Series C-8 Senior Secured Note		12/31/2022	Paydown		15,261	73	73	0	0	100	0	100	0	15,261	0	0	0	0	03/31/2051
68383N-CT-8	OPMAC 2005-4 A1D - RMBS		07/25/2022	Paydown		3,693,589	3,678,768	3,382,964	3,588,323	0	105,266	0	105,266	0	3,693,589	0	0	0	0	11/25/2035
68384C-AB-2	OPMAC 2006-2 A1B - RMBS		12/27/2022	Paydown		1,127,356	941,212	569,622	1,125,426	0	1,930	0	1,930	0	1,127,356	0	0	0	0	07/25/2036
68389F-HT-4	OOMLT 2005-3 M2 - RMBS		12/27/2022	Paydown		1,211,810	1,211,810	1,187,392	1,199,337	0	12,473	0	12,473	0	1,211,810	0	0	0	8,348	08/25/2035
68389F-HU-1	OOMLT 2005-3 M3 - RMBS		12/27/2022	Paydown		109,788	0	0	109,788	0	0	0	0	0	109,788	0	0	0	0	08/25/2035
68389F-KQ-6	OOMLT 2006-1 2A4 - RMBS		12/27/2022	Paydown		1,150,951	1,094,519	1,083,123	1,134,594	0	16,357	0	16,357	0	1,150,951	0	0	0	453	01/25/2036
68389F-KS-2	OOMLT 2006-1 M2 - RMBS		12/27/2022	Various		87,693	0	0	87,693	0	0	0	0	0	87,693	0	0	0	0	01/25/2036
68389X-AM-7	ORACLE CORP		03/10/2022	Direct		24,012,900	22,500,000	22,244,191	22,296,154	0	1,212	0	1,212	0	22,297,366	0	1,715,534	1,715,534	789,453	07/15/2040
68389X-AP-0	ORACLE CORP		10/15/2022	Various		20,004,200	20,000,000	19,095,550	19,911,578	0	37,117	0	37,117	0	19,948,694	0	55,506	55,506	340,625	10/15/2022
68389X-AS-4	ORACLE CORP		05/10/2022	Various		15,108,900	15,000,000	15,237,700	15,042,998	0	(9,638)	0	(9,638)	0	15,033,360	0	75,540	75,540	438,524	07/15/2023
68389X-BC-8	ORACLE CORP		08/29/2022	Various		14,661,075	15,100,000	14,866,419	14,988,168	0	17,935	0	17,935	0	15,006,104	0	(345,029)	(345,029)	228,469	05/15/2025
68389X-BM-6	ORACLE CORP		04/12/2022	BNP PARIBAS SECURITIES CORP.		8,081,290	8,500,000	8,468,040	8,484,563	0	958	0	958	0	8,485,521	0	(404,231)	(404,231)	168,312	07/15/2026
68389X-BP-9	ORACLE CORP		05/19/2022	SUSQUEHANNA		2,840,880	3,500,000	4,166,210	4,129,605	0	(13,358)	0	(13,358)	0	4,116,247	0	(1,275,367)	(1,275,367)	69,456	11/15/2037
68389X-BQ-7	ORACLE CORP		10/11/2022	Adjustment		0	0	0	1,239	0	(1,239)	0	(1,239)	0	0	0	0	0	16,000	11/15/2047
68389X-BY-0	ORACLE CORP		03/10/2022	Various		8,133,450	10,000,000	9,961,500	9,962,237	0	76	0	76	0	9,962,313	0	(1,828,863)	(1,828,863)	164,160	04/01/2060
68389X-CA-1	ORACLE CORP		04/07/2022	GOLDMAN SACHS & CO.		4,186,450	5,000,000	4,991,250	4,991,376	0	44	0	44	0	4,991,419	0	(804,969)	(804,969)	107,528	03/25/2051
68621C-AA-7	ORIFLAME INVESTMENT HOLDING PLC	C	11/10/2022	Various		2,760,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	(1,740,000)	(1,740,000)	199,757	05/04/2026
68622T-AB-7	ORGANON & CO		04/25/2022	Various		862,098	864,000	868,200	868,168	0	(72)	0	(72)	0	868,096	0	(5,998)	(5,998)	11,657	04/30/2031
686330-AK-7	ORIX CORP	C	01/06/2022	CREDIT SUISSE SECURITIES (USA) LLC		2,094,240	2,000,000	2,177,920	2,122,574	0	(1,021)	0	(1,021)	0	2,121,553	0	(27,313)	(27,313)	6,500	12/04/2024
69033C-AC-3	OVERSEA-CHINESE BANKING CORPORATION LTD	C	12/13/2022	Adjustment		0	0	0	(370)	0	370	0	370	0	0	0	0	0	0	06/19/2024
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		04/25/2022	Various		1,929,225	1,834,000	1,890,809	1,902,776	0	37,380	0	37,380	0	1,940,157	0	(10,932)	(10,932)	11,627	05/13/2027
691215-BB-2	OWNIT 2005-2 M5 - RMBS		12/27/2022	Paydown		1,448,950	1,408,880	1,203,952	1,387,535	0	61,415	0	61,415	0	1,448,950	0	0	0	0	03/25/2036
691215-BC-0	OWNIT 2005-2 M6 - RMBS		12/27/2022	Paydown		156,931	0	0	139,276	0	17,655	0	17,655	0	156,931	0	0	0	0	03/25/2036
69121P-AX-1	OWNIT 2005-4 A3 - RMBS		01/25/2022	Paydown		43,996	43,996	39,284	43,627	0	369	0	369	0	43,996	0	0	0	36	08/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69342N-AA-9	PKO FINANCE AB (PUBL)	C	09/26/2022	Maturity @ 100.00		2,000,000	2,000,000	2,028,750	2,002,588	0	(2,588)	0	(2,588)	0	2,000,000	0	0	0	92,600	09/26/2022
69346V-AA-7	PERFORMANCE FOOD GROUP INC		04/25/2022	JEFFERIES & COMPANY		82,883	86,000	86,430	0	0	(6)	0	(6)	0	86,424	0	(3,541)	(3,541)	2,523	10/15/2027
693475-AW-5	PNC FINANCIAL SERVICES GROUP INC		04/13/2022	Various		19,806,650	20,000,000	21,403,750	21,100,987	0	(40,942)	0	(40,942)	0	21,060,046	0	(1,253,396)	(1,253,396)	332,063	04/23/2029
693476-BN-2	PNC FINANCIAL SERVICES GROUP INC		02/07/2022	Call @ 100.00		16,065,000	16,065,000	16,377,605	16,068,434	0	(3,434)	0	(3,434)	0	16,065,000	0	0	0	219,421	03/08/2022
69349L-AR-9	PNC BANK NA		04/11/2022	WELLS FARGO SECURITIES LLC		10,085,300	10,000,000	9,946,995	9,962,209	0	1,389	0	1,389	0	9,963,599	0	121,701	121,701	286,875	07/26/2028
69349L-AS-7	PNC BANK NA		07/26/2022	Direct		6,678,920	6,214,000	6,795,777	6,712,972	0	(34,052)	0	(34,052)	0	6,678,920	0	0	0	127,698	10/22/2029
693506-BP-1	PPG INDUSTRIES INC		08/10/2022	GOLDMAN SACHS AND CO. LLC		6,473,463	6,545,000	6,535,641	6,538,900	0	538	0	538	0	6,539,438	0	(65,975)	(65,975)	222,939	03/15/2028
69356M-AA-4	PM GENERAL PURCHASER LLC		11/02/2022	Various		3,397,911	3,567,000	3,820,395	3,783,754	0	(20,705)	0	(20,705)	0	3,763,050	0	(365,138)	(365,138)	141,918	10/01/2028
69357X-AA-9	PFP 218 A - CMBS	C	12/16/2022	Paydown		27,166	27,166	25,841	0	0	1,324	0	1,324	0	27,166	0	0	0	211	08/14/2037
693650-AJ-2	PSMC 2021-1 A9 - CMO/RMBS		12/01/2022	Paydown		21,837	21,837	21,289	21,309	0	528	0	528	0	21,837	0	0	0	217	03/27/2051
693650-BC-6	PSMC 2021-1 AX1 - CMO/RMBS		12/01/2022	Paydown		225,492	0	86,862	225,492	0	0	0	0	0	225,492	0	0	0	0	03/27/2051
693650-BS-1	PSMC 2021-1 B4 - CMO/RMBS		12/01/2022	Paydown		15,531	7,458	5,211	15,401	0	130	0	130	0	15,531	0	0	0	0	03/27/2051
693650-BT-9	PSMC 2021-1 B5 - CMO/RMBS		12/01/2022	Paydown		7,122	0	0	7,122	0	0	0	0	0	7,122	0	0	0	0	03/27/2051
693652-AJ-8	PSMC 202 A9 - CMO/RMBS		12/01/2022	Paydown		299,181	299,181	315,665	305,434	0	(6,253)	0	(6,253)	0	299,181	0	0	0	4,297	05/25/2050
693652-BP-3	PSMC 202 B1 - CMO/RMBS		12/01/2022	Paydown		33,853	33,853	35,073	34,339	0	(487)	0	(487)	0	33,853	0	0	0	489	05/25/2050
693652-BQ-1	PSMC 202 B2 - CMO/RMBS		12/01/2022	Paydown		21,017	21,017	21,396	21,131	0	(114)	0	(114)	0	21,017	0	0	0	304	05/25/2050
693652-BR-9	PSMC 202 B3 - CMO/RMBS		12/01/2022	Paydown		19,966	19,966	19,629	19,765	0	202	0	202	0	19,966	0	0	0	289	05/25/2050
693652-BS-7	PSMC 202 B4 - CMO/RMBS		12/01/2022	Paydown		9,983	9,983	7,915	8,858	0	1,125	0	1,125	0	9,983	0	0	0	144	05/25/2050
693675-AJ-9	PSMC 2020-3 A9 - CMO/RMBS		12/01/2022	Paydown		323,168	323,168	342,315	339,530	0	(16,362)	0	(16,362)	0	323,168	0	0	0	4,560	11/25/2050
693675-BP-4	PSMC 2020-3 B1 - CMO/RMBS		12/01/2022	Paydown		36,499	36,499	38,547	38,034	0	(1,535)	0	(1,535)	0	36,499	0	0	0	638	11/25/2050
693675-BQ-2	PSMC 2020-3 B2 - CMO/RMBS		12/01/2022	Paydown		17,696	17,696	17,845	17,742	0	(46)	0	(46)	0	17,696	0	0	0	309	11/25/2050
693675-BR-0	PSMC 2020-3 B3 - CMO/RMBS		12/01/2022	Paydown		21,015	21,015	20,718	20,748	0	267	0	267	0	21,015	0	0	0	367	11/25/2050
693680-AJ-9	PSMC 182 A9 - CMO/RMBS		12/01/2022	Paydown		2,751,348	2,751,348	2,576,135	2,667,677	0	83,671	0	83,671	0	2,751,348	0	0	0	44,044	06/25/2048
693680-BF-6	PSMC 182 B1 - CMO/RMBS		12/01/2022	Paydown		110,575	110,575	106,164	107,003	0	3,572	0	3,572	0	110,575	0	0	0	2,247	06/25/2048
693680-BG-4	PSMC 182 B2 - CMO/RMBS		12/01/2022	Paydown		51,483	51,483	48,444	48,863	0	2,619	0	2,619	0	51,483	0	0	0	1,046	06/25/2048
693680-BH-2	PSMC 182 B3 - CMO/RMBS		12/01/2022	Paydown		35,879	35,879	32,734	33,310	0	2,570	0	2,570	0	35,879	0	0	0	729	06/25/2048
693680-BJ-8	PSMC 182 B4 - CMO/RMBS		12/01/2022	Paydown		23,401	23,401	18,351	18,672	0	4,729	0	4,729	0	23,401	0	0	0	476	06/25/2048
693684-AJ-1	PSMC 2020-1 A9 - CMO/RMBS		12/01/2022	Paydown		335,216	335,216	348,128	335,347	0	(131)	0	(131)	0	335,216	0	0	0	1,612	01/25/2050
693684-BQ-4	PSMC 201 B1 - CMO/RMBS		12/01/2022	Paydown		35,148	35,148	36,455	35,172	0	(23)	0	(23)	0	35,148	0	0	0	165	01/25/2050
693684-BR-2	PSMC 201 B2 - CMO/RMBS		12/01/2022	Paydown		22,740	22,740	22,885	22,296	0	147	(298)	445	0	22,740	0	0	0	107	01/25/2050
693684-BS-0	PSMC 201 B3 - CMO/RMBS		12/01/2022	Paydown		18,609	18,609	17,998	18,367	0	(39)	(281)	242	0	18,609	0	0	0	88	01/25/2050
69368K-AB-2	ADARO INDONESIA PT	C	03/21/2022	JPMORGAN EM		2,955,000	3,000,000	2,966,760	2,975,434	0	974	0	974	0	2,976,408	0	(21,408)	(21,408)	50,646	10/31/2024
69371V-AJ-6	PSMC 2018-1 A9 - CMO/RMBS		12/01/2022	Paydown		399,091	399,091	383,369	387,818	0	11,273	0	11,273	0	399,091	0	0	0	7,595	02/25/2048
69371V-BF-3	PSMC 2018-1 B1 - CMO/RMBS		12/01/2022	Paydown		63,560	63,560	61,536	61,922	0	1,638	0	1,638	0	63,560	0	0	0	1,279	02/25/2048
69371V-BG-1	PSMC 2018-1 B2 - CMO/RMBS		12/01/2022	Paydown		41,120	41,120	39,242	39,461	0	1,659	0	1,659	0	41,120	0	0	0	828	02/25/2048
69371V-BH-9	PSMC 2018-1 B3 - CMO/RMBS		12/01/2022	Paydown		36,142	36,142	31,332	31,689	0	4,454	0	4,454	0	36,142	0	0	0	727	02/25/2048
69371V-BJ-5	PSMC 2018-1 B4 - CMO/RMBS		12/01/2022	Paydown		23,675	23,675	18,584	19,127	0	4,549	0	4,549	0	23,675	0	0	0	477	02/25/2048
69372X-AJ-1	PSMC 2019-1 A9 - CMO/RMBS		12/01/2022	Paydown		3,409,124	3,409,124	3,572,152	3,452,892	0	(43,768)	0	(43,768)	0	3,409,124	0	0	0	40,160	07/25/2049
69372X-BP-6	PSMC 2019-1 B1 - CMO/RMBS		12/01/2022	Paydown		37,374	37,374	39,516	36,999	0	375	0	375	0	37,374	0	0	0	90	07/25/2049
69372X-BQ-4	PSMC 2019-1 B2 - CMO/RMBS		12/01/2022	Paydown		21,490	21,490	22,034	21,080	0	211	(199)	410	0	21,490	0	0	0	52	07/25/2049
69372X-BR-2	PSMC 2019-1 B3 - CMO/RMBS		12/01/2022	Paydown		15,884	15,884	16,181	15,416	0	253	(215)	468	0	15,884	0	0	0	38	07/25/2049
69374J-AJ-0	PSMC 2018-3 A9 - CMO/RMBS		12/01/2022	Paydown		4,541,548	4,541,548	4,484,727	4,531,134	0	10,414	0	10,414	0	4,541,548	0	0	0	56,981	08/25/2048
69374J-BR-1	PSMC 2018-3 B2 - CMO/RMBS		12/01/2022	Paydown		37,327	37,327	36,761	37,181	0	146	0	146	0	37,327	0	0	0	55	08/25/2048
69374J-BS-9	PSMC 2018-3 B3 - CMO/RMBS		12/01/2022	Paydown		26,016	26,016	24,883	25,972	0	45	0	45	0	26,016	0	0	0	38	08/25/2048
69374J-BT-7	PSMC 2018-3 B4 - CMO/RMBS		12/01/2022	Paydown		19,231	19,231	15,967	19,009	0	222	0	222	0	19,231	0	0	0	28	08/25/2048
69374K-AJ-7	PSMC 2018-4 A9 - CMO/RMBS		12/01/2022	Paydown		2,533,527	2,533,527	2,450,877	2,509,924	0	23,603	0	23,603	0	2,533,527	0	0	0	35,878	11/27/2048
69374K-BP-2	PSMC 2018-4 B1 - CMO/RMBS		12/01/2022	Paydown		29,474	29,474	29,172	29,429	0	45	0	45	0	29,474	0	0	0	48	11/27/2048
69374K-BQ-0	PSMC 2018-4 B2 - CMO/RMBS		12/01/2022	Paydown		22,104	22,104	21,565	22,065	0	38	0	38	0	22,104	0	0	0	36	11/27/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69374K-BR-8	PSMC 2018-4 B3 - CMO/RMBS		12/01/2022	Paydown		18,420	18,420	17,466	18,444	0	(23)	0	(23)	0	18,420	0	0	0	30	11/27/2048
69374K-BS-6	PSMC 2018-4 B4 - CMO/RMBS		12/01/2022	Paydown		8,108	8,108	6,419	7,981	0	127	0	127	0	8,108	0	0	0	13	11/27/2048
69374X-AJ-9	PSMC 2019-2 A9 - CMO/RMBS		12/01/2022	Paydown		275,820	275,820	289,867	271,579	0	4,241	0	4,241	0	275,820	0	0	0	522	10/25/2049
69374X-BP-4	PSMC 2019-2 B1 - CMO/RMBS		12/01/2022	Paydown		31,075	31,075	32,952	30,817	0	257	0	257	0	31,075	0	0	0	51	10/25/2049
69374X-BQ-2	PSMC 2019-2 B2 - CMO/RMBS		12/01/2022	Paydown		16,358	16,358	16,536	16,264	0	(245)	(338)	93	0	16,358	0	0	0	27	10/25/2049
69374X-BR-0	PSMC 2019-2 B3 - CMO/RMBS		12/01/2022	Paydown		17,990	17,990	17,440	17,519	0	268	(204)	472	0	17,990	0	0	0	29	10/25/2049
69375B-AJ-6	PSMC 2019-3 A9 - CMO/RMBS		12/01/2022	Paydown		214,982	214,982	220,693	213,357	0	1,625	0	1,625	0	214,982	0	0	0	354	11/26/2049
69375B-BP-1	PSMC 2019-3 B1 - CMO/RMBS		12/01/2022	Paydown		25,125	25,125	25,848	24,967	0	158	0	158	0	25,125	0	0	0	29	11/26/2049
69375B-BQ-9	PSMC 2019-3 B2 - CMO/RMBS		12/01/2022	Paydown		16,998	16,998	16,987	16,689	0	144	(165)	309	0	16,998	0	0	0	20	11/26/2049
69375B-BR-7	PSMC 2019-3 B3 - CMO/RMBS		12/01/2022	Paydown		12,563	12,563	11,521	12,369	0	(231)	(425)	194	0	12,563	0	0	0	15	11/26/2049
69376C-AJ-3	PSMC 2021-2 A9 - CMO/RMBS		12/01/2022	Paydown		629,276	298,148	297,513	624,897	0	4,380	0	4,380	0	629,276	0	0	0	0	05/25/2051
69376C-BP-8	PSMC 2021-2 B1 - CMO/RMBS		12/01/2022	Paydown		64,923	33,533	34,051	64,414	0	509	0	509	0	64,923	0	0	0	0	05/25/2051
69376C-BQ-6	PSMC 2021-2 B2 - CMO/RMBS		12/01/2022	Paydown		30,555	15,782	15,844	30,307	0	248	0	248	0	30,555	0	0	0	0	05/25/2051
69376C-BR-4	PSMC 2021-2 B3 - CMO/RMBS		12/01/2022	Paydown		40,097	20,711	19,988	39,745	0	352	0	352	0	40,097	0	0	0	0	05/25/2051
69376C-BS-2	PSMC 2021-2 B4 - CMO/RMBS		12/01/2022	Paydown		6,638	0	0	6,638	0	0	0	0	0	6,638	0	0	0	0	05/25/2051
69376C-BT-0	PSMC 2021-2 B5 - CMO/RMBS		12/01/2022	Paydown		5,691	0	0	5,691	0	0	0	0	0	5,691	0	0	0	0	05/25/2051
69376C-BU-7	PSMC 2021-2 B6 - CMO/RMBS		12/01/2022	Paydown		2,765	0	0	0	0	0	0	0	0	2,765	0	0	0	0	05/25/2051
69376D-AJ-1	PSMC 213 A9 - CMO/RMBS		12/01/2022	Paydown		296,082	322,260	320,437	294,271	0	1,810	0	1,810	0	296,082	0	0	0	4,392	08/25/2051
69376D-BP-6	PSMC 213 B1 - CMO/RMBS		12/01/2022	Paydown		44,325	48,307	48,658	44,669	0	(344)	0	(344)	0	44,325	0	0	0	696	08/25/2051
69376D-BQ-4	PSMC 213 B2 - CMO/RMBS		12/01/2022	Paydown		18,950	18,950	18,942	18,942	0	9	0	9	0	18,950	0	0	0	259	08/25/2051
69376D-BR-2	PSMC 213 B3 - CMO/RMBS		12/01/2022	Paydown		15,445	16,950	16,274	14,773	0	672	0	672	0	15,445	0	0	0	231	08/25/2051
69376D-BU-5	PSMC 213 B6 - CMO/RMBS		12/01/2022	Paydown		2,290	0	0	0	0	0	0	0	0	2,290	0	0	0	0	08/25/2051
69378K-AA-2	PRPM 22NQM1 A1 - RMBS		12/25/2022	Paydown		35,650	35,650	34,585	0	0	1,065	0	1,065	0	35,650	0	0	0	331	09/25/2067
69378K-AB-0	PRPM 22NQM1 A2 - RMBS		12/25/2022	Paydown		47,529	47,529	45,541	0	0	1,989	0	1,989	0	47,529	0	0	0	441	09/25/2067
69378K-AC-8	PRPM 22NQM1 A3 - RMBS		12/25/2022	Paydown		44,921	23,770	22,497	0	0	112	0	112	0	44,921	0	0	0	0	09/25/2067
693796-AA-4	SECD NT (PEPCO) - CMO		12/15/2022	Paydown		2,815,247	2,815,248	2,815,248	2,815,265	0	(18)	0	(18)	0	2,815,247	0	0	0	121,022	12/15/2028
69410A-AA-4	PACEWELL 6 LLC - ABS		12/10/2022	Paydown		8,685	8,685	8,685	0	0	0	0	0	0	8,685	0	0	0	0	10/11/2060
69410P-AA-1	PACEWELL 5 LLC - CMO		03/10/2022	Paydown		1,588	1,588	1,588	1,588	0	0	0	0	0	1,588	0	0	0	0	10/10/2059
69410P-AA-1	CPACE 2021-1 A - CMBS		11/10/2022	Paydown		88,825	88,825	88,819	88,820	0	5	0	5	0	88,825	0	0	0	971	10/10/2059
69415@-AA-0	PETERSHILL II ONSHORE IM		09/20/2022	Call @ 100.00		9,981,650	9,927,500	9,927,500	9,927,500	0	0	0	0	0	9,927,500	0	0	0	784,548	07/15/2039
69416*-AA-1	PETERSHILL II OFFSHORE IM		09/20/2022	Call @ 100.00		7,489,350	7,342,500	7,342,500	7,342,500	0	0	0	0	0	7,342,500	0	0	0	580,261	07/15/2039
69416@-AA-9	PETERSHILL II ONSHORE GP		09/20/2022	Call @ 100.00		5,918,550	5,802,500	5,802,500	5,802,500	0	0	0	0	0	5,802,500	0	0	0	458,559	07/15/2039
69417#-AA-6	PETERSHILL II OFFSHORE GP		09/20/2022	Call @ 100.00		4,451,650	4,427,500	4,427,500	4,427,500	0	0	0	0	0	4,427,500	0	0	0	349,895	07/15/2039
694308-HR-1	PACIFIC GAS AND ELECTRIC CO		03/23/2022	BARCLAYS CAPITAL INC.		4,090,850	5,000,000	5,008,700	5,008,542	0	(48)	0	(48)	0	5,008,495	0	(917,645)	(917,645)	63,333	12/01/2046
694308-JJ-7	PACIFIC GAS AND ELECTRIC CO		04/22/2022	CITIGROUP GLOBAL MARKETS INC.		3,502,450	5,000,000	4,874,298	4,875,612	0	772	0	772	0	4,876,384	0	(1,373,934)	(1,373,934)	128,819	08/01/2050
695156-AW-9	PACKAGING CORP OF AMERICA		12/12/2022	J.P. MORGAN SECURITIES LLC		13,101,850	14,295,000	14,275,785	14,275,833	0	46	0	46	0	14,275,998	0	(1,174,148)	(1,174,148)	436,243	10/01/2051
69688A-AS-0	PLMRS 2018-3 BR3 - CDO		10/17/2022	Paydown		18,919	0	0	0	0	0	0	0	0	18,919	0	0	0	0	10/17/2031
69688F-AG-5	PLMRS 2021-3 D - CDO	C	10/17/2022	Paydown		195,721	0	0	0	0	0	0	0	0	195,721	0	0	0	0	01/16/2035
69689A-BN-9	PLMRS 2015-1 BR4 - CDO	C	11/21/2022	Paydown		18,329	0	0	0	0	0	0	0	0	18,329	0	0	0	0	05/22/2034
69689A-BQ-2	PLMRS 2015-1 CR4 - CDO	C	11/21/2022	Paydown		204,475	0	0	0	0	0	0	0	0	204,475	0	0	0	0	05/22/2034
69700K-AA-1	PSTAT 2018-4 A1 - CDO	C	02/15/2022	Paydown		11,311,204	11,311,204	11,311,204	11,311,204	0	0	0	0	0	11,311,204	0	0	0	30,525	11/16/2026
69700V-AC-3	PSTAT 2019-1 A2 - CDO	C	05/17/2022	Paydown		4,250,000	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	0	0	44,489	04/20/2027
69867D-AA-6	CLARIOS GLOBAL LP		04/25/2022	Various		321,276	309,000	316,339	314,177	0	(357)	0	(357)	0	313,820	0	7,456	7,456	3,879	05/15/2026
69867D-AC-2	CLARIOS GLOBAL LP		10/27/2022	Various		5,348,960	5,186,000	5,260,652	5,232,187	0	(5,151)	0	(5,151)	0	5,227,036	0	121,924	121,924	246,618	05/15/2027
69884*-AA-4	PAPAYA SUB-ISSUER LLC - ABS		12/31/2022	Paydown		42,809	12,333	12,333	0	0	216	0	216	0	42,809	0	0	0	0	03/31/2051
69888X-AA-7	PAR PHARMACEUTICAL INC		12/01/2022	Various		4,395,035	5,320,000	5,040,197	5,110,653	0	24,452	0	24,452	0	5,110,656	0	(715,621)	(715,621)	305,988	04/01/2027
70069F-CJ-4	PPSI 2004-MCW1 M3 - RMBS		12/27/2022	Paydown		1,629,704	1,629,704	1,628,176	1,635,999	0	(6,295)	0	(6,295)	0	1,629,704	0	0	0	15,706	10/25/2034
70069F-LY-1	PPSI 2005-WCW3 M3 - RMBS		12/27/2022	Various		91,197	0	0	91,197	0	0	0	0	0	91,197	0	0	0	0	08/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
70109H-AK-1	PARKER-HANNIFIN CORP		04/12/2022	JEFFERIES & COMPANY		6,546,800	6,500,000	7,146,490	6,553,266	0	(21,389)	0	(21,389)	0	6,531,877	0	14,923	14,923	132,076	09/15/2022
70202#-AE-5	PARSONS CORPORATION		10/26/2022	Direct		16,900,000	16,900,000	16,931,840	16,912,001	0	(12,001)	0	(12,001)	0	16,900,000	0	0	0	1,077,741	07/15/2024
70337W-10-6	PATRONS LEGACY 2003-II - ABS		07/01/2022	Paydown		1,637,882	1,637,882	1,637,882	1,637,882	0	0	0	0	0	1,637,882	0	0	0	1,637,882	10/10/2073
70338E-10-5	PATRONS' LEGACY 2004-II - ABS		12/23/2022	Various		14,142,047	14,142,047	14,142,047	14,142,047	0	0	0	0	0	14,142,047	0	0	0	684,114	12/23/2022
70471*-AA-1	Peach Series A-4 Senior Secured Note (El		06/30/2022	Paydown		35,948	35,948	35,948	0	0	0	0	0	0	35,948	0	0	0	0	03/31/2051
70471*-AA-1	Peach Series A-4 Senior Secured Note (El		09/30/2022	Paydown		37,303	37,303	37,303	0	0	8	0	8	0	37,303	0	0	0	395	03/31/2051
70471*-AB-9	Peach Series B-4 Senior Secured Note (El		09/30/2022	Paydown		8,705	9,313	9,313	0	0	(555)	0	(555)	0	8,705	0	0	0	0	03/31/2051
70471*-AB-9	Peach Series B-4 Senior Secured Note (El		12/31/2022	Paydown		9,383	1,181	1,181	0	0	73	0	73	0	9,383	0	0	0	0	03/31/2051
70476*-AA-6	PEARL ISSUER LLC - ABS		09/30/2022	Paydown		73,250	73,250	73,250	0	0	0	0	0	0	73,250	0	0	0	766	03/31/2051
70476*-AB-4	Pearl Series B-9 Senior Secured Note (El		09/30/2022	Paydown		9,313	9,313	9,313	0	0	53	0	53	0	9,313	0	0	0	0	03/31/2051
70476*-AB-4	Pearl Series B-9 Senior Secured Note (El		12/31/2022	Paydown		9,383	1,181	1,181	0	0	73	0	73	0	9,383	0	0	0	0	03/31/2051
705322-AL-9	PEDERNALES ELECTRIC COOPERATIVE IN		11/15/2022	Maturity @ 100.00		418,000	418,000	447,966	418,234	0	(2,146)	0	(2,146)	0	418,000	0	0	0	24,879	11/15/2022
70789P-AA-2	PENN VIRGINIA ESCROW LLC		04/25/2022	Various		1,582,315	1,512,000	1,497,152	1,498,116	0	699	0	699	0	1,498,815	0	83,500	83,500	94,736	08/15/2026
713448-DV-7	PEPSICO INC		06/15/2022	BARCLAYS CAPITAL INC.		22,977,750	25,000,000	24,891,750	24,904,578	0	991	0	991	0	24,907,336	0	(1,929,586)	(1,929,586)	625,000	05/02/2047
713448-EP-9	PEPSICO INC		04/20/2022	BARCLAYS CAPITAL INC.		4,421,070	5,315,000	5,566,185	5,563,896	0	(1,910)	0	(1,910)	0	5,561,987	0	(1,140,916)	(1,140,916)	79,374	10/15/2049
71376L-AE-0	PERFORMANCE FOOD GROUP INC		04/25/2022	Various		201,308	209,000	209,000	209,000	0	0	0	0	0	209,000	0	(7,692)	(7,692)	4,463	08/01/2029
715604-AA-2	PERU LNG SRL	C	11/10/2022	GOLDMAN SACHS EM		1,290,983	1,629,000	1,679,499	1,666,743	0	(5,438)	0	(5,438)	0	1,661,306	0	(370,323)	(370,323)	100,449	03/22/2030
71568P-AG-4	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT	C	12/13/2022	Adjustment		0	0	0	(307)	0	307	0	307	0	0	0	0	0	26,875	01/25/2029
71643V-AA-3	PETROLEOS MEXICANOS	C	01/14/2022	BCP SECURITIES, LLC EM		7,607,219	7,827,000	7,828,139	7,835,058	0	118	0	118	0	7,835,176	0	(227,957)	(227,957)	48,070	02/16/2032
71643V-AB-1	PETROLEOS MEXICANOS	C	08/18/2022	SANTANDER EMERGING MARKETS-EM		6,332,580	7,818,000	8,035,766	8,021,536	0	(6,506)	0	(6,506)	0	8,018,145	0	(1,685,565)	(1,685,565)	357,934	02/16/2032
71647N-AN-9	PETROBRAS GLOBAL FINANCE BV	C	05/27/2022	GOLDMAN SACHS EM		5,235,000	6,000,000	6,927,000	6,927,086	0	(97)	0	(97)	0	6,926,989	0	(1,691,989)	(1,691,989)	200,933	06/05/2115
71647N-AY-5	PETROBRAS GLOBAL FINANCE BV	C	04/11/2022	Call @ 104.41		11,484,660	11,000,000	11,000,000	11,000,000	0	484,660	0	484,660	0	11,484,660	0	0	0	471,088	01/27/2028
71647N-AZ-2	PETROBRAS GLOBAL FINANCE BV	C	04/11/2022	Call @ 102.65		6,159,120	6,000,000	5,904,120	5,931,443	0	227,677	0	227,677	0	6,159,120	0	0	0	242,458	02/01/2029
71647N-BJ-7	PETROBRAS GLOBAL FINANCE BV	C	08/23/2022	BBVA?EM		3,768,750	4,500,000	4,340,070	4,341,225	0	1,380	0	1,380	0	4,342,605	0	(573,855)	(573,855)	175,313	06/10/2051
71677K-AB-4	PETSMART LLC		08/04/2022	Various		2,736,355	2,815,000	2,877,078	2,870,613	0	(2,480)	0	(2,480)	0	2,868,133	0	(131,778)	(131,778)	201,587	02/15/2029
717081-DV-2	PFIZER INC		04/12/2022	CREDIT SUISSE SECURITIES		9,903,600	10,000,000	9,771,100	9,871,934	0	7,551	0	7,551	0	9,879,485	0	24,115	24,115	98,542	06/03/2026
717081-ED-1	PFIZER INC		04/20/2022	HSBC SECURITIES (USA) INC.		5,047,000	5,000,000	5,117,450	5,109,289	0	(796)	0	(796)	0	5,108,493	0	(61,493)	(61,493)	72,760	12/15/2046
717081-EK-5	PFIZER INC		02/23/2022	GOLDMAN SACHS & CO.		10,441,426	9,400,000	9,093,374	9,110,867	0	868	0	868	0	9,111,735	0	1,329,691	1,329,691	175,467	09/15/2048
717081-EU-3	PFIZER INC		10/24/2022	Various		7,653,275	8,750,000	9,939,518	9,840,395	0	(36,665)	0	(36,665)	0	9,803,730	0	(2,150,455)	(2,150,455)	313,490	03/15/2039
717081-EV-1	PFIZER INC		05/19/2022	Various		34,109,289	35,500,000	35,130,615	35,154,054	0	2,461	0	2,461	0	35,156,515	0	(1,047,226)	(1,047,226)	857,665	03/15/2049
717081-EY-5	PFIZER INC		03/10/2022	GOLDMAN SACHS & CO.		3,849,930	4,200,000	4,365,060	4,343,819	0	(3,337)	0	(3,337)	0	4,340,482	0	(490,552)	(490,552)	21,023	05/28/2030
717081-FA-6	PFIZER INC		02/16/2022	CITIGROUP GLOBAL MARKETS INC.		3,499,040	4,000,000	4,234,040	4,228,364	0	(765)	0	(765)	0	4,227,600	0	(728,560)	(728,560)	24,000	05/28/2050
718172-AU-3	PHILIP MORRIS INTERNATIONAL INC		05/19/2022	Various		8,211,250	10,000,000	9,758,800	9,805,793	0	2,885	0	2,885	0	9,808,677	0	(1,597,427)	(1,597,427)	335,833	08/21/2042
718172-AW-9	PHILIP MORRIS INTERNATIONAL INC		04/21/2022	CITIGROUP GLOBAL MARKETS INC.		2,283,918	2,632,000	3,001,612	2,983,808	0	(3,640)	0	(3,640)	0	2,980,168	0	(696,250)	(696,250)	69,666	03/04/2043
718172-BL-2	PHILIP MORRIS INTERNATIONAL INC		04/07/2022	GOLDMAN SACHS & CO.		2,867,598	3,045,000	3,623,625	3,598,529	0	(4,614)	0	(4,614)	0	3,593,915	0	(726,316)	(726,316)	54,281	11/10/2044
718172-BM-0	PHILIP MORRIS INTERNATIONAL INC		04/12/2022	MARKETAXESS CORPORATION		1,006,770	1,000,000	1,019,890	1,008,604	0	(825)	0	(825)	0	1,007,780	0	(1,010)	(1,010)	13,903	11/10/2024
718546-AC-8	PHILLIPS 66		04/01/2022	Maturity @ 100.00		1,250,000	1,250,000	1,247,280	1,249,919	0	81	0	81	0	1,250,000	0	0	0	26,875	04/01/2022
719245-AD-4	SHUTTERFLY LLC		09/16/2022	Various		8,502,171	10,148,000	10,295,043	10,271,101	0	(72,702)	0	(72,702)	0	10,198,399	0	(1,696,228)	(1,696,228)	554,276	10/01/2026
72147K-AE-8	PILGRIMS PRIDE CORP		04/25/2022	JEFFERIES & COMPANY		35,088	35,000	36,050	0	0	(4)	0	(4)	0	36,046	0	(958)	(958)	1,182	09/30/2027
72147K-AG-3	PILGRIMS PRIDE CORP		04/07/2022	Various		150,153	159,000	159,000	159,000	0	0	0	0	0	159,000	0	(8,847)	(8,847)	2,510	03/01/2032
72284L-AA-7	PINE STREET TRUST II		04/07/2022	Adjustment		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	394,709	02/15/2049
723133-AA-2	PINELAWN POWER PROJECT PASS THROUGH TRUS		12/30/2022	Paydown		1,990,225	(543,697)	(541,560)	1,122,556	0	867,669	0	867,669	0	1,990,225	0	0	0	115,593	06/30/2025
72349#-AA-3	Pass Through Tr		03/01/2022	Paydown		209,669	209,669	209,669	209,669	0	0	0	0	0	209,669	0	0	0	(18,247)	04/01/2024
72349#-AB-1	PINNACLE/GORDON FOODS (MULTI-PROPERTY) L		12/03/2022	Paydown		353,652	353,652	353,652	353,652	0	0	0	0	0	353,652	0	0	0	5,415	03/02/2032
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	12/15/2022	Paydown		4,556,656	4,556,655	4,350,968	4,402,518	0	154,139	0	154,139	0	4,556,656	0	0	0	88,968	06/15/2044
723908-AA-3	SR NT		10/01/2022	Paydown		779,451	779,451	779,451	779,451	0	0	0	0	0	779,451	0	0	0	17,208	10/01/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
724060-AA-6	PIPELINE FUNDING COMPANY LLC		07/15/2022	Paydown		472,000	472,000	472,000	472,000	0	0	0	0	0	472,000	0	0	0	26,775	01/15/2030
72650R-AZ-5	PLAINS ALL AMERICAN PIPELINE LP		03/01/2022	Call @ 100.00		5,000,000	5,000,000	5,143,150	5,003,701	0	(3,701)	0	(3,701)	0	5,000,000	0	0	0	45,625	06/01/2022
72650T-AA-6	PLAINS END FINANCING LLC		10/15/2022	Paydown		1,841,100	1,841,100	1,841,100	1,841,098	0	2	0	2	0	1,841,100	0	0	0	5,744	04/15/2028
72650T-AB-4	PLAINS END FINANCING LLC		10/15/2022	Direct		593,815	593,815	593,815	593,815	0	0	0	0	0	593,815	0	0	0	9,851	07/15/2023
72703P-AB-9	PLNT 2018-1 A22 - ABS		12/05/2022	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,833	09/08/2048
72703P-AE-3	PLNT 221 2II - ABS		12/05/2022	Paydown		412,500	412,500	412,500	0	0	0	0	0	0	412,500	0	0	0	9,415	12/05/2051
72815L-AA-5	PLAYTIKA HOLDING CORP	C	04/25/2022	Various		482,106	525,000	524,425	524,436	0	25	0	25	0	524,461	0	(42,354)	(42,354)	13,240	03/15/2029
73102Q-AA-4	POLAR TANKERS INC		11/10/2022	Paydown		327,097	327,097	328,486	327,985	0	(889)	0	(889)	0	327,097	0	0	0	9,733	05/10/2037
73557*-AA-2	SR NT (WISC ELEC PWR CO)		12/15/2022	Paydown		747,117	747,117	747,117	747,120	0	(3)	0	(3)	0	747,117	0	0	0	20,019	07/15/2030
737446-AM-6	POST HOLDINGS INC		04/25/2022	Various		1,696,517	1,650,000	1,700,528	1,678,767	0	19,070	0	19,070	0	1,697,836	0	(1,319)	(1,319)	71,805	03/01/2027
737446-AP-9	POST HOLDINGS INC		04/25/2022	Various		1,417,222	1,392,000	1,516,248	1,495,504	0	(2,505)	0	(2,505)	0	1,493,000	0	(75,778)	(75,778)	10,823	12/15/2029
737446-AQ-7	POST HOLDINGS INC		02/16/2022	Various		3,834,437	4,078,000	4,129,197	4,122,491	0	(719)	0	(719)	0	4,121,773	0	(287,336)	(287,336)	62,508	04/15/2030
737446-AR-5	POST HOLDINGS INC		02/15/2022	Various		1,279,975	1,382,000	1,382,000	1,382,000	0	0	0	0	0	1,382,000	0	(102,025)	(102,025)	25,241	09/15/2031
73763H-AP-1	POTLATCHDELTIC CORP		01/14/2022	Maturity @ 100.00		800,000	800,000	770,616	799,913	0	87	0	87	0	800,000	0	0	0	8,361	01/14/2022
73986#-AA-9	PRATT PAPER LA, LLC		12/30/2022	Paydown		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	27,189	06/30/2033
740212-AL-9	PRECISION DRILLING CORP	C	04/25/2022	JEFFERIES & COMPANY		171,641	171,000	160,775	162,182	0	520	0	520	0	162,702	0	8,940	8,940	9,544	01/15/2026
740212-AM-7	PRECISION DRILLING CORP	C	04/25/2022	Various		903,653	896,000	909,533	908,849	0	(403)	0	(403)	0	908,446	0	(4,793)	(4,793)	50,908	01/15/2029
740816-AG-8	PRESIDENT AND FELLOWS OF HARVARD COLLEGE		09/22/2022	J.P. MORGAN SECURITIES LLC		1,806,120	1,500,000	2,253,885	2,124,177	0	(20,434)	0	(20,434)	0	2,103,743	0	(297,623)	(297,623)	116,729	01/15/2039
74160M-CZ-3	PRIME 2003-3 B3 - CMO/RMBS		12/01/2022	Paydown		33,612	29,582	27,821	33,094	0	518	0	518	0	33,612	0	0	0	0	01/25/2034
74160M-EH-1	PRIME 2004-CL2 B1 - CMO/RMBS		12/01/2022	Paydown		137,158	113,044	79,082	136,628	0	5,473	4,943	530	0	137,158	0	0	0	0	11/25/2031
74160M-GT-3	PRIME 2005-1 1B1 - CMO/RMBS		12/01/2022	Paydown		46,617	49,734	39,389	40,803	0	5,814	0	5,814	0	46,617	0	0	0	0	03/25/2035
74160M-HE-5	PRIME 2005-1 2A5 - CMO/RMBS		12/01/2022	Paydown		129,711	129,711	127,959	127,683	0	2,028	0	2,028	0	129,711	0	0	0	5,282	09/25/2034
74166M-AC-0	PRIME SECURITY SERVICES BORROWER LLC		04/25/2022	Various		276,876	266,000	290,605	287,296	0	(442)	0	(442)	0	286,854	0	(9,978)	(9,978)	5,989	04/15/2026
74166N-AA-2	ADT SECURITY CORP		04/25/2022	Various		1,610,218	1,661,000	1,773,046	1,760,289	0	(2,808)	0	(2,808)	0	1,757,480	0	(147,263)	(147,263)	87,259	07/15/2032
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC		04/21/2022	FTN FINANCIAL		4,905,900	5,000,000	4,991,100	4,993,068	0	63	0	63	0	4,993,131	0	(87,231)	(87,231)	141,319	09/15/2042
742718-FH-7	PROCTER & GAMBLE CO		02/23/2022	JANE STREET EXECUTION SERVICES LLC		1,134,232	1,100,000	1,277,848	1,255,630	0	(2,735)	0	(2,735)	0	1,252,895	0	(118,663)	(118,663)	13,750	03/25/2030
743315-AR-4	PROGRESSIVE CORP		04/07/2022	BARCLAYS CAPITAL INC.		9,686,000	10,000,000	9,996,500	9,998,310	0	177	0	177	0	9,998,385	0	(312,385)	(312,385)	181,028	01/15/2027
74331U-AE-8	PROG 22SFR3 C - RMBS		12/01/2022	Paydown		138,125	0	0	0	0	0	0	0	0	138,125	0	0	0	0	04/17/2039
74331U-AG-3	PROG 22SFR3 D - RMBS		12/17/2022	Paydown		152,981	0	0	0	0	0	0	0	0	152,981	0	0	0	0	04/17/2039
74331U-AJ-7	PROG 22SFR3 E1 - RMBS		12/01/2022	Paydown		31,922	0	0	0	0	0	0	0	0	31,922	0	0	0	0	04/17/2039
74331U-AL-2	PROG 22SFR3 E2 - RMBS		12/17/2022	Paydown		34,378	0	0	0	0	0	0	0	0	34,378	0	0	0	0	04/17/2039
74332X-AE-1	PROG 22SFR4 C - RMBS		12/01/2022	Paydown		316,193	0	0	0	0	0	0	0	0	316,193	0	0	0	0	05/17/2041
74332X-AG-6	PROG 22SFR4 D - RMBS		12/01/2022	Paydown		568,558	0	0	0	0	0	0	0	0	568,558	0	0	0	0	05/17/2041
74332X-AJ-0	PROG 22SFR4 E1 - RMBS		12/01/2022	Paydown		5,209	0	0	0	0	0	0	0	0	5,209	0	0	0	0	05/17/2041
74332Y-AG-4	PROG 22SFR5 D - RMBS		12/01/2022	Paydown		125,829	0	0	0	0	0	0	0	0	125,829	0	0	0	0	06/17/2039
74333C-AE-6	PROG 22SFR7 C - RMBS		12/18/2022	Paydown		47,361	0	0	0	0	0	0	0	0	47,361	0	0	0	0	10/25/2039
74340X-CC-3	PROLOGIS LP		10/19/2022	Adjustment		7,311,969	7,500,000	7,300,875	7,308,562	0	3,407	0	3,407	0	7,311,969	0	0	0	274,250	03/01/2050
74348D-AA-5	PROMIGAS SA ESP	C	10/04/2022	Adjustment		0	0	0	(455)	0	455	0	455	0	0	0	0	0	32,813	10/16/2029
74353#-AA-2	PROJECT ANDOVER (NORTH ANDOVER MA) (SENI		12/10/2022	Paydown		134,591	134,591	134,591	134,591	0	0	0	0	0	134,591	0	0	0	4,628	10/10/2042
74434U-CH-5	CL B2 (SUB)? - MBS		12/01/2022	Paydown		586	651	588	592	0	(6)	0	(6)	0	586	0	0	0	13	04/25/2024
74434U-CN-2	PRUDENTIAL HOME MORTGAGE SECURITIES 1994		12/01/2022	Direct		919	919	915	922	0	(3)	0	(3)	0	919	0	0	0	24	04/28/2024
74434U-HX-5	PRUDENTIAL HOME MORTGAGE SECURITIES 1994		12/01/2022	Direct		300	300	302	300	0	0	0	0	0	300	0	0	0	(13)	09/28/2024
744448-CH-2	PUBLIC SERVICE COMPANY OF COLORADO		06/10/2022	J.P. MORGAN SECURITIES LLC		2,000,200	2,000,000	1,849,720	1,978,386	0	7,980	0	7,980	0	1,986,366	0	13,834	13,834	37,361	03/15/2023
74445P-AC-6	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT	C	12/13/2022	Adjustment		0	0	0	16,904	0	(16,904)	0	(16,904)	0	0	0	0	0	65,300	11/15/2028
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLAHOMA		10/20/2022	J.P. MORGAN SECURITIES LLC		5,098,700	5,000,000	4,962,650	4,972,373	0	822	0	822	0	4,973,194	0	125,506	125,506	311,927	11/15/2037
745310-AF-9	PUGET ENERGY INC		04/28/2022	Call @ 100.00		6,500,000	6,500,000	6,499,915	6,500,099	0	(99)	0	(99)	0	6,500,000	0	0	0	287,422	07/15/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
746246-AB-3	OIL & GAS ASSET BACKED NT - ABS		12/05/2022	Paydown		2,987,275	1,542,165	1,542,165	0	0	40,291	0	40,291	0	2,987,275	0	0	0	0	12/05/2037
747525-AU-7	QUALCOMM INC		04/27/2022	DEUTSCHE BANK SECURITIES INC.		9,848,900	10,000,000	10,013,000	10,007,778	0	(119)	0	(119)	0	10,007,786	0	(158,886)	(158,886)	143,542	05/20/2027
747525-BP-7	QUALCOMM INC		12/15/2022	Adjustment		3,000,324	3,000,000	3,000,360	3,000,312	0	(10)	0	(10)	0	3,000,324	0	0	0	52,938	05/20/2032
74922A-AA-5	RALI 2007-QH6 A1 - RMBS		12/27/2022	Paydown		835,014	835,014	694,289	697,578	0	137,436	0	137,436	0	835,014	0	0	0	3,726	07/25/2037
74922J-AA-6	RALI 2007-QH2 A1 - RMBS		12/27/2022	Paydown		2,172,589	1,981,756	1,510,521	2,130,972	0	41,617	0	41,617	0	2,172,589	0	0	0	0	03/25/2037
74922M-AC-5	RALI 2006-QA6 A3 - RMBS		12/27/2022	Paydown		957,897	844,140	724,928	947,514	0	10,383	0	10,383	0	957,897	0	0	0	0	07/25/2036
74922R-AH-3	RALI 2006-QS18 2A1 - CMO/RMBS		12/25/2022	Paydown		1,009,256	1,070,307	545,213	983,827	0	33,878	8,450	25,428	0	1,009,256	0	0	0	0	12/25/2036
74922W-AA-7	RALI 2007-QH3 A1 - RMBS		12/27/2022	Paydown		1,101,140	1,101,140	879,579	888,086	0	213,054	0	213,054	0	1,101,140	0	0	0	3,352	04/25/2037
74922X-AA-5	RALI 2006-QA11 A1 - RMBS		12/27/2022	Paydown		2,387,130	2,031,665	1,589,340	2,317,399	0	69,731	0	69,731	0	2,387,130	0	0	0	0	12/25/2036
74923C-AE-2	RALI 2007-QS2 A5 - CMO/RMBS		12/01/2022	Paydown		1,735,849	1,562,397	946,876	1,705,185	0	30,665	0	30,665	0	1,735,849	0	0	0	0	01/25/2037
74923J-AE-7	RALI 2007-QS5 A5 - CMO/RMBS		12/25/2022	Paydown		876,096	914,729	481,416	854,609	0	21,487	0	21,487	0	876,096	0	0	0	0	03/25/2037
74923W-AB-4	RALI 2007-QS7 1A2 - CMO/RMBS		12/01/2022	Paydown		857,131	702,894	570,315	858,324	0	48,285	49,478	(1,193)	0	857,131	0	0	0	0	05/25/2037
74928U-BZ-9	RBSSP 2009-12 182 - CMO/RMBS		12/27/2022	Paydown		1,742,291	1,566,557	1,480,374	1,717,116	0	25,175	0	25,175	0	1,742,291	0	0	0	0	12/26/2035
74928X-AR-2	RBSSP 2009-6 2A2 - CMO/RMBS		12/27/2022	Paydown		1,817,081	1,452,179	1,119,041	1,793,363	0	23,718	0	23,718	0	1,817,081	0	0	0	0	01/28/2036
74930P-AK-0	RBSSP RESECURITIZATION TRUST 2011-4 - CM		11/16/2022	GOLDMAN SACHS & CO, NY		6,649,858	9,300,500	8,184,440	8,206,983	0	265,061	0	265,061	0	8,472,045	0	(1,822,187)	(1,822,187)	135,390	09/27/2037
74951P-CW-6	RESIF 2004-B B3 - CMO/RMBS		12/12/2022	Paydown		115,403	104,220	435,153	10,530	0	104,873	0	104,873	0	115,403	0	0	0	0	02/10/2036
74951P-CX-4	RESIF 2004-B B4 - CMO/RMBS		12/12/2022	Paydown		2,931	24,798	36,666	75,559	0	(72,629)	0	(72,629)	0	2,931	0	0	0	0	02/10/2036
74955D-AA-9	RGS (AEGCO) FUNDING CORP		02/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/07/2022
74955D-AB-7	RGS (AEGCO) FUNDING CORP		06/07/2022	Paydown		49,071	49,070	58,112	50,564	0	(1,493)	0	(1,493)	0	49,071	0	0	0	2,409	12/07/2022
74955E-AB-5	RGS (I&M) FUNDING CORP - ABS		06/07/2022	Various		217,426	217,426	254,605	261,038	0	(11,808)	0	(11,808)	0	217,426	0	0	0	10,681	12/07/2022
749581-AL-8	RFMSI 2007-S1 A7 - CMO/RMBS		12/01/2022	Paydown		260,952	169,211	134,095	261,896	0	(944)	0	(944)	0	260,952	0	0	0	0	01/25/2037
74958T-AB-9	RFMSI 2007-SA3 2A1 - CMO/RMBS		12/01/2022	Paydown		244,647	171,363	134,524	234,916	0	9,731	0	9,731	0	244,647	0	0	0	0	07/27/2037
74958W-AA-4	RFMSI 2007-SA1 1A1 - CMO/RMBS		12/01/2022	Paydown		124,896	119,855	94,054	122,191	0	2,704	0	2,704	0	124,896	0	0	0	0	02/25/2037
74958Y-AD-4	RFMSI 2007-S4 A4 - CMO/RMBS		12/01/2022	Paydown		297,883	235,156	160,857	273,370	0	24,513	0	24,513	0	297,883	0	0	0	0	04/25/2037
74969C-AQ-0	RLGH 21TROT E - CMBS		12/15/2022	Various		1,017,748	0	0	1,017,748	0	0	0	0	0	1,017,748	0	0	0	0	04/15/2036
75101#-AC-0	RAISA FDG I LLC 2022-1 CL A - ABS		09/15/2022	Paydown		1,148,204	1,148,204	1,148,204	0	0	0	0	0	0	1,148,204	0	0	0	14,818	08/15/2037
75102X-AA-4	RAIZEN FUELS FINANCE SA	C	04/12/2022	Adjustment		0	0	0	24	0	(24)	0	(24)	0	0	0	0	0	13,250	01/20/2027
75114G-AA-7	RALI 2006-Q04 1A1 - RMBS		12/26/2022	Paydown		3,145,202	3,019,648	2,422,057	3,066,946	0	76,831	(1,425)	78,256	0	3,145,202	0	0	0	0	04/25/2046
75114G-AC-3	RALI 2006-Q04 2A1 - RMBS		12/27/2022	Paydown		752,770	752,770	599,908	399,500	0	353,271	0	353,271	0	752,770	0	0	0	10,264	04/25/2046
75114N-AA-2	RALI 2006-Q06 A1 - RMBS		12/27/2022	Paydown		707,888	402,097	157,658	707,317	0	3,252	2,681	571	0	707,888	0	0	0	0	06/25/2046
75114N-AB-0	RALI 2006-Q06 A2 - RMBS		12/27/2022	Paydown		511,018	284,202	104,243	493,433	0	17,585	0	17,585	0	511,018	0	0	0	0	06/25/2046
75115D-AD-5	RALI 2006-Q07 2A1 - RMBS		12/01/2022	Paydown		504,520	410,559	295,488	489,936	0	14,583	0	14,583	0	504,520	0	0	0	0	09/25/2046
75115D-AH-6	RALI 2006-Q07 3A2 - RMBS		12/27/2022	Paydown		383,362	342,910	310,280	380,661	0	2,701	0	2,701	0	383,362	0	0	0	0	09/25/2046
75144*-AJ-8	SR NT A		03/30/2022	Direct		485,688	485,688	486,386	485,706	0	(19)	0	(19)	0	485,688	0	0	0	9,932	09/30/2025
75383K-AA-2	RAPTOR ACQUISITION CORP	C	04/25/2022	JEFFERIES & COMPANY		262,890	276,000	276,841	276,765	0	(45)	0	(45)	0	276,719	0	(13,829)	(13,829)	6,578	11/01/2026
753910-AG-3	RASC 2005-KS12 M4 - RMBS		12/27/2022	Various		159,826	0	0	159,826	0	0	0	0	0	159,826	0	0	0	0	01/25/2036
75406V-AD-5	RASC 2006-KS5 A4 - RMBS		12/27/2022	Paydown		1,974,866	1,974,866	1,643,569	1,909,055	0	65,812	0	65,812	0	1,974,866	0	0	0	12,549	07/25/2036
75409T-DB-8	RATE 21J3 B1 - CMO/RMBS		12/25/2022	Paydown		97,070	105,698	106,396	97,724	0	(654)	0	(654)	0	97,070	0	0	0	1,541	10/25/2051
75410J-DC-5	RATE 2021-J4 B1 - CMO/RMBS		12/01/2022	Paydown		176,794	176,794	172,916	172,931	0	3,862	0	3,862	0	176,794	0	0	0	2,537	11/25/2051
75410R-DB-9	RATE 2022-J1 B1 - CMO/RMBS		12/01/2022	Paydown		169,730	169,730	161,524	0	0	8,206	0	8,206	0	185,601	0	(15,871)	(15,871)	2,879	01/25/2052
75508E-AB-4	RAYONIER AM PRODUCTS INC		11/02/2022	Various		5,724,281	5,737,000	5,890,831	5,873,094	0	(9,126)	0	(9,126)	0	5,863,968	0	(139,686)	(139,686)	326,566	01/15/2026
75513E-AC-5	RAYTHEON TECHNOLOGIES CORP		12/12/2022	CITIGROUP GLOBAL MARKETS INC.		8,897,196	9,800,000	9,712,455	9,714,829	0	810	0	810	0	9,715,407	0	(818,211)	(818,211)	328,628	07/01/2050
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP		08/10/2022	Various		7,741,561	7,823,000	7,810,092	7,816,292	0	700	0	700	0	7,816,991	0	(75,430)	(75,430)	222,456	03/15/2027
75513E-CL-3	RAYTHEON TECHNOLOGIES CORP		04/20/2022	BARCLAYS CAPITAL INC.		6,787,337	8,890,000	8,880,932	8,881,088	0	91	0	91	0	8,881,179	0	(2,093,842)	(2,093,842)	175,489	09/01/2051
75513E-CP-4	RAYTHEON TECHNOLOGIES CORP		02/16/2022	CITIGROUP GLOBAL MARKETS INC.		6,950,640	8,000,000	7,997,040	7,996,970	0	(73)	0	(73)	0	7,996,897	0	(1,046,257)	(1,046,257)	61,947	03/15/2052
75574Y-AA-1	RCMT 2021-FL5 A - CMBS		12/27/2022	Paydown		1,270,845	1,270,845	1,228,351	0	0	42,494	0	42,494	0	1,270,845	0	0	0	9,820	12/27/2038
755931-AA-0	RCMT 22FL10 A - CMBS		12/27/2022	Paydown		21,297	21,297	21,137	0	0	160	0	160	0	21,297	0	0	0	256	08/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75625Q-AC-3	RECKITT BENCKISER TREASURY SERVICES PLC	C	05/24/2022	Call @ 100.00		4,000,000	4,000,000	3,890,480	3,983,723	0	16,277	0	16,277	0	4,000,000	0	0	0	39,583	06/24/2022
758465-BE-7	RESPK 2011 CR - CDO	C	10/17/2022	Paydown		97,383	0	0	0	0	0	0	0	0	97,383	0	0	0	0	10/16/2034
75886A-AQ-1	ENERGY TRANSFER LP		08/22/2022	Call @ 100.00		6,301,000	6,301,000	6,316,158	6,302,223	0	(1,223)	0	(1,223)	0	6,301,000	0	0	0	279,169	10/01/2022
759470-AQ-0	RELIANCE INDUSTRIES LTD	C	12/13/2022	Adjustment		0	0	0	(406)	0	406	0	406	0	0	0	0	0	20,625	01/28/2025
759470-AY-3	RELIANCE INDUSTRIES LTD	C	02/14/2022	Maturity @ 100.00		4,700,000	4,700,000	4,800,744	4,702,498	0	(2,498)	0	(2,498)	0	4,700,000	0	0	0	126,900	02/14/2022
75973L-AA-6	RENEW 2017-1 A - ABS	C	12/20/2022	Paydown		1,131,449	1,131,449	1,131,150	1,183,363	0	(51,914)	0	(51,914)	0	1,131,449	0	0	0	12,930	09/20/2052
75973P-AA-7	RENEW POWER PVT LTD	C	04/27/2022	Various		3,093,750	3,500,000	3,499,370	3,499,979	0	30	0	30	0	3,500,009	0	(406,259)	(406,259)	161,563	07/14/2028
75974@-AA-0	SR SECD NT		09/30/2022	Paydown		1,581,278	1,486,263	1,574,264	1,480,768	0	100,510	0	100,510	0	1,581,278	0	0	0	32,495	03/31/2035
75975A-AA-8	RENEW POWER PVT LTD	C	05/18/2022	Various		3,910,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(90,000)	(90,000)	151,934	03/05/2027
759950-CF-3	RAMC 2004-1 M1 - RMBS		06/27/2022	Paydown		110,306	110,306	108,060	107,632	556	2,118	0	2,674	0	110,306	0	0	0	446	05/25/2034
760759-AK-6	REPUBLIC SERVICES INC		12/16/2022	KEYBANC CORPORATE MARKETS INC.		10,207,090	9,022,000	9,155,514	9,127,447	0	(3,370)	0	(3,370)	0	9,126,871	0	1,080,219	1,080,219	444,029	03/01/2040
760759-AQ-3	REPUBLIC SERVICES INC		04/20/2022	PNC CAPITAL MARKETS LLC		942,685	950,000	951,587	950,604	0	(57)	0	(57)	0	950,547	0	(7,862)	(7,862)	18,324	03/15/2025
760759-AR-1	REPUBLIC SERVICES INC		04/12/2022	BARCLAYS CAPITAL INC.		9,778,400	10,000,000	9,978,500	9,989,957	0	707	0	707	0	9,990,307	0	(211,907)	(211,907)	227,972	07/01/2026
760985-7J-4	RAMP 2004-RS7 AB2 - RMBS		12/27/2022	Paydown		336,432	302,748	205,943	327,182	0	9,250	0	9,250	0	336,432	0	0	0	0	07/25/2034
76110H-7B-9	RALI 2005-QA7 A21 - CMO/RMBS		12/01/2022	Paydown		428,374	370,689	320,785	403,341	0	25,033	0	25,033	0	428,374	0	0	0	0	07/25/2035
76110H-H5-1	RALI 2004-QA6 N31 - CMO/RMBS		12/01/2022	Paydown		202,248	155,211	1,007,473	197,878	0	4,370	0	4,370	0	202,248	0	0	0	0	12/26/2034
76110H-MF-3	RALI 2003-QS20 M1 - CMO/RMBS		11/25/2022	Various		14,359	17,275	12,515	0	0	0	0	0	0	0	0	14,359	14,359	0	11/25/2022
76110H-RE-1	RALI 2004-QS3 M1 - CMO/RMBS		08/01/2022	Paydown		1,321	5,094	4,801	259	0	1,062	0	1,062	0	1,321	0	0	0	0	03/30/2034
76110V-QK-7	RFMS2 2004-HS2 AI5 - RMBS		12/01/2022	Paydown		296,604	279,759	1,043,147	290,746	0	5,858	0	5,858	0	296,604	0	0	0	1,367	06/25/2034
761118-DZ-8	RALI 2005-QS12 A12 - CMO/RMBS		12/25/2022	Paydown		261,991	245,213	184,279	258,736	0	3,255	0	3,255	0	261,991	0	0	0	0	08/25/2035
761118-HA-9	RALI 2005-QS13 2A1 - CMO/RMBS		12/25/2022	Paydown		274,916	279,294	209,644	269,383	0	5,533	0	5,533	0	274,916	0	0	0	0	09/25/2035
761118-HU-5	RALI 2005-Q02 A1 - CMO/RMBS		12/01/2022	Paydown		371,774	331,415	439,580	366,665	0	5,109	0	5,109	0	371,774	0	0	0	0	09/25/2045
761118-MA-3	RALI 2005-QS16 A1 - CMO/RMBS		12/25/2022	Paydown		543,552	497,550	406,456	536,793	0	6,759	0	6,759	0	543,552	0	0	0	0	11/25/2035
761118-NC-8	RALI 2005-QA12 NB5 - CMO/RMBS		12/01/2022	Paydown		107,979	103,315	89,621	46,375	0	61,604	0	61,604	0	107,979	0	0	0	0	12/25/2035
761118-QM-3	RALI 2005-Q05 A1 - CMO/RMBS		12/01/2022	Paydown		1,707,786	1,528,716	1,327,062	1,718,244	0	(10,458)	0	(10,458)	0	1,707,786	0	0	0	0	01/25/2046
761118-WQ-7	RALI 2006-Q03 A2 - RMBS		12/27/2022	Paydown		772,451	567,120	222,162	770,926	0	3,260	1,735	1,525	0	772,451	0	0	0	0	03/26/2046
761118-XU-7	RALI 2006-QS3 2A1 - CMO/RMBS		12/01/2022	Paydown		3,366,702	2,739,336	1,565,935	3,403,888	0	134,124	171,310	(37,186)	0	3,366,702	0	0	0	0	03/25/2036
76111X-ZB-2	RFMSI 2005-SA5 2A - CMO/RMBS		12/01/2022	Paydown		306,979	283,777	253,100	294,946	0	12,032	0	12,032	0	306,979	0	0	0	0	11/25/2035
76112B-DV-9	RAMP 2004-RS10 MI1 - RMBS		12/01/2022	Paydown		1,398,513	1,276,154	1,282,695	1,344,667	0	53,845	0	53,845	0	1,398,513	0	0	0	0	10/25/2034
76112B-EP-1	RAAC 2004-SP3 MI1 - RMBS		12/01/2022	Paydown		96,157	0	0	96,157	0	0	0	0	0	96,157	0	0	0	0	09/25/2034
76112B-FW-5	RAMP 2004-RS12 M12 - RMBS		12/01/2022	Paydown		131,555	0	0	131,555	0	0	0	0	0	131,555	0	0	0	0	12/25/2034
76112B-JA-9	RAMP 2005-RS1 M12 - RMBS		12/01/2022	Paydown		77,587	0	0	58,027	0	19,560	0	19,560	0	77,587	0	0	0	0	12/25/2034
76112F-AA-9	RAST 2006-A5CB A1 - CMO/RMBS		12/01/2022	Paydown		1,483,384	361,583	189,823	1,482,048	0	15,149	13,813	1,336	0	1,483,384	0	0	0	0	06/25/2036
76114G-AB-3	RAST 2006-A16 1A2 - CMO/RMBS		12/01/2022	Paydown		345,885	157,081	98,130	343,705	0	2,180	0	2,180	0	345,885	0	0	0	0	02/25/2037
76120L-AA-6	RESI 192 A1 - CMO/RMBS	D	12/12/2022	Paydown		1,037,748	1,037,748	1,034,634	1,036,662	0	1,085	0	1,085	0	1,037,748	0	0	0	8,789	02/12/2051
766879-AA-8	CEMEX MATERIALS LLC		05/27/2022	MIZUHO EM		5,204,000	5,000,000	5,575,000	5,392,080	0	(47,062)	0	(47,062)	0	5,345,018	0	(141,018)	(141,018)	363,611	07/21/2025
76912*-AA-5	RIVERSIDE ENERGY MICHIGAN ABS I LLC - AB		12/10/2022	Paydown		6,799,175	6,004,518	6,004,518	0	0	(6,902)	0	(6,902)	0	6,799,175	0	0	0	0	01/10/2029
77340R-AD-9	ROCKIES EXPRESS PIPELINE LLC		04/25/2022	Various		1,002,074	921,000	916,791	918,135	0	9	0	9	0	918,144	0	83,930	83,930	38,937	07/15/2038
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC		04/07/2022	Various		144,067	135,000	142,425	142,208	0	(25)	0	(25)	0	142,183	0	1,884	1,884	3,065	04/15/2040
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC		04/25/2022	JEFFERIES & COMPANY		117,368	113,000	116,531	116,266	0	(29)	0	(29)	0	116,237	0	1,130	1,130	3,005	07/15/2029
77341G-AN-0	ROCKT 2019-2 CR - CDO	C	11/21/2022	Paydown		32,520	0	0	0	0	0	0	0	0	32,520	0	0	0	0	08/20/2032
77341V-AA-5	RTCF 1 E - CDO	C	10/20/2022	Paydown		332,877	0	0	0	0	0	0	0	0	332,877	0	0	0	0	04/20/2040
775109-BN-0	ROGERS COMMUNICATIONS INC	C	10/11/2022	Adjustment		0	0	0	(359)	0	359	0	359	0	0	0	0	0	265,350	05/01/2049
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA INC		07/11/2022	Various		466,070	524,000	524,000	524,000	0	0	0	0	0	524,000	0	(57,930)	(57,930)	15,369	10/15/2029
77819R-AA-7	ROSNEFT INTERNATIONAL FINANCE LTD	C	03/06/2022	Maturity @ 100.00		1,335,000	1,335,000	1,355,693	1,335,469	0	(469)	0	(469)	0	1,335,000	0	0	0	28,035	03/06/2022
78081B-AP-8	ROYALTY PHARMA PLC		04/19/2022	Various		5,549,225	7,500,000	7,317,375	7,319,078	0	1,067	0	1,067	0	7,320,145	0	(1,770,920)	(1,770,920)	180,760	09/02/2051
781467-AB-1	RUMO LUXEMBOURG SARL	C	01/18/2022	Call @ 100.00		4,735,148	4,600,000	4,560,240	4,580,619	0	19,381	0	19,381	0	4,600,000	0	0	0	270,273	01/18/2025
781467-AC-9	RUMO LUXEMBOURG SARL	C	02/18/2022	MIZUHO EM		405,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	5,000	5,000	13,008	01/10/2028
78319M-AA-1	RUTAS 2 AND 7 FINANCE LTD	C	09/30/2022	Paydown		366,667	366,667	239,920	246,755	0	119,912	0	119,912	0	366,667	0	0	0	0	09/30/2036
78386*-AA-8	Corebridge Sr Promissory Note		06/09/2022	Adjustment		1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	0	05/18/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78386N-DF-3	SACO 2000-1 1B1 - RMBS		12/25/2022	Paydown		206,977	176,167	151,939	193,565	0	13,412	0	13,412	0	206,977	0	0	0	0	02/25/2038
78396Y-AA-1	SESAC 2019-1 A2 - ABS		10/25/2022	Paydown		382,500	382,500	382,500	382,500	0	0	0	0	0	382,500	0	0	0	10,047	07/25/2049
78396Y-AB-9	SESAC 221 A2 - ABS		10/25/2022	Paydown		1,952,996	272,300	265,086	0	0	8,565	0	8,565	0	1,952,996	0	0	0	0	07/25/2052
78396Y-AC-7	SESAC 221 M - ABS		10/25/2022	Paydown		2,685,120	2,123,333	2,014,597	0	0	71,535	0	71,535	0	2,685,120	0	0	0	0	07/25/2052
78403D-AV-2	SBATOW 2021-2 C - RMBS		12/15/2022	Paydown		2,208,000	0	0	2,208,000	0	0	0	0	0	2,208,000	0	0	0	0	10/16/2051
78403D-AX-8	SBATOW 2021-3 3C - RMBS		12/15/2022	Paydown		2,722,650	0	0	2,722,650	0	0	0	0	0	2,722,650	0	0	0	0	10/16/2056
78406J-AB-0	SB CAPITAL SA	C	02/07/2022	Maturity @ 100.00		2,550,000	2,550,000	2,631,000	2,551,191	0	(1,191)	0	(1,191)	0	2,550,000	0	0	0	78,094	02/07/2022
78406J-AC-8	SB CAPITAL SA	C	01/19/2022	BARCLAYS EM		5,006,250	5,000,000	5,256,250	5,072,138	0	(4,761)	0	(4,761)	0	5,067,377	0	(61,127)	(61,127)	58,368	10/29/2022
784075-AB-9	SDLP SPV LLC - CDO		10/17/2022	Adjustment		339,292	339,292	325,754	0	0	27	0	27	0	325,781	0	13,511	13,511	0	07/10/2036
78409V-AD-6	S&P GLOBAL INC		04/20/2022	Call @ 100.00		917,424	890,000	908,341	897,031	0	(7,524)	0	(7,524)	0	890,000	0	0	0	39,785	06/15/2025
78409V-AS-3	S&P GLOBAL INC		07/26/2022	Direct		4,056,397	4,100,000	4,046,536	4,053,499	0	2,898	0	2,898	0	4,056,397	0	0	0	48,545	08/15/2030
784309-AA-4	SJETS 2017-1 A - ABS		12/15/2022	Paydown		3,195,262	3,195,262	3,195,256	3,195,361	0	(100)	0	(100)	0	3,195,262	0	0	0	69,053	08/15/2042
78433X-AA-8	SALTT 211 AA - ABS		12/15/2022	Paydown		9,154,206	9,154,206	9,153,955	9,152,817	0	1,389	0	1,389	0	9,154,206	0	0	0	91,320	02/28/2033
78433X-AB-6	SALTT 211 A - ABS		12/15/2022	Paydown		11,645,503	11,645,504	11,645,494	11,644,236	0	1,267	0	1,267	0	11,645,503	0	0	0	163,242	02/28/2033
78443C-CU-6	SLMA 2006-B A5 - ABS		12/15/2022	Paydown		1,273,688	1,273,688	1,252,328	1,248,663	0	25,025	0	25,025	0	1,273,688	0	0	0	10,143	12/15/2039
78449R-AE-5	SLG 2021-OVA B - CMBS		12/01/2022	Various		406,018	0	0	406,018	0	0	0	0	0	406,018	0	0	0	0	07/17/2041
78449R-AJ-4	SLG 2021-OVA D - CMBS		12/01/2022	Paydown		10,524	0	0	0	0	0	0	0	0	10,524	0	0	0	0	07/17/2041
78454L-AN-0	SM ENERGY CO		04/05/2022	J.P. MORGAN SECURITIES LLC		407,918	397,000	405,933	405,158	0	(397)	0	(397)	0	404,761	0	3,157	3,157	15,036	09/15/2026
78454L-AW-0	SM ENERGY CO		04/25/2022	JEFFERIES & COMPANY		323,404	323,000	326,675	326,473	0	(138)	0	(138)	0	326,335	0	(2,931)	(2,931)	17,729	07/15/2028
78472U-AE-8	SREIT 2021-MFP C - CMBS		12/15/2022	Various		496,007	0	0	489,011	0	0	0	0	0	496,007	0	0	0	0	11/15/2038
78472U-AG-3	SREIT 2021-MFP D - CMBS		12/15/2022	Various		624,980	0	0	431,829	0	0	0	0	0	624,980	0	0	0	0	11/15/2038
78473N-AC-7	STARM 2007-1 2A1 - CMO/RMBS		12/01/2022	Paydown		714,426	655,967	580,687	777,303	0	(62,877)	0	(62,877)	0	714,426	0	0	0	0	02/25/2037
78473T-AG-5	STARM 2007-2 3A3 - CMO/RMBS		12/01/2022	Paydown		96,892	80,165	49,971	95,883	0	1,010	0	1,010	0	96,892	0	0	0	0	04/25/2037
78473W-AE-3	STARM 2007-4 2A2 - CMO/RMBS		12/01/2022	Paydown		1,049,233	886,269	758,889	1,030,703	0	18,530	0	18,530	0	1,049,233	0	0	0	0	10/25/2037
78473W-AF-0	STARM 2007-4 3A1 - CMO/RMBS		12/01/2022	Paydown		469,420	425,939	908,166	466,144	0	3,276	0	3,276	0	469,420	0	0	0	0	10/25/2037
78474P-AE-7	STAR 22SFR3 C - RMBS		12/19/2022	Paydown		198,632	0	0	0	0	0	0	0	0	198,632	0	0	0	0	04/17/2024
78474P-AG-2	STAR 22SFR3 D - RMBS		12/19/2022	Paydown		347,720	0	0	0	0	0	0	0	0	347,720	0	0	0	0	05/17/2027
78474P-AJ-6	STAR 22SFR3 E1 - RMBS		12/19/2022	Paydown		36,244	0	0	0	0	0	0	0	0	36,244	0	0	0	0	05/17/2027
78474P-AL-1	STAR 22SFR3 E2 - RMBS		12/19/2022	Paydown		42,968	0	0	0	0	0	0	0	0	42,968	0	0	0	0	05/17/2027
78478G-AA-1	STC SUKUK COMPANY LTD	C	12/13/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	19,450	05/13/2029
78486L-AA-0	SURA ASSET MANAGEMENT SA	C	03/29/2022	MIZUHO EM		1,884,375	1,875,000	1,860,398	869,857	0	797	0	797	0	1,867,065	0	17,310	17,310	72,962	04/11/2027
78520L-AA-8	SABIC CAPITAL II BV	C	12/13/2022	Adjustment		0	0	0	(470)	0	470	0	470	0	0	0	0	0	30,000	10/10/2023
785712-AG-5	SABLE INTERNATIONAL FINANCE LTD	C	04/25/2022	Various		592,833	594,000	589,218	590,459	0	201	0	201	0	590,659	0	2,173	2,173	36,564	09/07/2027
78577N-AA-6	SACO 2006-12 1A - RMBS		12/27/2022	Paydown		45,962	40,844	24,465	1,000	0	44,961	0	44,961	0	45,962	0	0	0	0	09/25/2036
792860-AK-4	TRAVELERS COMPANIES INC		10/24/2022	MORGAN STANLEY & CO. LLC		5,361,050	5,000,000	5,230,000	5,165,058	0	(5,868)	0	(5,868)	0	5,159,190	0	201,860	201,860	286,875	06/20/2036
79466L-AM-6	SALESFORCE.COM INC		02/17/2022	DEUTSCHE BANK SECURITIES INC.		1,771,980	2,000,000	1,993,560	1,993,603	0	11	0	11	0	1,993,614	0	(221,634)	(221,634)	36,600	07/15/2061
79547#-AA-8	SALMON ISSUER LLC - ABS		09/30/2022	Paydown		73,250	73,250	73,250	0	0	0	0	0	0	73,250	0	0	0	766	03/31/2051
79547#-AB-6	Salmon Series B-6 Senior Secured Note (E		09/30/2022	Paydown		9,313	9,313	9,313	0	0	0	0	0	0	9,313	0	0	0	0	03/31/2051
79547#-AB-6	Salmon Series B-6 Senior Secured Note (E		12/31/2022	Paydown		9,383	1,181	1,181	0	0	126	0	126	0	9,383	0	0	0	0	03/31/2051
79548K-KD-9	SBM7 1994-3 B1 - CMO/RMBS		03/01/2022	Paydown		(6,312)	0	0	0	0	(6,312)	0	(6,312)	0	(6,312)	0	0	0	0	03/25/2024
79548K-KE-7	SBM7 1994-3 B2 - CMO/RMBS		01/01/2022	Paydown		(4,369)	0	0	0	0	(4,369)	0	(4,369)	0	(4,369)	0	0	0	0	03/25/2024
79548K-PK-8	SBM7 9420 A - CMO/RMBS		12/01/2022	Paydown		10,114	10,114	10,184	10,237	0	(123)	0	(123)	0	10,114	0	0	0	138	12/25/2024
79575@-AK-3	SALTCHUK RESOURCES, INC.		12/25/2022	Paydown		833,333	833,333	833,333	833,332	0	1	0	1	0	833,333	0	0	0	8,060	06/25/2028
79575@-AL-1	SALTCHUK RESOURCES, INC. - ABS		09/02/2022	Paydown		2,881,667	2,881,667	2,881,667	2,881,667	0	0	0	0	0	2,881,667	0	0	0	(2,293)	09/02/2029
797440-BM-5	SAN DIEGO GAS & ELECTRIC CO		04/19/2022	CITIGROUP GLOBAL MARKETS INC.		4,997,850	5,000,000	4,944,850	4,957,542	0	439	0	439	0	4,958,317	0	39,533	39,533	153,750	08/15/2040
797440-CA-0	SAN DIEGO GAS & ELECTRIC CO		04/11/2022	RBC CAPITAL MARKETS, LLC		4,081,450	5,000,000	4,968,400	4,968,657	0	185	0	185	0	4,968,842	0	(887,392)	(887,392)	97,924	08/15/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80282K-AT-3	SANTANDER HOLDINGS USA INC		02/28/2022	Call @ 100.00		10,000,000	10,000,000	10,249,000	10,014,789	0	(14,789)	0	(14,789)	0	10,000,000	0	0	0	154,167	03/28/2022
80386W-AA-3	SASOL FINANCING USA LLC		06/21/2022	MORGAN STANLEY EM		1,960,000	2,000,000	2,122,500	2,063,527	0	(17,324)	0	(17,324)	0	2,046,203	0	(86,203)	(86,203)	116,194	03/27/2024
80414L-2D-6	SAUDI ARABIAN OIL CO	C	12/13/2022	Adjustment		0	0	0	(339)	0	339	0	339	0	0	0	0	0	35,000	04/16/2029
80465*-AA-8	SAVAGE GULF RAIL LLC		12/31/2022	Paydown		1,621,624	1,621,624	1,621,624	1,621,624	0	0	0	0	0	1,621,624	0	0	0	57,455	03/31/2041
805564-PQ-8	SAST 2004-1 M3 - RMBS		12/25/2022	Paydown		10,502	0	0	10,502	0	0	0	0	0	10,502	0	0	0	0	03/25/2035
80608*-AA-6	Scarlet Sub Series C-1 Senior Secured No		09/30/2022	Paydown		12,260	12,260	12,260	0	0	0	0	0	0	12,260	0	0	0	0	03/31/2051
80608*-AA-6	Scarlet Sub Series C-1 Senior Secured No		12/31/2022	Paydown		15,261	73	73	0	0	191	0	191	0	15,261	0	0	0	0	03/31/2051
806605-AH-4	MERCK & CO INC		04/20/2022	FTN FINANCIAL		2,568,855	2,050,000	2,054,219	2,054,160	0	(80)	0	(80)	0	2,054,080	0	514,775	514,775	80,938	09/15/2037
806854-AD-7	SCHLUMBERGER INVESTMENT SA	C	05/02/2022	Call @ 100.00		15,000,000	15,000,000	14,276,550	14,942,899	0	57,101	0	57,101	0	15,000,000	0	0	0	271,000	08/01/2022
806854-AH-8	SCHLUMBERGER INVESTMENT SA	D	05/10/2022	JANE STREET EXECUTION SERVICES LLC		1,010,980	1,000,000	999,990	1,000,040	0	0	0	0	0	1,000,040	0	10,940	10,940	16,324	12/01/2023
806854-AJ-4	SCHLUMBERGER INVESTMENT SA	C	04/13/2022	GOLDMAN SACHS & CO.		2,348,601	2,550,000	2,540,004	2,541,395	0	267	0	267	0	2,541,662	0	(193,061)	(193,061)	21,023	06/26/2030
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP		04/25/2022	JEFFERIES & COMPANY		59,771	63,000	63,000	0	0	0	0	0	0	63,000	0	(3,229)	(3,229)	812	03/01/2030
810186-AP-1	SCOTTS MIRACLE-GRO CO		04/25/2022	Various		276,713	271,000	238,480	244,382	0	1,528	0	1,528	0	245,910	0	30,802	30,802	1,769	12/15/2026
810186-AS-5	SCOTTS MIRACLE-GRO CO		04/25/2022	Various		215,501	213,000	226,178	224,260	0	(194)	0	(194)	0	224,066	0	(8,564)	(8,564)	2,705	10/15/2029
810186-AT-3	SCOTTS MIRACLE-GRO CO		01/06/2022	J.P. MORGAN SECURITIES LLC		215,490	220,000	218,350	218,455	0	3	0	3	0	218,458	0	(2,968)	(2,968)	2,420	04/01/2031
810186-AV-8	SCOTTS MIRACLE-GRO CO		01/06/2022	J.P. MORGAN SECURITIES LLC		439,456	443,000	443,000	443,000	0	0	0	0	0	443,000	0	(3,544)	(3,544)	7,914	02/01/2032
810186-AW-6	SCOTTS MIRACLE-GRO CO		04/25/2022	JEFFERIES & COMPANY		74,470	88,000	88,000	88,000	0	0	0	0	0	88,000	0	(13,530)	(13,530)	2,716	02/01/2032
810186-AX-4	SCOTTS MIRACLE-GRO CO		02/25/2022	J.P. MORGAN SECURITIES LLC		906,806	987,000	979,598	980,068	0	117	0	117	0	980,186	0	(73,379)	(73,379)	16,450	04/01/2031
81211K-AK-6	SEALED AIR CORP		04/25/2022	Various		1,699,669	1,387,000	1,364,180	1,372,439	0	254	0	254	0	1,372,693	0	326,976	326,976	99,847	07/15/2033
81211K-AU-4	SEALED AIR CORP		04/14/2022	Call @ 102.16		769,272	753,000	769,943	755,851	0	13,561	0	13,561	0	769,272	0	0	0	21,853	04/01/2023
81375W-AL-0	SABR 2004-NC1 M2 - RMBS		02/25/2022	Paydown		47,355	52,190	51,706	52,030	0	(4,675)	0	(4,675)	0	47,355	0	0	0	138	02/25/2034
816851-AP-4	SEMPRA ENERGY		03/23/2022	GOLDMAN SACHS & CO.		1,207,850	1,000,000	1,248,770	1,196,399	0	(1,656)	0	(1,656)	0	1,194,743	0	13,107	13,107	26,667	10/15/2039
81721M-AM-1	DIVERSIFIED HEALTHCARE TRUST		02/25/2022	Various		2,131,890	2,311,000	2,239,337	2,248,461	0	1,095	0	1,095	0	2,249,556	0	(117,667)	(117,667)	56,535	02/15/2028
81728X-AA-6	SENTARA HEALTHCARE		04/07/2022	Direct		3,040,000	3,040,000	3,040,000	3,040,000	0	0	0	0	0	3,040,000	0	0	0	38,558	11/01/2051
81743A-CB-3	SEMT 2019-5 B1 - CMO/RMBS		12/01/2022	Paydown		250,264	250,264	261,007	259,255	0	(8,991)	0	(8,991)	0	250,264	0	0	0	5,105	12/27/2049
81744A-AA-6	SEMT TRUST 11 A - CMO/RMBS		12/20/2022	Paydown		78,350	78,350	73,184	73,708	0	4,642	0	4,642	0	78,350	0	0	0	664	12/20/2032
81744F-HV-2	SEMT 2005-4 1A1 - CMO/RMBS		12/20/2022	Paydown		279,035	279,035	240,908	243,519	0	35,515	0	35,515	0	279,035	0	0	0	1,415	10/20/2035
81745X-CC-9	SEMT 174 B2 - CMO/RMBS		12/01/2022	Paydown		206,254	206,254	212,017	210,071	0	(3,817)	0	(3,817)	0	206,254	0	0	0	5,072	07/25/2047
81746N-AN-8	SEMT 163 A13 - CMO/RMBS		12/01/2022	Paydown		2,137,245	2,137,245	2,234,589	2,194,962	0	(57,717)	0	(57,717)	0	2,137,245	0	0	0	42,647	11/26/2046
81746V-CB-4	SEMT 2018-3 B1 - CMO/RMBS		12/01/2022	Paydown		226,131	226,131	220,469	222,051	0	4,080	0	4,080	0	226,131	0	0	0	2,513	03/25/2048
81746V-CC-2	SEMT 2018-3 B2 - CMO/RMBS		12/01/2022	Paydown		150,754	150,754	144,949	142,553	0	8,201	0	8,201	0	150,754	0	0	0	5,797	03/25/2048
81746V-CD-0	SEMT 2018-3 B3 - CMO/RMBS		12/01/2022	Paydown		164,464	164,464	152,031	143,774	0	20,691	0	20,691	0	164,464	0	0	0	6,325	03/25/2048
81747A-EE-1	SEMT 2019-1 B2 - CMO/RMBS		01/01/2022	Paydown		4,092,120	0	0	0	0	4,092,120	0	4,092,120	0	4,092,120	0	0	0	0	02/25/2049
81747C-CE-9	SEMT 2019-CH2 B1B - CMO/RMBS		12/01/2022	Paydown		234,409	234,409	255,214	247,651	0	(13,243)	0	(13,243)	0	234,409	0	0	0	6,203	08/25/2049
81747D-AN-9	SEMT 2018-CH1 A13 - CMO/RMBS		12/01/2022	Paydown		3,042,916	3,042,916	3,066,838	3,057,765	0	(14,849)	0	(14,849)	0	3,042,916	0	0	0	34,364	03/25/2048
81747E-AQ-0	SEMT 18CH2 A15 - CMO/RMBS		12/01/2022	Paydown		1,052,913	1,052,913	1,049,022	1,051,235	0	1,678	0	1,678	0	1,052,913	0	0	0	11,303	06/25/2048
81747G-CA-8	SEMT 2018-5 B1 - CMO/RMBS		12/01/2022	Paydown		186,843	186,843	199,316	195,891	0	(9,048)	0	(9,048)	0	186,843	0	0	0	2,163	05/26/2048
81747J-CC-8	SEMT 2018-6 B1 - CMO/RMBS		12/01/2022	Paydown		92,530	92,530	99,889	96,265	0	(3,735)	0	(3,735)	0	92,530	0	0	0	2,118	07/27/2048
81747K-CC-5	SEMT 2021-1 B1 - CMO/RMBS		12/01/2022	Paydown		270,947	270,947	276,649	276,333	0	(5,386)	0	(5,386)	0	270,947	0	0	0	3,937	03/27/2051
81747Y-CC-5	SEMT 212 I26 - CMO/RMBS		12/01/2022	Paydown		229,631	229,631	227,961	227,972	0	1,660	0	1,660	0	229,631	0	0	0	3,182	04/25/2051
81747Y-CD-3	SEMT 212 B1 - CMO/RMBS		12/01/2022	Paydown		152,805	77,501	69,734	0	0	(881)	0	(881)	0	154,684	0	(1,879)	(1,879)	0	04/25/2051
81748A-CC-6	SEMT 2020-3 B1 - CMO/RMBS		12/01/2022	Paydown		349,354	349,354	367,507	365,230	0	(15,876)	0	(15,876)	0	349,354	0	0	0	6,327	04/25/2050
81748B-CB-6	SEMT 2019-3 B1 - CMO/RMBS		12/01/2022	Paydown		146,610	146,610	158,168	155,220	0	(8,610)	0	(8,610)	0	146,610	0	0	0	1,745	09/27/2049
81748B-CC-4	SEMT 2019-3 B2 - CMO/RMBS		12/01/2022	Paydown		126,363	126,363	131,893	130,730	0	(4,368)	0	(4,368)	0	126,363	0	0	0	2,814	09/27/2049
81748R-CC-9	SEMT 2020-4 B1 - CMO/RMBS		12/01/2022	Paydown		157,821	157,821	164,191	163,681	0	(5,861)	0	(5,861)	0	157,821	0	0	0	2,486	11/25/2050
81748R-CD-7	SEMT 2020-4 B2 - CMO/RMBS		12/01/2022	Paydown		130,213	57,078	57,988	131,685	0	(1,471)	0	(1,471)	0	130,213	0	0	0	0	11/25/2050
81748T-CD-3	SEMT 217 B1 - CMO/RMBS		12/01/2022	Paydown		204,256	204,256	207,851	207,817	0	(3,561)	0	(3,561)	0	204,256	0	0	0	3,189	11/25/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81748V-CD-8	SEMT 213 B1 - CMO/RMBS		12/01/2022	Paydown		192,261	192,261	195,265	195,182	0	(2,922)	0	(2,922)	0	192,261	0	0	0	2,745	05/25/2051
81748V-CE-6	SEMT 213 B2 - CMO/RMBS		12/01/2022	Paydown		94,831	94,831	92,850	92,850	0	(717)	0	(717)	0	91,432	0	0	0	0	05/25/2051
81748W-CD-6	SEMT 2021-4 B1 - CMO/RMBS		12/01/2022	Paydown		73,167	73,167	71,542	71,546	0	1,621	0	1,621	0	73,167	0	0	0	1,058	06/26/2051
81748W-CE-4	SEMT 2021-4 B2 - CMO/RMBS		12/01/2022	Paydown		25,234	25,234	24,900	24,909	0	324	0	324	0	25,234	0	0	0	362	06/26/2051
81748X-CD-4	SEMT 215 B1 - CMO/RMBS		12/01/2022	Paydown		275,328	275,328	284,677	284,562	0	(9,235)	0	(9,235)	0	275,328	0	0	0	4,578	07/25/2051
81748Y-CD-2	SEMT 2021-6 B1 - CMO/RMBS		12/01/2022	Paydown		187,592	187,592	194,034	193,909	0	(6,316)	0	(6,316)	0	187,592	0	0	0	2,989	10/25/2051
81749C-CG-2	SEMT 2022-1 B1 - CMO/RMBS		12/01/2022	Paydown		214,040	214,040	209,647	0	0	4,379	0	4,379	0	214,040	0	0	0	2,527	02/26/2052
817565-CE-2	SERVICE CORPORATION INTERNATIONAL		04/25/2022	Various		1,028,680	976,000	976,000	976,000	0	0	0	0	0	976,000	0	52,680	52,680	8,385	06/01/2029
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		04/25/2022	Various		265,172	268,000	268,000	268,000	0	0	0	0	0	268,000	0	(2,828)	(2,828)	2,137	05/15/2031
817743-AA-5	SPRO 2019-1 A2 - ABS		10/25/2022	Paydown		505,000	505,000	505,000	505,000	0	0	0	0	0	505,000	0	0	0	9,433	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - RMBS		10/25/2022	Paydown		449,540	449,540	449,540	449,540	0	0	0	0	0	449,540	0	0	0	6,726	04/25/2051
817826-AF-7	7-ELEVEN INC		04/20/2022	BNP PARIBAS SECURITIES CORP.		591,072	800,000	791,288	791,589	0	105	0	105	0	791,694	0	(200,622)	(200,622)	14,000	02/10/2041
817826-AG-5	7-ELEVEN INC		12/12/2022	Adjustment		6,775,076	6,800,000	6,773,956	6,774,903	0	620	0	620	0	6,775,076	0	0	0	254,924	02/10/2051
81881G-AE-8	SHACK 14RR B - CDO		02/14/2022	Paydown		10,500,000	10,500,000	10,499,422	10,500,076	0	(76)	0	(76)	0	10,500,000	0	0	0	65,226	07/17/2028
81938@-AA-3	SHAMROCK ADVENTURE LXXXII LTD - CMO		12/10/2022	Paydown		124,317	124,317	124,317	124,317	0	0	0	0	0	124,317	0	0	0	3,338	09/10/2036
82088K-AE-8	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR		04/25/2022	Various		3,228,343	3,287,000	3,287,630	3,287,626	0	(24)	0	(24)	0	3,287,603	0	(59,260)	(59,260)	74,014	02/15/2028
82088K-AG-3	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR		02/02/2022	Various		247,790	248,000	257,920	256,698	0	(68)	0	(68)	0	256,630	0	(8,840)	(8,840)	3,604	04/01/2029
822582-AD-4	SHELL INTERNATIONAL FINANCE BV	C	03/10/2022	Direct		8,003,400	6,000,000	9,315,619	9,159,299	0	(28,062)	0	(28,062)	0	9,131,237	0	(1,127,837)	(1,127,837)	90,313	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV	C	09/13/2022	J.P. MORGAN SECURITIES LLC		29,334,605	25,000,000	30,614,850	29,346,621	0	(51,617)	0	(51,617)	0	29,304,502	0	30,103	30,103	974,722	03/25/2040
822582-BD-3	SHELL INTERNATIONAL FINANCE BV	C	01/18/2022	Direct		2,491,103	2,500,000	2,476,240	2,490,978	0	125	0	125	0	2,491,103	0	0	0	15,122	05/11/2025
822582-BF-8	SHELL INTERNATIONAL FINANCE BV	C	12/12/2022	Adjustment		10,168,720	9,000,000	10,279,710	10,174,286	0	(31,642)	0	(31,642)	0	10,168,720	0	0	0	427,656	05/11/2045
822582-BY-7	SHELL INTERNATIONAL FINANCE BV	C	12/12/2022	Adjustment		9,409,838	8,600,000	9,455,047	9,413,784	0	(21,603)	0	(21,603)	0	9,409,838	0	0	0	403,125	09/12/2046
822582-CB-6	SHELL INTERNATIONAL FINANCE BV	C	04/13/2022	GOLDMAN SACHS & CO.		7,956,073	7,750,000	8,760,368	8,668,856	0	(38,555)	0	(38,555)	0	8,630,301	0	(674,229)	(674,229)	129,301	11/13/2028
822582-CE-0	SHELL INTERNATIONAL FINANCE BV	C	12/12/2022	Adjustment		3,620,410	3,400,000	3,630,622	3,621,324	0	(5,240)	0	(5,240)	0	3,620,410	0	0	0	116,580	11/07/2049
824348-BK-1	SHERWIN-WILLIAMS CO		12/12/2022	Adjustment		5,186,619	5,200,000	5,185,284	5,186,473	0	369	0	369	0	5,186,619	0	0	0	214,206	08/15/2049
824348-BM-7	SHERWIN-WILLIAMS CO		12/12/2022	Various		15,296,302	16,105,000	16,153,988	16,152,940	0	216	0	216	0	16,152,952	0	(856,650)	(856,650)	383,599	05/15/2050
824348-BP-0	SHERWIN-WILLIAMS CO		02/17/2022	BARCLAYS CAPITAL INC.		4,165,950	5,000,000	4,968,100	4,968,149	0	45	0	45	0	4,968,195	0	(802,245)	(802,245)	39,472	03/15/2052
82460C-AM-6	SHINHAN BANK	C	12/13/2022	Adjustment		0	0	0	(1,513)	0	1,513	0	1,513	0	0	0	0	0	67,813	11/05/2023
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	D	05/10/2022	WELLS FARGO SECURITIES, LLC		13,913,200	14,000,000	13,821,620	13,932,659	0	6,932	0	6,932	0	13,939,590	0	(26,390)	(26,390)	208,542	05/27/2025
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	04/21/2022	MORGAN STANLEY & CO. LLC		4,102,700	5,000,000	4,988,650	4,988,994	0	135	0	135	0	4,989,129	0	(886,429)	(886,429)	89,444	03/11/2041
82650T-AB-3	SRFC 222 B - RMBS		12/20/2022	Paydown		2,083,103	1,931,104	1,930,788	0	0	30,168	0	30,168	0	2,083,103	0	0	0	0	06/20/2040
82650T-AC-1	SRFC 222 C - RMBS		12/20/2022	Paydown		2,526,010	2,297,781	2,297,523	0	0	45,159	0	45,159	0	2,526,010	0	0	0	0	06/20/2040
82652L-AB-8	SRFC 181 B - RMBS		12/20/2022	Paydown		2,729,948	2,729,947	2,736,850	2,736,364	0	(6,417)	0	(6,417)	0	2,729,948	0	0	0	56,734	04/20/2035
82652M-AB-6	SRFC 2019-2 B - RMBS		12/20/2022	Paydown		2,797,940	2,797,940	2,797,408	2,796,560	0	1,380	0	1,380	0	2,797,940	0	0	0	39,327	05/20/2036
82652M-AC-4	SRFC 2019-2 C - RMBS		12/20/2022	Paydown		2,014,517	2,014,517	2,014,360	2,014,291	0	226	0	226	0	2,014,517	0	0	0	31,328	05/20/2036
82653D-AB-5	SRFC 2018-2 B - RMBS		12/20/2022	Paydown		2,203,774	2,203,775	2,203,506	2,203,217	0	557	0	557	0	2,203,774	0	0	0	41,549	06/20/2035
82653D-AC-3	SRFC 2018-2 C - RMBS		12/20/2022	Paydown		2,754,718	2,754,718	2,753,953	2,753,056	0	1,662	0	1,662	0	2,754,718	0	0	0	56,063	06/20/2035
82653G-AB-8	SRFC 183 B - RMBS		12/20/2022	Paydown		2,412,633	2,412,633	2,412,232	2,415,847	0	(3,214)	0	(3,214)	0	2,412,633	0	0	0	47,004	09/20/2035
82653G-AC-6	SRFC 183 C - RMBS		12/20/2022	Paydown		603,158	603,158	603,147	604,114	0	(956)	0	(956)	0	603,158	0	0	0	12,662	09/20/2035
82653L-AA-9	SIERRACOL ENERGY ANDINA LLC	C	06/07/2022	JEFFERIES EM		216,250	250,000	248,250	248,354	0	92	0	92	0	248,447	0	(32,197)	(32,197)	7,250	06/15/2028
82667C-AA-3	SRL 211 A - RMBS		12/17/2022	Paydown		3,229,797	2,028,631	2,027,655	3,202,985	0	26,813	0	26,813	0	3,229,797	0	0	0	0	08/17/2051
82667C-AB-1	SIGNAL RAIL I LLC - ABS		12/17/2022	Various		311,211	0	0	311,211	0	0	0	0	0	311,211	0	0	0	0	08/17/2051
82667E-AG-6	SPEAK 4 CR - CDO	C	10/26/2022	Paydown		108,438	0	0	0	0	0	0	0	0	108,438	0	0	0	0	10/26/2034
82671C-AE-9	SPEAK 10 C - CDO	C	10/24/2022	Paydown		112,226	0	0	0	0	0	0	0	0	112,226	0	0	0	0	01/24/2035
82773#-AA-7	SILVER ISSUER LLC - ABS		09/30/2022	Paydown		73,250	73,250	73,250	0	0	0	0	0	0	73,250	0	0	0	766	03/31/2051
82773#-AB-5	Silver Series B-10 Senior Secured Note (		09/30/2022	Paydown		9,313	9,313	9,313	0	0	53	0	53	0	9,313	0	0	0	0	03/31/2051
82773#-AB-5	Silver Series B-10 Senior Secured Note (		12/31/2022	Paydown		9,383	1,181	1,181	0	0	73	0	73	0	9,383	0	0	0	0	03/31/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
828807-CS-4	SIMON PROPERTY GROUP LP		05/10/2022	CITIGROUP GLOBAL MARKETS INC.		2,002,720	2,000,000	1,990,760	1,997,064	0	368	0	368	0	1,997,432	0	5,288	5,288	41,438	10/01/2024
828807-CW-5	SIMON PROPERTY GROUP LP		04/12/2022	BARCLAYS CAPITAL INC.		10,315,761	10,344,000	11,123,476	10,663,431	0	(24,223)	0	(24,223)	0	10,663,431	0	(347,671)	(347,671)	252,221	01/15/2026
829259-BA-7	SINCLAIR TELEVISION GROUP INC		04/25/2022	Various		2,647,501	2,895,000	2,889,687	2,889,937	0	86	0	86	0	2,890,023	0	(242,522)	(242,522)	28,828	12/01/2030
82967N-BA-5	SIRIUS XM RADIO INC		04/25/2022	Various		1,153,068	1,129,000	1,179,658	985,500	0	(590)	0	(590)	0	1,167,610	0	(14,542)	(14,542)	23,107	08/01/2027
82967N-BC-1	SIRIUS XM RADIO INC		04/25/2022	Various		1,651,911	1,569,000	1,725,235	1,695,078	0	(2,042)	0	(2,042)	0	1,693,036	0	(41,125)	(41,125)	48,591	07/01/2029
82967N-BJ-6	SIRIUS XM RADIO INC		04/05/2022	Various		387,952	398,000	398,000	398,000	0	0	0	0	0	398,000	0	(10,048)	(10,048)	10,076	07/15/2028
82967N-BM-9	SIRIUS XM RADIO INC		04/05/2022	J.P. MORGAN SECURITIES LLC		1,214,551	1,289,000	1,289,000	1,289,000	0	0	0	0	0	1,289,000	0	(74,449)	(74,449)	24,175	09/01/2031
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP		04/25/2022	JEFFERIES & COMPANY		66,470	68,000	68,680	0	0	(21)	0	(21)	0	68,659	0	(2,189)	(2,189)	1,995	04/15/2027
83011P-AE-7	SIXST XXI C - CDO	C	11/30/2022	Various		10,178	0	0	0	0	0	0	0	0	10,178	0	0	0	0	10/15/2035
83085H-AA-4	SKYLINE IV CLASS A TRUST 2022-1 - ABS		12/01/2022	Paydown		260,878	260,566	259,945	0	0	932	0	932	0	260,878	0	0	0	3,746	01/12/2035
833034-AM-3	SNAP-ON INC		12/12/2022	Adjustment		2,600,405	2,590,000	2,600,723	2,600,416	0	(201)	0	(201)	0	2,600,405	0	0	0	89,434	05/01/2050
83363R-AA-5	SOCIEDAD CONCESIONARIA AUTOPISTA CENTRAL	C	12/15/2022	Paydown		2,550,000	2,550,000	2,550,000	2,550,000	0	0	0	0	0	2,550,000	0	0	0	119,015	12/15/2026
83368R-AJ-1	SOCIETE GENERALE SA	C	01/12/2022	Maturity @ 100.00		10,000,000	10,000,000	9,742,800	9,997,476	0	2,524	0	2,524	0	10,000,000	0	0	0	162,500	01/12/2022
83405T-AC-7	SOLP 2019-3 C - ABS		09/26/2022	Paydown		12,000,000	12,000,000	11,998,374	11,999,581	0	419	0	419	0	12,000,000	0	0	0	216,620	05/25/2028
83416W-AA-1	SOLAR STAR FUNDING LLC		12/30/2022	Paydown		1,364,852	1,364,852	1,357,245	582,377	0	7,568	0	7,568	0	1,364,852	0	0	0	49,298	06/30/2035
83438L-AA-9	SOLRR 211 A - ABS	C	12/15/2022	Paydown		12,047,226	9,872,937	9,872,725	11,959,632	0	87,594	0	87,594	0	12,047,226	0	0	0	0	10/15/2046
83438L-AB-7	SOLRR 211 B - ABS	C	12/15/2022	Paydown		845,214	651,447	651,437	837,435	0	7,779	0	7,779	0	845,214	0	0	0	0	10/15/2046
83546D-AG-3	SONIC 2020-1 A21 - RMBS		12/20/2022	Paydown		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	4,116	01/20/2050
83546D-AJ-7	SONIC 2020-1 A22 - RMBS		12/20/2022	Paydown		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	3,059	01/20/2050
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		12/20/2022	Paydown		1,139,458	315,000	315,000	1,134,564	0	4,894	0	4,894	0	1,139,458	0	0	0	0	08/21/2051
835725-A*-3	SOO STATUTORY TRUST 2006-A		07/02/2022	Paydown		1,235,246	(238,833)	217,494	405,735	0	829,511	0	829,511	0	1,235,246	0	0	0	54,751	08/30/2030
83600G-AA-2	SOTHEBY'S		05/24/2022	Various		1,374,298	1,518,000	1,521,960	1,521,775	0	(166)	0	(166)	0	1,521,609	0	(147,311)	(147,311)	40,365	06/01/2029
83611M-DJ-4	SVHE 2005-OPT1 M3 - RMBS		12/27/2022	Paydown		98,878	0	0	98,878	0	0	0	0	0	98,878	0	0	0	0	06/25/2035
83611M-GV-4	SVHE 2005-OPT3 M2 - RMBS		12/27/2022	Paydown		707,063	0	0	707,063	0	0	0	0	0	707,063	0	0	0	0	11/25/2035
83611M-GW-2	SVHE 2005-OPT3 M3 - RMBS		12/27/2022	Paydown		174,458	0	0	148,523	0	25,935	0	25,935	0	174,458	0	0	0	0	11/25/2035
83611M-GX-0	SVHE 2005-OPT3 M4 - RMBS		12/27/2022	Paydown		119,910	0	0	97,402	0	22,508	0	22,508	0	119,910	0	0	0	0	11/25/2035
83611M-GY-8	SVHE 2005-OPT3 M5 - RMBS		12/25/2022	Paydown		13,671	0	0	10,302	0	3,369	0	3,369	0	13,671	0	0	0	0	11/25/2035
83612P-AE-0	SVHE 2007-1 2A4 - RMBS		12/27/2022	Paydown		2,588,582	2,418,758	1,642,381	2,525,428	0	63,155	0	63,155	0	2,588,582	0	0	0	0	03/25/2037
83614V-AJ-4	SNDPT 29 D - CDO	C	10/25/2022	Paydown		65,819	0	0	0	0	0	0	0	0	65,819	0	0	0	0	04/25/2034
837004-CJ-7	DOMINION ENERGY SOUTH CAROLINA INC		08/10/2022	JEFFERIES & COMPANY		5,359,750	5,000,000	4,959,650	4,961,327	0	151	0	151	0	4,961,478	0	398,272	398,272	177,792	06/01/2065
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENERATION LLC		08/15/2022	Paydown		1,076,638	1,076,638	1,076,638	1,076,771	0	(133)	0	(133)	0	1,076,638	0	0	0	42,728	08/15/2033
842587-CV-7	SOUTHERN CO		04/27/2022	Various		30,991,201	31,730,000	31,739,089	31,735,212	0	(156)	0	(156)	0	31,733,569	0	(742,368)	(742,368)	849,202	07/01/2026
842587-CX-3	SOUTHERN CO		08/09/2022	J.P. MORGAN SECURITIES LLC		4,675,450	5,000,000	4,837,600	4,846,799	0	2,111	0	2,111	0	4,848,909	0	(173,459)	(173,459)	244,444	07/01/2046
84265V-AE-5	SOUTHERN COPPER CORP		07/11/2022	CITIGROUP EM		1,883,710	1,667,000	1,931,636	1,902,323	0	(4,031)	0	(4,031)	0	1,898,292	0	(14,582)	(14,582)	83,454	04/16/2040
845437-BT-8	SOUTHWESTERN ELECTRIC POWER CO		04/20/2022	WELLS FARGO SECURITIES, LLC		1,248,064	1,600,000	1,594,224	1,594,242	0	34	0	34	0	1,594,276	0	(346,212)	(346,212)	24,411	11/01/2051
845467-AN-9	SOUTHWESTERN ENERGY CO		04/25/2022	Various		469,278	440,000	455,950	451,850	0	(1,224)	0	(1,224)	0	450,626	0	18,652	18,652	12,876	10/01/2027
845467-AP-4	SOUTHWESTERN ENERGY CO		04/25/2022	Various		390,058	351,000	351,000	351,000	0	0	0	0	0	351,000	0	39,058	39,058	11,090	09/15/2028
845467-AR-0	SOUTHWESTERN ENERGY CO		04/25/2022	JEFFERIES & COMPANY		35,190	36,000	36,810	0	0	(19)	0	(19)	0	36,791	0	(1,601)	(1,601)	462	02/01/2029
845467-AS-8	SOUTHWESTERN ENERGY CO		04/25/2022	Various		630,085	606,000	606,000	606,000	0	0	0	0	0	606,000	0	24,085	24,085	14,718	03/15/2030
845467-AT-6	SOUTHWESTERN ENERGY CO		04/25/2022	Various		404,648	394,000	394,000	394,000	0	0	0	0	0	394,000	0	10,648	10,648	1,839	02/01/2032
845743-BN-2	SOUTHWESTERN PUBLIC SERVICE CO		05/18/2022	JANE STREET EXECUTION SERVICES LLC		4,364,766	4,555,000	4,836,946	4,774,567	0	(2,943)	0	(2,943)	0	4,771,623	0	(406,857)	(406,857)	156,578	08/15/2041
845743-BQ-5	SOUTHWESTERN PUBLIC SERVICE CO		08/10/2022	JEFFERIES & COMPANY		4,139,100	5,000,000	4,991,550	4,992,642	0	119	0	119	0	4,992,761	0	(853,661)	(853,661)	168,583	08/15/2046
84584#-AA-2	SOUTHWESTERN STATUTORY TRUST 2004-A		11/01/2022	Paydown		694,202	648,064	648,064	648,051	0	46,151	0	46,151	0	694,202	0	0	0	2,369	05/01/2024
84610W-AB-1	LIFE STORAGE LP		05/10/2022	Various		4,470,527	4,600,000	4,574,562	4,587,652	0	924	0	924	0	4,588,576	0	(118,049)	(118,049)	139,086	07/01/2026
84749A-AA-5	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC		04/25/2022	Various		1,778,986	1,720,000	1,784,718	1,778,213	0	(1,327)	0	(1,327)	0	1,776,887	0	2,100	2,100	37,718	09/30/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
84751P-LP-2	SURF 2006-BC2 A2D - RMBS		12/01/2022	Paydown		298,747	263,559	155,827	295,460	0	3,287	0	3,287	0	298,747	0	0	0	0	02/25/2037
84756N-AF-6	SPECTRA ENERGY PARTNERS LP		04/27/2022	MARKETAXESS CORPORATION		1,870,875	1,875,000	1,867,163	1,872,224	0	264	0	264	0	1,872,489	0	(1,614)	(1,614)	40,651	03/15/2025
84756N-AG-4	SPECTRA ENERGY PARTNERS LP		05/18/2022	U.S. BANCORP INVESTMENTS, INC.		4,457,300	5,000,000	5,033,150	5,030,050	0	(296)	0	(296)	0	5,029,754	0	(572,454)	(572,454)	153,125	03/15/2045
84762L-AW-5	SPECTRUM BRANDS INC		04/25/2022	Various		474,283	457,000	497,831	492,376	0	(497)	0	(497)	0	491,879	0	(17,597)	(17,597)	13,618	07/15/2030
84762L-AX-3	SPECTRUM BRANDS INC		04/08/2022	Various		257,285	274,000	274,000	274,000	0	0	0	0	0	274,000	0	(16,715)	(16,715)	4,273	03/15/2031
848609-AA-1	SR SECD NT (ABS) - ABS		12/31/2022	Paydown		771,760	771,760	765,556	772,149	0	(389)	0	(389)	0	771,760	0	0	0	20,181	06/30/2036
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041		12/31/2022	Paydown		1,405,993	1,405,993	1,405,993	1,405,993	0	0	0	0	0	1,405,993	0	0	0	66,991	12/31/2041
852060-AD-4	SPRINT CAPITAL CORP		04/25/2022	Various		1,461,765	1,191,000	1,376,250	1,347,931	0	(2,509)	0	(2,509)	0	1,345,422	0	116,343	116,343	16,658	11/15/2028
85207U-AH-8	SPRINT LLC		04/25/2022	Various		1,560,612	1,416,000	1,601,690	1,558,030	0	(4,704)	0	(4,704)	0	1,553,326	0	7,286	7,286	12,089	06/15/2024
85207U-AJ-4	SPRINT LLC		04/25/2022	Various		718,926	633,000	667,024	650,491	0	(1,449)	0	(1,449)	0	649,046	0	69,880	69,880	46,841	02/15/2025
85207U-AK-1	SPRINT LLC		04/25/2022	Various		862,006	736,000	872,338	839,082	0	(3,604)	0	(3,604)	0	835,478	0	26,528	26,528	34,144	03/01/2026
852234-AL-7	BLOCK INC		03/11/2022	Various		442,607	465,000	465,000	465,000	0	0	0	0	0	465,000	0	(22,393)	(22,393)	3,213	06/01/2026
852234-AM-5	BLOCK INC		02/24/2022	Various		433,329	465,000	465,000	465,000	0	0	0	0	0	465,000	0	(31,672)	(31,672)	3,476	06/01/2031
85234#-AB-1	SR SECD NT (ABS) - ABS		04/01/2022	Paydown		741,135	741,135	741,135	741,135	0	0	0	0	0	741,135	0	0	0	18,528	04/01/2039
85236W-CL-8	SREIT 2021-MFP2 D - CMBS		12/15/2022	Paydown		296,069	0	0	296,069	0	0	0	0	0	296,069	0	0	0	0	11/17/2036
85236W-CN-6	SREIT 2021-MFP2 E - CMBS		12/15/2022	Paydown		323,854	0	0	323,854	0	0	0	0	0	323,854	0	0	0	0	11/17/2036
85236W-CQ-7	SREIT 2021-MFP2 F - CMBS		12/15/2022	Paydown		613,464	0	0	613,464	0	0	0	0	0	613,464	0	0	0	0	11/17/2036
852891-AC-4	STANCORP FINANCIAL GROUP INC		08/15/2022	Maturity @ 100.00		11,000,000	11,000,000	10,928,060	10,994,996	0	5,004	0	5,004	0	11,000,000	0	0	0	550,000	08/15/2022
853254-AJ-9	STANDARD CHARTERED PLC	C	04/21/2022	JEFFERIES & COMPANY		7,543,050	7,500,000	7,491,375	7,499,068	0	282	0	282	0	7,499,350	0	43,700	43,700	233,708	01/11/2023
853254-AN-0	STANDARD CHARTERED PLC	C	03/30/2022	CREDIT SUISSE SECURITIES (USA) LLC		4,913,505	4,500,000	4,775,476	4,755,516	0	(1,516)	0	(1,516)	0	4,754,000	0	159,505	159,505	131,100	03/26/2044
853254-BM-1	STANDARD CHARTERED PLC	C	01/20/2022	Direct		2,765,000	2,765,000	2,765,000	2,765,000	0	0	0	0	0	2,765,000	0	0	0	58,715	01/20/2023
854502-AK-7	STANLEY BLACK & DECKER INC		04/27/2022	DEUTSCHE BANK SECURITIES INC.		499,965	500,000	553,155	546,653	0	(3,704)	0	(3,704)	0	542,950	0	(42,985)	(42,985)	11,239	03/01/2026
854502-AN-1	STANLEY BLACK & DECKER INC		12/12/2022	Adjustment		11,564,234	12,160,000	11,544,887	11,556,515	0	11,695	0	11,695	0	11,564,234	0	0	0	322,962	11/15/2050
855030-AN-2	STAPLES INC		04/25/2022	Various		782,901	777,000	670,941	693,251	0	1,193	0	1,193	0	694,444	0	88,458	88,458	16,680	04/15/2026
855244-AP-4	STARBUCKS CORP		04/13/2022	GOLDMAN SACHS & CO.		4,967,600	5,000,000	5,490,550	5,440,795	0	(20,714)	0	(20,714)	0	5,420,081	0	(452,481)	(452,481)	110,347	03/01/2028
855244-BA-6	STARBUCKS CORP		02/18/2022	CREDIT SUISSE SECURITIES (USA) LLC		927,780	1,000,000	1,100,020	1,099,304	0	(328)	0	(328)	0	1,098,975	0	(171,195)	(171,195)	9,528	11/15/2050
85628U-AH-9	STATE BANK OF INDIA (LONDON BRANCH)	C	01/24/2022	Maturity @ 100.00		5,000,000	5,000,000	4,984,200	4,999,654	0	346	0	346	0	5,000,000	0	0	0	100,000	01/24/2022
85628U-AJ-5	STATE BANK OF INDIA (LONDON BRANCH)	C	12/13/2022	Adjustment		0	0	0	(55)	0	55	0	55	0	0	0	0	0	13,125	01/24/2024
856899-AC-3	STATE GRID OVERSEAS INVESTMENT (2013) LT	C	08/23/2022	CITIGROUP EM		7,779,920	7,900,000	7,748,478	7,773,555	0	2,313	0	2,313	0	7,776,732	0	3,188	3,188	262,099	05/22/2043
857477-BF-9	STATE STREET CORP		04/13/2022	GOLDMAN SACHS & CO.		1,874,220	2,000,000	2,063,680	2,052,565	0	(1,790)	0	(1,790)	0	2,050,775	0	(176,555)	(176,555)	28,121	11/01/2034
85805R-AB-4	STEEL CAPITAL SA	C	06/09/2022	NYXTELEM		152,640	848,000	841,250	847,315	0	384	0	384	0	847,698	0	(695,058)	(695,058)	0	10/17/2022
85805R-AE-8	STEEL CAPITAL SA	C	06/09/2022	NYXTELEM		1,225,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(5,775,000)	(5,775,000)	0	09/16/2024
858119-BK-5	STEEL DYNAMICS INC		06/10/2022	J.P. MORGAN SECURITIES LLC		2,332,616	2,600,000	2,593,136	2,594,294	0	270	0	270	0	2,594,563	0	(261,947)	(261,947)	59,551	04/15/2030
85855C-AB-6	STELLANTIS FINANCE US INC		01/06/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		19,300,400	20,000,000	20,191,800	20,187,137	0	(394)	0	(394)	0	20,186,743	0	(886,343)	(886,343)	171,925	09/15/2031
86156*-AA-9	GTD SR SECD NT		12/01/2022	Paydown		2,376,563	2,376,563	2,376,563	2,376,563	0	0	0	0	0	2,376,563	0	0	0	87,339	03/01/2025
86176@-AA-3	Stone Sub Series C-10 Senior Secured Not		09/30/2022	Paydown		12,260	12,260	12,260	0	0	91	0	91	0	12,260	0	0	0	0	03/31/2051
86176@-AA-3	Stone Sub Series C-10 Senior Secured Not		12/31/2022	Paydown		15,261	73	73	0	0	100	0	100	0	15,261	0	0	0	0	03/31/2051
86190B-AB-0	STR 2021-1 A2 - ABS		12/20/2022	Paydown		344,582	50,000	49,977	343,710	0	872	0	872	0	344,582	0	0	0	0	06/20/2051
86190B-AC-8	STR 2021-1 A3 - ABS		12/20/2022	Paydown		25,400	25,400	25,388	25,356	0	44	0	44	0	25,400	0	0	0	393	06/20/2051
863579-C6-3	SARM 2005-21 7A1 - CMO/RMBS		12/01/2022	Paydown		568,047	320,515	234,224	570,241	0	(2,194)	0	(2,194)	0	568,047	0	0	0	0	11/25/2035
863579-GY-8	SARM 2004-20 1A1 - CMO/RMBS		12/01/2022	Paydown		681,291	681,291	602,943	612,039	0	69,251	0	69,251	0	681,291	0	0	0	13,263	01/25/2035
863579-HB-7	SARM 2004-20 2A1 - CMO/RMBS		12/01/2022	Paydown		1,200,246	1,200,246	1,077,553	1,093,773	0	106,472	0	106,472	0	1,200,246	0	0	0	16,092	01/25/2035
863579-L6-3	SARM 2005-23 4A1 - CMO/RMBS		12/01/2022	Paydown		1,185,571	1,083,706	2,801,008	1,049,612	0	135,959	0	135,959	0	1,185,571	0	0	0	0	01/25/2036
863579-LC-0	SARM 2005-1 4A1 - CMO/RMBS		12/01/2022	Paydown		509,316	454,362	386,790	487,483	0	21,833	0	21,833	0	509,316	0	0	0	0	02/25/2035
863579-LH-9	SARM 2005-1 B1 - CMO/RMBS		12/27/2022	Paydown		143,711	620,392	19,771	126,738	0	16,972	0	16,972	0	143,711	0	0	0	0	02/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
863579-MW-5	SARM 2005-4 4A - CMO/RMBS		12/01/2022	Paydown		289,519	274,919	216,585	273,418	0	16,101	0	16,101	0	289,519	0	0	0	0	03/25/2035
863579-P7-7	SARM 2006-1 4A2 - CMO/RMBS		12/01/2022	Paydown		3,801,516	3,203,573	2,591,696	3,743,206	0	58,310	0	58,310	0	3,801,516	0	0	0	0	02/25/2036
863579-PA-0	SARM 2005-8XS M2 - RMBS		12/27/2022	Paydown		19,810	0	0	17,682	0	2,128	0	2,128	0	19,810	0	0	0	0	04/25/2035
863579-PD-4	SARM 2005-7 1A1 - CMO/RMBS		12/01/2022	Paydown		664,485	578,022	508,361	653,090	0	11,395	0	11,395	0	664,485	0	0	0	0	04/25/2035
863579-V4-7	SARM 2006-2 5A1 - CMO/RMBS		12/01/2022	Paydown		352,003	269,197	209,943	347,589	0	4,414	0	4,414	0	352,003	0	0	0	0	03/25/2036
863579-WZ-7	SARM 2005-18 1A1 - CMO/RMBS		12/01/2022	Paydown		116,043	84,517	65,174	114,393	0	1,650	0	1,650	0	116,043	0	0	0	0	09/25/2035
863579-XC-7	SARM 2005-18 3A1 - CMO/RMBS		12/01/2022	Paydown		596,373	523,306	399,743	585,747	0	10,626	0	10,626	0	596,373	0	0	0	0	09/25/2035
863579-XE-3	SARM 2005-18 4A1 - CMO/RMBS		12/01/2022	Paydown		479,505	326,044	262,980	473,506	0	5,999	0	5,999	0	479,505	0	0	0	0	09/25/2035
863579-XP-8	SARM 2005-18 7A3 - CMO/RMBS		12/01/2022	Paydown		909,673	791,556	668,327	895,755	0	13,919	0	13,919	0	909,673	0	0	0	0	09/25/2035
863579-Y6-9	SARM 2006-3 4A - CMO/RMBS		12/01/2022	Paydown		293,817	228,082	101,510	35,700	0	258,117	0	258,117	0	293,817	0	0	0	0	04/25/2036
863587-AE-1	SAIL 2006-3 A5 - RMBS		12/27/2022	Paydown		1,538,478	1,538,478	1,325,014	1,452,079	0	86,399	0	86,399	0	1,538,478	0	0	0	7,370	06/25/2036
86358D-AA-6	SARM 2008-1 A1 - CMO/RMBS		12/25/2022	Paydown		590,547	473,927	435,286	585,627	0	4,920	0	4,920	0	590,547	0	0	0	0	10/25/2037
86358E-C5-3	SAIL 2006-BNC1 A1 - RMBS		12/27/2022	Paydown		1,640,700	1,395,254	917,059	1,598,619	0	42,082	0	42,082	0	1,640,700	0	0	0	0	03/25/2036
86358E-FJ-0	SAIL 2003-BC12 1A - RMBS		12/27/2022	Paydown		487,163	487,164	457,472	466,058	0	21,105	0	21,105	0	487,163	0	0	0	4,087	11/25/2033
86358E-ZT-6	SAIL 2005-11 A7 - RMBS		12/27/2022	Paydown		1,050,105	1,050,105	891,760	970,807	0	79,298	0	79,298	0	1,050,105	0	0	0	6,785	01/25/2036
86359A-ET-6	SASC 2002-BC1 M2 - RMBS		12/27/2022	Paydown		551,201	436,202	404,406	538,029	0	13,172	0	13,172	0	551,201	0	0	0	0	08/25/2032
86359B-4X-6	SASC 2005-4XS 15B - RMBS		12/01/2022	Paydown		18,721	17,637	286,236	18,800	0	435	514	(79)	0	18,721	0	0	0	28	03/25/2035
86359B-4Z-1	SASC 2005-4XS 21B - RMBS		12/01/2022	Paydown		125,984	117,412	68,901	103,536	0	22,448	0	22,448	0	125,984	0	0	0	252	03/25/2035
86359B-UG-4	SASC 2004-11XS 1A6 - RMBS		12/01/2022	Paydown		14,978	14,107	77,736	14,779	0	457	257	200	0	14,978	0	0	0	77	06/25/2034
86359B-WR-8	SARM 2004-8 5A6 - CMO/RMBS		12/01/2022	Paydown		133,819	133,819	128,762	128,875	0	4,945	0	4,945	0	133,819	0	0	0	2,027	07/25/2034
86359B-XM-8	SASC 2004-16XS A4B - RMBS		12/01/2022	Paydown		3,105	2,773	2,741	3,037	0	86	18	68	0	3,105	0	0	0	0	08/25/2034
86359D-LM-7	SASC 2005-WF3 M2 - RMBS		12/27/2022	Paydown		7,467,571	7,376,449	5,554,589	7,030,673	0	500,479	63,581	436,898	0	7,467,571	0	0	0	0	07/25/2035
86359L-QB-8	SAMI 2005-AR7 2A1 - CMO/RMBS		12/01/2022	Paydown		354,945	320,699	316,327	368,737	0	23,742	37,534	(13,792)	0	354,945	0	0	0	0	03/25/2046
86359L-TG-4	SAMI 2006-AR1 3A1 - RMBS		12/27/2022	Paydown		6,220,078	6,056,960	4,290,616	6,086,134	0	133,944	0	133,944	0	6,220,078	0	0	0	0	02/25/2036
86359P-AC-4	SASC 2006-BC3 A3 - RMBS		12/27/2022	Paydown		2,083,178	1,939,998	2,528,818	2,035,566	0	47,612	0	47,612	0	2,083,178	0	0	0	0	10/25/2036
86360B-AA-6	SARM 2006-4 1A1 - CMO/RMBS		12/01/2022	Paydown		470,987	320,336	256,570	466,408	0	4,579	0	4,579	0	470,987	0	0	0	0	05/25/2036
86360B-AJ-7	SARM 2006-4 5A1 - CMO/RMBS		12/01/2022	Paydown		818,152	553,597	429,711	817,386	0	1,173	407	766	0	818,152	0	0	0	0	05/25/2036
86360Q-AE-5	SAMI 2006-AR4 3A1 - RMBS		12/27/2022	Paydown		651,935	651,935	521,466	535,164	0	116,771	0	116,771	0	651,935	0	0	0	2,867	06/25/2036
86360W-AD-4	SAIL 2006-4 A4 - RMBS		12/27/2022	Paydown		3,277,991	3,221,420	3,036,018	3,680,744	0	(400,674)	2,079	(402,753)	0	3,277,991	0	0	0	0	07/25/2036
863613-AD-7	SASC 2007-MLN1 A4 - RMBS		12/27/2022	Paydown		94,254	56,977	11,708	90,951	0	3,303	0	3,303	0	94,254	0	0	0	0	01/25/2037
86361G-AC-0	SASC 2006-BC2 A3 - RMBS		12/27/2022	Paydown		816,547	783,129	665,597	791,761	0	24,787	0	24,787	0	816,547	0	0	0	0	09/25/2036
86361H-AA-2	SAMI 2006-AR7 A1A - RMBS		12/27/2022	Paydown		11,763,524	9,966,640	11,232,901	11,400,563	0	362,961	0	362,961	0	11,763,524	0	0	0	0	08/25/2036
86361P-AA-4	SARM 2006-9 1A1 - CMO/RMBS		12/01/2022	Paydown		116,891	94,215	79,011	115,948	0	942	0	942	0	116,891	0	0	0	0	10/25/2036
86361W-AA-9	SAMI 2006-AR8 A1A - RMBS		12/27/2022	Paydown		2,654,644	2,654,644	2,209,265	2,284,437	0	353,191	(17,015)	370,206	0	2,654,644	0	0	0	35,022	10/25/2036
86362H-AA-1	SARM 2006-11 1A1 - RMBS		12/27/2022	Paydown		679,927	631,353	549,424	676,208	0	3,719	0	3,719	0	679,927	0	0	0	0	12/25/2036
86362R-AC-5	SARM 2006-12 2A1 - CMO/RMBS		12/01/2022	Paydown		146,284	86,122	57,569	138,420	0	7,864	0	7,864	0	146,284	0	0	0	0	01/25/2037
86363G-AA-2	SARM 2007-3 1A1 - RMBS		12/27/2022	Paydown		2,390,529	2,096,272	1,639,317	2,370,924	0	19,605	0	19,605	0	2,390,529	0	0	0	0	04/25/2037
86363G-AF-1	SARM 2007-3 3A1 - CMO/RMBS		12/01/2022	Paydown		166,423	139,208	88,543	165,016	0	1,407	0	1,407	0	166,423	0	0	0	0	04/25/2037
86363X-AA-5	SARM 2007-5 1A1 - RMBS		12/27/2022	Paydown		1,174,478	1,016,149	987,888	1,166,224	0	8,254	0	8,254	0	1,174,478	0	0	0	0	06/25/2037
86363X-AJ-6	SARM 2007-5 3A1 - CMO/RMBS		12/01/2022	Paydown		991,927	769,515	632,445	969,046	0	22,881	0	22,881	0	991,927	0	0	0	0	06/25/2037
86364K-AA-2	SAMI 2007-AR7 1A1 - CMO/RMBS		12/27/2022	Paydown		259,358	(2,982,596)	(2,341,998)	(1,558,262)	0	(45,644)	0	(45,644)	0	(1,625,343)	0	1,884,701	1,884,701	0	10/26/2037
863667-AJ-0	STRYKER CORP		02/15/2022	DEUTSCHE BANK SECURITIES INC.		3,962,119	3,480,000	4,234,209	4,189,086	0	(2,543)	0	(2,543)	0	4,186,543	0	(224,424)	(224,424)	67,957	03/15/2046
863667-AY-7	STRYKER CORP		12/15/2022	Adjustment		4,124,366	4,000,000	4,158,320	4,130,187	0	(11,911)	0	(11,911)	0	4,124,366	0	0	0	62,942	06/15/2030
863667-AZ-4	STRYKER CORP		02/18/2022	JANE STREET EXECUTION SERVICES LLC		437,280	500,000	544,270	542,795	0	(156)	0	(156)	0	542,639	0	(105,359)	(105,359)	2,739	06/15/2050
865622-BN-3	SUMITOMO MITSUI BANKING CORP	C	06/10/2022	J.P. MORGAN SECURITIES LLC		4,941,300	5,000,000	4,987,800	4,996,543	0	795	0	795	0	4,997,022	0	(55,722)	(55,722)	157,250	07/11/2024
867229-AC-0	SUNCOR ENERGY INC	C	12/15/2022	Adjustment		541,840	445,000	584,802	543,345	0	(8,112)	0	(8,112)	0	541,840	0	0	0	43,661	02/01/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
867229-AE-6	SUNCOR ENERGY INC	C	08/09/2022	MORGAN STANLEY & CO. LLC		6,079,966	5,450,000	6,111,223	5,964,107	0	(12,345)	0	(12,345)	0	5,951,762	0	128,203	128,203	232,231	06/15/2038
86745N-AA-6	SNVA 2020-1 A - ABS		10/30/2022	Paydown		600,056	600,056	599,838	599,885	0	172	0	172	0	600,056	0	0	0	11,895	02/01/2055
86745P-AA-1	SNVA 2020-2 A - ABS		10/30/2022	Paydown		559,574	559,574	559,421	559,432	0	143	0	143	0	559,574	0	0	0	9,669	11/01/2055
86745Q-AA-9	SNVA 2021-1 A - ABS		10/30/2022	Paydown		1,430,105	1,430,105	1,429,481	1,429,483	0	622	0	622	0	1,430,105	0	0	0	23,421	04/28/2056
86765B-AJ-8	ENERGY TRANSFER LP		02/15/2022	Maturity @ 100.00		2,400,000	2,400,000	2,398,752	2,399,986	0	14	0	14	0	2,400,000	0	0	0	55,800	02/15/2022
86765B-AM-1	ENERGY TRANSFER LP		04/11/2022	MORGAN STANLEY & CO. LLC		4,584,100	5,000,000	5,465,100	5,460,397	0	(3,935)	0	(3,935)	0	5,456,462	0	(872,362)	(872,362)	183,563	01/15/2043
86765B-AP-4	ENERGY TRANSFER LP		09/13/2022	J.P. MORGAN SECURITIES LLC		4,290,300	5,000,000	5,771,450	5,766,733	0	(15,393)	0	(15,393)	0	5,751,340	0	(1,461,040)	(1,461,040)	253,222	04/01/2044
86765B-AT-6	ENERGY TRANSFER LP		04/13/2022	GOLDMAN SACHS & CO.		14,742,656	14,900,000	16,289,663	16,105,569	0	(79,917)	0	(79,917)	0	16,025,652	0	(1,282,996)	(1,282,996)	440,668	07/15/2026
86765B-AV-1	ENERGY TRANSFER LP		08/10/2022	Various		8,994,983	9,750,000	9,972,882	9,993,521	0	(6,404)	0	(6,404)	0	9,987,117	0	(992,134)	(992,134)	390,638	10/01/2047
86765L-AN-7	SUNOCO LP		01/05/2022	BARCLAYS CAPITAL INC.		328,105	311,000	323,415	321,218	0	(72)	0	(72)	0	321,146	0	6,959	6,959	9,856	03/15/2028
86765L-AT-4	SUNOCO LP		01/06/2022	J.P. MORGAN SECURITIES LLC		710,942	706,000	710,340	710,270	0	(12)	0	(12)	0	710,258	0	684	684	4,854	05/15/2029
86771Y-AA-9	SUNRN 2015-1 A - ABS		12/20/2022	Paydown		1,182,238	1,182,238	1,181,581	1,182,115	0	123	0	123	0	1,182,238	0	0	0	20,634	07/20/2045
86772D-AA-4	SUNRN 2018-1 A - ABS		10/30/2022	Paydown		912,861	912,861	899,398	904,068	0	8,794	0	8,794	0	912,861	0	0	0	26,320	04/30/2049
86772H-AA-5	SUNRN 212 A - ABS		10/30/2022	Paydown		2,328,755	2,328,755	2,327,858	2,326,640	0	2,115	0	2,115	0	2,328,755	0	0	0	40,573	01/30/2057
86773P-AA-6	SUNRN 2019-1 A - ABS		12/30/2022	Paydown		1,870,820	1,870,821	1,870,714	1,870,376	0	445	0	445	0	1,870,820	0	0	0	30,874	06/30/2054
86773Q-AA-4	SUNRN 211 A - ABS		07/30/2022	Paydown		397,181	397,181	397,095	397,104	0	77	0	77	0	397,181	0	0	0	7,205	01/30/2052
86964W-AF-9	SUZANO AUSTRIA GMBH	C	10/04/2022	Adjustment		0	0	0	2,584	0	(2,584)	0	(2,584)	0	0	0	0	0	30,000	01/15/2029
870674-AA-6	SWEIHAN PV POWER COMPANY PJSC	C	07/31/2022	Paydown		20,370	20,370	20,370	0	0	0	0	0	0	20,370	0	0	0	388	01/31/2049
87126*-AB-2	SYDRAN SERVICES, LLC		12/15/2022	Paydown		68,589	0	0	68,589	0	0	0	0	0	68,589	0	0	0	0	12/24/2024
871503-AU-2	NORTONLIFELOCK INC		01/04/2022	WELLS FARGO SECURITIES, LLC		1,467,086	1,454,000	1,486,986	1,453,806	0	(3,029)	0	(3,029)	0	1,450,776	0	16,310	16,310	16,358	04/15/2025
87167W-AJ-4	SYMP XXV D - CDO	C	10/19/2022	Paydown		55,871	0	0	0	0	0	0	0	0	55,871	0	0	0	0	04/19/2034
87168G-AG-4	SYMP 29 C - CDO	C	10/15/2022	Paydown		157,228	0	0	0	0	0	0	0	0	157,228	0	0	0	0	01/16/2034
87168G-AJ-8	SYMP 29 D - CDO	C	10/17/2022	Paydown		14,415	0	0	0	0	0	0	0	0	14,415	0	0	0	0	01/16/2034
87168N-AG-9	SYMP XXXII C1 - CDO	C	10/24/2022	Paydown		159,285	0	0	0	0	0	0	0	0	159,285	0	0	0	0	04/23/2035
871829-AQ-0	SYSCO CORP		06/12/2022	Maturity @ 100.00		1,000,000	1,000,000	987,220	999,356	0	644	0	644	0	1,000,000	0	0	0	13,000	06/12/2022
871829-AZ-0	SYSCO CORP		07/25/2022	TD SECURITIES (USA) LLC		6,894,132	6,902,000	6,941,359	6,917,965	0	(2,411)	0	(2,411)	0	6,915,554	0	(21,422)	(21,422)	212,093	10/01/2025
872227-AC-7	TBW 2007-2 A2A - RMBS		12/27/2022	Paydown		1,583,144	1,473,868	518,688	1,561,111	0	22,034	0	22,034	0	1,583,144	0	0	0	0	07/25/2037
87232A-AS-3	TFLAT 2018-1R DR - CDO	C	10/31/2022	Paydown		11,794	0	0	0	0	0	0	0	0	11,794	0	0	0	0	01/29/2032
87246Y-AC-0	NUVEEN FINANCE LLC		04/20/2022	U.S. BANCORP INVESTMENTS, INC.		8,065,840	8,000,000	8,496,400	8,181,764	0	(19,005)	0	(19,005)	0	8,165,679	0	(99,839)	(99,839)	156,750	11/01/2024
87250C-AQ-0	TICP XIV BR - CDO	C	10/20/2022	Paydown		87,832	0	0	0	0	0	0	0	0	87,832	0	0	0	0	10/20/2032
87254Q-AP-4	TJX COMPANIES INC		05/10/2022	STIFEL NICOLAUS		4,434,020	4,433,000	4,096,092	4,378,283	0	14,231	0	14,231	0	4,392,514	0	41,505	41,505	54,489	05/15/2023
87264A-AV-7	T-MOBILE USA INC		04/25/2022	Various		1,457,233	1,406,000	1,507,935	1,480,974	0	(3,366)	0	(3,366)	0	1,477,608	0	(20,376)	(20,376)	45,591	02/01/2028
87264A-AX-3	T-MOBILE USA INC		08/04/2022	Various		7,329,410	8,000,000	7,904,600	7,910,303	0	1,335	0	1,335	0	7,911,638	0	(582,228)	(582,228)	239,288	04/15/2040
87264A-AZ-8	T-MOBILE USA INC		08/04/2022	Various		9,546,400	10,000,000	10,045,763	10,044,872	0	(468)	0	(468)	0	10,044,404	0	(498,004)	(498,004)	240,625	04/15/2050
87264A-BL-8	T-MOBILE USA INC		05/26/2022	Various		5,478,290	7,000,000	6,391,160	4,879,627	0	1,669	0	1,669	0	6,398,157	0	(919,867)	(919,867)	120,583	02/15/2041
87264A-BN-4	T-MOBILE USA INC		04/07/2022	Various		7,884,540	9,500,000	9,224,576	9,230,956	0	1,064	0	1,064	0	9,232,020	0	(1,347,480)	(1,347,480)	175,726	02/15/2051
87264A-BV-6	T-MOBILE USA INC		04/25/2022	Various		489,915	494,000	501,323	500,988	0	(242)	0	(242)	0	500,745	0	(10,831)	(10,831)	4,749	04/15/2029
87264A-CD-5	T-MOBILE USA INC		04/25/2022	Various		1,031,979	1,042,000	1,052,420	1,051,720	0	(88)	0	(88)	0	1,051,632	0	(19,654)	(19,654)	10,049	04/15/2029
87267H-AN-7	TPGI 21DGWD D - CMBS		12/15/2022	Paydown		14,113	0	0	0	0	0	0	0	0	14,113	0	0	0	0	06/15/2038
87342R-AC-8	BELL 2016-1 A23 - RMBS		11/25/2022	Paydown		263,000	263,000	262,933	262,874	0	126	0	126	0	263,000	0	0	0	8,169	05/25/2046
87342R-AE-4	BELL 181 A22 - RMBS		11/25/2022	Paydown		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	1,544	11/25/2048
87342R-AJ-3	BELL 2021-1 A23 - RMBS		11/25/2022	Paydown		4,521,064	1,279,860	1,280,041	4,496,197	0	24,867	0	24,867	0	4,521,064	0	0	0	0	08/25/2051
87404L-AA-0	TLWND 2019-1 A - ABS	C	12/15/2022	Paydown		368,465	368,465	257,557	513,992	0	(145,527)	0	(145,527)	0	368,465	0	0	0	(5,390)	12/15/2044
87422V-AF-5	TALEN ENERGY SUPPLY LLC		05/05/2022	JEFFERIES & COMPANY		680,231	695,000	670,536	672,379	0	1,209	0	1,209	0	673,588	0	6,643	6,643	24,354	05/15/2027
87422V-AJ-7	TALEN ENERGY SUPPLY LLC		05/09/2022	Various		10,118,818	10,503,000	10,957,510	10,909,160	0	(19,744)	0	(19,744)	0	10,889,416	0	(770,598)	(770,598)	329,785	06/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87470L-AG-6	TALLGRASS ENERGY PARTNERS LP		04/25/2022	Various		352,395	344,000	351,740	350,991	0	(96)	0	(96)	0	350,895	0	1,500	1,500	8,581	03/01/2027
87470L-AH-4	TALLGRASS ENERGY PARTNERS LP		04/07/2022	Various		124,276	117,000	124,605	124,084	0	(57)	0	(57)	0	124,027	0	249	249	2,963	10/01/2025
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP		04/25/2022	Various		2,095,065	2,115,000	2,123,008	2,122,541	0	(81)	0	(81)	0	2,122,460	0	(27,395)	(27,395)	7,395	12/31/2030
87535*-AA-9	TAN ISSUER LLC - ABS		09/30/2022	Paydown		73,250	73,250	73,250	0	0	0	0	0	0	73,250	0	0	0	766	03/31/2051
87535*-AB-7	TAN ISSUER LLC - ABS		12/01/2022	Paydown		31,481	9,313	9,313	0	0	128	0	128	0	31,481	0	0	0	0	03/31/2051
87612B-BJ-0	TARGA RESOURCES PARTNERS LP		04/06/2022	Various		5,284,180	5,112,000	5,129,785	5,122,302	0	106,870	0	106,870	0	5,229,451	0	54,728	54,728	122,148	04/15/2026
87612B-BN-1	TARGA RESOURCES PARTNERS LP		02/25/2022	RBC CAPITAL MARKETS, LLC		970,100	890,000	945,605	929,427	0	(1,272)	0	(1,272)	0	928,155	0	41,945	41,945	38,412	01/15/2029
87612B-BQ-4	TARGA RESOURCES PARTNERS LP		02/25/2022	Various		2,518,111	2,371,000	2,551,985	2,529,323	0	(4,489)	0	(4,489)	0	2,524,834	0	(6,722)	(6,722)	65,203	03/01/2030
87612E-AZ-9	TARGET CORP		01/15/2022	Maturity @ 100.00		35,681,000	35,681,000	35,148,518	35,678,332	0	2,668	0	2,668	0	35,681,000	0	0	0	517,375	01/15/2022
877249-AD-4	TAYLOR MORRISON COMMUNITIES INC		04/25/2022	Various		369,940	364,000	374,010	0	0	(281)	0	(281)	0	373,729	0	(3,789)	(3,789)	2,610	03/01/2024
87724L-AA-3	TAYLOR MORRISON COMMUNITIES INC		10/31/2022	Various		6,914,291	6,854,000	6,801,105	6,842,794	0	22,660	0	22,660	0	6,854,000	0	51,028	51,028	371,962	04/15/2023
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC		04/25/2022	Various		284,900	261,000	265,125	264,478	0	(196)	0	(196)	0	264,282	0	20,618	20,618	1,942	06/15/2027
87724R-AB-8	TAYLOR MORRISON COMMUNITIES INC		04/25/2022	Various		397,131	365,000	405,294	401,242	0	(488)	0	(488)	0	400,754	0	(3,622)	(3,622)	11,433	01/15/2028
87724R-AG-7	TAYLOR MORRISON COMMUNITIES INC		06/29/2022	Various		2,569,100	2,567,000	2,780,382	2,696,329	0	(127,103)	0	(127,103)	0	2,569,226	0	(126)	(126)	161,191	07/15/2027
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		04/25/2022	Various		807,734	761,000	801,354	798,335	0	(291)	0	(291)	0	798,043	0	9,690	9,690	19,175	08/01/2030
87876T-AE-4	TECPETROL SA	C	05/20/2022	BCP SECURITIES, LLC EM		604,500	600,000	600,000	600,000	0	0	0	0	0	600,000	0	4,500	4,500	27,728	12/12/2022
87927V-AM-0	TELECOM ITALIA CAPITAL SA	C	02/09/2022	Various		1,815,590	1,781,000	2,033,730	2,023,040	0	(1,132)	0	(1,132)	0	2,021,907	0	(206,317)	(206,317)	35,733	09/30/2034
87927V-AV-0	TELECOM ITALIA CAPITAL SA	C	04/26/2022	Various		1,387,275	1,417,000	1,617,497	1,574,228	0	(1,408)	0	(1,408)	0	1,572,820	0	(185,545)	(185,545)	37,211	06/04/2038
87927Y-AA-0	TELECOM ITALIA SPA	C	04/25/2022	Various		532,588	519,000	478,778	495,371	0	5,310	0	5,310	0	500,681	0	31,907	31,907	26,097	05/30/2024
879385-AD-4	TELEFONICA EUROPE BV	C	07/26/2022	Adjustment		14,423,113	13,600,000	15,215,238	14,458,100	0	(39,052)	0	(39,052)	0	14,423,113	0	0	0	969,283	09/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU	C	05/18/2022	Various		24,513,250	20,000,000	21,043,960	20,760,650	0	(10,372)	0	(10,372)	0	20,750,278	0	3,762,972	3,762,972	412,915	06/20/2036
87971M-BK-8	TELUS CORP	C	09/09/2022	Adjustment		9,911,206	10,000,000	9,904,800	9,910,857	0	1,385	0	1,385	0	9,911,206	0	0	0	315,333	06/15/2049
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		03/08/2022	WELLS FARGO SECURITIES, LLC		117,760	128,000	129,254	129,189	0	(26)	0	(26)	0	129,162	0	(11,402)	(11,402)	2,062	04/15/2029
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC		03/15/2022	Various		832,299	953,000	953,000	953,000	0	0	0	0	0	953,000	0	(120,701)	(120,701)	16,484	10/15/2031
88031J-AB-2	TENASKA GEORGIA PARTNERS LP		08/01/2022	Paydown		825,055	825,055	896,001	853,655	0	(28,600)	0	(28,600)	0	825,055	0	0	0	58,785	02/01/2030
88031Q-AA-8	TENASKA VIRGINIA PARTNERS LP		12/30/2022	Paydown		2,400,117	2,400,115	2,400,115	2,400,188	0	(71)	0	(71)	0	2,400,117	0	0	0	91,789	03/30/2024
88032W-AN-6	TENCENT HOLDINGS LTD	C	03/09/2022	JPMORGAN CHASE BANK, NATIONAL ASSOCIATIO		3,039,600	3,000,000	3,226,200	3,179,334	0	(4,324)	0	(4,324)	0	3,175,010	0	(135,410)	(135,410)	49,688	04/11/2029
88033G-AV-2	TENET HEALTHCARE CORP		04/25/2022	Various		992,030	879,000	983,808	978,895	0	(590)	0	(590)	0	978,305	0	13,724	13,724	12,257	11/15/2031
88033G-CX-6	TENET HEALTHCARE CORP		04/25/2022	Various		2,027,380	1,975,000	2,065,703	2,037,692	0	(2,156)	0	(2,156)	0	2,035,536	0	(8,156)	(8,156)	69,627	02/01/2027
88033G-DA-5	TENET HEALTHCARE CORP		04/25/2022	Various		2,858,775	2,784,000	2,921,770	2,885,763	0	(3,906)	0	(3,906)	0	2,881,857	0	(23,082)	(23,082)	35,951	11/01/2027
88033G-DJ-6	TENET HEALTHCARE CORP		04/25/2022	JEFFERIES & COMPANY		17,618	18,000	18,180	0	0	(2)	0	(2)	0	18,178	0	(561)	(561)	631	10/01/2028
880779-BA-0	TEREX CORP		04/25/2022	Various		760,486	804,000	804,000	804,000	0	0	0	0	0	804,000	0	(43,514)	(43,514)	16,659	05/15/2029
88105#-AA-3	SR SECD NT		12/31/2022	Paydown		1,664,273	1,664,273	1,664,273	1,664,273	0	0	0	0	0	1,664,273	0	0	0	47,450	12/31/2043
881561-VZ-4	TMTS 2005-12ALT AF5 - RMBS		12/01/2022	Paydown		69,681	66,772	66,425	68,677	0	1,393	389	1,004	0	69,681	0	0	0	0	07/25/2036
881561-XL-3	TMTS 2005-14HE AF4 - RMBS		12/01/2022	Paydown		2,751,306	1,958,655	1,124,776	2,707,119	0	44,187	0	44,187	0	2,751,306	0	0	0	0	08/25/2036
881561-XM-1	TMTS 2005-14HE AF5 - RMBS		12/01/2022	Paydown		161,295	145,453	139,655	158,623	0	2,695	23	2,672	0	161,295	0	0	0	0	08/25/2036
881561-ZC-1	TMTS 2005-16HE AF4 - RMBS		12/01/2022	Paydown		2,606,471	1,712,828	1,256,665	2,555,170	0	51,301	0	51,301	0	2,606,471	0	0	0	0	09/25/2036
88156E-AD-8	TMTS 2006-17HE A1 - RMBS		12/27/2022	Paydown		1,269,451	891,678	842,993	1,236,972	0	32,479	0	32,479	0	1,269,451	0	0	0	0	01/25/2038
88158A-AA-0	TMTS 2007-9SL A1 - RMBS		12/25/2022	Paydown		529,308	529,308	526,538	518,252	0	11,056	0	11,056	0	529,308	0	0	0	0	06/25/2038
882508-BD-5	TEXAS INSTRUMENTS INC		05/10/2022	DEUTSCHE BANK SECURITIES INC.		5,865,420	6,000,000	6,454,590	6,430,528	0	(3,671)	0	(3,671)	0	6,426,857	0	(561,437)	(561,437)	122,425	05/15/2048
88307*-AA-3	TEXOMA WIND LLC		12/31/2022	Paydown		4,956,544	4,956,544	4,956,544	4,956,544	0	0	0	0	0	4,956,544	0	0	0	251,597	06/30/2034
883203-BW-0	TEXTRON INC		06/15/2022	BARCLAYS CAPITAL INC.		11,685,840	12,000,000	11,909,040	11,951,986	0	4,837	0	4,837	0	11,956,823	0	(270,983)	(270,983)	362,667	03/15/2026
88322Y-AC-5	THAIOIL TREASURY CENTER CO LTD	C	12/13/2022	Adjustment		0	0	0	(265)	0	265	0	265	0	0	0	0	0	18,500	11/20/2028
883556-BM-3	THERMO FISHER SCIENTIFIC INC		02/07/2022	Call @ 100.00		12,259,197	11,445,000	11,449,595	11,447,156	0	(2,156)	0	(2,156)	0	11,445,000	0	0	0	874,538	12/15/2025
883556-BZ-4	THERMO FISHER SCIENTIFIC INC		05/10/2022	DEUTSCHE BANK SECURITIES INC.		1,113,863	1,230,000	1,290,725	1,287,193	0	(2,555)	0	(2,555)	0	1,284,638	0	(170,774)	(170,774)	19,632	10/01/2029
883556-CM-2	THERMO FISHER SCIENTIFIC INC		03/10/2022	Direct		2,045,965	2,300,000	2,288,684	2,288,881	0	102	0	102	0	2,288,983	0	(243,018)	(243,018)	35,241	10/15/2041
885220-DQ-3	TMST 2003-3 A3 - CMO/RMBS		12/01/2022	Paydown		287,788	287,788	282,482	280,059	0	7,729	0	7,729	0	287,788	0	0	0	2,589	06/25/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
885220-HM-8	TMST 2005-2 A1 - CMO/RMBS		12/25/2022	Paydown		674,363	674,364	636,336	610,181	0	63,126	(1,056)	64,182	0	674,363	0	0	0	13,659	07/25/2045
88522A-AB-7	TMST 2006-4 A2A - CMO/RMBS		12/27/2022	Paydown		973,047	1,052,435	862,640	967,751	0	5,296	0	5,296	0	973,047	0	0	0	0	07/25/2036
88522E-AE-3	TMST 2007-1 A3A - CMO/RMBS		12/25/2022	Paydown		3,477,802	3,182,598	7,351,864	3,440,774	0	37,027	0	37,027	0	3,477,802	0	0	0	0	03/25/2037
88522N-AA-1	TMST 2006-6 A1 - CMO/RMBS		12/27/2022	Paydown		2,948,565	2,689,477	2,116,144	2,315,345	0	633,221	0	633,221	0	2,948,565	0	0	0	0	12/26/2036
88522R-AA-2	TMST 2006-5 A1 - CMO/RMBS		12/27/2022	Paydown		1,104,564	991,702	872,882	993,805	0	110,759	0	110,759	0	1,104,564	0	0	0	0	08/25/2036
88522U-AG-2	TMST 2008-1 4A1 - CMO/RMBS		12/01/2022	Paydown		172,745	145,507	101,841	164,907	0	7,838	0	7,838	0	172,745	0	0	0	0	04/25/2038
88522W-AD-5	TMST 2007-2 A3A - CMO/RMBS		12/27/2022	Paydown		453,520	371,189	310,850	449,012	0	4,508	0	4,508	0	453,520	0	0	0	0	06/25/2037
88579Y-AW-1	3M CO		12/12/2022	Adjustment		3,152,192	2,878,000	3,170,405	3,153,657	0	(8,034)	0	(8,034)	0	3,152,192	0	0	0	110,673	09/19/2046
88579Y-AZ-4	3M CO		10/19/2022	Direct		10,217,269	9,020,000	10,261,783	10,243,879	0	(26,610)	0	(26,610)	0	10,217,269	0	0	0	330,608	10/15/2047
88579Y-BK-6	3M CO		12/12/2022	Adjustment		10,431,908	10,100,000	10,443,766	10,433,359	0	(6,792)	0	(6,792)	0	10,431,908	0	0	0	410,069	08/26/2049
887317-AW-5	WARNER MEDIA LLC		06/14/2022	MARKETAXESS CORPORATION		1,880,580	2,000,000	1,958,240	1,983,376	0	2,029	0	2,029	0	1,985,405	0	(104,825)	(104,825)	66,200	07/15/2025
88732J-AN-8	TIME WARNER CABLE LLC		10/20/2022	Various		8,329,033	8,119,000	8,096,096	8,101,378	0	314	0	314	0	8,101,691	0	227,342	227,342	622,586	07/01/2038
88732J-AY-4	TIME WARNER CABLE LLC		04/20/2022	CREDIT SUISSE SECURITIES (USA) LLC		2,395,772	2,364,000	2,044,969	2,089,195	0	2,197	0	2,197	0	2,091,391	0	304,381	304,381	60,569	11/15/2040
88732J-BB-3	TIME WARNER CABLE LLC		09/13/2022	Various		6,920,420	8,000,000	6,628,912	6,809,395	0	19,568	0	19,568	0	6,828,963	0	91,457	91,457	440,153	09/01/2041
88732J-BD-9	TIME WARNER CABLE LLC		04/21/2022	GOLDMAN SACHS & CO.		4,007,706	4,751,000	3,599,191	3,749,266	0	7,472	0	7,472	0	3,756,737	0	250,969	250,969	130,653	09/15/2042
89114Q-CF-3	TORONTO-DOMINION BANK	C	04/12/2022	WELLS FARGO SECURITIES, LLC		9,998,400	10,000,000	9,943,190	9,976,185	0	6,309	0	6,309	0	9,982,494	0	15,906	15,906	26,603	01/27/2023
89153V-AV-1	TOTALENERGIES CAPITAL INTERNATIONAL SA	C	10/19/2022	Direct		9,600,000	9,600,000	9,600,000	9,600,000	0	0	0	0	0	9,600,000	0	0	0	266,837	05/29/2050
89153V-AW-9	TOTALENERGIES CAPITAL INTERNATIONAL SA	C	12/12/2022	Adjustment		9,679,053	9,000,000	9,697,230	9,680,520	0	(9,060)	0	(9,060)	0	9,679,053	0	0	0	290,350	06/29/2060
89176E-AE-0	TPMT 2018-1 B1 - RMBS		12/01/2022	Paydown		632,415	0	0	0	0	(9,753)	0	(9,753)	0	632,415	0	0	0	0	01/25/2058
89233P-5T-9	TOYOTA MOTOR CREDIT CORP		01/12/2022	Maturity @ 100.00		13,500,000	13,500,000	13,411,960	13,499,693	0	307	0	307	0	13,500,000	0	0	0	222,750	01/12/2022
89236T-EM-3	TOYOTA MOTOR CREDIT CORP		02/18/2022	GOLDMAN SACHS & CO.		1,542,450	1,500,000	1,539,645	1,528,855	0	(647)	0	(647)	0	1,528,208	0	14,242	14,242	28,213	01/11/2028
89236T-FT-7	TOYOTA MOTOR CREDIT CORP		08/10/2022	MARKETAXESS CORPORATION		9,199,746	9,300,000	9,200,274	9,226,141	0	5,721	0	5,721	0	9,231,862	0	(32,116)	(32,116)	371,509	01/08/2029
89323#-AF-6	ATLANTIC PATH 15 LLC		12/15/2022	Paydown		581,640	581,640	582,097	581,865	0	(225)	0	(225)	0	581,640	0	0	0	69,797	12/15/2028
89352H-AY-5	TRANSCANADA PIPELINES LTD	C	04/22/2022	MORGAN STANLEY & CO. LLC		10,191,000	10,000,000	9,915,700	9,920,779	0	472	0	472	0	9,921,251	0	269,749	269,749	218,021	05/15/2048
893647-BE-6	TRANSDIGM INC		04/25/2022	Various		567,240	552,000	580,967	571,734	0	(837)	0	(837)	0	570,897	0	(3,657)	(3,657)	12,730	03/15/2026
893647-BL-0	TRANSDIGM INC		04/25/2022	Various		650,150	678,000	701,088	698,961	0	(772)	0	(772)	0	698,189	0	(48,039)	(48,039)	15,656	11/15/2027
893647-BQ-9	TRANSDIGM INC		04/25/2022	Various		966,414	991,000	991,000	991,000	0	0	0	0	0	991,000	0	(24,586)	(24,586)	11,679	05/01/2029
893829-AA-9	TRANSOCEAN PROTEUS LTD	C	08/03/2022	Various		273,739	280,500	255,881	261,366	0	4,299	0	4,299	0	265,732	0	8,007	8,007	11,308	12/01/2024
89382P-AA-3	TRANSOCEAN PONTUS LTD	C	08/03/2022	Various		1,628,473	1,662,940	1,652,063	1,654,739	0	1,902	0	1,902	0	1,657,341	0	(28,868)	(28,868)	96,083	08/01/2025
893830-BQ-1	TRANSOCEAN INC	C	01/27/2022	J.P. MORGAN SECURITIES LLC		2,228,063	2,097,000	880,740	1,035,883	0	142,356	0	142,356	0	1,178,239	0	1,049,824	1,049,824	0	01/30/2027
89388A-AA-0	TRANSPORTADORA DE GAS DEL PERU SA	C	12/13/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	116,875	04/30/2028
89531F-AQ-0	TREST 171R B1R - CDO	C	10/25/2022	Paydown		95,954	0	0	0	0	0	0	0	0	95,954	0	0	0	0	04/25/2032
89532T-AJ-5	TREST 3 C - CDO	C	10/20/2022	Paydown		52,622	0	0	0	0	0	0	0	0	52,622	0	0	0	0	01/20/2033
89624G-AC-7	CAVU 2021-3 B1 - CDO	C	01/01/2022	Adjustment		131	0	0	131	0	0	0	0	0	131	0	0	0	0	01/18/2035
89624G-AL-7	CAVU 2021-3 C2 - CDO	C	10/18/2022	Paydown		286,454	0	0	286,454	0	0	0	0	0	286,454	0	0	0	0	01/18/2035
89655Y-AA-4	TRL 2009-1 A - RMBS		12/16/2022	Paydown		1,179,067	1,179,067	1,180,139	1,179,582	0	(515)	0	(515)	0	1,179,067	0	0	0	47,143	11/16/2039
89656C-AA-1	TRL 2010-1 NTS - RMBS		12/16/2022	Paydown		2,147,026	2,147,026	2,147,022	2,147,116	0	(91)	0	(91)	0	2,147,026	0	0	0	14,140	10/16/2040
89656G-AA-2	TRL 211 A - RMBS		12/19/2022	Paydown		3,345,717	2,190,296	2,190,129	3,317,877	0	27,840	0	27,840	0	3,345,717	0	0	0	0	07/19/2051
89656Y-AA-3	TRL 202 A1 - RMBS		12/19/2022	Paydown		4,197,465	4,197,465	4,197,081	4,194,999	0	2,466	0	2,466	0	4,197,465	0	0	0	41,370	11/19/2050
89657A-AC-0	TRL 2020-1 A - RMBS		12/17/2022	Paydown		4,137,580	4,137,580	4,136,584	4,136,766	0	814	0	814	0	4,137,580	0	0	0	40,741	10/17/2050
89657B-AA-2	TRL 191 A1 - ABS		12/17/2022	Paydown		1,010,490	1,010,490	1,009,984	1,010,167	0	323	0	323	0	1,010,490	0	0	0	20,356	04/17/2049
896818-AS-0	TRIUMPH GROUP INC		10/19/2022	Various		801,375	746,000	797,550	774,442	0	(1,043)	0	(1,043)	0	798,983	0	2,392	2,392	7,429	06/01/2024
89683L-AA-8	TRP 212 A - CMO/RMBS		03/17/2022	Paydown		286,843	181,460	181,386	286,021	0	821	0	821	0	286,843	0	0	0	0	06/20/2051
89683L-AA-8	TRP 212 A - CMO/RMBS		12/17/2022	Paydown		1,185,880	877,516	877,157	1,172,082	0	13,798	0	13,798	0	1,185,880	0	0	0	0	06/20/2051
897051-AC-2	TRONOX INC		02/09/2022	Various		2,045,399	2,122,000	2,122,000	2,122,000	0	0	0	0	0	2,122,000	0	(76,602)	(76,602)	38,496	03/15/2029
89852T-AQ-1	TPCLO 1R BR - CDO		03/15/2022	Paydown		22,100,000	22,100,000	22,100,648	22,103,997	0	(3,997)	0	(3,997)	0	22,100,000	0	0	0	187,002	04/16/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90014T-AG-6	TURKIYE CUMHURIYETI ZIRAAT BANKASI AS	C	03/21/2022	CITIGROUP EM		1,510,575	1,650,000	1,640,843	1,642,412	0	363	0	363	0	1,642,775	0	(132,200)	(132,200)	49,517	03/02/2026
90041L-AF-2	TURNING POINT BRANDS INC		11/02/2022	Various		1,433,493	1,520,000	1,557,988	1,554,105	0	(3,025)	0	(3,025)	0	1,551,080	0	(117,587)	(117,587)	64,566	02/15/2026
90138F-AC-6	TWILIO INC		02/08/2022	Various		472,920	490,000	491,208	491,119	0	(12)	0	(12)	0	491,107	0	(18,188)	(18,188)	6,843	03/15/2029
90138F-AD-4	TWILIO INC		02/08/2022	J.P. MORGAN SECURITIES LLC		1,359,351	1,422,000	1,424,210	1,424,089	0	(19)	0	(19)	0	1,424,070	0	(64,719)	(64,719)	21,312	03/15/2031
901857-AB-8	2 BROADWAY LLC - MBS		09/15/2022	Paydown		1,019,131	1,019,131	1,019,124	1,019,384	0	(253)	0	(253)	0	1,019,131	0	0	0	63,973	09/15/2029
902055-AG-7	LBTY 2016-225L D - CMBS		11/01/2022	Adjustment		0	0	0	(212)	0	259	0	259	0	47	0	(47)	(47)	0	02/12/2036
90214G-AA-5	SR SECD NT		11/22/2022	Paydown		236,652	224,106	244,791	237,194	0	(12,433)	0	(12,433)	0	224,106	0	0	0	27,952	03/30/2030
90265E-AV-2	UDR INC		12/15/2022	Adjustment		17,853,579	17,900,000	17,846,560	17,852,565	0	3,981	0	3,981	0	17,853,579	0	0	0	375,900	06/15/2033
90345W-AD-6	US AIRWAYS PASS THROUGH CERTIFICATES SER		12/03/2022	Paydown		99,970	99,970	106,218	102,647	0	(2,677)	0	(2,677)	0	99,970	0	0	0	2,312	12/03/2026
90346W-AA-1	AMERICAN AIRLINES 2013-1 PASS THROUGH TR		11/15/2022	Paydown		342,057	342,057	349,753	345,359	0	(3,303)	0	(3,303)	0	342,057	0	0	0	6,756	05/15/2027
90351D-AB-3	UBS GROUP AG	C	06/14/2022	GOLDMAN SACHS & CO.		19,568,400	20,000,000	19,962,600	19,986,428	0	2,569	0	2,569	0	19,988,829	0	(420,429)	(420,429)	600,417	09/24/2025
90354P-AA-5	STEAM 2021-3 A - ABS		12/28/2022	Paydown		3,271,472	2,215,720	2,214,858	3,242,484	0	28,988	0	28,988	0	3,271,472	0	0	0	0	06/28/2051
90363@-AB-6	USTA NATIONAL TENNIS CENTER INC.		07/08/2022	Paydown		632,683	632,683	636,169	635,326	0	(2,643)	0	(2,643)	0	632,683	0	0	0	2,290	09/08/2039
90380*-AA-9	SR SECD NT		09/30/2022	Paydown		387,282	387,282	387,282	387,282	0	0	0	0	0	387,282	0	0	0	10,194	03/30/2040
90473L-AA-0	UNIFRAX ESCROW ISSUER CORP		11/02/2022	Various		1,826,771	1,952,000	1,989,228	1,988,147	0	(1,500)	0	(1,500)	0	1,986,646	0	(159,876)	(159,876)	52,137	09/30/2028
90473L-AC-6	UNIFRAX ESCROW ISSUER CORP		10/27/2022	Various		921,109	1,017,000	1,042,250	1,041,632	0	(777)	0	(777)	0	1,040,855	0	(119,746)	(119,746)	38,207	09/30/2029
904764-BC-0	UNILEVER CAPITAL CORP		08/08/2022	TD SECURITIES (USA) LLC		7,222,958	7,250,000	7,140,453	7,177,246	0	6,333	0	6,333	0	7,183,579	0	39,379	39,379	223,441	03/22/2028
904764-BK-2	UNILEVER CAPITAL CORP		12/15/2022	Adjustment		979,694	1,000,000	976,200	979,252	0	2,326	0	2,326	0	979,694	0	0	0	17,226	09/14/2030
907818-EH-7	UNION PACIFIC CORP		04/13/2022	GOLDMAN SACHS & CO.		3,937,760	4,000,000	4,289,080	4,254,481	0	(18,707)	0	(18,707)	0	4,235,773	0	(298,013)	(298,013)	69,361	03/01/2026
907818-ER-5	UNION PACIFIC CORP		10/19/2022	Adjustment		11,485,904	11,500,000	11,482,980	11,485,423	0	987	0	987	0	11,485,904	0	0	0	516,031	09/15/2067
907818-FH-6	UNION PACIFIC CORP		04/07/2022	BARCLAYS CAPITAL INC.		18,511,600	20,000,000	20,046,100	20,038,146	0	(999)	0	(999)	0	20,037,208	0	(1,525,608)	(1,525,608)	328,000	02/05/2030
907818-FL-7	UNION PACIFIC CORP		12/12/2022	Adjustment		15,993,332	16,000,000	15,992,800	15,992,981	0	787	0	787	0	15,993,332	0	0	0	811,667	02/05/2070
90782J-AA-1	UNION PACIFIC RAILROAD CO 2015 1 PASS TH		05/12/2022	Paydown		481,852	481,851	525,382	511,483	0	(29,631)	0	(29,631)	0	481,852	0	0	0	6,493	05/12/2027
90783R-AA-2	UNION PACIFIC RAILROAD COMPANY 2002-1 PA		01/17/2022	Paydown		162,512	162,512	162,512	162,525	0	(14)	0	(14)	0	162,512	0	0	0	4,925	01/17/2023
90783S-AA-0	UNION PACIFIC RAILROAD CO 2003 1 PASS TH		01/02/2022	Paydown		27,479	27,479	30,465	18,733	0	8,746	0	8,746	0	27,479	0	0	0	(14,458)	01/02/2024
909318-AA-5	UNITED AIRLINES 2018-1AA PASS THROUGH TR		09/01/2022	Paydown		597,261	597,261	575,549	599,860	0	(2,599)	0	(2,599)	0	597,261	0	0	0	0	09/01/2031
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2022	Paydown		105,933	105,933	106,901	105,679	0	255	0	255	0	105,933	0	0	0	1	02/15/2027
90931C-AA-6	UAL AA - ABS		08/25/2022	Paydown		260,153	260,153	265,116	260,356	0	(203)	0	(203)	0	260,153	0	0	0	481	02/25/2033
90931E-AA-2	UAL A - ABS		08/25/2022	Paydown		1,453,411	1,453,411	1,476,320	1,475,755	0	(22,344)	0	(22,344)	0	1,453,411	0	0	0	49,598	08/25/2033
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS		07/07/2022	Paydown		1,009,038	1,009,038	976,004	1,014,275	0	(5,237)	0	(5,237)	0	1,009,038	0	0	0	0	01/07/2030
90932E-AA-1	UNITED AIRLINES 2016-2 PASS THROUGH TRUS		10/07/2022	Paydown		239,993	239,993	224,233	242,351	0	(2,357)	0	(2,357)	0	239,993	0	0	0	0	04/07/2030
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		11/01/2022	Paydown		382,904	382,904	382,904	382,904	0	0	0	0	0	382,904	0	0	0	5,169	11/01/2033
90932L-AA-5	UNITED AIRLINES 2015-1 PASS THROUGH TRUS		12/01/2022	Paydown		909,040	909,040	909,039	909,082	0	(42)	0	(42)	0	909,040	0	0	0	15,681	06/01/2029
90932M-AA-3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		11/01/2022	Paydown		256,000	256,000	256,000	256,000	0	0	0	0	0	256,000	0	0	0	5,568	11/01/2029
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS		10/11/2022	Paydown		715,519	715,519	715,865	715,815	0	(296)	0	(296)	0	715,519	0	0	0	15,007	10/11/2027
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS		09/03/2022	Paydown		889,769	889,769	884,930	890,858	0	(1,090)	0	(1,090)	0	889,769	0	0	0	16,904	03/03/2028
91127K-AC-6	UNITED OVERSEAS BANK LTD	C	12/13/2022	Adjustment		0	0	0	570	0	(570)	0	(570)	0	0	0	0	0	18,750	04/15/2029
911312-AJ-5	UNITED PARCEL SERVICE INC		10/20/2022	CITIGROUP GLOBAL MARKETS INC.		10,483,500	10,000,000	11,235,300	10,913,373	0	(30,113)	0	(30,113)	0	10,883,261	0	(399,761)	(399,761)	790,500	01/15/2038
911312-BW-5	UNITED PARCEL SERVICE INC		05/19/2022	MARKETAXESS CORPORATION		9,927,388	9,700,000	9,826,834	9,824,321	0	(954)	0	(954)	0	9,823,367	0	104,021	104,021	202,048	04/01/2050
911363-AM-1	UNITED RENTALS (NORTH AMERICA) INC		04/25/2022	JEFFERIES & COMPANY		43,733	49,000	50,225	50,217	0	(21)	0	(21)	0	50,195	0	(6,463)	(6,463)	1,329	02/15/2031
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC		04/25/2022	Various		2,382,584	2,310,000	2,291,518	2,336,027	0	16,366	0	16,366	0	2,352,394	0	30,190	30,190	66,534	05/15/2027
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC		04/25/2022	Various		1,221,193	1,156,000	1,281,255	1,258,262	0	(1,934)	0	(1,934)	0	1,256,328	0	(35,136)	(35,136)	33,116	01/15/2030
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		01/07/2022	WELLS FARGO SECURITIES, LLC		1,536,710	1,514,000	1,593,485	1,584,470	0	(290)	0	(290)	0	1,584,180	0	(47,470)	(47,470)	29,607	07/15/2030
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC		04/05/2022	CITIGROUP GLOBAL MARKETS INC.		236,985	259,000	259,000	259,000	0	0	0	0	0	259,000	0	(22,015)	(22,015)	6,313	01/15/2032
91159H-HM-5	US BANCORP		04/20/2022	Various		4,590,957	4,568,000	4,699,606	4,629,560	0	(3,045)	0	(3,045)	0	4,626,515	0	(35,558)	(35,558)	56,733	04/27/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
913017-BT-5	RAYTHEON TECHNOLOGIES CORP		05/10/2022	Various		16,036,052	16,400,000	17,599,293	17,927,055	0	(18,030)	0	(18,030)	0	17,909,025	0	(1,872,973)	(1,872,973)	325,850	06/01/2042
91324P-BE-1	UNITEDHEALTH GROUP INC		10/20/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		1,554,090	1,475,000	1,463,827	1,466,844	0	243	0	243	0	1,467,087	0	87,003	87,003	92,018	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC		10/20/2022	GOLDMAN SACHS & CO.		8,048,925	7,500,000	7,385,625	7,413,143	0	2,460	0	2,460	0	7,415,603	0	633,322	633,322	614,453	02/15/2038
91324P-BV-3	UNITEDHEALTH GROUP INC		03/15/2022	Maturity @ 100.00		6,000,000	6,000,000	6,113,800	6,000,000	0	0	0	0	0	6,000,000	0	0	0	86,250	03/15/2022
91324P-CC-4	UNITEDHEALTH GROUP INC		04/20/2022	Various		14,093,300	14,000,000	13,779,500	13,968,704	0	7,550	0	7,550	0	13,976,254	0	117,046	117,046	236,229	03/15/2023
91324P-CP-5	UNITEDHEALTH GROUP INC		06/08/2022	Various		14,152,320	14,000,000	14,236,660	14,094,803	0	(9,896)	0	(9,896)	0	14,084,907	0	67,413	67,413	444,792	07/15/2025
91324P-CQ-3	UNITEDHEALTH GROUP INC		05/10/2022	DEUTSCHE BANK SECURITIES INC.		6,923,790	6,777,000	7,670,209	7,464,449	0	(14,178)	0	(14,178)	0	7,457,763	0	(533,973)	(533,973)	258,585	07/15/2035
91324P-DV-1	UNITEDHEALTH GROUP INC		02/16/2022	CITIGROUP GLOBAL MARKETS INC.		4,640,913	4,606,000	4,107,217	4,116,027	0	660	0	660	0	4,116,687	0	524,226	524,226	90,729	08/15/2059
91324P-DX-7	UNITEDHEALTH GROUP INC		04/20/2022	Various		2,827,001	3,100,000	3,308,909	3,280,315	0	(4,709)	0	(4,709)	0	3,275,607	0	(448,606)	(448,606)	22,394	05/15/2030
91324P-EA-6	UNITEDHEALTH GROUP INC		04/20/2022	BARCLAYS CAPITAL INC.		5,414,468	6,955,000	7,040,523	7,038,483	0	(506)	0	(506)	0	7,037,977	0	(1,623,510)	(1,623,510)	94,786	05/15/2060
91324P-EE-8	UNITEDHEALTH GROUP INC		03/10/2022	Direct		7,418,960	8,000,000	7,965,600	7,966,361	0	240	0	240	0	7,966,601	0	(547,641)	(547,641)	77,944	05/15/2041
913318-AJ-0	UNPPK 1 D - CDO	C	10/20/2022	Paydown		67,659	0	0	0	0	0	0	0	0	67,659	0	0	0	0	04/20/2035
91337C-AA-4	UNIVAR SOLUTIONS USA INC		04/25/2022	Various		958,676	939,000	957,780	752,339	0	(222)	0	(222)	0	956,118	0	2,558	2,558	10,047	12/01/2027
91481C-AA-8	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN		12/13/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	211,265	09/01/2112
914906-AV-4	UNIVISION COMMUNICATIONS INC		04/25/2022	Various		897,542	901,000	898,582	824,531	0	55	0	55	0	898,588	0	(1,046)	(1,046)	8,814	05/01/2029
916788-AC-2	SR SECD NT		07/08/2022	Paydown		1,409,157	1,409,157	1,409,157	606,176	0	0	0	0	0	1,409,157	0	0	0	144	07/01/2043
91823A-AN-1	VBTOW 2020-1 C2 - RMBS		02/28/2022	Paydown		25,500,000	25,500,000	25,500,000	25,500,000	0	0	0	0	0	25,500,000	0	0	0	701,651	06/15/2050
91823A-AQ-4	VBTOW 2020-1 D - RMBS		02/15/2022	Paydown		2,887,321	2,760,000	2,760,000	2,760,000	0	127,321	0	127,321	0	2,887,321	0	0	0	18,814	06/15/2050
91823A-AW-1	VBTEL 2022-1 C22 - RMBS		12/15/2022	Paydown		3,960,787	0	0	0	0	0	0	0	0	3,960,787	0	0	0	0	02/15/2057
91823N-2A-0	VEON HOLDINGS BV	C	03/03/2022	JPMORGAN EM		780,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(720,000)	(720,000)	14,344	11/25/2027
91830C-AC-2	VNDO 2012-6AVE XA - CMBS		08/30/2022	Various		0	0	1,209,750	158,397	0	(158,397)	0	(158,397)	0	0	0	0	0	127,772	11/15/2030
91832C-AA-4	NEXA RESOURCES SA	C	08/30/2022	Adjustment		0	0	0	917	0	(917)	0	(917)	0	0	0	0	0	0	05/04/2027
918367-AA-1	VTR COMUNICACIONES SPA	C	04/06/2022	HSBC SECURITIES (USA) INC.		280,120	298,000	298,000	298,000	0	0	0	0	0	298,000	0	(17,880)	(17,880)	11,157	01/15/2028
918374-AA-7	VTR FINANCE NV	C	04/25/2022	JEFFERIES & COMPANY		584,685	639,000	646,665	645,524	0	(264)	0	(264)	0	645,261	0	(60,576)	(60,576)	31,910	07/15/2028
91911K-AN-2	BAUSCH HEALTH COMPANIES INC	C	11/30/2022	Various		5,159,417	6,122,000	6,157,963	6,123,773	0	(16,695)	0	(16,695)	0	6,122,141	0	(962,725)	(962,725)	359,628	11/01/2025
91911K-AP-7	BAUSCH HEALTH COMPANIES INC	C	08/02/2022	Various		626,894	772,000	800,983	792,660	0	(2,445)	0	(2,445)	0	790,214	0	(163,321)	(163,321)	31,294	12/15/2025
91911T-AK-9	VALE OVERSEAS LTD	C	06/08/2022	Call @ 112.43		6,909,886	6,146,000	7,175,630	6,974,822	0	(64,936)	0	(64,936)	0	6,909,886	0	0	0	251,175	11/10/2039
91911X-AW-4	BAUSCH HEALTH AMERICAS INC		08/03/2022	Various		578,612	862,000	882,562	878,387	0	(1,596)	0	(1,596)	0	876,791	0	(298,179)	(298,179)	67,500	01/31/2027
92212H-AA-1	VARAGON SDLP SR NT TR - CDO		09/30/2022	Direct		582,855,691	582,855,691	582,855,692	582,855,691	0	0	0	0	0	582,855,691	0	0	0	24,142,639	07/10/2036
92240M-BJ-6	VECTOR GROUP LTD		10/27/2022	Various		685,885	669,000	670,996	670,866	0	(210)	0	(210)	0	670,657	0	15,228	15,228	24,693	11/01/2026
92240M-BL-1	VECTOR GROUP LTD		11/02/2022	Various		2,506,350	2,734,000	2,759,473	2,757,571	0	(2,074)	0	(2,074)	0	2,755,497	0	(249,147)	(249,147)	118,058	02/01/2029
92241T-AK-8	VEDANTA RESOURCES LTD	C	05/04/2022	Call @ 100.00		1,900,000	1,900,000	1,884,250	1,895,826	0	4,174	0	4,174	0	1,900,000	0	0	0	95,218	07/30/2022
92243X-AA-9	VEDANTA RESOURCES FINANCE II PLC	C	12/13/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	23,125	04/23/2026
92326Y-AF-6	NM HOLDINGS COMPANY LLC		10/04/2022	Various		0	0	0	(25,000)	0	25,000	0	25,000	0	0	0	0	0	0	06/01/2007
92343V-CV-4	VERIZON COMMUNICATIONS INC		12/15/2022	Adjustment		5,104,163	5,000,000	5,137,900	5,105,050	0	(5,419)	0	(5,419)	0	5,104,163	0	0	0	302,600	01/15/2036
92343V-DY-7	VERIZON COMMUNICATIONS INC		08/08/2022	GOLDMAN SACHS AND CO. LLC		4,877,136	4,800,000	4,941,024	4,880,840	0	(8,553)	0	(8,553)	0	4,872,287	0	4,849	4,849	177,650	03/16/2027
92343V-EP-5	VERIZON COMMUNICATIONS INC		04/07/2022	TD SECURITIES (USA) LLC		5,072,515	5,000,000	5,028,899	5,019,494	0	(1,668)	0	(1,668)	0	5,017,826	0	54,689	54,689	28,320	05/15/2025
924921-AA-7	VERUS 225 A1 - CMO/RMBS		12/25/2022	Paydown		49,626	49,626	46,283	0	0	3,343	0	3,343	0	49,626	0	0	0	0	04/25/2067
924922-AA-5	VERUS 228 A1 - CMO/RMBS		12/01/2022	Paydown		61,382	61,382	60,526	0	0	857	0	857	0	61,382	0	0	0	362	09/25/2067
924922-AB-3	VERUS 228 A2 - CMO/RMBS		12/01/2022	Paydown		32,975	32,975	32,214	0	0	761	0	761	0	32,975	0	0	0	194	09/25/2067
924922-AC-1	VERUS 228 A3 - CMO/RMBS		12/01/2022	Paydown		39,322	22,252	21,446	0	0	159	0	159	0	39,322	0	0	0	0	09/25/2067
924923-AA-3	VERUS 221NV2 A1 - CMO/RMBS		12/25/2022	Paydown		108,275	108,275	107,174	0	0	1,101	0	1,101	0	108,275	0	0	0	872	10/25/2067
924923-AB-1	VERUS 221NV2 A2 - CMO/RMBS		12/25/2022	Paydown		79,160	79,160	77,477	0	0	1,683	0	1,683	0	79,160	0	0	0	638	10/25/2067
924923-AC-9	VERUS 221NV2 A3 - CMO/RMBS		12/25/2022	Paydown		169,207	92,793	89,727	0	0	529	0	529	0	169,207	0	0	0	0	10/25/2067
92539A-AB-0	VERUS 226 A2 - CMO/RMBS		12/01/2022	Paydown		292,657	292,657	285,615	0	0	7,042	0	7,042	0	292,657	0	0	0	4,754	06/27/2067
92539A-AC-8	VERUS 226 A3 - CMO/RMBS		12/01/2022	Paydown		743,358	526,783	509,162	0	0	8,756	0	8,756	0	743,358	0	0	0	0	06/27/2067

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92539J-AA-3	VERUS 22INV1 A1 - CMO/RMBS		12/01/2022	Paydown		40,094	40,094	38,253	0	0	1,841	0	1,841	0	40,094	0	0	0	207	08/25/2067
92539J-AB-1	VERUS 22INV1 A2 - CMO/RMBS		12/01/2022	Paydown		81,299	81,299	80,947	0	0	352	0	352	0	81,299	0	0	0	740	08/25/2067
92539J-AC-9	VERUS 22INV1 A3 - CMO/RMBS		12/01/2022	Paydown		140,941	83,683	82,389	0	0	820	0	820	0	140,941	0	0	0	0	08/25/2067
92539N-AB-2	VERUS 227 A2 - CMO/RMBS		12/25/2022	Paydown		61,068	61,068	60,302	0	0	766	0	766	0	61,068	0	0	0	623	07/25/2067
92539N-AC-0	VERUS 227 A3 - CMO/RMBS		12/25/2022	Paydown		81,411	81,410	79,399	0	0	2,012	0	2,012	0	81,411	0	0	0	830	07/25/2067
92553P-AP-7	PARAMOUNT GLOBAL		05/18/2022	GOLDMAN SACHS & CO.		3,181,512	3,949,000	4,021,185	4,023,981	0	(977)	0	(977)	0	4,023,004	0	(841,492)	(841,492)	117,579	03/15/2043
92556H-AC-1	PARAMOUNT GLOBAL		12/12/2022	Adjustment		10,709,892	11,250,000	10,686,038	10,707,789	0	8,776	0	8,776	0	10,709,892	0	0	0	592,453	05/19/2050
92556H-AD-9	PARAMOUNT GLOBAL		07/26/2022	Direct		9,777,741	10,000,000	9,739,500	9,767,632	0	10,109	0	10,109	0	9,777,741	0	0	0	288,167	05/19/2032
92556V-AF-3	VIATRIS INC		04/21/2022	BARCLAYS CAPITAL INC.		2,377,825	3,156,000	3,194,535	3,194,395	0	(240)	0	(240)	0	3,194,156	0	(816,331)	(816,331)	43,132	06/22/2050
92557E-AL-7	VIBR XIV C - CDO	C	10/20/2022	Paydown		21,461	0	0	0	0	0	0	0	0	21,461	0	0	0	0	10/20/2034
92660F-AG-9	VIDEOTRON LTD	C	01/03/2022	GOLDMAN SACHS & CO.		309,230	289,000	299,115	292,578	0	(742)	0	(742)	0	291,835	0	17,395	17,395	863	06/15/2024
92676X-AD-9	VIKING CRUISES LTD	C	03/09/2022	Various		2,418,999	2,665,000	2,582,896	2,589,671	0	1,765	0	1,765	0	2,591,436	0	(172,438)	(172,438)	72,473	09/15/2027
92676X-AF-4	VIKING CRUISES LTD	C	04/28/2022	Various		5,881,303	6,450,000	6,493,460	6,493,168	0	(1,497)	0	(1,497)	0	6,491,671	0	(610,368)	(610,368)	272,392	02/15/2029
92735L-AA-0	VINE ENERGY HOLDINGS LLC		04/25/2022	Various		2,293,433	2,152,000	2,270,155	2,263,005	0	(1,644)	0	(1,644)	0	2,261,362	0	32,071	32,071	44,029	04/15/2029
92762*-AA-3	Violet Sub Series C-5 Senior Secured Not		09/30/2022	Paydown		12,260	12,260	12,260	0	0	0	0	0	0	12,260	0	0	0	91	03/31/2051
92762*-AA-3	Violet Sub Series C-5 Senior Secured Not		12/31/2022	Paydown		15,261	73	73	0	0	100	0	100	0	15,261	0	0	0	1	03/31/2051
92763M-AA-3	VIPER ENERGY PARTNERS LP		04/25/2022	Various		1,169,090	1,138,000	1,145,227	1,144,182	0	(263)	0	(263)	0	1,143,919	0	25,171	25,171	15,698	11/01/2027
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC	C	04/25/2022	Various		1,237,155	1,205,000	1,283,900	1,273,221	0	(1,249)	0	(1,249)	0	1,271,972	0	(34,817)	(34,817)	13,444	05/15/2029
927804-FZ-2	VIRGINIA ELECTRIC AND POWER CO		07/25/2022	BARCLAYS CAPITAL INC FIXED INC		9,914,400	10,000,000	9,914,400	9,940,141	0	4,831	0	4,831	0	9,944,973	0	(30,573)	(30,573)	311,389	04/01/2028
92826C-AD-4	VISA INC		04/27/2022	Various		44,980,250	45,000,000	45,161,550	45,064,976	0	(5,312)	0	(5,312)	0	45,062,202	0	(81,952)	(81,952)	515,813	12/14/2025
92826C-AE-2	VISA INC		05/10/2022	DEUTSCHE BANK SECURITIES INC.		2,002,540	2,000,000	2,182,700	2,157,920	0	(3,329)	0	(3,329)	0	2,156,198	0	(153,658)	(153,658)	34,122	12/14/2035
92826C-AJ-1	VISA INC		05/10/2022	DEUTSCHE BANK SECURITIES INC.		2,063,260	2,308,000	2,293,783	2,294,854	0	112	0	112	0	2,294,966	0	(231,706)	(231,706)	55,459	09/15/2047
92826C-AK-8	VISA INC		03/10/2022	HSBC SECURITIES (USA) INC.		9,189,050	10,000,000	9,926,400	9,931,417	0	461	0	461	0	9,931,878	0	(742,828)	(742,828)	100,500	04/15/2040
92826C-AN-2	VISA INC		02/23/2022	RBC CAPITAL MARKETS, LLC		2,358,207	2,700,000	2,627,883	2,636,317	0	982	0	982	0	2,637,299	0	(279,092)	(279,092)	15,675	02/15/2031
92826C-AQ-5	VISA INC		10/19/2022	GOLDMAN SACHS & CO.		11,272,589	13,200,000	12,026,869	12,053,435	0	15,510	0	15,510	0	12,068,945	0	(796,355)	(796,355)	258,711	08/15/2050
92838B-AA-1	VISTA RIDGE LLC		12/31/2022	Paydown		858,462	858,462	858,462	858,462	0	0	0	0	0	858,462	0	0	0	19,357	10/14/2049
92838C-AB-4	VISIO 221 A2 - CMO/RMBS		12/01/2022	Paydown		21,540	21,540	21,190	0	0	350	0	350	0	21,540	0	0	0	319	08/25/2057
92838C-AC-2	VISIO 221 A3 - CMO/RMBS		12/01/2022	Paydown		53,410	31,196	30,384	0	0	504	0	504	0	53,410	0	0	0	0	08/25/2057
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		04/25/2022	Various		107,131	105,000	108,319	84,902	0	(23)	0	(23)	0	106,670	0	461	461	1,824	09/01/2026
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		04/25/2022	Various		433,816	423,000	423,000	409,000	0	0	0	0	0	423,000	0	10,816	10,816	9,424	02/15/2027
92854V-AA-3	VSLR 2018-1 A - ABS		10/30/2022	Paydown		934,922	934,922	934,620	934,690	0	232	0	232	0	934,922	0	0	0	27,431	04/30/2048
92855H-AA-3	VSLR 2020-1 A - ABS		07/30/2022	Paydown		2,048,322	2,048,322	2,047,966	2,048,026	0	296	0	296	0	2,048,322	0	0	0	20,954	07/31/2051
92856J-AB-6	VIZIENT INC		05/16/2022	Various		6,483,405	6,278,000	6,463,768	6,407,137	0	61,196	0	61,196	0	6,468,333	0	15,072	15,072	171,433	05/15/2027
92857W-BD-1	VODAFONE GROUP PLC	C	04/21/2022	GOLDMAN SACHS & CO.		2,735,760	3,000,000	2,949,810	2,958,604	0	373	0	373	0	2,958,977	0	(223,217)	(223,217)	89,688	02/19/2043
92857W-BK-5	VODAFONE GROUP PLC	C	12/07/2022	Call @ 100.00		13,510,000	13,510,000	13,329,617	13,384,025	0	125,975	0	125,975	0	13,510,000	0	0	0	614,048	05/30/2028
92857W-BU-3	VODAFONE GROUP PLC	C	04/11/2022	Various		24,763,900	25,000,000	24,906,000	24,909,535	0	261	0	261	0	24,909,797	0	(145,897)	(145,897)	477,535	09/17/2050
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		04/27/2022	Various		17,513,350	17,000,000	18,970,540	18,558,466	0	(63,586)	0	(63,586)	0	18,494,880	0	(981,530)	(981,530)	357,833	11/13/2028
92890P-AD-6	WFRBS 2013-C14 A4 - CMBS		10/06/2022	CITIGROUP GLOBAL MARKETS INC.		5,424,046	5,493,574	5,203,015	5,438,722	0	28,286	0	28,286	0	5,467,008	0	(42,962)	(42,962)	145,371	06/15/2046
92911Q-AA-5	VOTORANTIM CIMENTOS INTERNATIONAL SA	C	06/01/2022	Various		2,240,860	2,000,000	2,310,000	2,298,113	0	(57,253)	0	(57,253)	0	2,240,860	0	0	0	125,056	04/05/2041
92919D-AE-8	VOYA 213 C - CDO	C	10/20/2022	Paydown		101,432	0	0	0	0	0	0	0	0	101,432	0	0	0	0	01/22/2035
929227-C9-5	WAMU 2002-S8 1B2 - CMO/RMBS		12/01/2022	Paydown		27,658	0	0	27,658	0	0	0	0	0	27,658	0	0	0	0	01/25/2033
92922F-3L-0	WAMU 2005-AR12 1A6 - CMO/RMBS		12/01/2022	Paydown		1,462,785	1,282,279	1,106,734	1,435,128	0	32,471	4,814	27,657	0	1,462,785	0	0	0	0	10/25/2035
92922F-4D-7	WAMU 2005-AR14 1A4 - CMO/RMBS		12/01/2022	Paydown		279,534	228,057	192,416	274,929	0	4,605	0	4,605	0	279,534	0	0	0	0	12/25/2035
92922F-5U-8	WAMU 2005-AR15 1A2 - CMO/RMBS		12/25/2022	Paydown		637,072	637,072	911,775	565,010	0	72,061	0	72,061	0	637,072	0	0	0	3,637	11/25/2045
92922F-6Y-9	WAMU 2005-AR16 1A3 - CMO/RMBS		12/01/2022	Paydown		398,248	320,471	271,809	351,446	0	46,802	0	46,802	0	398,248	0	0	0	0	12/25/2035
92922F-8M-3	WAMU 2005-AR18 1A - CMO/RMBS		12/01/2022	Paydown		222,304	186,550	156,291	200,832	0	21,481	9	21,472	0	222,304	0	0	0	0	01/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92922F-C2-2	WAMU 2004-AR13 B1 - CMO/RMBS		12/25/2022	Paydown		683,636	606,146	515,422	675,742	0	12,265	4,371	7,894	0	683,636	0	0	0	0	11/25/2034
92922F-EC-8	WAMU 2003-AR10 B1 - CMO/RMBS		12/01/2022	Paydown		133,776	133,776	123,906	124,978	0	8,798	0	8,798	0	133,776	0	0	0	1,998	10/25/2033
92922F-G9-3	WAMU 2005-AR4 B1 - CMO/RMBS		12/01/2022	Paydown		114,025	76,846	23,862	113,798	0	227	0	227	0	114,025	0	0	0	0	04/25/2035
92922F-Q4-3	WAMU 2005-AR7 A3 - CMO/RMBS		12/01/2022	Paydown		1,075,399	928,610	802,757	1,050,674	0	24,725	0	24,725	0	1,075,399	0	0	0	0	08/25/2035
92922F-QF-8	WAMU 2004-S2 1A5 - CMO/RMBS		12/01/2022	Paydown		28,848	28,848	29,159	29,078	0	(230)	0	(230)	0	28,848	0	0	0	200	06/25/2034
92925G-AA-1	WAMU 2006-AR16 1A1 - CMO/RMBS		12/01/2022	Paydown		133,729	95,961	77,219	135,695	0	(1,965)	0	(1,965)	0	133,729	0	0	0	0	12/25/2036
92925G-AC-7	WAMU 2006-AR16 2A1 - CMO/RMBS		12/01/2022	Paydown		113,711	129,848	107,225	113,315	0	396	0	396	0	113,711	0	0	0	0	12/25/2036
92925V-AF-7	WAMU 2007-HY1 2A3 - CMO/RMBS		12/01/2022	Paydown		2,097,346	1,693,700	1,583,913	2,099,113	0	(1,766)	0	(1,766)	0	2,097,346	0	0	0	0	02/25/2037
92925V-AH-3	WAMU 2007-HY1 3A1 - CMO/RMBS		12/01/2022	Paydown		273,415	205,878	180,332	263,086	0	10,329	0	10,329	0	273,415	0	0	0	0	02/25/2037
92926U-AF-8	WAMU 2007-HY2 3A1 - CMO/RMBS		12/01/2022	Paydown		1,184,598	939,930	809,415	1,145,143	0	39,455	0	39,455	0	1,184,598	0	0	0	0	09/25/2036
92926W-AA-5	WAMU 2007-OA1 A1A - CMO/RMBS		12/01/2022	Paydown		1,000,928	940,582	791,664	1,000,043	0	885	0	885	0	1,000,928	0	0	0	0	02/25/2047
92927B-AA-0	WAMU 2007-OA6 1A - CMO/RMBS		12/01/2022	Paydown		1,138,977	1,032,874	874,337	1,120,584	0	18,392	0	18,392	0	1,138,977	0	0	0	0	07/25/2047
92927X-AA-2	WAMU 2007-HY6 1A1 - CMO/RMBS		12/01/2022	Paydown		314,849	260,192	196,383	310,870	0	3,979	0	3,979	0	314,849	0	0	0	0	06/25/2037
92927X-AH-7	WAMU 2007-HY6 3A2 - CMO/RMBS		12/01/2022	Paydown		1,550,632	949,970	712,576	1,531,347	0	19,286	0	19,286	0	1,550,632	0	0	0	0	06/25/2037
92933B-AR-5	WMG ACQUISITION CORP		04/25/2022	Various		193,312	208,000	208,000	208,000	0	0	0	0	0	208,000	0	(14,688)	(14,688)	2,799	02/15/2031
929342-AC-7	WMRK 2022-WMRK C - CMBS		12/15/2022	Paydown		439,117	0	0	0	0	0	0	0	0	439,117	0	0	0	0	11/15/2035
92936Y-AP-6	WFRBS 2012-C8 D - CMBS		07/15/2022	Paydown		7,519,000	7,519,000	7,505,783	7,496,404	0	22,596	0	22,596	0	7,519,000	0	0	0	215,453	08/17/2045
92938G-AD-0	WFRBS 2013-C17 A4 - CMBS		02/22/2022	Various		21,120,935	20,556,000	21,171,714	20,659,641	0	(9,870)	0	(9,870)	0	20,649,771	0	471,164	471,164	178,928	12/17/2046
92939F-AW-9	WFRBS 2014-C21 AS - CMBS		10/06/2022	BANK OF MONTREAL		7,610,625	8,000,000	8,239,584	8,075,557	0	(27,699)	0	(27,699)	0	8,047,859	0	(437,234)	(437,234)	268,047	08/16/2047
92969#-AA-0	WEST VIRGINIA UNIVERSITY HOSPITALS, INC.		12/15/2022	Paydown		335,357	335,357	335,357	335,357	0	0	0	0	0	335,357	0	0	0	7,727	01/15/2044
92977T-AE-2	WMLT 2006-A 3A1 - CMO/RMBS		07/20/2022	Paydown		620,924	506,309	477,326	461,232	0	159,692	0	159,692	0	620,924	0	0	0	0	05/20/2036
92977Y-BV-2	WMLT 2005-B 2A3 - CMO/RMBS		12/01/2022	Paydown		99,464	90,791	84,813	98,225	0	1,239	0	1,239	0	99,464	0	0	0	0	10/20/2035
92978E-AB-0	WMLT 2006-AMN1 A2 - RMBS		12/27/2022	Paydown		877,936	740,643	433,015	873,884	0	4,052	0	4,052	0	877,936	0	0	0	0	08/25/2036
929903-AM-4	WELLS FARGO & CO		10/20/2022	WELLS FARGO SECURITIES, LLC		6,696,375	7,500,000	4,114,569	4,778,121	0	77,825	0	77,825	0	4,855,946	0	1,840,429	1,840,429	507,604	08/01/2035
92990G-AA-1	WAMU 2007-HY5 1A1 - CMO/RMBS		12/01/2022	Paydown		415,202	323,729	497,733	398,014	0	17,188	0	17,188	0	415,202	0	0	0	0	05/25/2037
92990G-AC-7	WAMU 2007-HY5 2A1 - CMO/RMBS		12/01/2022	Paydown		148,543	119,490	90,294	146,743	0	1,800	0	1,800	0	148,543	0	0	0	21	05/26/2037
92990G-AD-5	WAMU 2007-HY5 2A2 - CMO/RMBS		12/01/2022	Paydown		475,404	396,291	323,823	501,562	0	(26,158)	0	(26,158)	0	475,404	0	0	0	0	05/26/2037
92990G-AJ-2	WAMU 2007-HY5 3A1 - CMO/RMBS		12/01/2022	Paydown		849,582	620,417	490,338	768,801	0	80,781	0	80,781	0	849,582	0	0	0	0	05/26/2037
931142-DH-3	WALMART INC		01/18/2022	Direct		1,977,378	2,000,000	1,845,520	1,976,536	0	842	0	842	0	1,977,378	0	0	0	13,742	04/11/2023
931142-DQ-3	WALMART INC		12/12/2022	Adjustment		16,013,129	15,000,000	16,172,250	16,018,405	0	(29,427)	0	(29,427)	0	16,013,129	0	0	0	734,583	04/22/2044
931142-EE-9	WALMART INC		07/15/2022	MORGAN STANLEY & CO		19,065,170	19,000,000	19,049,400	19,033,910	0	(2,712)	0	(2,712)	0	19,031,198	0	33,972	33,972	394,461	06/26/2028
931142-EP-4	WALMART INC		12/12/2022	Adjustment		7,004,268	7,000,000	7,003,850	7,004,263	0	132	0	132	0	7,004,268	0	0	0	251,242	09/24/2049
931142-EU-3	WALMART INC		03/10/2022	Direct		2,660,010	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(339,990)	(339,990)	35,000	09/22/2041
931422-AH-2	WALGREEN CO		04/20/2022	GOLDMAN SACHS & CO.		5,024,250	5,000,000	4,818,850	4,982,931	0	7,477	0	7,477	0	4,990,408	0	33,842	33,842	93,431	09/15/2022
93362F-AK-9	WAMU 2006-AR8 3A2 - CMO/RMBS		12/01/2022	Paydown		843,519	684,702	548,209	831,079	0	12,440	0	12,440	0	843,519	0	0	0	0	08/25/2036
933631-AC-7	WMHE 2007-HE1 2A2 - RMBS		12/27/2022	Paydown		727,256	622,828	346,401	720,298	0	13,324	6,366	6,958	0	727,256	0	0	0	0	01/25/2037
933634-AA-5	WAMU 2007-HY3 1A1 - CMO/RMBS		12/01/2022	Paydown		627,328	447,481	364,055	605,631	0	21,697	0	21,697	0	627,328	0	0	0	0	03/25/2037
933634-AG-2	WAMU 2007-HY3 3A3 - CMO/RMBS		12/01/2022	Paydown		189,745	137,193	118,498	183,507	0	6,238	0	6,238	0	189,745	0	0	0	95	03/25/2037
933636-AA-0	WAMU 2007-HY4 1A1 - CMO/RMBS		12/01/2022	Paydown		302,225	217,268	159,278	306,435	0	(4,210)	0	(4,210)	0	302,225	0	0	0	0	04/25/2037
933636-AC-6	WAMU 2007-HY4 2A1 - CMO/RMBS		12/01/2022	Paydown		454,009	347,116	285,528	448,470	0	5,539	0	5,539	0	454,009	0	0	0	0	04/25/2037
933636-AD-4	WAMU 2007-HY4 2A2 - CMO/RMBS		12/01/2022	Paydown		825,079	630,821	588,882	818,415	0	6,665	0	6,665	0	825,079	0	0	0	0	04/25/2037
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		12/01/2022	Paydown		275,645	213,352	201,709	273,525	0	2,120	0	2,120	0	275,645	0	0	0	0	11/25/2036
933637-AA-8	WAMU 2006-AR18 1A1 - CMO/RMBS		12/01/2022	Paydown		1,105,040	831,631	600,653	1,089,143	0	15,897	0	15,897	0	1,105,040	0	0	0	0	01/25/2037
933637-AC-4	WAMU 2006-AR18 2A1 - CMO/RMBS		12/01/2022	Paydown		369,484	346,648	283,929	377,111	0	(7,627)	0	(7,627)	0	369,484	0	0	0	0	01/25/2037
933637-AE-0	WAMU 2006-AR18 2A3 - CMO/RMBS		12/01/2022	Paydown		233,327	218,906	180,179	229,748	0	6,062	2,483	3,579	0	233,327	0	0	0	0	01/25/2037
933637-AG-5	WAMU 2006-AR18 3A1 - CMO/RMBS		12/01/2022	Paydown		336,775	277,678	227,370	331,906	0	4,869	0	4,869	0	336,775	0	0	0	0	01/25/2037
933637-AH-3	WAMU 2006-AR18 3A2 - CMO/RMBS		12/01/2022	Paydown		53,841	44,393	36,350	53,049	0	792	0	792	0	53,841	0	0	0	0	01/25/2037
933638-AA-6	WAMU 2006-AR19 1A - CMO/RMBS		12/01/2022	Paydown		2,385,119	2,042,832	2,419,250	3,171,673	0	(34,131)	0	(34,131)	0	2,385,119	0	0	0	0	01/25/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93363E-AA-3	WAMU 2006-AR10 1A1 - CMO/RMBS		12/01/2022	Paydown		272,570	229,130	165,653	272,403	0	167	0	167	0	272,570	0	0	0	0	09/25/2036
93363N-AA-3	WAMU 2006-AR12 1A1 - CMO/RMBS		12/01/2022	Paydown		46,143	37,350	501,425	45,052	0	1,090	0	1,090	0	46,143	0	0	0	0	10/25/2036
93363R-AA-4	WAMU 2006-AR13 1A - CMO/RMBS		12/01/2022	Paydown		1,057,282	953,793	1,230,975	1,048,794	0	8,488	0	8,488	0	1,057,282	0	0	0	0	10/25/2046
93364A-AA-0	WAMU 2007-OA3 1A - CMO/RMBS		12/01/2022	Paydown		1,088,534	994,039	859,401	1,081,922	0	6,612	0	6,612	0	1,088,534	0	0	0	0	04/25/2047
93364A-AB-8	WAMU 2007-OA3 2A - CMO/RMBS		12/01/2022	Paydown		2,098,656	1,734,860	1,539,202	2,090,635	0	8,021	0	8,021	0	2,098,656	0	0	0	0	04/25/2047
93364C-AA-6	WAMU 2007-OA4 1A - CMO/RMBS		12/01/2022	Paydown		4,617,528	4,265,171	3,965,814	4,571,644	0	45,884	0	45,884	0	4,617,528	0	0	0	0	05/25/2047
93364F-AA-9	WAMU 2007-HY7 1A1 - CMO/RMBS		12/01/2022	Paydown		52,265	52,734	39,852	51,021	0	1,244	0	1,244	0	52,265	0	0	0	0	07/25/2037
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS		12/01/2022	Paydown		107,865	89,074	72,257	107,090	0	775	0	775	0	107,865	0	0	0	0	07/25/2037
93364F-AD-3	WAMU 2007-HY7 2A2 - CMO/RMBS		12/01/2022	Paydown		729,573	602,472	489,138	722,531	0	7,042	0	7,042	0	729,573	0	0	0	0	07/25/2037
93364F-AG-6	WAMU 2007-HY7 3A1 - CMO/RMBS		12/01/2022	Paydown		200,741	160,020	129,979	201,938	0	(1,197)	0	(1,197)	0	200,741	0	0	0	0	07/25/2037
93364F-AH-4	WAMU 2007-HY7 3A2 - CMO/RMBS		12/01/2022	Paydown		111,993	91,399	74,240	112,665	0	(672)	0	(672)	0	111,993	0	0	0	0	07/25/2037
939335-P4-1	WAMMS 2002-AR1 3A4 - CMO/RMBS		12/01/2022	Paydown		34,151	34,151	25,699	25,223	0	8,928	0	8,928	0	34,151	0	0	0	462	02/25/2031
939335-P7-4	WAMMS 2002-AR1 CB1 - CMO/RMBS		12/01/2022	Paydown		45,622	45,622	45,508	44,968	0	654	0	654	0	45,622	0	0	0	502	02/25/2031
939336-C9-2	WAMMS 2003-MS8 CB1 - CMO/RMBS		12/01/2022	Paydown		18,765	44,584	41,130	18,529	0	236	0	236	0	18,765	0	0	0	0	05/25/2033
939336-ZV-8	WAMMS 2003-MS6 3B1 - CMO/RMBS		12/01/2022	Paydown		61,037	40,027	37,334	59,661	0	1,376	0	1,376	0	61,037	0	0	0	0	05/25/2033
939345-AA-2	WMALT 2006-AR4 1A - CMO/RMBS		12/01/2022	Paydown		1,064,554	1,089,330	759,851	1,051,717	0	12,837	0	12,837	0	1,064,554	0	0	0	0	06/25/2046
939345-AC-8	WMALT 2006-AR4 3A - CMO/RMBS		12/01/2022	Paydown		2,200,114	2,027,724	1,486,073	2,185,276	0	14,837	0	14,837	0	2,200,114	0	0	0	0	06/25/2046
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS		12/01/2022	Paydown		183,892	132,476	88,569	182,623	0	1,269	0	1,269	0	183,892	0	0	0	0	10/25/2035
93934F-GB-2	WMALT 2005-10 2A3 - CMO/RMBS		12/25/2022	Paydown		569,160	519,154	427,391	564,120	0	12,766	7,726	5,040	0	569,160	0	0	0	0	11/26/2035
93934F-NJ-7	WMALT 2006-3 1A1 - CMO/RMBS		12/01/2022	Paydown		1,030,272	646,531	625,398	1,023,409	0	6,863	0	6,863	0	1,030,272	0	0	0	0	04/25/2036
93934F-QP-0	WMALT 2006-AR3 A1A - CMO/RMBS		12/01/2022	Paydown		2,365,893	2,211,824	1,704,793	2,387,020	0	(21,126)	0	(21,126)	0	2,365,893	0	0	0	0	05/25/2046
939355-AA-1	WMALT 2007-OA3 1A - CMO/RMBS		12/01/2022	Paydown		2,389,249	1,874,873	1,414,751	2,359,542	0	29,707	0	29,707	0	2,389,249	0	0	0	0	02/25/2047
939355-AB-9	WMALT 2007-OA3 2A - CMO/RMBS		12/01/2022	Paydown		1,864,704	1,638,104	1,277,023	1,894,834	0	(30,131)	0	(30,131)	0	1,864,704	0	0	0	0	02/25/2047
939355-AD-5	WMALT 2007-OA3 4A1 - CMO/RMBS		12/01/2022	Paydown		1,823,638	1,972,503	1,468,931	1,805,374	0	18,263	0	18,263	0	1,823,638	0	0	0	0	04/25/2047
93935A-AD-4	WMALT 2006-AR5 4A - CMO/RMBS		12/01/2022	Paydown		936,050	754,624	565,192	922,428	0	13,623	0	13,623	0	936,050	0	0	0	0	06/25/2046
93935D-AA-4	WMALT 2006-AR7 A1A - CMO/RMBS		12/01/2022	Paydown		4,522,239	3,963,304	3,070,032	4,461,223	0	66,853	5,836	61,017	0	4,522,239	0	0	0	0	09/25/2046
93935F-AC-5	WMALT 2006-AR6 2A - CMO/RMBS		12/01/2022	Paydown		2,908,601	2,296,403	1,571,437	2,901,593	0	7,008	0	7,008	0	2,908,601	0	0	0	0	08/25/2046
93935Q-AA-5	WMALT 2007-OA2 1A - CMO/RMBS		12/01/2022	Paydown		1,971,553	1,621,485	1,228,140	1,970,937	0	616	0	616	0	1,971,553	0	0	0	0	01/25/2047
93935Q-AB-3	WMALT 2007-OA2 2A - CMO/RMBS		12/01/2022	Paydown		931,308	809,602	719,617	916,975	0	14,333	0	14,333	0	931,308	0	0	0	0	01/25/2047
93936A-AA-9	WMALT 2007-HY1 A1 - RMBS		12/25/2022	Paydown		1,758,834	1,612,006	936,225	1,743,445	0	15,389	0	15,389	0	1,758,834	0	0	0	0	02/25/2037
93936F-AA-8	WMALT 2007-OC1 A1 - RMBS		12/25/2022	Paydown		1,630,483	1,309,584	1,101,588	1,606,477	0	24,006	0	24,006	0	1,630,483	0	0	0	0	05/26/2037
93936F-AD-2	WMALT 2007-OC1 A4 - RMBS		12/25/2022	Paydown		660,712	528,643	505,220	650,834	0	9,878	0	9,878	0	660,712	0	0	0	0	05/26/2037
93936L-AA-5	WMALT 2007-OC2 A1 - RMBS		12/27/2022	Paydown		1,186,630	948,031	567,924	1,135,978	0	50,652	0	50,652	0	1,186,630	0	0	0	0	06/25/2037
93936L-AB-3	WMALT 2007-OC2 A2 - RMBS		12/27/2022	Paydown		685,394	544,339	365,691	662,190	0	23,204	0	23,204	0	685,394	0	0	0	0	06/25/2037
93936M-AA-3	WMALT 2007-OA4 A1A - CMO/RMBS		12/01/2022	Paydown		1,352,723	1,232,543	980,499	1,371,080	0	(18,357)	0	(18,357)	0	1,352,723	0	0	0	0	04/25/2047
93936R-AA-2	WMALT 2007-OA5 A1A - CMO/RMBS		12/01/2022	Paydown		4,224,848	3,908,182	3,313,611	4,130,946	0	93,902	0	93,902	0	4,224,848	0	0	0	0	05/25/2047
94106L-BM-0	WASTE MANAGEMENT INC		12/16/2022	Adjustment		2,843,440	3,025,000	2,837,275	2,842,627	0	4,086	0	4,086	0	2,843,440	0	0	0	82,137	11/15/2050
941108-AA-6	Watch 2 2019-TAN - CDO		08/25/2022	Paydown		14,285,714	14,285,714	14,285,714	14,285,714	0	0	0	0	0	14,285,714	0	0	0	223,514	02/22/2025
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2022	Paydown		1,941,550	1,941,550	1,941,465	1,941,492	0	58	0	58	0	1,941,550	0	0	0	32,445	09/15/2044
948565-AD-8	WEEKLEY HOMES LLC		04/25/2022	Various		1,077,994	1,059,000	1,084,538	1,081,082	0	(170)	0	(170)	0	1,080,911	0	(2,918)	(2,918)	16,775	09/15/2028
948596-AD-3	WEIBO CORP	C	08/24/2022	SMBC NIKKO SECURITIES INC		5,796,600	6,000,000	6,043,600	6,023,008	0	(5,984)	0	(5,984)	0	6,017,024	0	(220,424)	(220,424)	239,750	07/05/2024
94860L-AE-5	WEHPK 1 C - CDO	C	10/21/2022	Paydown		106,474	0	0	0	0	0	0	0	0	106,474	0	0	0	0	04/23/2035
94973V-AY-3	ANTHEM INC		05/18/2022	Various		9,783,200	10,000,000	9,929,200	9,943,019	0	592	0	592	0	9,943,611	0	(160,411)	(160,411)	221,615	05/15/2042
94973V-BB-2	ANTHEM INC		02/16/2022	CITIGROUP GLOBAL MARKETS INC.		5,478,600	5,000,000	4,609,800	4,669,067	0	1,166	0	1,166	0	4,670,233	0	808,367	808,367	137,563	01/15/2043
94974B-GQ-7	WELLS FARGO & CO		09/13/2022	RBC CAPITAL MARKETS, LLC		4,486,300	5,000,000	4,961,900	4,966,013	0	756	0	756	0	4,966,768	0	(480,468)	(480,468)	202,806	11/17/2045
94974S-AF-0	WFALT 2002-1 B1 - CMO/RMBS		12/01/2022	Paydown		266,536	266,536	265,176	263,734	0	2,801	0	2,801	0	266,536	0	0	0	4,926	08/25/2032
94974S-AH-6	WFALT 2002-1 B3 - CMO/RMBS		12/01/2022	Paydown		34,826	34,480	103,735	33,898	0	1,330	401	929	0	34,826	0	0	0	0	08/25/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94978#-AQ-0	WELLS FARGO TRUST COMPANY, NATIONAL ASSO		05/31/2022	Paydown		7,308,355	7,321,044	7,321,044	7,308,985	0	(12,643)	0	(12,643)	0	7,308,355	0	0	0	170,841	08/01/2022
949789-AA-9	WFMBS 2006-AR19 A1 - CMO/RMBS		12/01/2022	Paydown		122,664	115,099	108,451	123,237	0	(573)	0	(573)	0	122,664	0	0	0	0	12/26/2036
949789-AC-5	WFMBS 2006-AR19 A3 - CMO/RMBS		12/01/2022	Paydown		24,926	23,389	172,397	23,579	0	1,347	0	1,347	0	24,926	0	0	0	0	12/26/2036
949794-AA-9	WFMBS 2007-AR6 A1 - CMO/RMBS		12/01/2022	Paydown		785,169	719,946	683,223	799,760	0	(14,591)	0	(14,591)	0	785,169	0	0	0	0	10/25/2037
949802-AC-6	WFMBS 2003-I B1 - CMO/RMBS		12/01/2022	Paydown		47,308	47,308	46,554	44,959	0	2,350	0	2,350	0	47,308	0	0	0	390	09/25/2033
94981V-AP-2	WFMBS 2004-K B1 - CMO/RMBS		12/01/2022	Paydown		170,420	152,316	82,731	151,035	0	19,384	0	19,384	0	170,420	0	0	0	814	07/25/2034
94982P-AB-5	WFMBS 2005-AR7 1A2 - CMO/RMBS		12/01/2022	Paydown		37,650	37,650	36,006	35,166	0	2,484	0	2,484	0	37,650	0	0	0	309	05/25/2035
949831-BJ-9	WFMBS 2019-3 B2 - CMO/RMBS		12/01/2022	Paydown		160,855	175,895	178,516	177,159	0	(16,303)	0	(16,303)	0	160,855	0	0	0	4,281	07/26/2049
94983J-AC-6	WFMBS 2006-AR1 2A1 - CMO/RMBS		12/01/2022	Paydown		148,155	138,938	603,151	14,472	0	133,683	0	133,683	0	148,155	0	0	0	0	03/25/2036
94983J-AG-7	WFMBS 2006-AR1 2A5 - CMO/RMBS		12/01/2022	Paydown		655,794	614,995	583,124	644,142	0	11,652	0	11,652	0	655,794	0	0	0	0	03/25/2036
94983P-AF-5	WFMBS 2006-AR4 2A4 - CMO/RMBS		12/01/2022	Paydown		130,156	122,284	92,699	136,245	0	(6,089)	0	(6,089)	0	130,156	0	0	0	0	04/25/2036
94983R-AD-6	WFMBS 2006-AR5 2A1 - CMO/RMBS		12/01/2022	Paydown		285,957	250,724	233,030	306,243	0	(20,286)	0	(20,286)	0	285,957	0	0	0	0	04/25/2036
94984D-AB-0	WFMBS 2006-AR13 A2 - CMO/RMBS		12/01/2022	Paydown		466,269	485,140	341,548	177,301	0	288,969	0	288,969	0	466,269	0	0	0	0	09/25/2036
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS		12/01/2022	Paydown		117,532	122,289	1,011,469	108,970	0	8,562	0	8,562	0	117,532	0	0	0	0	09/25/2036
94984G-AD-9	WFMBS 2006-AR12 2A1 - CMO/RMBS		12/01/2022	Paydown		100,492	92,650	91,735	101,118	0	1,924	2,550	(626)	0	100,492	0	0	0	0	09/25/2036
94984M-AB-0	WFMBS 2006-AR14 1A2 - CMO/RMBS		12/01/2022	Paydown		1,138,165	1,071,971	882,984	1,060,511	0	77,654	0	77,654	0	1,138,165	0	0	0	0	10/25/2036
94984M-AG-9	WFMBS 2006-AR14 1A7 - CMO/RMBS		12/01/2022	Paydown		316,631	298,216	217,216	231,989	0	84,642	0	84,642	0	316,631	0	0	0	0	10/25/2036
94984M-AP-9	WFMBS 2006-AR14 2A3 - CMO/RMBS		12/01/2022	Paydown		310,913	251,629	226,415	306,133	0	4,773	(7)	4,780	0	310,913	0	0	0	0	10/25/2036
94984N-AA-0	WFMBS 2006-AR16 A1 - CMO/RMBS		12/01/2022	Paydown		133,034	225,913	554,841	125,680	0	8,264	909	7,355	0	133,034	0	0	0	0	10/25/2036
94985J-BP-4	WFMBS 2007-7 A38 - CMO/RMBS		12/01/2022	Paydown		132,939	111,422	102,585	136,454	0	1,698	5,213	(3,515)	0	132,939	0	0	0	0	06/25/2037
94986C-AA-2	WFMBS 2007-AR4 A1 - CMO/RMBS		12/01/2022	Paydown		127,054	154,862	121,013	131,364	0	(4,310)	0	(4,310)	0	127,054	0	0	0	0	08/25/2037
94986D-AA-0	WFMBS 2007-AR5 A1 - CMO/RMBS		12/01/2022	Paydown		492,757	508,919	2,328,181	482,428	0	19,702	9,374	10,328	0	492,757	0	0	0	739	10/25/2037
94986K-AA-4	WFMBS 2007-AR7 A1 - CMO/RMBS		12/01/2022	Paydown		543,406	498,115	463,261	534,323	0	9,083	0	9,083	0	543,406	0	0	0	0	12/28/2037
94986Q-AA-1	WFMBS 2007-17 A1 - CMO/RMBS		12/01/2022	Paydown		3,569,598	3,026,153	2,893,314	3,477,032	0	137,783	45,217	92,566	0	3,569,598	0	0	0	0	01/25/2038
94989H-AQ-3	WFCM 2015-NXS1 A5 - CMBS		10/11/2022	BANK OF MONTREAL		3,876,102	4,100,000	4,367,017	4,281,057	0	(39,005)	0	(39,005)	0	4,242,052	0	(365,951)	(365,951)	111,500	05/15/2048
94989Q-AV-2	WFCM 2015-SG1 A4 - CMBS		08/01/2022	Paydown		169,724	169,724	176,188	172,315	0	(2,591)	0	(2,591)	0	169,724	0	0	0	4,287	09/17/2048
949912-AC-3	WFALT 2003-1 1A3 - CMO/RMBS		12/01/2022	Paydown		594,737	594,737	578,568	584,388	0	10,350	0	10,350	0	594,737	0	0	0	18,485	09/25/2033
95000A-AU-1	WFCM 2015-P2 A4 - CMBS		02/15/2022	MORGAN STANLEY & CO. LLC		10,403,516	10,000,000	10,335,938	10,138,004	0	(5,347)	0	(5,347)	0	10,132,657	0	270,858	270,858	80,412	12/17/2048
95000L-AY-9	WFCM 2016-C33 A3 - CMBS		12/01/2022	Paydown		557,565	557,565	603,107	598,557	0	(40,992)	0	(40,992)	0	557,565	0	0	0	10,351	03/17/2059
95000U-2S-1	WELLS FARGO & CO		04/13/2022	GOLDMAN SACHS & CO.		9,282,800	10,000,000	10,282,800	10,251,761	0	(13,014)	0	(13,014)	0	10,238,747	0	(955,947)	(955,947)	90,402	06/02/2028
95002F-BH-6	WFMBS 2019-4 B1 - CMO/RMBS		12/01/2022	Paydown		318,866	318,866	329,892	328,102	0	(9,236)	0	(9,236)	0	318,866	0	0	0	6,159	09/27/2049
95002J-BH-8	WFMBS 2019-2 B1 - CMO/RMBS		12/01/2022	Paydown		39,524	39,524	41,485	39,663	0	(139)	0	(139)	0	39,524	0	0	0	896	04/26/2049
95002K-BH-5	WFMBS 2020-1 B1 - CMO/RMBS		12/01/2022	Paydown		221,952	221,952	232,672	231,227	0	(9,275)	0	(9,275)	0	221,952	0	0	0	4,083	12/27/2049
95002R-BA-5	WFCM 2020-C56 C - CMBS		12/01/2022	Paydown		89,217	0	0	0	0	0	0	0	0	89,217	0	0	0	0	06/17/2053
95002T-BH-6	WFMBS 2020-3 B1 - CMO/RMBS		12/01/2022	Paydown		193,485	193,485	202,160	201,765	0	(8,280)	0	(8,280)	0	193,485	0	0	0	3,524	06/27/2050
95003B-BH-4	WFMBS 205 B1 - CMO/RMBS		12/01/2022	Paydown		177,033	177,033	181,792	181,407	0	(4,374)	0	(4,374)	0	177,033	0	0	0	2,813	09/26/2050
95003J-BH-7	WFMBS 21RR1 B1 - CMO/RMBS		12/26/2022	Paydown		171,736	181,579	187,987	178,295	0	(6,559)	0	(6,559)	0	171,736	0	0	0	2,892	12/26/2050
95058X-AH-1	WEN 2019-1 A22 - ABS		12/15/2022	Paydown		495,000	495,000	495,000	495,000	0	0	0	0	0	495,000	0	0	0	3,443	06/15/2049
95058X-AL-2	WEN 211 A2I - RMBS		12/15/2022	Paydown		991,118	444,110	444,549	986,600	0	4,518	0	4,518	0	991,118	0	0	0	4,254	06/15/2051
95058X-AP-3	WEN 2022-1 A22 - RMBS		12/15/2022	Paydown		2,957,488	400,000	400,000	0	0	13,402	0	13,402	0	2,957,488	0	0	0	0	03/15/2052
95081Q-AP-9	WESCO DISTRIBUTION INC		04/25/2022	Various		794,695	726,000	746,474	703,344	0	(113)	0	(113)	0	743,559	0	51,137	51,137	3,781	06/15/2028
958254-AB-0	WESTERN MIDSTREAM OPERATING LP		04/01/2022	Call @ 100.00		10,800,000	10,800,000	10,566,610	10,784,536	0	15,464	0	15,464	0	10,800,000	0	0	0	324,000	07/01/2022
958667-AA-5	WESTERN MIDSTREAM OPERATING LP		04/25/2022	Various		1,680,662	1,512,000	1,503,563	1,506,445	0	6	0	6	0	1,506,450	0	174,211	174,211	47,877	02/01/2050
959116-BX-1	Mode Transportation		09/30/2022	Adjustment		187,500	187,500	183,750	0	0	224	0	224	0	187,500	0	0	0	3,409	02/05/2029
95984*-AA-8	SR SECD NT		07/31/2022	Paydown		238,670	238,670	238,670	238,670	0	0	0	0	0	238,670	0	0	0	5,384	03/31/2040
960402-AS-4	PARAMOUNT GLOBAL		06/15/2022	MARKETAXESS CORPORATION		1,606,312	1,550,000	1,963,013	1,626,063	0	(20,310)	0	(20,310)	0	1,605,752	0	559	559	96,972	09/01/2023
96332H-CE-7	WHIRLPOOL CORP		06/01/2022	Maturity @ 100.00		7,850,000	7,850,000	7,949,790	7,855,177	0	(5,177)	0	(5,177)	0	7,850,000	0	0	0	184,475	06/01/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
96926G-AA-1	RICE UNIVERSITY		08/10/2022	CITIGROUP GLOBAL MARKETS INC.		5,211,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	211,000	211,000	171,548	05/15/2063
96926J-AC-1	WILLIAM CARTER CO		04/25/2022	Various		278,164	271,000	276,081	274,553	0	(52)	0	(52)	0	274,501	0	3,663	3,663	5,839	03/15/2027
96928*-EK-9	SER 2011-P (WAG) (CTL) - CMO		12/15/2022	Paydown		2,313,962	2,347,557	2,347,557	2,347,565	0	(33,604)	0	(33,604)	0	2,313,962	0	0	0	133,104	12/15/2037
969457-BU-3	WILLIAMS COMPANIES INC		10/17/2022	Call @ 100.00		8,000,000	8,000,000	7,918,160	7,997,511	0	9,888	0	9,888	0	8,000,000	0	0	0	370,000	01/15/2023
969457-BV-1	WILLIAMS COMPANIES INC		12/13/2022	Adjustment		0	0	0	2,120	0	(2,120)	0	(2,120)	0	0	0	0	0	45,166	06/24/2044
969457-BX-7	WILLIAMS COMPANIES INC		05/10/2022	DEUTSCHE BANK SECURITIES INC.		15,687,600	17,000,000	16,914,150	16,926,193	0	2,576	0	2,576	0	16,928,769	0	(1,241,169)	(1,241,169)	292,542	11/15/2030
96950F-AJ-3	WILLIAMS COMPANIES INC		05/16/2022	Call @ 100.00		4,600,000	4,600,000	4,683,582	4,603,837	0	(3,837)	0	(3,837)	0	4,600,000	0	0	0	115,575	08/15/2022
97181#-GB-3	WILMINGTON TRUST COMPANY		05/01/2022	Paydown		(72,749)	0	0	0	0	(72,749)	0	(72,749)	0	(72,749)	0	0	0	444	12/31/2021
97181#-GC-1	WILMINGTON TRUST COMPANY		05/01/2022	Paydown		(15,464)	0	0	0	0	(15,464)	0	(15,464)	0	(15,464)	0	0	0	100	12/31/2021
97181#-KW-2	WILMINGTON TRUST COMPANY		01/02/2022	Paydown		91,189	91,189	91,189	58,885	0	32,304	0	32,304	0	91,189	0	0	0	2,243	07/02/2028
97181#-KX-0	WILMINGTON TRUST COMPANY		07/02/2022	Paydown		149,068	149,068	228,097	149,254	0	(185)	0	(185)	0	149,068	0	0	0	3,752	01/02/2026
97181#-LD-3	WILMINGTON TRUST COMPANY		01/02/2022	Paydown		124,645	104,893	125,738	104,901	0	19,743	0	19,743	0	124,645	0	0	0	3,066	07/02/2028
97181#-LE-1	WILMINGTON TRUST COMPANY		01/02/2022	Paydown		99,635	99,635	99,635	90,321	0	9,314	0	9,314	0	99,635	0	0	0	2,451	01/02/2026
97181#-LK-7	WILMINGTON TRUST COMPANY		01/02/2022	Paydown		68,284	68,284	68,284	68,288	0	(4)	0	(4)	0	68,284	0	0	0	1,680	07/02/2028
97181#-LL-5	WILMINGTON TRUST COMPANY		01/02/2022	Paydown		182,864	182,864	182,864	189,937	0	(7,073)	0	(7,073)	0	182,864	0	0	0	(842)	01/02/2026
97314#-AA-1	WIND STAR RENEWABLES, LLC		12/31/2022	Paydown		640,972	640,972	640,972	641,084	0	(112)	0	(112)	0	640,972	0	0	0	41,039	07/11/2036
97315T-AG-7	WINDR 2017-1 CR - CDO	C	10/18/2022	Paydown		61,716	0	0	0	0	0	0	0	0	61,716	0	0	0	0	04/18/2036
97316L-AE-8	WINDR 2017-3 CR - CDO	C	10/17/2022	Paydown		49,604	0	0	0	0	0	0	0	0	49,604	0	0	0	0	04/16/2035
97342V-AA-2	WINDMW GMBH	C	12/31/2022	Paydown		16,518,388	16,518,388	16,846,676	16,769,318	0	(250,930)	0	(250,930)	0	16,518,388	0	0	0	514,032	06/30/2027
97382W-AA-1	WINDSTREAM ESCROW LLC		11/02/2022	Various		5,477,727	5,725,000	5,827,680	5,820,505	0	(7,755)	0	(7,755)	0	5,812,751	0	(335,023)	(335,023)	335,901	08/15/2028
974153-AB-4	WSTOP 201 A2 - RMBS		12/05/2022	Paydown		172,240	172,240	172,240	172,240	0	0	0	0	0	172,240	0	0	0	4,282	12/05/2050
974153-AD-0	WSTOP 221 A2 - RMBS		12/06/2022	Paydown		1,362,901	113,235	113,235	0	0	2,914	0	2,914	0	1,362,901	0	0	0	0	03/05/2052
98105F-AC-8	WOORI BANK	C	10/04/2022	Adjustment		0	0	0	3,011	0	(3,011)	0	(3,011)	0	0	0	0	0	47,500	04/30/2024
983024-AN-0	WYETH LLC		05/10/2022	DEUTSCHE BANK SECURITIES INC.		10,370,795	8,350,000	9,369,283	9,171,212	0	(14,232)	0	(14,232)	0	9,156,980	0	1,213,815	1,213,815	250,173	04/01/2037
98311A-AB-1	WYNDHAM HOTELS & RESORTS INC		04/25/2022	Various		583,921	583,000	602,715	600,211	0	(286)	0	(286)	0	599,925	0	(16,004)	(16,004)	12,280	08/15/2028
98417E-AT-7	GLENCORE FINANCE CANADA LTD	C	10/25/2022	Maturity @ 100.00		3,500,000	3,500,000	3,395,725	3,488,421	0	11,579	0	11,579	0	3,500,000	0	0	0	148,750	10/25/2022
98420E-AD-7	XL GROUP LTD	C	10/24/2022	UBS SECURITIES LLC		1,737,740	2,000,000	1,982,300	1,984,377	0	277	0	277	0	1,984,654	0	(246,914)	(246,914)	117,944	03/31/2045
98421M-AB-2	XEROX HOLDINGS CORP		09/07/2022	Various		3,964,026	4,208,000	4,263,060	4,256,983	0	(1,941)	0	(1,941)	0	4,255,042	0	(291,015)	(291,015)	171,298	08/15/2028
984848-AM-3	YAPI VE KREDI BANKASI AS	C	03/08/2022	BARCLAYS EM		3,012,000	3,000,000	2,999,520	3,000,055	0	(3)	0	(3)	0	3,000,052	0	11,948	11,948	99,688	10/15/2024
984848-AN-1	YAPI VE KREDI BANKASI AS	C	03/02/2022	CITIGROUP EM		983,750	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(16,250)	(16,250)	48,563	01/22/2031
98566J-AA-6	YELLOWSTONE AVIATION DESIGNATED ACTIVITY	C	12/21/2022	Call @ 100.00		32,955,000	32,955,000	32,955,000	32,955,000	0	0	0	0	0	32,955,000	0	0	0	1,204,781	10/15/2024
98566Y-AA-3	YELLOWSTONE AVIATION DESIGNATED ACTIVITY	C	12/21/2022	Various		17,392,213	17,392,213	17,392,213	17,384,076	0	8,137	0	8,137	0	17,392,213	0	0	0	621,906	05/15/2031
98566Y-AB-1	YELLOWSTONE AVIATION DESIGNATED ACTIVITY	C	12/21/2022	Call @ 99.93		17,033,762	17,045,000	17,045,000	17,045,000	0	(11,238)	0	(11,238)	0	17,033,762	0	0	0	694,904	10/15/2024
988498-AL-5	YUM! BRANDS INC		04/25/2022	Various		312,590	298,000	298,000	298,000	0	0	0	0	0	298,000	0	14,590	14,590	14,318	01/15/2030
988498-AM-3	YUM! BRANDS INC		04/01/2022	Various		715,705	688,000	688,000	688,000	0	23,715	0	23,715	0	711,715	0	3,990	3,990	25,286	04/01/2025
988498-AP-6	YUM! BRANDS INC		04/25/2022	Various		518,786	509,000	509,000	509,000	0	0	0	0	0	509,000	0	9,786	9,786	7,615	01/31/2032
988498-AR-2	YUM! BRANDS INC		04/25/2022	JEFFERIES & COMPANY		56,198	59,000	59,000	0	0	0	0	0	0	59,000	0	(2,803)	(2,803)	229	04/01/2032
98919V-AA-3	ZAYO GROUP HOLDINGS INC		03/04/2022	Various		2,059,053	2,181,000	2,180,275	2,180,424	0	18	0	18	0	2,180,442	0	(121,389)	(121,389)	43,401	03/01/2027
98920M-AA-0	ZAXBY 211 A2 - ABS		10/30/2022	Paydown		1,877,410	445,120	445,120	1,867,304	0	10,107	0	10,107	0	1,877,410	0	0	0	0	07/31/2051
98953G-AD-7	ZIGGO BOND COMPANY BV	C	04/25/2022	JEFFERIES & COMPANY		284,165	322,000	322,000	322,000	0	0	0	0	0	322,000	0	(37,835)	(37,835)	12,927	02/28/2030
98978V-AB-9	ZOETIS INC		06/15/2022	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		9,285,878	9,283,000	8,910,490	9,221,743	0	25,702	0	25,702	0	9,247,446	0	38,432	38,432	264,823	02/01/2023
98981B-AA-0	ZOOMINFO TECHNOLOGIES LLC		04/25/2022	Various		1,522,083	1,592,000	1,582,289	1,582,616	0	36	0	36	0	1,582,652	0	(60,570)	(60,570)	31,198	02/01/2029
AU3FNO-05-1	Adjustment	B	12/12/2022	Paydown		134,785	134,810	135,208	142,487	0	374	0	374	(5,956)	136,906	(2,121)	0	(2,121)	2,385	04/12/2051
BOA0A7-YL-8	HOOK-SUPERX INC. GUARANTEED BY C		12/10/2022	Paydown		1,039,844	1,039,844	1,039,821	1,008,355	0	31,489	0	31,489	0	1,039,844	0	0	0	51,602	01/10/2023
BRT3SQ-95-5	LTC PROPERTIES INC.		11/20/2022	Paydown		2,425,000	2,425,000	2,399,415	2,708,959	0	(283,959)	0	(283,959)	0	2,425,000	0	0	0	47,452	11/20/2028
BRYA16-4Y-8	BTMU CAPITAL CORP		11/05/2022	Paydown		312,007	312,007	312,007	312,016	0	(9)	0	(9)	0	312,007	0	0	0	9,196	05/05/2026
BRYA16-59-2	HUDSON TRANSMISSION PARTNERS LLC		11/30/2022	Paydown		1,990,808	1,990,808	1,975,504	1,978,994	0	11,814	0	11,814	0	1,990,808	0	0	0	56,228	05/31/2033
C0557#-AA-8	BTMU LEASING (CANADA) CORP	A	12/30/2022	Paydown		1,980,310	1,979,574	2,067,467	2,009,300	0	(28,990)	0	(28,990)	0	1,980,310	0	0	0	66,447	12/30/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
C4931*-AD-5	GTD SR NT 2007-B		12/03/2022	Maturity @ 100.00		15,815,276	15,815,250	20,402,299	16,800,801	0	0	0	0	3,601,498	20,402,299	(4,587,058)	35	(4,587,023)	1,008,501	12/03/2022
C4931*-AE-3	GTD SR NT 2007-2 B		12/03/2022	Maturity @ 100.00		7,944,776	7,944,750	10,249,042	8,439,839	0	0	0	0	1,809,203	10,249,042	(2,304,301)	35	(2,304,266)	506,645	12/03/2022
F42768-CV-5	ENGIE SA	B	12/12/2022	Adjustment		42,481,420	22,086,000	43,388,669	42,553,081	0	(354,077)	0	(354,077)	(3,890,997)	42,481,420	0	0	0	1,319,637	10/01/2060
G08820-FX-8	BAT INTERNATIONAL FINANCE PLC	B	12/12/2022	Adjustment		5,849,076	5,671,920	5,865,974	6,172,364	0	(3,421)	0	(3,421)	(590,820)	5,849,076	0	0	0	133,269	11/23/2055
G2113B-AA-6	CHINA RESOURCES GAS GROUP LTD	D	04/05/2022	Maturity @ 100.00		600,000	600,000	637,980	601,192	0	(1,192)	0	(1,192)	0	600,000	0	0	0	13,500	04/05/2022
G2613#-AL-8	DS SMITH PLC	C	08/06/2022	Maturity @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	697,500	08/06/2022
G2958*-AA-9	Adjustment	B	10/22/2022	Paydown		2,441,406	2,441,406	3,081,622	2,942,950	0	(10,962)	0	(10,962)	124,487	3,056,475	(615,069)	0	(615,069)	129,701	10/22/2027
G2958*-AB-7	GTD SR UNSECD NT B	B	10/22/2022	Paydown		4,062,349	4,062,349	5,162,500	4,695,544	0	0	0	0	466,956	5,162,500	(1,100,151)	0	(1,100,151)	142,626	10/22/2027
G315BG-AB-3	EURO 35 A - CMBS	B	10/24/2022	Paydown		3,271,368	3,265,129	3,271,203	3,598,853	0	35,020	0	35,020	(226,371)	3,407,503	(136,135)	0	(136,135)	27,045	04/23/2029
G315BG-AE-7	EURO 35 D - CMBS	B	01/24/2022	Paydown		110,993	111,272	111,837	111,907	0	762	0	762	3,828	116,497	(5,504)	0	(5,504)	797	04/23/2029
G3768B-AA-2	GAZ FINANCE PLC	D	12/02/2022	KNG SECURITIES LLP		4,950,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	(3,050,000)	(3,050,000)	323,240	02/25/2030
G3768B-AJ-3	GAZ FINANCE PLC	D	11/03/2022	SEAPORT GROUP EUROPE LLP		2,210,000	4,250,000	3,891,763	4,250,000	0	3,628	358,238	(354,610)	0	3,895,390	0	(1,685,390)	(1,685,390)	34,826	01/27/2029
G3768B-AK-0	GAZ FINANCE PLC		11/03/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	125,375	01/27/2029
G3910E-AN-5	GLAXOSMITHKLINE CAPITAL PLC	B	12/12/2022	Adjustment		2,377,782	1,575,468	2,445,027	2,382,993	0	(26,251)	0	(26,251)	(218,372)	2,377,782	0	0	0	66,592	12/18/2045
G4339*-AA-5	HAVILA SIRIUS		12/08/2022	Direct		5,011,986	5,011,986	5,011,986	5,011,986	0	0	0	0	0	5,011,986	0	0	0	119,805	11/26/2031
G47350-AA-4	ICSL 2 A2 - ABS	B	07/25/2022	Paydown		298,287	296,480	356,018	350,626	0	(15,896)	0	(15,896)	5,310	340,040	(41,753)	0	(41,753)	8,478	07/24/2058
G47352-AC-6	ICSL 1 A2 - ABS	B	07/25/2022	Paydown		1,529,399	1,520,135	1,668,130	1,543,480	0	180,825	0	180,825	54,349	1,778,654	(249,255)	0	(249,255)	44,345	07/24/2056
G5814#-AA-2	USD SR SECD NT SER A	C	12/31/2022	Paydown		393,309	393,309	393,309	393,309	0	0	0	0	0	393,309	0	0	0	15,665	06/30/2031
G5814#-AB-0	MARI JONE LTD	C	12/31/2022	Paydown		393,309	393,309	393,309	393,309	0	0	0	0	0	393,309	0	0	0	15,665	06/30/2031
G5S831-AA-7	LMLOG 1 A - CMBS	B	10/13/2022	Paydown		385	386	400	386	0	0	0	0	14	400	(15)	0	(15)	1	08/17/2033
G5S831-AB-5	LMLOG 1 B - CMBS	B	02/17/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/17/2033
G5S831-AC-3	LMLOG 1 C - CMBS	B	11/17/2022	Paydown		17,247	0	0	17,244	0	4	0	4	0	17,247	0	0	0	0	08/17/2033
G5S831-AH-2	LMLOG 1 D - CMBS	B	11/17/2022	Paydown		16,472	0	0	16,468	0	3	0	3	0	16,472	0	0	0	0	08/17/2033
G6076#-AA-3	MIDLAND MOTORWAYS GROUP LIMITED	B	12/31/2022	Paydown		423,607	423,302	461,268	474,302	0	(7)	0	(7)	(13,027)	461,268	(37,661)	0	(37,661)	13,038	12/31/2042
G6515#-AJ-3	USD SR NT SER B		10/31/2022	Adjustment		12,639,792	12,835,385	12,835,385	12,639,792	0	0	0	0	0	12,639,792	0	0	0	851,482	07/02/2026
G6515#-AK-0	USD SR NT SER C		10/31/2022	Direct		13,510,932	13,510,932	13,510,932	13,510,932	0	0	0	0	0	13,510,932	0	0	0	418,291	07/02/2029
G66814-AD-9	NOTTING HILL GENESIS	B	03/01/2022	Direct		2,011,609	1,441,360	2,036,021	2,208,696	0	(2,394)	0	(2,394)	(194,693)	2,011,609	0	0	0	33,434	02/20/2054
G6970*-AB-2	PEEL PORTS PP FINANCE LIMITED	D	12/10/2022	Maturity @ 100.00		100,000,000	100,000,000	102,589,000	100,455,994	0	(455,994)	0	(455,994)	0	100,000,000	0	0	0	7,597,916	12/10/2022
G7575S-AL-5	RIPON 1 E - CMO/RMBS	B	02/21/2022	Paydown		15,924,842	15,924,842	13,489,018	15,801,469	0	38,281	0	38,281	(1,197,055)	14,642,695	1,282,147	0	1,282,147	76,007	08/21/2056
G7575S-AM-3	RIPON 1 F - CMO/RMBS	B	02/21/2022	Paydown		39,213,530	39,213,530	32,728,392	38,884,384	0	117,687	0	117,687	(2,945,861)	36,056,210	3,157,320	0	3,157,320	231,154	08/21/2056
G7575S-AW-1	RIPON 1 D2 - CMO/RMBS	B	02/21/2022	Paydown		53,164,432	53,164,432	50,749,713	52,870,204	0	19,910	0	19,910	(1,937,611)	50,952,504	2,211,928	0	2,211,928	253,745	08/21/2056
G816BY-AA-3	Adjustment	B	07/05/2022	Paydown		26,120,163	26,124,810	26,659,175	27,530,459	0	569,679	0	569,679	(865,656)	27,280,349	(1,160,186)	0	(1,160,186)	580,593	02/25/2037
G816BY-AB-1	SLVBCK 1 A2 - CMBS	B	07/05/2022	Paydown		103,765,000	104,260,000	104,628,017	109,834,467	0	3,843,546	0	3,843,546	(3,929,390)	109,748,623	(5,983,623)	0	(5,983,623)	2,769,944	05/25/2039
G84640-AB-0	STEEL FUNDING DAC	D	08/04/2022	NYXTELEM		3,570,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(3,430,000)	(3,430,000)	226,644	05/30/2026
G8702K-AB-8	TAURS 2021-4 B - CMBS	B	11/17/2022	Paydown		576,189	573,195	602,688	597,258	0	0	0	0	5,430	602,688	(26,498)	0	(26,498)	4,526	08/18/2031
G8702K-AC-6	TAURS 2021-4 C - CMBS	B	11/17/2022	Paydown		1,449,786	859,792	903,984	1,476,599	0	4,927	0	4,927	8,116	1,489,642	(39,856)	0	(39,856)	0	08/18/2031
G8702L-AD-2	TAURS 2021-5 D - CMBS	B	11/17/2022	Paydown		399,622	0	0	399,622	0	0	0	0	0	399,622	0	0	0	0	05/17/2031
G8702L-AF-7	TAURS 2021-5 C - CMBS	B	11/17/2022	Paydown		147,173	0	0	147,173	0	0	0	0	0	147,173	0	0	0	0	05/17/2031
G8738K-AN-0	TELSEC 1 B6 - CMBS	B	12/12/2022	Paydown		734,797	737,426	562,930	687,706	0	109,608	0	109,608	(59,712)	737,601	(2,804)	0	(2,804)	8,502	12/12/2033
G8738K-AR-1	TELSEC 1 B7 - CMBS	B	12/12/2022	Paydown		1,878,493	1,885,213	2,278,687	2,044,198	0	20,836	0	20,836	308,633	2,373,667	(495,175)	0	(495,175)	45,372	12/12/2033
G9369*-AA-7	GBP SR SECD NT		09/30/2022	Paydown		22,383	22,155	26,613	27,128	0	0	0	0	(515)	26,613	(4,229)	0	(4,229)	645	03/31/2043
K37528-AD-2	COPENHAGEN AIRPORTS DENMARK APS	D	12/30/2022	Maturity @ 100.00		13,300,000	13,300,000	13,300,000	13,300,000	0	0	0	0	0	13,300,000	0	0	0	336,490	12/30/2022
K7017#-AA-8	MERIDIAN SPIRITS APS	D	12/31/2022	Paydown		1,172,700	1,172,700	1,187,693	1,171,573	0	1,126	0	1,126	0	1,172,700	0	0	0	12,887	08/01/2030
L17666-AE-5	CK HUTCHISON GROUP TELECOM FINANCE SA	B	12/12/2022	Adjustment		2,733,922	2,454,000	2,739,877	2,735,074	0	(5,676)	0	(5,676)	(57,243)	2,733,922	0	0	0	70,350	10/17/2034
L8038*-AA-4	SR SECD NT	D	12/15/2022	Paydown		1,354,500	1,354,500	1,354,500	1,354,527	0	(27)	0	(27)	0	1,354,500	0	0	0	47,198	09/15/2027
N55218-AP-1	LUKOIL INTERNATIONAL FINANCE BV	D	08/24/2022	LDATONLINE		2,621,540	3,197,000	3,197,000	3,197,000	0	0	0	0	0	3,197,000	0	(575,460)	(575,460)	76,517	11/02/2026
P3753#-AA-0	ERGON PERU S.A.C.	C	12/30/2022	Paydown		1,611,204	1,611,204	1,611,204	1,611,204	0	0	0	0	0	1,611,204	0	0	0	101,318	06/30/2034
P4000#-AA-9	CONCESIONARIA LINEA DE TRANSMISION CONCM	C	12/15/2022	Paydown		155,303	155,303	155,303	155,303	0	0	0	0	0	155,303	0	0	0	3,655	05/28/2047
P4831#-AA-4	GENRENT DELAWARE PERU SAC	D	08/02/2022	Paydown		826,217	826,217	826,217	826,217	0	0	0	0	0	826,217	0	0	0	36,694	02/02/2037
P4917*-AA-5	GREAT SHALE LNG TRANSPORT SA	C	12/31/2022	Paydown		705,923	705,923	705,923	705,923	0	0	0	0	0	705,923	0	0	0	13,919	09/30/2037
P4917*-AB-3	GREAT SHALE LNG TRANSPORT SA	C	12/31/2022	Paydown		43,261	43,261	43,261	43,261	0	0	0	0	0	43,261	0	0	0	1,402	09/30/2037
P55409-AA-7	INDUSTRIAS PENOLES SAB DE CV	D	10/04/2022	Adjustment		0	0	0	663	0	(663)	0	(663)	0	0	0	0	0	31,125	09/12/2029
P7000*-AA-6	MILESTONE LNG TRANSPORT SA	C	12/31/2022	Paydown		713,755	713,755	713,755	713,755	0	0	0	0	0	713,755	0	0	0	11,182	03/31/2037
P7000*-AB-4	USD SR SECD NT SER B	C	06/30/2022	Paydown		2,958	2,958	2,958	2,958	0	0	0	0	0	2,958	0	0	0	71	03/31/2037
Q27598-AB-5	CONSOLIDATED PRESS (FINANCE) PTY LTD	D	08/05/2022	Direct		17,687,500	17,687,500	17,713,625	17,698,771	0	(11,271)	0	(11,271)	0	17,687,500	0	0	0	506,344	06/18/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q3629#-AF-0	ETSA UTILITIES FINANCE PTY LTD	D	06/04/2022	Maturity @ 100.00		15,535,000	15,535,000	15,568,154	15,537,897	0	(2,897)	0	(2,897)	0	15,535,000	0	0	0	131,600	06/04/2022
Q39588-AF-3	GAIF BOND ISSUER PTY LIMITED	D	12/14/2022	Maturity @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	676,500	12/14/2022
Q39748-AA-4	USD GTD SR SECD NT	C	12/31/2022	Paydown		2,555,248	2,555,248	2,555,248	0	0	0	0	0	0	2,555,248	0	0	0	34,404	03/31/2036
Q6235#-AE-2	MIRVAC GROUP FINANCE LIMITED	D	12/18/2022	Maturity @ 100.00		16,700,000	16,700,000	16,700,000	16,700,000	0	0	0	0	0	16,700,000	0	0	0	743,540	12/18/2022
Q6291#-AA-1	MONASH UNIVERSITY	D	08/24/2022	Paydown		270,000	270,000	270,000	270,000	0	0	0	0	0	270,000	0	0	0	7,614	02/24/2040
Q6634#-AB-7	NEWCASTLE COAL INFRASTRUCTURE GROUP PTY	D	12/14/2022	Maturity @ 100.00		42,500,000	42,500,000	42,175,000	42,380,182	0	119,818	0	119,818	0	42,500,000	0	0	0	2,006,000	12/14/2022
Q73853-AC-9	Adjustment	B	12/19/2022	Paydown		1,682,078	1,682,989	1,738,979	1,791,045	0	(11,446)	0	(11,446)	(57,839)	1,721,761	(39,683)	0	(39,683)	26,799	08/18/2060
Q73853-AD-7	Adjustment	B	12/19/2022	Paydown		1,076,530	1,077,113	1,115,260	1,146,833	0	(7,851)	0	(7,851)	(37,056)	1,101,927	(25,397)	0	(25,397)	19,007	08/18/2060
Q7389K-AF-0	Adjustment	B	12/14/2022	Paydown		1,329,217	1,332,448	1,361,284	1,401,913	0	(7,231)	0	(7,231)	(45,272)	1,349,409	(20,193)	0	(20,193)	18,348	08/15/2050
Q744B0-AD-4	LTFC 191 A2L - CMO/RMBS	B	12/13/2022	Paydown		139,151	136,724	145,075	149,300	0	(455)	0	(455)	(4,821)	144,024	(4,873)	0	(4,873)	3,761	08/13/2050
Q744B0-AJ-1	LTFC 191 B - CMO/RMBS	B	12/13/2022	Paydown		338,737	338,697	344,875	355,386	0	(1,133)	0	(1,133)	(11,469)	342,784	(4,047)	0	(4,047)	5,062	08/13/2050
Q744BA-AB-6	Adjustment	B	12/12/2022	Paydown		403,771	403,607	401,029	421,397	0	(536)	0	(536)	(17,614)	403,247	523	0	523	5,126	03/10/2051
Q744BA-AC-4	AFG 2019-2 B - CMO/RMBS	B	12/12/2022	Paydown		265,335	265,227	262,580	276,294	0	246	0	246	(11,549)	264,991	344	0	344	3,825	03/10/2051
Q744BB-AH-1	TRTN 2019-3 AB - CMO/RMBS	B	12/12/2022	Paydown		336,962	337,026	339,218	357,034	0	153	0	153	(14,923)	342,264	(5,302)	0	(5,302)	5,384	04/12/2051
Q7S1CX-AF-6	RESI 2017-1 B - CMO/RMBS	B	04/11/2022	Paydown		1,505,095	1,510,854	1,455,989	1,479,975	0	(2,753)	0	(2,753)	(47,820)	1,429,402	75,693	0	75,693	12,691	09/11/2048
Q8277*-AM-3	GTD SR NT SER C	D	08/02/2022	Maturity @ 100.00		26,000,000	26,000,000	26,000,000	26,000,000	0	0	0	0	0	26,000,000	0	0	0	1,677,000	08/02/2022
Q8806@-AA-7	AUD SR SECD NT	B	12/31/2022	Paydown		570,550	570,690	571,746	584,607	0	0	0	0	(12,861)	571,746	(1,195)	0	(1,195)	11,544	06/30/2042
Q8815#-AF-3	TABCORP FINANCE PTY LTD.	D	04/27/2022	Maturity @ 100.00		25,000,000	25,000,000	24,625,000	24,939,658	0	60,342	0	60,342	0	25,000,000	0	0	0	650,000	04/27/2022
Q9857@-AB-1	WORLEY FINANCIAL SERVICES PTY LIMITED	D	09/13/2022	Maturity @ 100.00		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	480,000	09/13/2022
R7000#-AA-0	?YFJELLET WIND AS	B	12/31/2022	Paydown		1,055,149	1,053,243	1,205,923	1,162,519	0	0	0	0	43,404	1,205,923	(150,774)	0	(150,774)	17,975	09/14/2045
R7000*-AA-4	EURO SR SECD NT		12/31/2022	Paydown		81,771	81,692	96,388	90,729	0	0	0	0	5,659	96,388	(14,617)	0	(14,617)	2,251	06/30/2042
W1004@-AC-1	AKELIUS RESIDENTIAL PROPERTY AB (PUBL)	C	08/23/2022	Call @ 100.00		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	752,556	12/03/2028
XS1984-23-9	BECLO 8 C3 - CDO	B	02/24/2022	Paydown		6,235,350	6,233,150	6,191,900	6,260,650	0	0	0	0	(68,750)	6,191,900	43,450	0	43,450	57,101	07/20/2032
XS2326-45-5	AVOCA 13RR CRR - CDO	B	10/17/2022	Paydown		18,025	0	0	0	0	0	0	0	0	18,025	0	0	0	0	04/15/2034
XS2336-48-8	AVOCA XXIII B1 - CDO	B	10/17/2022	Paydown		20,144	0	0	20,144	0	0	0	0	0	20,144	0	0	0	0	04/15/2034
XS2432-28-7	TWRBG 2022-1 D - CMO/RMBS	B	12/20/2022	Paydown		64,015	0	0	0	0	0	0	0	0	64,015	0	0	0	0	11/20/2063
XS2446-37-8	OTOPK 1 C - CDO	B	11/15/2022	Paydown		136,810	0	0	0	0	0	0	0	0	136,810	0	0	0	0	05/15/2035
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,816,915,643	11,791,606,504	11,469,040,849	12,135,410,642	1,305,349	(205,365,674)	21,444,077	(225,504,402)	(10,165,120)	12,056,059,820	(10,654,872)	(256,168,634)	(266,823,506)	667,143,226	XXX
05533U-AF-5	BBVA BANCOMER SA (HOUSTON BRANCH)	C	10/04/2022	Adjustment		0	0	0	(1,861)	0	1,861	0	1,861	0	0	0	0	0	25,625	01/18/2033
05565A-AB-9	BNP PARIBAS SA	C	01/03/2022	Call @ 100.00		16,000,000	16,000,000	15,941,280	15,948,622	0	51,378	0	51,378	0	16,000,000	0	0	0	25,582	12/29/2049
05971P-AB-4	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL	C	12/13/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	37,500	12/29/2049
05973K-AA-5	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL	C	12/13/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	137,083	12/29/2049
06738C-AG-4	BARCLAYS BK PLC FOR NEW EQUITY ISSUES SE	D	06/15/2022	Call @ 117.49		86,323,133	73,474,000	46,294,704	49,692,989	0	36,630,145	0	36,630,145	0	86,323,133	0	0	0	2,520,158	12/29/2049
12504P-AK-6	CBOM FINANCE PLC	C	04/25/2022	Various		540,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	(2,460,000)	0	(2,460,000)	128,990	12/29/2049
40052V-AF-1	GRUPO BIMBO SAB DE CV	C	02/09/2022	BANK OF AMERICA EM		766,875	750,000	763,125	756,298	0	(527)	0	(527)	0	755,771	0	11,104	11,104	25,288	12/29/2049
404280-AH-2	HSBC HOLDINGS PLC	C	05/19/2022	Various		16,505,050	15,000,000	14,973,150	14,982,729	0	235	0	235	0	14,982,965	0	1,522,085	1,522,085	647,292	09/15/2037
40420J-AA-5	HSBC BANK USA NA		10/20/2022	JANE STREET EXECUTION SERVICES LLC		268,623	300,000	358,034	343,459	0	(2,084)	0	(2,084)	0	341,376	0	(72,753)	(72,753)	17,282	11/01/2034
40420J-AB-3	HSBC BANK USA NA		10/24/2022	GOLDMAN SACHS & CO.		218,323	250,000	290,140	280,680	0	(1,373)	0	(1,373)	0	279,307	0	(60,984)	(60,984)	16,836	08/15/2035
46656U-AC-8	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS	C	10/04/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	16,250	12/29/2049
46625H-HA-1	JPMORGAN CHASE & CO		10/31/2022	Call @ 100.00		775,000	775,000	775,000	775,000	0	0	0	0	0	775,000	0	0	0	36,347	12/29/2049
597433-AC-5	HSBC BANK PLC	C	11/09/2022	Call @ 103.20		2,779,203	2,693,000	3,410,254	2,972,382	0	(193,179)	0	(193,179)	0	2,779,203	0	0	0	215,171	05/01/2025
62878W-AA-6	NBK TIER 1 FINANCING (2) LTD	C	12/13/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	22,500	12/29/2049
903724-BY-7	UKRAINE (GOVERNMENT)	C	02/24/2022	Adjustment		1,977,500	4,000,000	4,370,000	4,350,025	0	(2,735)	0	(2,735)	0	4,347,290	(2,369,790)	0	(2,369,790)	121,538	03/15/2035
90372U-AR-5	UKRAINE (GOVERNMENT)	C	02/24/2022	Adjustment		568,400	1,550,000	1,607,944	1,605,187	0	(953)	0	(953)	0	1,604,234	(1,035,834)	0	(1,035,834)	28,717	05/21/2031
G3768B-AH-7	GAZ FINANCE PLC	D	11/30/2022	KNG SECURITIES LLP		617,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(382,500)	(382,500)	0	01/20/2081
P5R6DP-AA-8	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS	D	01/06/2022	MARKETAXESS CORPORATION		5,010,250	5,000,000	5,087,500	5,025,304	0	(660)	0	(660)	0	5,024,644	0	(14,394)	(14,394)	23,819	12/29/2049
1309999999. Subtotal - Bonds - Hybrid Securities						132,349,857	123,792,000	97,871,131	100,730,814	0	36,482,108	0	36,482,108	0	137,212,923	0	(4,863,066)	(4,863,066)	4,045,978	XXX
000000-00-0	Delayed Draw Term Loan		03/31/2022	Direct		7,933	7,933	7,586	0	0	181	0	181	0	7,933	0	0	0	(45,670)	01/23/2023
000000-00-0	Speedstar Holding LLC -Unfunded		07/22/2022	Adjustment		0	1,390,988	0	0	0	0	0	0	0	0	0	0	0	20,247	01/22/2027
000000-00-0	Revolver -Unfunded		04/05/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	487	01/19/2026
000000-00-0	Delayed Draw Term Loan		09/30/2022	Adjustment		27,840	22,272	27,840	0	0	0	0	0	0	27,840	0	0	0	(44,375)	03/01/2027
000000-00-0	Delayed Draw Term Loan		05/31/2022	Various		0	0	0	0	0	529	0	529	0	0	0	0	0	(4,921)	03/12/2023
000000-00-0	AAS OPCO LLC REVOLVING CREDIT FACILITY -		08/17/2022	DIRECT		0	2,195,000	0	0	0	0	0	0	0	0	0	0	0	2,805	10/23/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0 ..	2021 Fifth Amendment Incremental Term Lo		..02/01/2022 .	Adjustment		70,313	0	0	0	0	70,313	0	70,313	0	70,313	0	0	0	309,928	..06/01/2024 .
000000-00-0 ..	Cantina Delayed Draw Term Loan		..12/30/2022 .	Direct		73,110	73,110	72,379	0	0	76	0	76	0	73,110	0	0	0	(55,331)	..06/10/2027 .
000000-00-0 ..	K2 INSURANCE SERVICES, LLC		..12/30/2022 .	Direct		41,270	41,270	40,857	4,287	0	(4,228)	0	(4,228)	0	41,270	0	0	0	1,643	..07/01/2026 .
000000-00-0 ..	K2 INSURANCE SERVICES, LLC		..12/30/2022 .	Direct		75,462	74,960	73,741	75,309	0	154	0	154	0	75,462	0	0	0	3,486	..07/01/2026 .
000000-00-0 ..	New Delayed Draw		..06/30/2022 .	Direct		22,452	22,364	22,386	(312)	0	(5,185)	0	(5,185)	0	22,452	0	0	0	361	..03/01/2027 .
000000-00-0 ..	Incremental Unitranche		..06/30/2022 .	Direct		43,237	43,022	41,581	43,141	0	95	0	95	0	43,237	0	0	0	234	..11/19/2026 .
000000-00-0 ..	Incremental Term Loan		..06/30/2022 .	Direct		71,788	71,788	69,635	71,629	0	159	0	159	0	71,788	0	0	0	1,853	..09/30/2026 .
000000-00-0 ..	Material Holdings Term Loan		..12/30/2022 .	Direct		138,467	138,467	135,518	138,203	0	264	0	264	0	138,467	0	0	0	5,048	..08/19/2027 .
000000-00-0 ..	Material Holdings, LLC Revolver		..01/01/2022 .	Various		0	0	0	142	0	(142)	0	(142)	0	0	0	0	0	0	..08/19/2027 .
000000-00-0 ..	Delayed Draw Term Loan -Unfunded		..09/30/2022 .	Adjustment		2,483	2,483	0	2,483	0	0	0	0	0	2,483	0	0	0	86	..07/21/2027 .
000000-00-0 ..	Ellkay, LLC Initial Term Loan		..12/30/2022 .	Direct		107,675	107,139	104,614	107,409	0	266	0	266	0	107,675	0	0	0	5,306	..09/14/2027 .
000000-00-0 ..	Hercules Borrower LLC Amendment No. 1 In		..12/30/2022 .	Direct		2,647	2,621	2,569	2,641	0	6	0	6	0	2,647	0	0	0	110	..12/15/2026 .
000000-00-0 ..	Hercules Borrower LLC Amendment No. 1 De		..12/30/2022 .	Direct		9,267	9,267	9,267	0	0	0	0	0	0	9,267	0	0	0	457	..12/15/2026 .
000000-00-0 ..	NMI Acquisitionco, Inc. Incremental Term ...		..12/30/2022 .	Direct		29,140	29,140	28,626	29,056	0	84	0	84	0	29,140	0	0	0	1,430	..09/06/2025 .
000000-00-0 ..	Delayed Draw Term Loan 10/1/21		..12/30/2022 .	Direct		2,807	2,807	2,787	2,686	0	3	0	3	0	2,807	0	0	0	118	..09/06/2025 .
000000-00-0 ..	Great Canadian Gaming T/L B 1L 9/21 - 3M		..02/01/2022 .	Adjustment		(2,810)	0	0	43	0	43	0	43	0	43	0	(2,854)	(2,854)	0	..11/02/2026 .
000000-00-0 ..	Yellowstone Buyer Acquisition, LLC Initi ...		..09/30/2022 .	Adjustment		67,590	67,590	66,238	67,504	0	86	0	86	0	67,590	0	0	0	1,827	..09/14/2027 .
000000-00-0 ..	Ascend Buyer, LLC Initial Term Loan		..12/30/2022 .	Direct		126,237	126,237	123,425	125,976	0	261	0	261	0	126,237	0	0	0	5,535	..09/30/2028 .
000000-00-0 ..	Applied Technical Services, LLC First Am ...		..03/31/2022 .	Direct		16,030	16,030	16,030	0	0	0	0	0	0	16,030	0	0	0	488	..12/29/2026 .
000000-00-0 ..	PF Atlantic Holdco 2, LLC Term Loan 11/1 ...		..12/30/2022 .	Direct		62,067	62,067	59,890	61,830	0	237	0	237	0	62,067	0	0	0	3,290	..11/12/2027 .
000000-00-0 ..	Hoosier Intermediate, LLC Term Loan 11/1		..09/30/2022 .	Adjustment		61,800	61,800	60,380	61,673	0	127	0	127	0	61,800	0	0	0	3,566	..11/15/2028 .
000000-00-0 ..	MMIT Holdings, LLC First Amendment Incre ...		..10/31/2022 .	Direct		8,974,653	8,974,204	8,794,720	8,800,716	0	173,937	0	173,937	0	8,974,653	0	0	0	780,249	..09/15/2027 .
000000-00-0 ..	PF Atlantic HoldCo 2, LLC Delayed Draw T		..09/30/2022 .	Direct		31,422	31,422	31,107	0	0	27	0	27	0	31,422	0	0	0	1,008	..11/12/2027 .
000000-00-0 ..	RSC Acquisition, Inc. Tranche C Term Loa ...		..12/30/2022 .	Direct		83,209	83,209	82,101	13,226	0	124	0	124	0	83,209	0	0	0	2,253	..10/30/2026 .
000000-00-0 ..	ALPINE FINANCE MERGER SUB LLC		..02/21/2022 .	Various		0	0	0	23	0	(23)	0	(23)	0	0	0	0	0	0	..11/18/2029 .
000000-00-0 ..	AVG Subsidiary DD T/L 1L (PIK) (Add-On)		..01/24/2022 .	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(252)	..03/16/2028 .
000000-00-0 ..	Revolver 10/29/21		..12/30/2022 .	Direct		531,608	531,608	526,232	181,161	0	1,576	0	1,576	0	531,608	0	0	0	21,345	..10/29/2127 .
000000-00-0 ..	Term Loan 10/29/21		..12/30/2022 .	Direct		103,232	103,232	101,167	102,906	0	326	0	326	0	103,232	0	0	0	4,705	..10/29/2025 .
000000-00-0 ..	Cobblestone Intermediate Holdco, LLC Ter		..07/26/2022 .	Direct		1,890,187	1,890,187	1,890,187	1,890,669	0	(482)	0	(482)	0	1,890,187	0	0	0	81,741	..01/29/2026 .
000000-00-0 ..	Marco Technologies T/L 1L (Add-On) 11/21 ...		..01/03/2022 .	Direct		12,535	12,535	12,535	12,535	0	0	0	0	0	12,535	0	0	0	65	..11/25/2024 .
000000-00-0 ..	Cobblestone Intermediate Holdco, LLC Sec		..07/26/2022 .	Direct		135,619	135,619	135,619	136,380	0	(762)	0	(762)	0	135,619	0	0	0	5,586	..01/29/2026 .
000000-00-0 ..	BioCare T/L 1L 12/21		..03/15/2022 .	DIRECT		(14,391,247)	(14,536,613)	(14,492,211)	(14,492,677)	0	631	0	631	0	(14,492,677)	0	101,430	101,430	0	..12/09/2027 .
000000-00-0 ..	Hawkeye Acquisition - Term Loan		..09/30/2022 .	Adjustment		7,656	7,656	7,503	0	0	4	0	4	0	7,656	0	0	0	166	..03/01/2027 .
000000-00-0 ..	USALCO, LLC		..12/30/2022 .	Direct		75,000	75,000	73,500	74,840	0	160	0	160	0	75,000	0	0	0	3,826	..10/19/2027 .
000000-00-0 ..	Incremental Term Loan 12/14/21		..07/01/2022 .	Direct		15,000,000	15,000,000	14,850,000	14,851,057	0	148,943	0	148,943	0	15,000,000	0	0	0	522,046	..12/12/2028 .
000000-00-0 ..	New Delayed Draw Term Loan 12/16/21		..09/30/2022 .	Direct		5,606	5,606	5,606	398	0	(398)	0	(398)	0	5,606	0	0	0	267	..12/16/2027 .
000000-00-0 ..	Material Holdings, LLC Revolver		..07/29/2022 .	Direct		143,862	143,862	143,862	0	0	0	0	0	0	143,862	0	0	0	2,480	..08/19/2027 .
000000-00-0 ..	Higginbotham Insurance Agency, Inc. Dela		..01/25/2022 .	Adjustment		0	0	0	281	0	(281)	0	(281)	0	0	0	0	0	0	..11/25/2026 .
000000-00-0 ..	Concert Golf R/C 1L 12/21		..03/15/2022 .	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	10,429	..08/20/2025 .
000000-00-0 ..	Cantina Delayed Draw Term Loan -Unfunded		..01/01/2022 .	Adjustment		0	5,848,785	0	0	0	0	0	0	0	0	0	0	0	62,062	..10/06/2027 .
000000-00-0 ..	Delayed Draw Term Loan -Unfunded - Unfun		..02/04/2022 .	Adjustment		0	2,298,599	0	0	0	0	0	0	0	0	0	0	0	58,423	..12/17/2022 .
000000-00-0 ..	Incremental Delayed TL - Unfunded		..02/01/2022 .	Adjustment		0	4,127,000	0	0	0	0	0	0	0	0	0	0	0	5,159	..01/07/2026 .
000000-00-0 ..	Delayed Draw Term Loan -Unfunded		..11/10/2022 .	Adjustment		0	1,250,780	0	0	0	0	0	0	0	0	0	0	0	9,184	..12/03/2023 .
000000-00-0 ..	2021 Delayed Draw Term Loan - Unfunded		..01/01/2022 .	Adjustment		0	9,987,227	0	0	0	0	0	0	0	0	0	0	0	279,057	..06/06/2023 .
000000-00-0 ..	K2 Insurance Services, LLC Incremental D ...		..09/30/2022 .	Direct		2,134	2,134	2,134	0	0	0	0	0	0	2,134	0	0	0	372	..07/01/2026 .
000000-00-0 ..	EIS Legacy T/L 1L (Add-On) 12/21		..03/18/2022 .	Various		0	0	0	200	0	(200)	0	(200)	0	0	0	0	0	0	..11/01/2027 .
000000-00-0 ..	Applied Systems T/L B 1L 9/17 - 3ML +300 ...		..04/01/2022 .	CORPORATE ACTION		1,906,635	1,961,345	1,860,227	1,901,248	0	5,387	0	5,387	0	1,906,635	0	0	0	19,357	..09/19/2024 .
000000-00-0 ..	1L INCREMENTAL TERM LOAN		..03/31/2022 .	Adjustment		24,869	24,869	23,998	0	0	39	0	39	0	24,869	0	0	0	404	..05/20/2027 .
000000-00-0 ..	.ASTOG	B	..01/21/2022 .	CORPORATE ACTION		6,166,419	6,151,922	6,166,414	0	0	9	0	9	0	6,166,419	0	0	0	0	..01/13/2025 .

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0 ..	Applied Technical Services, LLC 1st DDTL ...		..11/10/2022 .	Direct		1,152	105,920	0	0	0	38	0	38	0	1,152	0	0	0	784	..12/29/2026 .
000000-00-0 ..	Royal Holdco T/L 1L (Add-On) 12/21		..03/31/2022 .	Direct		20,724	20,724	20,724	0	0	5	0	5	0	20,724	0	0	0	206	..12/30/2026 .
000000-00-0 ..	UFC Holdings T/L B 1L (Add-on) 1/21 - 6M ...		..03/31/2022 .	Adjustment		18,527	18,527	18,520	18,526	0	(44)	0	(44)	0	18,527	0	0	0	11,851	..04/29/2026 .
000000-00-0 ..	Higginbotham Insurance Agency, Inc.-Amen		..12/30/2022 .	Direct		11,624	11,624	11,555	0	0	40	0	40	0	11,624	0	0	0	25,256	..11/25/2026 .
000000-00-0 ..	5.75% Term Loan		..10/07/2022 .	Adjustment		1,197,186	1,200,531	1,205,560	0	0	2,531	0	2,531	0	1,239,141	(41,954)	0	(41,954)	30,499	..04/07/2028 .
000000-00-0 ..	2022 DD Term Commitments 2/10/2022 - Unf		..04/14/2022 .	Direct		0	46,565	0	0	0	0	0	0	0	0	0	0	0	937	..12/15/2026 .
000000-00-0 ..	Incremental Term Loan 2.25.22		..12/30/2022 .	Direct		14,847	14,847	14,723	0	0	11	0	11	0	14,847	0	0	0	1,008	..04/03/2028 .
000000-00-0 ..	THG Acquisition DD T/L 1L (Add-On) 12/21 ...		..03/31/2022 .	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	..12/02/2026 .
000000-00-0 ..	Arrowhead Holdco T/L 1L (Add-On) 12/21		..03/31/2022 .	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(22,183)	..08/31/2028 .
000000-00-0 ..	BioCare T/L 1L 12/21		..03/31/2022 .	Adjustment		0	0	0	(975)	0	975	0	975	0	0	0	0	0	0	..12/09/2027 .
000000-00-0 ..	ITI Intermodal T/L 1L 12/21		..03/31/2022 .	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(48,510)	..12/21/2027 .
000000-00-0 ..	ORG USME Buyer T/L 1L (Add-On) 12/21		..03/31/2022 .	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(62,357)	..11/24/2026 .
000000-00-0 ..	Astorg Invest (EUR) DD T/L A 1L 1/22 - 3 ...	B	..04/13/2022 .	Various		72,626,169	71,632,424	72,693,194	47,946,659	0	11,774	0	11,774	197,176	72,717,270	(76,176)	(14,925)	(91,101)	469,438	..11/02/2026 .
000000-00-0 ..	U.S. Legal Support, Inc. Amend No. 2 DD-		..08/18/2022 .	Adjustment		0	242,436	0	0	0	0	0	0	0	0	0	0	0	354	..12/02/2024 .
000000-00-0 ..	Tank Holding Corp.-Initial Term Loan-Dum		..09/30/2022 .	Adjustment		35,560	35,560	34,849	0	0	59	0	59	0	35,560	0	0	0	1,019	..03/31/2028 .
000000-00-0 ..	Tank Holding Corp. Revolving Credit Loan		..05/09/2022 .	Direct		0	413,794	0	0	0	0	0	0	0	0	0	0	0	8,276	..03/31/2028 .
000000-00-0 ..	U.S. Legal Support, Inc. Amendment No. 2		..09/30/2022 .	Adjustment		606	606	606	0	0	0	0	0	0	606	0	0	0	25	..12/02/2024 .
000000-00-0 ..	Cliffwater Corporate Lending Fund RC (3/		..12/12/2022 .	Direct		24,281,942	24,281,942	24,281,942	0	0	0	0	0	0	24,281,942	0	0	0	110,725	..03/29/2027 .
000000-00-0 ..	Alpine Acquistion 3rd Amendment Incremen		..10/03/2022 .	Direct		38,807	38,807	38,008	0	0	56	0	56	0	38,807	0	0	0	388	..11/30/2026 .
000000-00-0 ..	Quantic Electronics 30M Combined Revolve		..07/25/2022 .	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	704	..11/19/2026 .
000000-00-0 ..	Excel Fitness Holdings, Inc. R/C - Unfun ...		..11/18/2022 .	Adjustment		0	1,300,313	0	0	0	0	0	0	0	0	0	0	0	26,006	..04/29/2028 .
000000-00-0 ..	Eliassen Group Initial DDTL Unfunded		..08/05/2022 .	Direct		0	219,068	0	0	0	0	0	0	0	0	0	0	0	1,010	..04/14/2028 .
000000-00-0 ..	IQN Holding Corp. Initial Term Loan		..12/30/2022 .	Direct		12,719	12,719	12,589	0	0	12	0	12	0	12,719	0	0	0	576	..05/02/2029 .
000000-00-0 ..	IQN Holding Corp. Delayed Draw Term Loan		..11/08/2022 .	Direct		0	42,530	0	0	0	0	0	0	0	0	0	0	0	113	..05/02/2029 .
000000-00-0 ..	U.S. Legal Support, Inc.-Revolving Credi		..11/18/2022 .	Direct		96,974	96,974	96,974	0	0	0	0	0	0	96,974	0	0	0	2,036	..12/15/2026 .
000000-00-0 ..	Hissho Parent R/C 1L 5/22		..07/07/2022 .	Direct		127,896	127,896	127,896	0	0	0	0	0	0	127,896	0	0	0	1,460	..05/18/2028 .
000000-00-0 ..	Heartland Home Services, Inc.-2022 Delay		..09/30/2022 .	Direct		935	935	935	0	0	0	0	0	0	935	0	0	0	18	..12/15/2026 .
000000-00-0 ..	ADS Buyer T/L 1L (Add-On) 5/22		..06/30/2022 .	Direct		28,773	28,773	28,773	0	0	0	0	0	0	28,773	0	0	0	0	..12/30/2027 .
000000-00-0 ..	RSC Acquisition, Inc. 5th Amendment DD-u		..12/30/2022 .	Adjustment		0	539,251	0	0	0	0	0	0	0	0	0	0	0	53	..05/23/2024 .
000000-00-0 ..	Easy Ice T/L 1L (Add-On) 6/22		..06/30/2022 .	Direct		7,410	7,410	7,410	0	0	0	0	0	0	7,410	0	0	0	0	..12/31/2025 .
000000-00-0 ..	Project Castle T/L (MHS Holdings)		..12/30/2022 .	Direct		12,500	12,500	11,188	0	0	104	0	104	0	12,500	0	0	0	537	..06/29/2029 .
000000-00-0 ..	USN OPCO DD T/L 1L (Add-On) 6/22		..08/04/2022 .	Adjustment		79,316	79,316	79,316	0	0	1	0	1	0	79,316	0	0	0	0	..12/21/2026 .
000000-00-0 ..	HS Spa Holdings Inc. Revolving Loan-unfu		..12/01/2022 .	Adjustment		0	74,128	0	0	0	0	0	0	0	0	0	0	0	133	..06/02/2028 .
000000-00-0 ..	Term Loan 6/2/2022		..12/30/2022 .	Direct		25,945	25,945	25,426	0	0	34	0	34	0	25,945	0	0	0	1,451	..06/02/2029 .
000000-00-0 ..	HS Spa Holdings Inc. Revolving Loan		..12/23/2022 .	Direct		55,596	55,596	55,596	0	0	0	0	0	0	55,596	0	0	0	252	..06/02/2028 .
000000-00-0 ..	Accupac T/L 1L (Add-On) 6/22		..06/30/2022 .	Adjustment		1,335	1,335	1,335	0	0	0	0	0	0	1,335	0	0	0	0	..01/16/2026 .
000000-00-0 ..	OXFORD GLO TL 1L 08/2027		..09/30/2022 .	Adjustment		93,750	93,750	91,875	0	0	105	0	105	0	93,750	0	0	0	588	..08/17/2027 .
000000-00-0 ..	CORBETT TECHNOLOGY SOLUTIONS INC		..09/30/2022 .	Adjustment		50,346	50,346	49,842	0	0	21	0	21	0	50,346	0	0	0	158	..10/29/2027 .
000000-00-0 ..	Revolver 7/8/2022		..08/15/2022 .	Direct		648,312	648,312	648,312	0	0	0	0	0	0	648,312	0	0	0	293,042	..07/08/2027 .
000000-00-0 ..	Term Loan 7/8/2022		..12/30/2022 .	Direct		137,143	137,143	137,143	0	0	0	0	0	0	137,143	0	0	0	6,986	..07/08/2027 .
000000-00-0 ..	Infogain Corporation Amendment No. 1 Inc		..12/30/2022 .	Direct		50,781	50,781	49,765	0	0	59	0	59	0	50,781	0	0	0	947	..07/28/2028 .
000000-00-0 ..	Lindstrom Second Incremental Term Loan		..10/03/2022 .	Direct		101,872	101,872	98,816	0	0	209	0	209	0	101,872	0	0	0	1,656	..04/05/2025 .
000000-00-0 ..	ALTERNATIVE LOGISTICS T/L 1L (Add-On)		..12/30/2022 .	Direct		27,713	27,713	27,713	0	0	0	0	0	0	27,713	0	0	0	626	..02/24/2026 .
000000-00-0 ..	Any Hour DD T/L 1L (Add-On) 7/22		..09/30/2022 .	Direct		9,525	9,525	9,525	0	0	0	0	0	0	9,525	0	0	0	39	..07/21/2027 .
000000-00-0 ..	RA Parent T/L 1L (Add-On) 8/22		..12/30/2022 .	Direct		32,552	32,552	32,552	0	0	(5)	0	(5)	0	32,552	0	0	0	533	..03/01/2029 .
000000-00-0 ..	.ROLLO	B	..08/19/2022 .	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(226,170)	..07/30/2026 .
000000-00-0 ..	Cority Software Inc. Incremental 2022-1		..09/29/2022 .	Direct		12,179	12,179	11,935	0	0	2	0	2	0	12,179	0	0	0	22	..07/02/2026 .
000000-00-0 ..	ALTA BUYER, LLC - 2022 INCREMENTAL TERM		..12/30/2022 .	Direct		66,184	66,184	64,860	0	0	50	0	50	0	66,184	0	0	0	1,267	..12/21/2027 .
000000-00-0 ..	MDI Buyer DD T/L 1L (Add-On) 11/22		..12/30/2022 .	Direct		1,990	1,990	1,990	0	0	0	0	0	0	1,990	0	0	0	0	..07/25/2028 .

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	POY Holdings DD T/L 1 1L		12/30/2022	Direct		766	766	766	0	0	0	0	0	0	766	0	0	0	0	11/16/2027
00018K-AB-1	A&R Logistics R/C 1L 5/19		12/28/2022	Direct		931,304	931,304	931,304	931,304	0	0	0	0	0	931,304	0	0	0	88,780	05/05/2025
00018K-AC-9	A&R Logistics T/L 1L 5/19		10/03/2022	Direct		3,784,084	3,821,082	3,781,595	3,798,324	0	3,001	0	3,001	0	3,801,324	0	(17,240)	(17,240)	90,822	05/05/2025
00018K-AD-7	A&R Logistics T/L 2 1L (Add-On) 6/19		10/03/2022	Direct		7,877	7,877	7,795	7,871	0	6	0	6	0	7,877	0	0	0	321	05/05/2025
00018K-AE-5	A&R Logistics T/L 3 1L (Add-On) 11/19		10/03/2022	Direct		24,936	24,936	24,678	24,917	0	18	0	18	0	24,936	0	0	0	1,017	05/05/2025
00042@-AA-6	AAS OPCO LLC TERM LOAN A		07/05/2022	Paydown		2,609,428	2,461,398	2,433,521	1,209,394	0	1,400,035	0	1,400,035	0	2,609,428	0	0	0	6,699	10/23/2022
00042@-AB-4	AAS OPCO LLC TERM LOAN B		07/05/2022	Paydown		855,959	791,782	783,281	379,793	0	476,167	0	476,167	0	855,959	0	0	0	6,578	04/23/2024
00097*-AA-2	ACP Oak Buyer T/L 1L 8/19		12/30/2022	Direct		4,505,705	4,583,300	4,523,712	4,544,857	0	4,642	0	4,642	0	4,549,499	0	(43,794)	(43,794)	149,609	08/29/2025
00177@-AB-1	AMCP Pet R/C 1L 10/20		09/30/2022	Direct		992,226	992,226	992,226	669,753	0	0	0	0	0	992,226	0	0	0	57,037	10/05/2026
00177@-AD-7	AMCP Pet T/L 1L (Add-On) 12/20		12/30/2022	Direct		198,445	198,445	194,344	198,008	0	438	0	438	0	198,445	0	0	0	12,150	10/05/2026
00234*-AC-2	AVG Intermediate DD T/L 1L 3/21		12/30/2022	Direct		35,294	35,294	35,162	28,206	0	11	0	11	0	35,294	0	0	0	1,562	03/16/2027
00234*-AE-8	AVG Intermediate T/L 1L 3/21		09/30/2022	Direct		25,441	25,441	24,784	25,404	0	37	0	37	0	25,441	0	0	0	1,217	03/16/2027
00234*-AF-5	AVG Intermediate DD T/L 1L (Add-On) 11/2		09/30/2022	Direct		2,196	2,196	2,196	0	0	0	0	0	0	2,196	0	0	0	73	03/16/2027
00235#-AA-1	AVG Subsidiary DD T/L 1L 3/21		09/30/2022	Adjustment		393,737	405,914	404,885	404,962	0	53	0	53	0	405,015	0	(11,278)	(11,278)	41,278	03/16/2028
00235#-AB-9	AVG Subsidiary T/L 1L 3/21		09/30/2022	Adjustment		1,037,681	1,069,775	1,043,693	1,046,552	0	2,756	0	2,756	0	1,049,307	0	(11,626)	(11,626)	84,889	03/16/2028
00251*-AE-6	A&R Logistics T/L 7 1L (Add-On) 7/21		10/03/2022	Direct		750,467	757,809	789,385	785,323	0	(3,074)	0	(3,074)	0	782,248	0	(31,782)	(31,782)	26,609	05/05/2025
00439#-AD-9	Accupac T/L 1L 1/20		12/30/2022	Direct		8,616,083	8,616,083	8,515,555	8,550,475	0	7,024	0	7,024	0	8,557,499	0	58,584	58,584	153,096	01/16/2026
00439#-AE-7	Accupac R/C 1L 1/20		06/14/2022	Direct		1,770,903	1,770,903	1,770,903	1,770,903	0	0	0	0	0	1,770,903	0	0	0	30,221	01/16/2026
00451#-AB-6	TERM LOAN 1ST LIEN		04/01/2022	Adjustment		(818,869)	(1,686,458)	(376,096)	(929,709)	0	111,215	(8)	111,223	0	(819,133)	0	263	263	(94,346)	12/31/2025
00457*-AC-2	Accupac T/L 1L (Add-On) 6/22		12/30/2022	Direct		2,671	2,671	2,671	0	0	0	0	0	0	2,671	0	0	0	30	01/16/2026
00508#-AA-1	Action Signature R/C 1L 12/20		12/01/2022	Direct		1,381,944	1,381,944	1,381,944	278,176	0	0	0	0	0	1,381,944	0	0	0	25,329	06/17/2026
00508#-AB-9	Action Signature T/L 1L 12/20		09/30/2022	Direct		93,750	93,750	92,813	93,655	0	95	0	95	0	93,750	0	0	0	6,039	06/17/2026
00508#-AD-5	Action Signature T/L 1L (Add-On) 11/21		12/30/2022	Direct		48,591	48,591	48,105	48,529	0	61	0	61	0	48,591	0	0	0	2,460	06/17/2026
00686*-AD-3	OPE GEDC T/L 1L 9/16		09/30/2022	Adjustment		9,345,060	9,734,437	9,650,353	9,811,077	0	(32,802)	0	(32,802)	0	9,778,213	0	(433,153)	(433,153)	487,651	09/28/2023
00686*-AE-1	OPE GEDC T/L 2L		09/30/2022	Paydown		11,123,833	11,533,724	11,451,129	(5,733,628)	0	424,728	(263,664)	688,392	0	2,874,753	0	8,249,080	8,249,080	47,319	03/28/2024
00737*-AA-8	ADS Buyer T/L 1L 12/20		12/30/2022	Direct		296,501	296,501	296,501	296,501	0	0	0	0	0	296,501	0	0	0	6,029	12/30/2027
00737*-AC-4	ADS Buyer T/L 1L (Add-On) 7/21		09/30/2022	Direct		757,627	757,627	749,103	757,275	0	351	0	351	0	757,627	0	0	0	10,748	12/30/2027
00737*-AD-2	ADS Buyer T/L 1L (Add-On) 5/22		12/30/2022	Direct		57,547	57,547	57,547	0	0	0	0	0	0	57,547	0	0	0	1,722	12/30/2027
00797*-AA-5	AERO Operating T/L 1L 2/20		10/03/2022	Direct		215,465	215,465	212,089	215,240	0	224	0	224	0	215,465	0	0	0	7,255	02/09/2026
00797*-AB-3	AERO Operating DD T/L 1L 2/20		10/03/2022	Direct		61,660	61,660	61,003	61,619	0	42	0	42	0	61,660	0	0	0	3,263	02/06/2026
00798@-AA-2	Advanced Web Technologies DD T/L 1L 12/2		09/30/2022	Direct		15,893	15,893	15,893	8,628	0	2	0	2	0	15,893	0	0	0	559	12/17/2026
00798@-AB-0	Advanced Web Technologies T/L 1L 12/20		09/30/2022	Direct		109,798	108,616	107,508	109,701	0	97	0	97	0	109,798	0	0	0	3,297	12/17/2026
00798@-AC-8	Advanced Web Technologies R/C 1L 12/20		08/03/2022	Direct		219,602	219,602	219,602	112,462	0	2	0	2	0	219,602	0	0	0	(13,853)	12/17/2026
00887#-AA-2	AIM Acquisition T/L 1L 12/19		06/01/2022	DIRECT		8,253,373	8,476,920	8,366,712	8,405,895	0	8,458	0	8,458	0	8,414,353	0	(160,980)	(160,980)	263,473	12/02/2025
00910#-AD-7	Air Comm DD T/L 1L 7/21		12/30/2022	Direct		851,948	858,170	853,881	853,569	0	558	0	558	0	854,489	0	(2,541)	(2,541)	14,661	07/01/2027
00910#-AE-5	Air Comm T/L 1L 7/21		12/30/2022	Direct		1,280,100	1,289,451	1,269,816	1,271,284	0	1,660	0	1,660	0	1,272,944	0	7,156	7,156	41,978	07/01/2027
00910#-AF-2	Air Comm R/C 1L 7/21		09/30/2022	Direct		347,760	347,760	347,760	347,760	0	0	0	0	0	347,760	0	0	0	16,107	07/01/2027
00910#-AG-0	Air Comm DD T/L 1L (Add-On) 10/21		12/30/2022	Direct		2,610,519	2,629,555	2,603,311	2,599,237	0	2,119	0	2,119	0	2,606,574	0	3,945	3,945	62,488	07/01/2027
02082A-AH-7	ALPINE ACQUISITION CORP II		12/20/2022	Direct		129,263	129,263	129,263	0	0	0	0	0	0	129,263	0	0	0	0	11/30/2026
02082A-AQ-7	ALPINE ACQUISITION CORP II - TERM LOAN A		10/03/2022	Direct		8,145	8,145	7,819	0	0	5	0	5	0	8,145	0	0	0	8	11/30/2026
02083J-AC-8	Ascend Learning T/L B 1L 7/17 - 1ML +300		01/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	25,343	07/12/2024
02152#-AA-6	Alternative Logistics T/L 1L 2/20		12/30/2022	Direct		107,359	107,359	106,843	106,229	0	53	0	53	0	107,359	0	0	0	6,370	02/24/2026
02152#-AB-4	Alternative Logistics R/C 1L 2/20		08/31/2022	Direct		2,164,551	2,164,551	2,164,551	2,138,820	0	0	0	0	0	2,164,551	0	0	0	140,333	02/24/2026
02317*-AA-2	Unitranche		03/31/2022	Direct		71,605	71,605	72,043	71,637	0	(33)	0	(33)	0	71,605	0	0	0	2,102	07/21/2027
02317*-AC-8	Revolver		12/30/2022	Direct		592,748	592,748	586,022	331,204	0	1,307	0	1,307	0	588,919	0	3,829	3,829	25,333	07/21/2027
03734@-AA-3	Any Hour DD T/L 1L (Add-On) 1/22		12/30/2022	Direct		8,449	8,449	8,449	0	0	0	0	0	0	8,449	0	0	0	205	07/21/2027
03734@-AB-1	Any Hour DD T/L 1L (Add-On) 7/22		12/30/2022	Direct		17,531	17,531	17,531	0	0	0	0	0	0	17,531	0	0	0	142	07/21/2027
03753@-AF-8	Apex T/L 1L (Add-On) 7/21		12/30/2022	Direct		6,313	6,313	6,265	6,303	0	9	0	9	0	6,313	0	0	0	266	11/27/2024
03827F-AX-9	Applied Systems T/L B 1L 9/17 - Prime +2		04/18/2022	Direct		25,858	27,001	25,608	27,006	0	30	0	30	0	27,020	0	(1,161)	(1,161)	0	09/19/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03828*-AA-2	APPLIED TECHNICAL SERVICES, INC.		10/03/2022	Adjustment		45,467	44,466	44,466	45,467	0	0	0	0	0	45,467	0	0	0	0	12/29/2026
03828*-AB-0	APPLIED TECHNICAL SERVICES, INC.		12/29/2022	Adjustment		39,526	1,600,791	39,526	0	0	0	0	0	0	39,526	0	0	0	1,199	12/29/2026
03828*-AC-8	APPLIED TECHNICAL SERVICES, INC.		12/30/2022	Direct		23,221	1,999,506	22,960	0	0	1	0	1	0	23,221	0	0	0	10,777	12/29/2026
03874*-AB-3	Araz Group T/L 1L 9/21		12/30/2022	Direct		110,850	110,850	109,742	110,733	0	117	0	117	0	110,850	0	0	0	4,327	09/10/2027
03966@-AA-2	Arcstor T/L 1L 3/21		10/07/2022	Direct		110,850	110,850	109,742	110,777	0	73	0	73	0	110,850	0	0	0	6,726	03/16/2027
04279*-AA-4	Arrowhead Holdco T/L 1L 8/21		12/30/2022	Direct		233,629	235,676	235,676	235,676	0	0	0	0	0	235,676	0	(2,047)	(2,047)	7,165	08/31/2028
04279*-AB-2	Arrowhead Holdco DD T/L 1L 8/21		06/01/2022	DIRECT		940,319	954,622	947,475	947,599	0	602	0	602	0	948,203	0	(7,883)	(7,883)	20,103	08/31/2028
04279*-AC-0	Arrowhead Holdco DD T/L 1L (Red Hawk) 8/		06/01/2022	DIRECT		2,325,569	2,360,893	2,358,532	2,358,391	0	647	0	647	0	2,359,037	0	(33,469)	(33,469)	90,388	08/31/2028
04279*-AD-8	Arrowhead Holdco R/C 1L 8/21		10/19/2022	Direct		1,217,913	1,217,913	1,217,913	1,217,913	0	0	0	0	0	1,217,913	0	0	0	72,954	08/31/2027
04279*-AE-6	Arrowhead Holdco T/L 1L (Add-On) 12/21		12/30/2022	Direct		22,183	22,183	21,961	22,170	0	13	0	13	0	22,183	0	0	0	619	08/31/2028
04279*-AF-3	Arrowhead Holdco DD T/L 1L (Add-On) 12/2		12/30/2022	Direct		2,026	2,026	2,026	0	0	0	0	0	0	2,026	0	0	0	47	08/31/2028
04530@-AA-7	Aspen Opco T/L 1L 12/21		12/30/2022	Direct		116,042	116,042	116,042	116,042	0	0	0	0	0	116,042	0	0	0	4,965	12/01/2027
04530@-AB-5	Aspen Opco R/C 1L 12/21		10/28/2022	Direct		290,104	290,104	290,104	290,104	0	0	0	0	0	290,104	0	0	0	22,084	12/01/2027
04575X-AD-6	Pathgroup Holding T/L B 1L 8/16		05/12/2022	Direct		11,429,377	11,429,377	11,298,654	11,391,350	0	38,024	0	38,024	0	11,429,377	0	0	0	269,264	05/01/2025
05338H-AC-8	AVALIGN HOLDINGS, INC.		09/30/2022	Adjustment		16,114	16,114	15,952	16,105	0	8	0	8	0	16,114	0	0	0	379	12/22/2025
05580#-AA-1	BP HH Holdings T/L 1L 9/19		10/03/2022	Direct		430,741	430,741	425,301	430,381	0	359	0	359	0	430,741	0	0	0	11,628	09/05/2025
05580#-AC-7	BP HH Holdings R/C 1L 9/19		12/05/2022	Direct		5,911,384	5,911,384	5,911,384	3,830,482	0	0	0	0	0	5,911,384	0	0	0	211,445	09/05/2025
05588@-AA-5	BPC Holding T/L 1L 9/17		12/30/2022	Direct		721,979	721,979	712,884	720,049	0	645	0	645	0	720,694	0	1,285	1,285	24,438	09/28/2023
05594#-AA-5	BHW Management T/L 1L 12/18		09/30/2022	Adjustment		10,940,493	13,675,616	13,383,634	13,523,385	0	38,070	0	38,070	0	13,561,546	0	(2,621,053)	(2,621,053)	802,138	12/23/2024
05602#-AB-3	BC Group R/C 1L 12/18		04/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	21,980	12/23/2024
05602#-AC-1	BC Group T/L 1L 12/18		12/30/2022	Direct		304,079	304,079	299,368	303,761	0	318	0	318	0	304,079	0	0	0	10,145	12/23/2024
05628@-AA-7	BRG Acquisition T/L 1L 7/22		12/30/2022	Direct		27,455	27,455	27,455	0	0	0	0	0	0	27,455	0	0	0	184	07/26/2028
07385@-AB-4	Bearcom T/L 1L 7/18		12/30/2022	Direct		199,179	199,179	196,594	198,572	0	266	0	266	0	199,179	0	0	0	12,109	07/05/2024
07385@-AD-0	Bearcom R/C 1L 7/18		09/07/2022	Direct		5,465,114	5,465,114	5,465,114	2,276,526	0	0	0	0	0	5,465,114	0	0	0	92,839	01/05/2024
07385@-AE-8	Bearcom T/L 1L (Add-On) 2/19		12/30/2022	Direct		10,457	10,457	10,429	10,436	0	3	0	3	0	10,457	0	0	0	636	07/05/2024
07385@-AF-5	Bearcom DD T/L 1L 2/19		09/30/2022	Direct		24,138	24,138	24,074	24,107	0	4	0	4	0	24,138	0	0	0	1,273	07/05/2024
07386*-AA-7	Bearcat Buyer T/L 1L 7/19		08/24/2022	Direct		12,341,409	12,341,409	12,135,709	12,203,640	0	137,697	0	137,697	0	12,341,409	0	0	0	447,468	07/09/2026
07386*-AB-5	Bearcat Buyer DD T/L 1L 7/19		08/24/2022	Direct		2,558,358	2,558,358	2,541,300	2,541,806	0	16,552	0	16,552	0	2,558,358	0	0	0	92,761	07/09/2026
07386*-AD-1	Bearcat Buyer T/L 1L (Add-on) 9/19		08/24/2022	Direct		2,654,310	2,654,310	2,610,070	2,624,441	0	29,854	0	29,854	0	2,654,310	0	0	0	96,238	07/09/2026
09071#-AE-1	BioCare T/L 1L 12/21		12/30/2022	Direct		145,366	145,366	144,922	145,360	0	6	0	6	0	145,366	0	0	0	4,749	12/09/2027
09071#-AF-8	BioCare R/C 1L 12/21		12/30/2022	Direct		24,228	24,228	24,228	0	0	0	0	0	0	24,228	0	0	0	203	12/09/2027
09354@-AB-7	Blink Holdings DD T/L 1L 11/18		09/30/2022	DIRECT		9,501,194	10,695,786	10,638,880	10,662,417	0	8,768	0	8,768	0	10,671,213	0	(1,170,019)	(1,170,019)	929,585	11/08/2024
10153K-AC-3	Boulder Scientific T/L 1L 6/19		10/03/2022	Direct		4,880,904	4,932,187	4,912,463	4,921,057	0	1,834	0	1,834	0	4,922,891	0	(41,987)	(41,987)	128,270	12/29/2025
10153K-AD-1	Boulder Scientific DD T/L 1L 6/19		06/01/2022	DIRECT		296,716	299,910	298,794	299,154	0	118	0	118	0	299,272	0	(2,556)	(2,556)	35,978	12/29/2025
12695#-AA-9	CUA Opco T/L 1L 8/16		09/30/2022	DIRECT		17,779,834	19,065,953	18,880,277	18,823,419	0	(60)	0	(60)	0	19,065,953	0	(1,286,120)	(1,286,120)	1,343,626	08/02/2021
12695#-AB-7	CUA Opco DD T/L 1L 8/16		09/30/2022	DIRECT		3,244,142	3,478,661	3,478,661	3,478,661	0	0	0	0	0	3,478,661	0	(234,519)	(234,519)	207,562	08/01/2024
12695#-AC-5	CUA Opco R/C 1L 8/16		03/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	32,525	08/01/2024
12711*-AB-1	CPC/Cirtec T/L 1L (Add-On) 11/17		12/30/2022	Direct		58,767	58,767	58,327	58,724	0	44	0	44	0	58,767	0	0	0	1,919	08/04/2023
12711*-AC-9	CPC/Cirtec T/L 1L (Add On) 12/18		12/30/2022	Direct		162,903	162,903	160,838	162,601	0	302	0	302	0	162,903	0	0	0	6,668	08/04/2023
12763@-AA-8	Cadent T/L 1L (Add-On) 7/22		12/30/2022	Direct		45,165	45,165	45,165	0	0	2	0	2	0	45,165	0	0	0	514	09/11/2025
14862@-AA-4	Castleworks T/L 1L 6/22		12/30/2022	Direct		56,378	56,378	56,378	0	0	2	0	2	0	56,378	0	0	0	801	06/29/2028
16141*-AA-4	Chartis T/L A 1L 5/19		09/30/2022	Direct		8,895,122	9,027,647	8,910,279	8,957,061	0	9,096	0	9,096	0	8,966,157	0	(71,036)	(71,036)	148,448	05/01/2025
16141*-AB-2	Chartis DD T/L 1L 5/19		06/30/2022	Direct		31,822	31,822	31,567	31,800	0	21	0	21	0	31,822	0	0	0	2,512	05/01/2025
19018#-AA-4	COALFIRE SYSTEMS DD TL 1L 03/21		12/30/2022	Direct		295,600	295,600	294,122	295,473	0	127	0	127	0	295,600	0	0	0	6,376	10/22/2026
20007*-AA-9	Comar Holding T/L 1L 6/18		12/30/2022	Direct		2,525,026	2,537,312	2,523,435	2,530,863	0	1,134	0	1,134	0	2,531,997	0	(6,971)	(6,971)	86,425	06/18/2024
20007*-AB-7	Comar Holding DD T/L 1L 6/18		12/30/2022	Direct		1,329,286	1,335,807	1,323,338	1,328,749	0	1,240	0	1,240	0	1,329,989	0	(704)	(704)	45,856	06/18/2024
20007*-AC-5	Comar Holding R/C 1L 6/18		02/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	6,873	06/18/2024
20007*-AD-3	Comar Holding T/L 1L (Add-On) 1/20		12/30/2022	Direct		170,051	170,879	170,879	170,879	0	0	0	0	0	170,879	0	(828)	(828)	5,821	06/18/2024
20007*-AE-1	Comar Holding DD T/L 1L (Add-On) 1/20		12/30/2022	Direct		2,491,279	2,503,505	2,483,679	2,483,890	0	50	0	50	0	2,483,941	0	7,338	7,338	85,936	06/18/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20602*-AD-2	Concert Golf R/C 1L 3/22		10/03/2022	Direct		625,725	625,725	625,725	625,725	0	0	0	0	0	625,725	0	0	0	33,188	03/31/2028
20938#-AC-5	Consolidated Label T/L 1L (Add-On) 4/21		12/30/2022	Direct		152,600	152,600	152,600	152,600	0	0	0	0	0	152,600	0	0	0	5,454	07/15/2026
21775J-AB-3	Cora Health R/C 1L 6/21		12/20/2022	Direct		349,223	396,502	396,502	46,982	0	0	0	0	0	396,502	0	(47,279)	(47,279)	7,701	06/15/2027
21775J-AC-1	Cora Health DD T/L 1L 6/21		09/30/2022	Direct		786	786	786	0	0	0	0	0	0	786	0	0	0	128	06/15/2027
21775J-AD-9	Cora Health T/L 1L 6/21		09/30/2022	Direct		86,228	86,228	85,149	86,145	0	83	0	83	0	86,228	0	0	0	2,834	06/15/2027
22028*-AA-0	Corrona T/L 1L 12/19		12/30/2022	Direct		122,945	122,945	121,510	122,821	0	123	0	123	0	122,945	0	0	0	5,058	12/12/2025
22028*-AB-8	Corrona DD T/L 1L 12/19		12/30/2022	Direct		49,385	49,385	49,276	26,225	0	13	0	13	0	49,385	0	0	0	2,109	12/12/2025
22028*-AC-6	Corrona R/C 1L 12/19		11/09/2022	Direct		1,234,627	1,234,627	1,234,627	411,542	0	0	0	0	0	1,234,627	0	0	0	25,086	12/12/2025
22243#-AB-3	Adjustment		03/01/2022	Paydown		681,254	469,963	133,939	669,093	0	12,162	0	12,162	0	681,254	0	0	0	0	04/29/2023
22243#-AC-1	Country Fresh T/L 1L 4/19		03/01/2022	Paydown		276,071	190,448	54,278	271,143	0	4,928	0	4,928	0	276,071	0	0	0	0	05/01/2023
23314*-AH-6	Term Loan		04/05/2022	Direct		41,084	40,711	40,711	41,084	0	0	0	0	0	41,084	0	0	0	453	03/12/2027
233254-AA-9	TERM LN		09/30/2022	Paydown		2,918,612	2,918,612	2,918,612	2,918,612	0	0	0	0	0	2,918,612	0	0	0	83,601	09/30/2040
24531H-AB-6	Del Real R/C 1L 10/16		09/30/2022	Maturity @ 100.00		1,785,550	1,792,304	1,792,304	108,903	0	0	0	0	0	1,792,304	0	(6,754)	(6,754)	71,303	10/07/2021
24531H-AC-4	Del Real T/L 1L 10/16		06/30/2022	Direct		1,541,784	1,541,784	1,527,837	1,541,270	0	514	0	514	0	1,541,784	0	0	0	33,481	10/07/2024
26483N-AN-0	The Dun & Bradstreet T/L B 1L 2/19 - 1ML		02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	38,407	02/06/2026
26839#-AA-6	ECW Buyer 1L T/L 1/22		09/30/2022	Adjustment		100,000	100,000	98,000	0	0	230	0	230	0	100,000	0	0	0	2,539	01/21/2028
26862@-AC-4	EIS Legacy T/L 1L (Add-On) 12/21		12/30/2022	Direct		105,338	105,338	105,338	105,338	0	0	0	0	0	105,338	0	0	0	3,719	11/01/2027
27580C-AF-1	1L Term Loan 12/2021		12/30/2022	Direct		150,220	150,220	148,486	0	0	151	0	151	0	150,220	0	0	0	5,802	12/22/2028
27787#-AA-6	EasyPak T/L 1L 11/17		09/30/2022	Adjustment		5,867,622	6,309,271	6,231,456	6,282,507	0	10,187	0	10,187	0	6,294,103	0	(426,481)	(426,481)	440,011	11/09/2023
27787#-AB-4	EasyPak R/C 1L 11/17		09/30/2022	Adjustment		5,104,514	5,488,724	5,488,724	5,488,724	0	0	0	0	0	5,488,724	0	(384,211)	(384,211)	362,604	11/09/2023
27787#-AC-2	EasyPak DD T/L 1L 11/17		09/30/2022	Adjustment		5,346,711	5,749,151	5,727,819	5,729,242	0	7,981	0	7,981	0	5,737,268	0	(390,558)	(390,558)	400,948	11/09/2023
27787#-AD-0	EasyPak DD T/L 1L (Add-on) 3/19		09/30/2022	Adjustment		2,686,420	2,888,624	2,888,624	2,888,624	0	0	0	0	0	2,888,624	0	(202,204)	(202,204)	201,454	11/09/2023
27787@-AA-8	Easy Ice T/L 1L 12/19		12/30/2022	Direct		158,663	158,663	157,274	138,733	0	145	0	145	0	158,663	0	0	0	7,051	12/31/2025
27787@-AB-6	Easy Ice DD T/L 1L 12/19		09/30/2022	Direct		1,245,299	1,248,392	1,244,327	1,114,845	0	423	0	423	0	1,244,840	0	459	459	19,737	12/31/2025
27787@-AC-4	Easy Ice R/C 1L 12/19		06/06/2022	Direct		1,930,096	1,930,096	1,930,097	1,069,378	0	0	0	0	0	1,930,096	0	0	0	37,532	12/31/2024
27787@-AF-7	Easy Ice T/L 1L (Add-On) 6/22		09/30/2022	Direct		7,410	7,410	7,410	0	0	0	0	0	0	7,410	0	0	0	0	12/31/2025
28656L-AQ-4	Term Loan		12/30/2022	Direct		19,147	19,147	18,956	0	0	5	0	5	0	19,147	0	0	0	761	12/31/2049
28656L-AR-2	Eliassen Group, LLC Initial Delayed Draw		12/30/2022	Direct		548	548	548	0	0	0	0	0	0	548	0	0	0	25	04/14/2028
29090@-AC-2	Emergency Communications T/L 1L		09/30/2022	DIRECT		17,948,340	19,347,618	18,796,832	19,082,628	0	15,577	0	15,577	0	19,098,319	0	(1,149,979)	(1,149,979)	1,247,815	06/01/2023
29109#-AB-1	Emerus Holdings T/L 1L 3/21		12/30/2022	Direct		184,750	184,750	182,903	184,555	0	195	0	195	0	184,750	0	0	0	7,948	03/23/2026
29280#-AA-4	Energy Labs Holding T/L 1L 4/22		09/30/2022	Adjustment		7,758	7,758	7,758	0	0	(1)	0	(1)	0	7,758	0	0	0	123	04/07/2028
29438#-AA-5	Eptam Plastics T/L 1L 12/19		12/30/2022	Direct		2,346,941	2,369,596	2,338,789	2,349,305	0	2,321	0	2,321	0	2,351,626	0	(4,685)	(4,685)	79,302	12/08/2025
29438#-AB-3	Eptam Plastics DD T/L 1L 12/19		12/30/2022	Direct		1,010,872	1,020,636	1,014,080	1,015,119	0	620	0	620	0	1,015,739	0	(4,867)	(4,867)	34,150	12/08/2025
29438#-AC-1	Eptam Plastics R/C 1L 12/19		02/28/2022	Direct		1,807,730	1,807,730	1,807,730	1,807,730	0	0	0	0	0	1,807,730	0	0	0	22,265	12/08/2025
29438#-AD-9	Eptam Plastics T/L 1L (Add-On) 5/21		12/30/2022	Direct		273,961	276,607	272,896	273,449	0	336	0	336	0	273,786	0	175	175	9,255	12/08/2025
29438#-AE-7	Eptam Plastics T/L 1L (Add-On) 2/22		12/30/2022	Direct		195,087	196,972	196,972	0	0	(21)	0	(21)	0	196,978	0	(1,891)	(1,891)	2,287	12/08/2025
30065E-AP-3	Excel Fitness Holdings, Inc. Revolving C		12/12/2022	Direct		395,397	395,397	395,397	0	0	0	0	0	0	395,397	0	0	0	3,924	04/29/2028
30068A-A*-8	Excelligence Learning T/L 1L		09/30/2022	DIRECT		17,329,719	17,837,014	17,717,743	17,827,601	0	5,632	0	5,632	0	17,833,232	0	(503,514)	(503,514)	993,068	01/18/2024
30219@-AA-0	Express Wash T/L 1L 7/22		10/03/2022	Direct		48,564	48,564	48,564	0	0	0	0	0	0	48,564	0	0	0	394	07/14/2028
30219@-AB-8	Express Wash DD T/L 1L 7/22		10/03/2022	Direct		2,329	2,329	2,329	0	0	0	0	0	0	2,329	0	0	0	23	07/14/2028
30219@-AC-6	Express Wash R/C 1L 7/22		10/03/2022	Direct		612,154	612,154	612,154	0	0	0	0	0	0	612,154	0	0	0	4,367	07/14/2028
30259P-AB-5	FBB Holdings III, Inc. (aka Fullbeauty B		02/01/2022	Adjustment		0	0	0	80	0	(80)	0	(80)	0	0	0	0	0	(129)	02/07/2024
30294#-AB-4	FS Squared T/L 1L 3/19		12/30/2022	Direct		74,623	74,623	74,623	74,623	0	0	0	0	0	74,623	0	0	0	2,434	03/28/2025
30294#-AD-0	FS Squared DD T/L A 1L 3/19		12/30/2022	Direct		1,866	1,866	1,866	1,866	0	0	0	0	0	1,866	0	0	0	61	03/28/2025
30306*-AA-6	Flow Control Inc T/L B 1L 04/2022		12/30/2022	Direct		33,822	33,822	33,483	0	0	47	0	47	0	33,822	0	0	0	1,513	06/28/2026
34962E-AB-0	Fortis Life Sciences T/L 1L 9/21		12/30/2022	Direct		75,240	75,240	74,122	51,490	0	92	0	92	0	75,240	0	0	0	2,310	09/17/2027
35115@-AF-3	42 North Dental DD T/L 1L (Add-On) 3/22		12/30/2022	Direct		1,797	1,797	1,797	0	0	0	0	0	0	1,797	0	0	0	(80)	12/29/2026
35922@-AA-7	Frontline Food R/C 1L 12/20		02/18/2022	Paydown		711,107	699,175	42,158	698,977	0	668,959	0	668,959	0	711,107	0	0	0	722	12/31/2025
35922@-AB-5	Frontline Food T/L 1L 12/20		02/25/2022	Direct		6,033,381	6,065,432	6,110,262	6,006,767	0	17,497	0	17,497	0	6,071,585	0	(38,204)	(38,204)	231,136	12/31/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36192*-AA-0	G.E.T. Acquisition T/L A 1L 2/16		11/30/2022	Direct		84,391	84,391	84,189	84,288	0	103	0	103	0	84,391	0	0	0	5,069	02/16/2024
38216K-AB-1	INITIAL TERM LOAN - (FIRST LEIN)		12/30/2022	Direct		143,244	143,244	141,812	143,061	0	183	0	183	0	143,244	0	0	0	2,398	12/01/2027
38428H-AB-2	Graffiti Buyer R/C 1L 8/21		12/29/2022	Direct		719,624	719,624	719,624	133,783	0	0	0	0	0	719,624	0	0	0	16,095	08/10/2027
38428H-AC-0	Graffiti Buyer DD T/L 1L 8/21		12/30/2022	Direct		967	967	958	0	0	0	0	0	0	967	0	0	0	0	08/10/2027
38428H-AD-8	Graffiti Buyer T/L 1L 8/21		12/30/2022	Direct		55,260	55,260	54,707	55,212	0	48	0	48	0	55,260	0	0	0	2,181	08/10/2027
39341#-AA-0	Green Street T/L B 1L 8/19		10/17/2022	Direct		23,829,738	23,953,268	23,641,851	23,733,694	0	160,520	0	160,520	0	23,894,400	0	(64,662)	(64,662)	1,244,267	08/27/2026
39341#-AB-8	Green Street R/C 1L 8/19		01/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	5,423	08/27/2025
39341#-AC-6	Green Street T/L 1L (Add-On) 2/20		06/01/2022	DIRECT		1,056,896	1,075,623	1,075,623	1,075,623	0	0	0	0	0	1,075,623	0	(18,728)	(18,728)	36,119	08/27/2026
40477#-AA-4	HS Parent T/L 1L 4/19		06/02/2022	Direct		16,683,233	16,683,233	16,638,738	16,645,334	0	37,899	0	37,899	0	16,683,233	0	0	0	456,732	04/10/2026
40477#-AB-2	HS Parent R/C 1L 4/19		06/02/2022	Direct		2,455,671	2,455,671	2,455,671	2,455,671	0	0	0	0	0	2,455,671	0	0	0	78,092	04/10/2026
41380@-AA-0	Harrington Industrial T/L 1L 3/20		12/30/2022	Direct		151,873	151,873	151,873	151,873	0	0	0	0	0	151,873	0	0	0	5,161	03/02/2026
41380@-AB-8	Harrington Industrial DD T/L 1L 3/20		12/30/2022	Direct		22,022	22,022	21,945	9,621	0	7	0	7	0	22,022	0	0	0	670	03/02/2026
41380@-AC-6	Harrington Industrial R/C 1L 3/20		11/04/2022	Direct		3,098,563	3,098,563	3,098,563	0	0	0	0	0	0	3,098,563	0	0	0	13,286	03/03/2025
42015@-AC-7	Term Loan		07/29/2022	Adjustment		2,996,930	3,039,393	2,978,605	2,989,026	0	7,904	0	7,904	0	2,996,930	0	0	0	169,989	01/19/2026
42256#-AA-7	Heartland Veterinary DD T/L 1L 12/19		12/30/2022	Direct		148,669	148,669	148,010	148,666	0	3	0	3	0	148,669	0	0	0	4,318	12/10/2026
42256#-AB-5	Heartland Veterinary T/L 1L 12/19		12/30/2022	Direct		8,146,581	8,227,871	8,145,820	8,173,023	0	5,960	0	5,960	0	8,178,983	0	(32,402)	(32,402)	115,550	12/10/2026
42256#-AC-3	Heartland Veterinary R/C 1L 12/19		01/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	6,055	12/10/2026
42327#-AA-2	HELIOS BUYER, INC.		06/30/2022	Direct		65,824	64,533	63,242	65,715	0	109	0	109	0	65,824	0	0	0	2,413	12/15/2026
42327#-AB-0	HELIOS BUYER, INC.		06/30/2022	Direct		35,336	4,707,502	58,406	0	0	(23,070)	0	(23,070)	0	35,336	0	0	0	1,137	12/15/2026
42327#-AC-8	HELIOS BUYER, INC.		01/27/2022	Adjustment		134,333	134,333	134,333	134,333	0	0	0	0	0	134,333	0	0	0	4,386	12/15/2026
42551#-AA-9	Heniff Holdco T/L 1L 12/19		12/30/2022	Direct		556,763	556,763	549,525	556,105	0	659	0	659	0	556,763	0	0	0	23,463	12/03/2026
42551#-AB-7	Heniff Holdco R/C 1L 12/19		12/30/2022	Direct		2,446,995	2,446,995	2,446,995	1,747,853	0	0	0	0	0	2,446,995	0	0	0	186,836	12/03/2024
42703@-AB-6	HERCULES BORROWER, LLC		06/30/2022	Direct		84,710	83,664	83,664	84,710	0	0	0	0	0	84,710	0	0	0	1,970	12/14/2026
43357*-AA-7	Hissho Parent T/L 1L 5/22		12/30/2022	Direct		49,880	49,880	49,880	0	0	(9)	0	(9)	0	49,880	0	0	0	1,046	05/18/2028
43357*-AB-5	Hissho Parent R/C 1L 5/22		12/07/2022	Direct		102,317	102,317	102,317	0	0	0	0	0	0	102,317	0	0	0	2,035	05/18/2028
43705@-AE-6	Home Care DD T/L 1L 3/21		12/30/2022	Direct		596,238	599,163	597,095	597,096	0	291	0	291	0	597,387	0	(1,149)	(1,149)	23,743	03/30/2027
43705@-AF-3	Home Care T/L 1L 3/21		12/30/2022	Direct		1,331,783	1,338,303	1,338,303	1,338,303	0	0	0	0	0	1,338,303	0	(6,520)	(6,520)	39,779	03/30/2027
43705@-AG-1	Home Care R/C 1L 3/21		10/21/2022	Direct		352,705	352,705	352,705	352,705	0	0	0	0	0	352,705	0	0	0	7,354	03/30/2027
43705@-AH-9	Home Care T/L B-1 1L (Add-On) 10/21		09/30/2022	Direct		408,367	410,389	410,389	410,389	0	0	0	0	0	410,389	0	(2,021)	(2,021)	11,245	03/30/2027
43705@-AJ-5	Home Care DD T/L B-1 1L (Add-On) 10/21		12/30/2022	Direct		2,243,937	2,254,937	2,250,461	2,154,075	0	370	0	370	0	2,250,934	0	(6,997)	(6,997)	55,247	03/30/2027
43705U-AE-1	TheKey T/L B-2 1L (Add-On) 4/22		09/30/2022	Direct		1,322	1,322	1,322	0	0	0	0	0	0	1,322	0	0	0	38	03/30/2027
43705U-AF-8	TheKey DD T/L B-2 1L (Add-On) 4/22		12/30/2022	Direct		479	479	479	0	0	0	0	0	0	479	0	0	0	62	03/30/2027
43789*-AA-5	Hometown Food T/L 1L 8/18		05/13/2022	Direct		604,037	604,037	596,184	603,494	0	543	0	543	0	604,037	0	0	0	12,727	08/31/2023
44971#-AA-7	IMA Group T/L 1L 5/18		12/30/2022	Direct		1,909,031	1,932,252	1,907,130	1,921,480	0	1,948	0	1,948	0	1,923,428	0	(14,397)	(14,397)	65,390	05/30/2024
44971#-AB-5	IMA Group R/C 1L 5/18		11/30/2022	Direct		780,533	780,533	780,533	702,480	0	0	0	0	0	780,533	0	0	0	36,973	05/30/2024
44971#-AE-9	IMA Group T/L 1L (Add-On) 3/19		12/30/2022	Direct		568,538	575,456	567,974	571,874	0	655	0	655	0	572,529	0	(3,991)	(3,991)	10,087	05/30/2024
44971#-AF-6	IMA Group T/L 1L (Add-On) 1/20		12/30/2022	Direct		1,126,903	1,140,618	1,125,789	1,132,678	0	1,435	0	1,435	0	1,134,113	0	(7,210)	(7,210)	38,803	05/30/2024
45054@-AA-6	ITI Intermodal T/L 1L 12/21		12/30/2022	Direct		48,510	48,510	48,025	48,485	0	26	0	26	0	48,510	0	0	0	1,940	12/21/2027
45054@-AC-2	ITI Intermodal R/C 1L 12/21		08/18/2022	Direct		34,650	34,650	34,650	0	0	0	0	0	0	34,650	0	0	0	0	12/21/2027
45325@-AA-9	Inception T/L B 1L 1/20		12/30/2022	Direct		155,121	155,121	152,743	154,808	0	314	0	314	0	155,121	0	0	0	7,322	12/07/2023
45325@-AG-6	Inception T/L 1L (Add-On) 7/22		12/30/2022	Direct		33,560	33,560	33,560	33,547	0	13	0	13	0	33,560	0	0	0	0	12/07/2023
45836*-AB-1	Integrity Marketing DD T/L 1L (Add-on) 1		12/30/2022	Direct		8,627,300	8,627,300	8,540,367	8,544,706	0	298	0	298	0	8,545,004	0	82,296	82,296	299,590	08/27/2025
45882J-AC-0	Intermodal Tank DD T/L 1L 7/18		06/09/2022	Direct		4,977,600	4,977,600	4,962,769	4,972,969	0	4,621	0	4,621	0	4,977,600	0	0	0	189,737	07/19/2023
46124E-AC-7	Invatron T/L 1L 11/19		12/30/2022	Direct		138,563	138,563	136,438	138,382	0	180	0	180	0	138,563	0	0	0	5,064	11/03/2025
46184#-AB-3	Invision Diversified T/L B 1L 2/19		09/29/2022	Direct		7,732,260	7,780,000	7,702,200	7,781,635	0	(423)	0	(423)	0	7,781,212	0	(48,953)	(48,953)	523,389	02/21/2025
46184J-AD-1	Invictus T/L 2L 3/18 - 1ML +675bp - 2020	C	02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	31,289	03/30/2026
46419#-AA-2	Isaac Heating & Air DD T/L 1L 5/21		12/30/2022	Direct		37,308	37,308	37,308	27,115	0	1	0	1	0	37,308	0	0	0	1,429	05/10/2027
46419#-AB-0	Isaac Heating & Air T/L 1L 5/21		12/30/2022	Direct		105,988	105,988	104,928	105,895	0	93	0	93	0	105,988	0	0	0	3,405	05/10/2027
46419#-AC-8	Isaac Heating & Air R/C 1L 5/21		09/09/2022	Direct		678,324	678,324	678,324	678,324	0	0	0	0	0	678,324	0	0	0	46,706	05/10/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46673@-AA-5	JTM Foods T/L 1L 5/21		12/30/2022	Direct		118,685	118,685	117,093	118,558	0	127	0	127	0	118,685	0	0	0	3,795	05/14/2027
46673@-AC-1	JTM Foods R/C 1L 5/21		09/28/2022	Direct		688,031	688,031	688,031	382,239	0	0	0	0	0	688,031	0	0	0	16,235	05/14/2027
48139#-AA-7	1L LAST OUT TERM LOAN		10/04/2022	Adjustment		45,759	45,759	44,843	0	0	70	0	70	0	45,759	0	0	0	0	04/19/2028
48240#-AA-3	K2 Pure Solutions T/L 1L 12/18		09/30/2022	DIRECT		19,976,999	19,976,999	19,770,557	19,906,666	0	26,957	0	26,957	0	19,933,687	0	43,312	43,312	1,390,958	12/20/2023
48240*-AB-1	K2 Pure Solutions R/C 1L 12/18		09/22/2022	Direct		982,814	982,814	982,814	982,814	0	0	0	0	0	982,814	0	0	0	64,346	12/20/2023
48260#-AA-8	Any Hour DD T/L 1L 7/21		12/30/2022	Direct		34,913	34,913	34,828	32,036	0	14	0	14	0	34,913	0	0	0	1,664	07/21/2027
48260#-AB-6	Any Hour R/C 1L 7/21		12/30/2022	Direct		884,472	884,472	884,472	0	0	0	0	0	0	884,472	0	0	0	0	07/21/2027
48260#-AC-4	Any Hour T/L 1L 7/21		12/30/2022	Direct		79,137	79,137	77,973	79,019	0	118	0	118	0	79,137	0	0	0	3,614	07/21/2027
48261@-AB-7	Fingerpaint DD T/L Engage 1L (Add-On) 12		09/30/2022	Direct		2,264,930	2,310,696	2,287,589	2,288,743	0	1,347	0	1,347	0	2,290,090	0	(25,160)	(25,160)	18,987	12/30/2026
48261@-AC-5	Fingerpaint T/L 1L (Add-On) 12/21		09/30/2022	Direct		56,451	56,451	55,886	56,419	0	32	0	32	0	56,451	0	0	0	2,122	12/30/2026
48278#-AC-4	KNPC Holdco T/L 1L 4/22		12/30/2022	Direct		79,280	79,280	79,063	0	0	5	0	5	0	79,280	0	0	0	2,214	10/20/2028
48279*-AA-1	KL Bronco T/L 1L 6/22		12/30/2022	Direct		15,632	15,632	15,632	0	0	1	0	1	0	15,632	0	0	0	527	06/30/2028
48563*-AC-2	Kar Nut Products Company DD T/L 1L 11/20		04/22/2022	Direct		288,424	288,424	288,424	288,424	0	0	0	0	0	288,424	0	0	0	5,385	04/01/2024
48563F-AB-0	Kar Nut T/L 1L		04/22/2022	Direct		5,041,174	5,041,174	4,973,150	5,024,855	0	16,208	0	16,208	0	5,041,174	0	0	0	142,933	03/31/2023
48563F-AC-8	Kar Nut R/C 1L		04/22/2022	Direct		960,452	960,452	960,452	960,452	0	0	0	0	0	960,452	0	0	0	12,085	03/31/2022
49330#-AC-8	KeyImpact Holdings T/L 1L 6/21		12/09/2022	Direct		6,076,688	6,109,943	6,064,119	6,076,137	0	5,954	0	5,954	0	6,082,092	0	(5,404)	(5,404)	225,458	06/22/2026
50248*-AA-5	Unitranche Term Loan		12/30/2022	Direct		61,420	61,115	61,115	61,419	0	1	0	1	0	61,420	0	0	0	3,401	06/10/2027
50248*-AD-9	Revolver		10/18/2022	Direct		70,045	70,045	70,045	3,786	0	0	0	0	0	70,045	0	0	0	(13,014)	06/10/2027
51932*-AB-2	Lav Gear T/L 1L 10/18		09/30/2022	Direct		8,662,415	8,793,382	8,686,593	8,743,222	0	13,418	0	13,418	0	8,756,783	0	(94,368)	(94,368)	688,572	10/31/2024
51932*-AC-0	Lav Gear DD T/L 1L 10/18		09/30/2022	Direct		5,099,487	5,176,588	5,137,702	5,158,747	0	4,785	0	4,785	0	5,163,535	0	(64,048)	(64,048)	415,151	10/31/2024
53227*-AC-0	Lightspeed Buyer T/L 1L (Add-On) 8/21		12/30/2022	Direct		43,416	43,416	43,416	43,416	0	0	0	0	0	43,416	0	0	0	1,527	02/03/2026
53633#-AB-6	Liquid Environmental DD T/L 1L 11/21		10/03/2022	Direct		4,723,107	4,794,729	4,782,573	4,782,565	0	2,053	0	2,053	0	4,784,612	0	(61,505)	(61,505)	88,611	05/29/2026
53633#-AC-4	Liquid Environmental T/L A 1L 11/21		10/03/2022	Direct		100,258	100,258	99,154	100,140	0	118	0	118	0	100,258	0	0	0	2,938	05/29/2026
53633#-AD-2	Liquid Environmental R/C 1L 11/21		09/30/2022	Direct		501,291	501,291	501,291	0	0	0	0	0	0	501,291	0	0	0	19,432	05/29/2026
53633#-AE-0	Liquid Environmental DD T/L 1L (Add-On)		10/03/2022	Direct		2,026	2,026	2,026	0	0	0	0	0	0	2,026	0	0	0	20	05/29/2026
54142K-AD-3	LOGMEIN, INC.		03/01/2022	BARCLAYS CAPITAL INC.		(1,768)	0	0	0	0	62	0	62	0	62	0	(1,830)	(1,830)	(3,531)	08/31/2027
55250#-AA-5	M&D Midco T/L 1L 8/22		12/30/2022	Direct		26,449	26,449	26,449	0	0	5	0	5	0	26,449	0	0	0	379	08/31/2028
55293G-AB-0	MDI Buyer DD T/L 1L 7/22		12/30/2022	Direct		7,579	7,579	7,579	0	0	0	0	0	0	7,579	0	0	0	0	07/25/2028
55293G-AD-6	MDI Buyer T/L 1L 7/22		12/30/2022	Direct		21,005	21,005	21,005	0	0	0	0	0	0	21,005	0	0	0	0	07/25/2028
56032@-AA-0	2021 Incremental TL		03/01/2022	Adjustment		81,103	0	0	0	0	81,103	0	81,103	0	81,103	0	0	0	114,867	03/26/2025
56625@-AA-3	Marco Technologies T/L A 1L 1/19		10/03/2022	Direct		37,605	37,605	37,605	37,605	0	0	0	0	0	37,605	0	0	0	824	11/25/2024
58154@-AC-4	McKenzie T/L 1L First-Out 9/14		09/30/2022	DIRECT		6,019,154	6,058,819	6,029,748	6,054,479	0	2,200	0	2,200	0	6,056,679	0	(37,525)	(37,525)	337,571	09/18/2023
58154@-AD-2	McKenzie T/L 1L Last-Out 9/14		09/30/2022	DIRECT		7,491,300	7,547,909	7,498,579	7,540,232	0	3,341	0	3,341	0	7,543,573	0	(52,273)	(52,273)	405,284	09/18/2023
58404B-AB-1	Medallion Midland T/L 1L 10/17 - 1ML +32		02/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	3,442	10/30/2024
60255W-A*-6	Mindbody T/L 1L 2/19		09/30/2022	DIRECT		23,129,206	23,362,834	23,068,520	23,036,532	0	35,822	0	35,822	0	23,248,519	0	(119,314)	(119,314)	2,033,496	02/14/2025
60725#-AA-2	Mobile Communications T/L 1L 3/19		09/30/2022	Direct		2,904,251	2,918,261	2,890,152	2,902,245	0	2,185	0	2,185	0	2,904,445	0	(194)	(194)	40,626	03/04/2025
60852@-AA-9	Molecular Designs R/C 1L 10/21		01/07/2022	Direct		397,900	397,900	397,900	397,900	0	0	0	0	0	397,900	0	0	0	13,961	10/04/2027
60852@-AB-7	Molecular Designs T/L 1L 10/21		12/30/2022	Direct		149,213	149,213	147,720	149,083	0	129	0	129	0	149,213	0	0	0	4,795	10/04/2027
61902#-AA-5	Morrow Sodali T/L 1L 4/22		09/30/2022	Adjustment		8,828	8,828	8,828	0	0	0	0	0	0	8,828	0	0	0	100	04/25/2028
61902#-AC-1	Morrow Sodali R/C 1L 4/22		09/29/2022	Direct		141,246	141,246	141,246	0	0	0	0	0	0	141,246	0	0	0	1,001	04/25/2028
62621#-AA-3	Municipal Emergency Services R/C 1L 10/2		11/15/2022	Direct		237,148	237,148	237,148	0	0	0	0	0	0	237,148	0	0	0	9,837	10/01/2027
62621#-AB-1	Municipal Emergency Services T/L B 1L 10		12/30/2022	Direct		152,334	152,334	152,334	152,334	0	0	0	0	0	152,334	0	0	0	6,265	10/01/2027
62621#-AC-9	Municipal Emergency Services DD T/L 1L 1		09/30/2022	Direct		2,470	2,470	2,470	0	0	0	0	0	0	2,470	0	0	0	138	10/01/2027
62928*-AC-3	2021 Incremental Term Loan		12/30/2022	Direct		114,349	113,498	112,363	114,075	0	274	0	274	0	114,349	0	0	0	5,843	09/06/2023
64029B-AD-0	Nellson Nutraceutical T/L A2 1L		08/15/2022	Direct		338,996	338,996	338,411	338,996	0	0	0	0	0	338,996	0	0	0	15,617	12/23/2021
64029B-AE-8	Nellson Nutraceutical T/L A1 1L		10/03/2022	Direct		70,682	70,682	71,481	70,640	0	42	0	42	0	70,682	0	0	0	1,610	12/23/2021
64108@-AA-3	Net Health T/L 1L 12/17		12/30/2022	Direct		150,000	150,000	149,250	149,901	0	99	0	99	0	150,000	0	0	0	7,309	12/21/2023
64108@-AC-9	Net Health T/L 1L (Add-On) 8/18		12/30/2022	Direct		25,000	25,000	24,742	24,976	0	24	0	24	0	25,000	0	0	0	1,218	12/22/2025
64108@-AD-7	Net Health T/L 1L (Add-On) 7/19		09/30/2022	Direct		8,069,395	8,069,395	7,964,485	8,021,099	0	10,347	0	10,347	0	8,031,446	0	37,949	37,949	366,773	12/22/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64431#-AG-6	New Era DD T/L 1L 4/21		09/30/2022	Direct		13,496	13,496	13,496	0	0	0	0	0	0	13,496	0	0	0	137	10/30/2026
65658#-AA-2	North Haven Falcon T/L 1L 5/21		12/30/2022	Direct		64,139	64,139	62,910	64,046	0	94	0	94	0	64,139	0	0	0	2,400	05/19/2027
65658#-AB-0	North Haven Falcon DD T/L 1L 5/21		09/30/2022	Direct		6,663	6,663	6,651	0	0	0	0	0	0	6,663	0	0	0	(3,014)	05/19/2027
65960*-AC-5	North Haven USHC DD T/L 1L (Add-On) 3/21		09/30/2022	Direct		38,112	38,112	37,731	38,069	0	43	0	43	0	38,112	0	0	0	1,984	10/30/2025
65960*-AD-3	North Haven USHC DD T/L 1L (Add-On) 9/21		09/30/2022	Direct		2,370,613	2,370,613	2,349,896	2,349,665	0	2,263	0	2,263	0	2,354,956	0	15,657	15,657	77,710	10/30/2025
65960*-AE-1	North Haven USHC T/L 1L (Add-On) 7/22		12/30/2022	Direct		40,520	40,520	40,520	0	0	2	0	2	0	40,520	0	0	0	461	10/30/2025
65960@-AB-5	North Haven Stallone DD T/L 1L 5/21		09/30/2022	Direct		4,737,334	4,784,903	4,784,903	4,784,996	0	233	0	233	0	4,785,229	0	(47,895)	(47,895)	117,350	05/24/2027
65960@-AC-3	North Haven Stallone R/C 1L 5/21		02/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	747	05/24/2027
65960@-AD-1	North Haven Stallone T/L B 1L 5/21		12/30/2022	Direct		119,451	119,451	117,619	119,272	0	179	0	179	0	119,451	0	0	0	4,777	05/24/2027
65960@-AF-6	North Haven Stallone DD T/L 1L (Add-On)		09/30/2022	Direct		14,869	14,869	14,869	11,445	0	0	0	0	0	14,869	0	0	0	445	05/24/2027
670538-AB-9	Auveco T/L 1L 5/22		12/30/2022	Direct		41,144	41,144	41,144	0	0	(2)	0	(2)	0	41,144	0	0	0	1,211	05/05/2028
67096*-AA-2	OL Investment T/L 1L 4/19		07/22/2022	Adjustment		63,371,881	63,371,881	62,956,194	63,278,439	0	93,442	0	93,442	0	63,371,881	0	0	0	2,641,887	04/03/2023
67098*-AA-0	OIA Acquisition T/L 1L 10/21		12/30/2022	Direct		77,741	77,741	76,963	77,658	0	83	0	83	0	77,741	0	0	0	3,929	10/19/2027
67098*-AB-8	OIA Acquisition DD T/L 1L 10/21		09/30/2022	Direct		7,186	7,186	7,162	7,184	0	2	0	2	0	7,186	0	0	0	286	10/19/2027
67098@-AA-8	OIS Management DD T/L 1L 7/21		11/16/2022	Direct		2,958,830	2,992,950	2,992,950	2,992,369	0	647	0	647	0	2,993,016	0	(34,186)	(34,186)	11,872	07/09/2026
67098@-AB-6	OIS Management R/C 1L 7/21		04/11/2022	Direct		1,108,500	1,108,500	1,108,500	1,108,500	0	0	0	0	0	1,108,500	0	0	0	21,408	07/09/2026
67098@-AC-4	OIS Management T/L 1L 7/21		11/16/2022	Direct		13,210,490	13,268,745	13,268,745	13,268,745	0	0	0	0	0	13,268,745	0	(58,255)	(58,255)	620,048	07/09/2026
67115@-AD-1	ORG USME Buyer T/L 1L (Add-On) 12/21		12/30/2022	Direct		54,487	54,487	53,942	54,452	0	35	0	35	0	54,487	0	0	0	2,120	11/24/2026
67115@-AE-9	ORG USME Buyer T/L 1L (Add-On) 6/22		12/30/2022	Direct		57,472	57,472	57,472	0	0	0	0	0	0	57,472	0	0	0	762	11/24/2026
67620T-AC-9	Offen T/L 1L 6/19 - 6ML +500bp - 2020-09		01/31/2022	Direct		643,313	643,313	636,880	643,239	0	75	0	75	0	643,313	0	0	0	5,341	06/21/2026
67620T-AD-7	Offen DD T/L 1L 6/19		12/30/2022	Direct		49,049	49,049	49,049	49,049	0	0	0	0	0	49,049	0	0	0	1,566	06/22/2026
68276Y-AB-5	Onepath DD T/L 1L 10/17		09/30/2022	Direct		1,325,637	1,325,637	1,325,637	1,323,578	0	2,057	0	2,057	0	1,325,637	0	0	0	39,080	10/17/2022
68276Y-AC-3	Onepath T/L 1L 10/17		09/30/2022	Direct		16,479,888	16,479,888	16,315,089	16,452,644	0	27,224	0	27,224	0	16,479,888	0	0	0	485,834	10/17/2022
69374Y-AB-4	PSS Industrial T/L 1L 4/19		03/31/2022	Direct		65,716	65,716	64,481	66,826	0	(1,110)	0	(1,110)	0	65,716	0	0	0	0	04/10/2025
69411@-AF-3	PPC FLEXIBLE PACKAGING LLC		01/01/2022	Adjustment		5	0	0	0	0	5	0	5	0	5	0	0	0	0	11/23/2024
69454*-AC-0	Jordan Health T/L 1L 7/21		12/14/2022	Direct		1,836,099	1,836,099	1,836,099	1,836,000	0	99	0	99	0	1,836,099	0	0	0	118,101	07/15/2027
70470#-AA-8	PEAK UTILITY SERVICES GROUP INC (TL - IS		12/30/2022	Direct		147,800	147,800	146,322	147,691	0	109	0	109	0	147,800	0	0	0	5,215	03/02/2028
70470#-AC-4	PEAK UTILITY SERVICES GROUP INC (DDTL-IS		12/30/2022	Direct		7,113	7,113	7,042	7,108	0	5	0	5	0	7,113	0	0	0	648	03/02/2028
70533@-AC-1	Pediatric Home R/C 1L 12/18		11/17/2022	Direct		2,208,083	2,208,083	2,208,083	2,208,083	0	0	0	0	0	2,208,083	0	0	0	93,139	12/04/2024
70533D-AB-6	Pediatric Associates T/L 1L 3/19 - 1ML +	C	02/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	48,101	03/31/2025
70559@-AA-4	Pegasus Global T/L 1L 5/19		12/30/2022	Direct		4,572,500	4,572,500	4,535,916	4,549,166	0	3,036	0	3,036	0	4,552,202	0	20,299	20,299	146,194	05/29/2025
70559@-AB-2	Pegasus Global DD T/L 1L 5/19		12/30/2022	Direct		50,880	50,880	50,473	50,857	0	23	0	23	0	50,880	0	0	0	1,806	05/29/2025
70614#-AA-5	Open Health T/L 1L (Add-On) 11/19		07/13/2022	Direct		7,621,729	7,622,684	7,546,457	7,578,474	0	42,278	0	42,278	0	7,620,786	0	943	943	231,106	12/04/2025
71377@-AA-2	Term Loan		03/31/2022	Direct		369,180	369,000	361,620	368,880	0	300	0	300	0	369,180	0	0	0	6,458	07/12/2027
72256@-AA-6	Pine Environmental T/L 1L 12/19		12/30/2022	Direct		278,907	278,907	275,374	278,648	0	259	0	259	0	278,907	0	0	0	17,872	12/26/2025
73116*-AB-4	Polk T/L 1L 6/16		09/30/2022	Direct		5,061,273	5,112,048	5,137,599	5,114,945	0	(2,592)	0	(2,592)	0	5,112,353	0	(51,080)	(51,080)	177,893	06/20/2022
73116*-AC-2	Polk-Hoffman DD T/L 1L 6/16		03/31/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	17	06/20/2022
73116*-AD-0	Polk R/C 1L 6/16		11/22/2022	Direct		3,343,975	3,343,975	3,343,975	3,343,975	0	0	0	0	0	3,343,975	0	0	0	165,322	12/20/2024
73938*-AA-2	POY Holdings T/L 1L 11/21		12/30/2022	Direct		65,122	65,122	65,122	65,112	0	11	0	11	0	65,122	0	0	0	2,970	11/16/2027
73938*-AC-8	POY Holdings R/C 1L 11/21		09/30/2022	Direct		201,826	201,826	201,826	134,550	0	0	0	0	0	201,826	0	0	0	9,004	11/16/2027
74016*-AA-5	Precinmac (US) Holdings T/L 1L 8/21		12/30/2022	Direct		1,651,445	1,668,863	1,640,701	1,645,720	0	2,282	0	2,282	0	1,648,002	0	3,443	3,443	63,384	08/31/2027
74016*-AB-3	Precinmac (US) Holdings DD T/L 1L 8/21		12/30/2022	Direct		6,663,012	6,747,206	6,747,206	0	0	281	0	281	0	6,747,488	0	(84,476)	(84,476)	79,034	08/31/2027
74063*-AD-1	Premier Imaging T/L 1L 1/19		06/01/2022	DIRECT		3,562,569	3,616,821	3,569,799	3,595,025	0	3,020	0	3,020	0	3,598,045	0	(35,476)	(35,476)	104,612	01/02/2025
74063*-AF-6	Premier Imaging T/L 1L (Add-On) 11/19		06/01/2022	DIRECT		2,772,924	2,815,151	2,786,060	2,797,829	0	2,400	0	2,400	0	2,800,229	0	(27,305)	(27,305)	81,424	01/02/2025
74063*-AH-2	Premier Imaging 1L T/L 12/21		09/30/2022	Adjustment		92,358	92,358	89,672	91,911	0	447	0	447	0	92,358	0	0	0	1,666	01/02/2025
74063*-AJ-8	Premier Imaging 1L DD T/L 12/21		09/30/2022	Adjustment		23,238	23,238	23,238	0	0	0	0	0	0	23,238	0	0	0	175	01/02/2025
74065#-AA-1	Prelude Fertility T/L B 1L 12/17		06/30/2022	Direct		5,603,156	5,757,922	5,757,922	5,712,007	0	125	0	125	0	5,712,132	0	(108,976)	(108,976)	182,230	12/07/2023
74065@-AC-9	1L ADD ON TERM LOAN		12/30/2022	Direct		71,622	71,622	70,190	0	0	198	0	198	0	71,622	0	0	0	2,167	07/10/2025
74353@-AB-2	PROPEL INSURANCE AGENCY, LLC		02/01/2022	Adjustment		(1,219,586)	0	0	0	0	(1,219,586)	0	(1,219,586)	0	(1,219,586)	0	0	0	10,044	06/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74741*-AA-7	Q-Centrix Holdings T/L 1L 11/18		12/30/2022	Direct		124,669	124,669	122,757	124,472	0	197	0	197	0	124,669	0	0	0	4,596	05/30/2025
74753H-AC-0	Qualitor T/L 1L 10/16		07/29/2022	Direct		7,427,743	7,427,743	7,314,313	7,411,715	0	15,712	0	15,712	0	7,427,743	0	0	0	462,408	10/19/2022
74754@-AB-7	Qualitor T/L 1L (Add-On) 4/19		08/01/2022	Direct		6,921,185	6,921,185	6,868,828	6,907,238	0	13,713	0	13,713	0	6,921,185	0	0	0	401,313	10/19/2022
74935N-AB-0	RA Parent T/L 1L 3/22		12/30/2022	Direct		26,847	26,847	26,847	0	0	0	0	0	0	26,847	0	0	0	867	03/01/2029
74935N-AC-8	RA Parent DD T/L 1L 3/22		12/30/2022	Direct		2,416	2,416	2,416	0	0	0	0	0	0	2,416	0	0	0	51	03/01/2029
74935N-AD-6	RA Parent R/C 1L 3/22		11/22/2022	Direct		65,999	65,999	65,999	0	0	0	0	0	0	65,999	0	0	0	(8,843)	03/01/2029
74982C-AG-5	Race Winning T/L A 1L 11/21		09/30/2022	Direct		52,965	52,965	52,965	47,050	0	9	0	9	0	52,965	0	0	0	1,757	11/16/2027
75079@-AC-0	RailPros Consolidated T/L 1L (Add-On) 11		09/30/2022	Direct		33,038	33,038	32,708	33,003	0	35	0	35	0	33,038	0	0	0	1,448	07/31/2026
75101#-AD-8	RAISA FDG I LLC 2022-1 CL B		10/17/2022	Paydown		200,058	127,417	127,417	0	0	3,416	0	3,416	0	200,058	0	0	0	0	08/05/2037
75614*-AA-8	1L INCREMENTAL TERM LOAN		12/30/2022	Direct		74,606	74,606	71,995	0	0	374	0	374	0	74,606	0	0	0	2,452	05/20/2027
75614@-AA-6	REAPER NEWCO 1L TERM LOAN		09/30/2022	Adjustment		214,310	214,310	210,024	214,039	0	271	0	271	0	214,310	0	0	0	3,255	05/20/2027
75975#-AC-3	RelaDyne T/L 1L 7/17		05/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	2,834	07/22/2024
75975#-AL-3	RelaDyne T/L 2L 7/17		05/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(5,895)	01/21/2025
75975#-AN-9	RelaDyne DD T/L 1L (Add-On)		05/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	1,992	07/22/2024
75975#-AQ-2	RelaDyne DD T/L 1L 7/17		05/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,233)	07/22/2024
75975#-AS-8	RelaDyne DD T/L 2 1L 12/18		05/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,022)	01/21/2025
76025G-AD-7	Reorg Research T/L 1L 6/18		09/13/2022	Direct		18,145,259	18,145,259	17,885,156	18,029,838	0	115,248	0	115,248	0	18,145,259	0	0	0	678,400	06/28/2024
76117@-AA-6	Resolute Industrial T/L 1L 3/19		12/30/2022	Direct		8,154,190	8,154,190	8,048,177	8,098,372	0	7,540	0	7,540	0	8,105,912	0	48,278	48,278	245,727	03/07/2025
76117@-AC-2	Resolute Industrial T/L 1L (Add-On) 11/1		12/30/2022	Direct		177,477	177,477	175,169	177,253	0	224	0	224	0	177,477	0	0	0	7,068	03/07/2025
78029#-AA-7	Royal Holdco R/C 1L 8/21		12/01/2022	Direct		265,267	265,267	265,267	0	0	0	0	0	0	265,267	0	0	0	0	12/30/2026
78029#-AB-5	Royal Holdco T/L 1L (Add-On) 12/21		09/30/2022	Direct		41,448	41,448	41,448	0	0	2	0	2	0	41,448	0	0	0	934	12/30/2026
784263-A#-2	SI Holdings T/L 1L (Add-On) 12/19		09/30/2022	Direct		41,470	41,470	40,931	41,424	0	47	0	47	0	41,470	0	0	0	2,495	07/25/2025
784263-A*-6	SI Holdings T/L 1L 7/19		09/30/2022	Direct		117,163	117,163	115,640	117,063	0	100	0	100	0	117,163	0	0	0	5,287	07/25/2025
784263-A@-4	SI Holdings R/C 1L 7/19		09/30/2022	Direct		20,537	20,537	20,537	20,537	0	0	0	0	0	20,537	0	0	0	0	07/25/2024
78446*-AD-0	SGA Dental DD T/L 1L (Add-On) 6/22		12/30/2022	Direct		2,373	2,373	2,366	0	0	0	0	0	0	2,373	0	0	0	33	12/30/2026
78501J-AB-4	SW Ingredients R/C 1L 7/18		02/18/2022	Direct		1,823,484	1,823,484	0	0	0	1,823,484	0	1,823,484	0	1,823,484	0	0	0	23,083	07/03/2025
78501J-AC-2	SW Ingredients T/L 1L 7/18		12/30/2022	Direct		117,284	117,284	115,671	116,716	0	89	0	89	0	117,284	0	0	0	6,074	07/03/2025
80821@-AA-5	Schumacher Electric Corp T/L 1L		04/19/2022	Direct		44,229,150	44,229,150	43,344,567	43,430,445	0	798,705	0	798,705	0	44,229,150	0	0	0	1,933,240	06/05/2027
81760@-AA-6	Service Management T/L 1L 10/21		12/30/2022	Direct		129,325	129,325	128,217	129,204	0	121	0	121	0	129,325	0	0	0	5,456	10/01/2027
82568Q-AN-4	SHUTTERFLY, LLC		01/19/2022	Various		1,606,230	1,579,454	2,011,621	2,005,938	0	2,272	0	2,272	0	2,008,450	0	(402,220)	(402,220)	58,133	09/25/2026
82571#-AA-1	SIQ Holdings T/L 1L 4/20		09/30/2022	Adjustment		98,171	98,171	95,929	98,049	0	122	0	122	0	98,171	0	0	0	2,535	04/08/2027
82571#-AB-9	SIQ Holdings R/C 1L 4/20		09/27/2022	Direct		834,750	834,750	834,750	834,750	0	0	0	0	0	834,750	0	0	0	5,832	04/08/2025
84771#-AB-3	SPEEDSTAR HOLDING CORPORATION		12/30/2022	Direct		197,798	195,772	195,772	197,793	0	5	0	5	0	197,798	0	0	0	7,045	01/22/2027
84832*-AA-6	SpendMend T/L B 1L 3/22		12/30/2022	Direct		101,050	101,050	101,050	0	0	(16)	0	(16)	0	101,050	0	0	0	4,167	03/01/2028
84832*-AB-4	SpendMend DD T/L 1L 3/22		12/30/2022	Direct		11,836	11,836	11,836	0	0	0	0	0	0	11,836	0	0	0	259	03/01/2028
86745#-AA-3	Sunmed Group R/C 1L 6/21		02/01/2022	Direct		62,460	62,460	62,460	62,460	0	0	0	0	0	62,460	0	0	0	1,206	06/16/2027
86745#-AB-1	Sunmed Group T/L 1L 6/21		12/30/2022	Direct		73,681	73,681	73,036	73,637	0	44	0	44	0	73,681	0	0	0	3,291	06/16/2028
87297*-AA-7	TLE Holdings T/L 1L 6/18		12/30/2022	Direct		224,771	224,771	221,633	224,408	0	363	0	363	0	224,771	0	0	0	13,210	06/28/2024
87297*-AB-5	TLE Holdings DD T/L 1L 6/18		12/30/2022	Direct		37,234	37,234	36,811	37,176	0	58	0	58	0	37,234	0	0	0	2,139	06/28/2024
87300*-AF-1	THG Acquisition DD T/L 1L (Add-On) 12/21		09/30/2022	Direct		7,247	7,247	7,247	0	0	(1)	0	(1)	0	7,247	0	0	0	317	12/02/2026
87583F-AM-0	Tank Holding Corp. Revolving Credit Loan		12/22/2022	Direct		20,690	20,690	20,690	0	0	0	0	0	0	20,690	0	0	0	0	03/31/2028
87583F-AN-8	Tank Holding Corp.-Initial Term Loan-Dum		12/30/2022	Direct		35,560	35,560	34,849	0	0	91	0	91	0	35,560	0	0	0	1,575	03/31/2028
87758#-AA-5	TayMax T/L 1L 7/18		12/30/2022	Direct		2,426,415	2,449,363	2,414,210	2,429,819	0	35	0	35	0	2,430,379	0	(3,964)	(3,964)	6,157	07/31/2025
87758*-AB-7	TayMax DD T/L 1L (Add-on) 9/19		12/30/2022	Direct		36,168	36,168	35,848	36,019	0	30	0	30	0	36,168	0	0	0	1,582	07/31/2025
87758@-AA-7	TayMax DD T/L 1L 7/18		12/30/2022	Direct		72,320	72,320	71,759	72,126	0	49	0	49	0	72,320	0	0	0	2,960	07/31/2025
87758@-AB-5	TayMax R/C 1L 7/18		10/21/2022	Direct		1,068,089	1,068,089	894,698	0	0	0	0	0	0	1,068,089	0	0	0	286,357	07/31/2024
87758@-AD-1	Taymax Group DD T/L 1L (Add-on) 6/19		12/30/2022	Direct		48,313	48,313	47,987	48,195	0	20	0	20	0	48,313	0	0	0	1,650	07/31/2025
88583#-AA-4	3SI Security Systems T/L 1L 6/17		12/30/2022	Direct		600,582	600,582	592,399	590,182	0	(598)	0	(598)	0	600,582	0	0	0	34,966	12/16/2024
88583#-AB-2	3SI Security Systems T/L 1L (Add On) 12/		12/30/2022	Direct		8,354	8,354	8,354	0	0	0	0	0	0	8,354	0	0	0	287	12/16/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88732#-AA-4	TCP Hawker DD T/L 1L 8/19		06/01/2022	DIRECT		3,894,640	3,904,377	3,904,377	3,904,377	0	0	0	0	0	3,904,377	0	(9,736)	(9,736)	111,154	08/28/2026
88732#-AB-2	TimeClock R/C 1L 8/19		11/16/2022	Direct		1,252,790	1,252,790	1,252,790	125,279	0	0	0	0	0	1,252,790	0	0	0	51,818	08/29/2025
88732#-AC-0	TCP Hawker T/L 1L T/L 8/19		12/30/2022	Direct		4,369,976	4,380,563	4,380,563	4,380,563	0	0	0	0	0	4,380,563	0	(10,586)	(10,586)	80,529	08/28/2026
88829*-AB-0	Titan Group Holdco DD T/L B 1L 8/21		12/30/2022	Direct		2,013	2,013	2,013	0	0	0	0	0	0	2,013	0	0	0	39	08/12/2027
88829*-AD-6	Titan Group Holdco R/C 1L 8/21		12/23/2022	Direct		1,108,500	1,108,500	1,108,500	0	0	0	0	0	0	1,108,500	0	0	0	1,063	08/12/2027
88829*-AE-4	Titan Group Holdco T/L 1L 8/21		12/30/2022	Direct		40,414	40,414	40,414	40,414	0	0	0	0	0	40,414	0	0	0	1,615	08/12/2027
89213*-AA-4	Towne Holdings T/L 1L 5/16		12/30/2022	Direct		156,330	156,330	154,938	138,499	0	49	0	49	0	156,330	0	0	0	6,062	05/24/2022
89617*-AB-4	Trident Maritime T/L 1L 2/21		12/30/2022	Direct		7,544	7,544	7,544	0	0	(1)	0	(1)	0	7,544	0	0	0	212	02/26/2027
89625J-AA-4	TriMech T/L 1L 3/22		12/30/2022	Direct		25,916	25,916	25,916	0	0	(2)	0	(2)	0	25,916	0	0	0	775	03/10/2028
89989#-AA-2	Turbo Buyer T/L 1L 12/19		09/30/2022	Direct		5,325,454	5,417,939	5,333,051	5,365,000	0	5,880	0	5,880	0	5,370,880	0	(45,426)	(45,426)	193,587	12/02/2025
89989#-AC-8	Turbo Buyer DD T/L 1L 12/19		09/30/2022	Direct		986,891	1,004,032	993,321	996,449	0	836	0	836	0	997,286	0	(10,395)	(10,395)	35,857	12/02/2025
89989#-AE-4	Turbo Buyer T/L 1L (Add-On) 5/21		09/30/2022	Direct		935,588	951,842	942,324	943,570	0	852	0	852	0	944,422	0	(8,834)	(8,834)	34,001	12/02/2025
89989#-AH-7	Turbo Buyer DD T/L 1L (Add-On) 1/22		09/30/2022	Direct		49,405	50,279	49,776	0	0	19	0	19	0	49,798	0	(392)	(392)	(177)	12/02/2025
90042J-AC-3	TurningPoint Healthcare T/L 1L 7/21		12/30/2022	Direct		80,828	80,828	80,828	80,828	0	0	0	0	0	80,828	0	0	0	3,238	07/14/2027
90266U-AF-0	UFC Holdings T/L B 1L (Add-on) 1/21 - 6M		02/01/2022	Adjustment		(305)	0	0	0	0	0	0	0	0	0	0	(305)	(305)	0	04/29/2026
90266U-AJ-2	UFC Holdings T/L B 1L (Add-on) 1/21 - 6M		01/06/2022	GOLDMAN SACHS & CO.		1,480,083	1,482,418	1,479,456	1,480,989	0	87	0	87	0	1,481,076	0	(993)	(993)	17	04/29/2026
90376*-AB-3	USSC Acquisition T/L 1L 9/21		12/30/2022	Direct		5,688,261	5,730,289	5,666,690	5,670,475	0	4,895	0	4,895	0	5,675,371	0	12,890	12,890	141,641	09/30/2027
90376*-AE-7	USSC Acquisition R/C 1L 9/21		12/20/2022	Direct		635,584	635,584	635,584	200,711	0	0	0	0	0	635,584	0	0	0	23,305	09/30/2027
90379@-AE-2	USN OPCO DD T/L 1L (Add-On) 6/22		12/30/2022	Direct		1,943	1,943	1,934	0	0	0	0	0	0	1,943	0	0	0	(103)	12/21/2026
90382@-AA-5	U.S. Endodontics DD T/L 1L (Add-On) 2/22		10/03/2022	Direct		3,274	3,274	3,302	0	0	(1)	0	(1)	0	3,274	0	0	0	26	11/01/2027
91103@-AA-1	United Musculoskeletal T/L 1L 7/22		12/30/2022	Direct		38,174	38,174	37,794	38,062	0	16	0	16	0	38,174	0	0	0	876	07/14/2028
91141#-AA-3	United Scope T/L 1L 12/17		06/01/2022	DIRECT		8,029,286	8,100,163	8,100,163	8,057,339	0	9,312	0	9,312	0	8,066,651	0	(37,365)	(37,365)	225,230	12/01/2025
91830@-AD-5	VLS Recovery T/L 1L 10/17		08/17/2022	Direct		13,429,067	13,429,067	13,218,660	13,365,284	0	63,727	0	63,727	0	13,429,067	0	0	0	789,572	10/17/2024
91830@-AF-0	VLS Recovery DD T/L 1L 10/17		08/17/2022	Direct		1,362,387	1,362,387	1,344,448	1,356,802	0	5,582	0	5,582	0	1,362,387	0	0	0	80,110	10/17/2024
91830@-AH-6	VLS Recovery T/L 1L (Add-on) 7/19		06/01/2022	DIRECT		2,837,311	2,844,386	2,807,406	2,829,241	0	3,575	0	3,575	0	2,832,833	0	4,478	4,478	125,034	10/17/2024
91830@-AJ-2	VLS Recovery DD T/L C 1L (Add-on) 7/19		06/01/2022	DIRECT		2,556,317	2,562,692	2,557,562	2,558,374	0	1,020	0	1,020	0	2,559,394	0	(3,077)	(3,077)	122,271	10/17/2024
91834#-AA-5	VP Holding DD T/L 1L 5/18		09/30/2022	Direct		3,312,981	3,371,700	3,325,859	3,326,239	0	116	0	116	0	3,326,358	0	(13,377)	(13,377)	120,625	05/22/2024
91834#-AC-1	VP Holding T/L A 1L 5/18		12/30/2022	Direct		308,676	308,676	305,397	308,232	0	444	0	444	0	308,676	0	0	0	19,138	05/22/2024
91834#-AD-9	VP Holding DD T/L B 1L (Add-On) 9/19		09/30/2022	Direct		1,450,621	1,476,333	1,462,574	1,467,222	0	1,706	0	1,706	0	1,468,929	0	(18,307)	(18,307)	54,387	05/22/2024
91861@-AB-1	VG Target T/L 1L 8/21		09/30/2022	Direct		4,405,521	4,494,201	4,494,201	4,494,201	0	0	0	0	0	4,494,201	0	(88,680)	(88,680)	137,499	08/02/2027
91889*-AA-3	Valcourt DD T/L 1L 1/21		12/30/2022	Direct		22,964	22,964	22,964	12,239	0	(1)	0	(1)	0	22,964	0	0	0	844	01/07/2027
91889*-AB-1	Valcourt T/L 1L 1/21		12/30/2022	Direct		160,883	160,883	160,883	160,883	0	0	0	0	0	160,883	0	0	0	7,051	01/07/2027
92838P-AC-3	Vision Innovation T/L 1L 4/22		12/30/2022	Direct		19,938	19,938	19,938	0	0	(4)	0	(4)	0	19,938	0	0	0	620	04/07/2028
92840@-AA-7	VistaPharm Acquisition T/L 1L 12/15		07/08/2022	Maturity @ 0.00		2,501,788	15,546,529	26,429	5,980,909	0	27,462,896	18,134,978	9,327,918	0	15,546,529	0	(13,044,741)	(13,044,741)	746,665	07/08/2022
92940R-AB-6	WCI-HSG R/C 1L 2/19		09/30/2022	Direct		941,863	941,863	941,863	941,863	0	0	0	0	0	941,863	0	0	0	25,603	02/21/2025
92940R-AC-4	WCI-HSG T/L 1L 2/19		11/02/2022	Direct		9,419,171	9,419,171	9,310,815	9,359,919	0	59,184	0	59,184	0	9,419,171	0	0	0	490,607	02/21/2025
92967#-AB-0	WRE Holding R/C 1L		10/05/2022	Direct		470,129	470,129	470,129	324,169	0	0	0	0	0	470,129	0	0	0	22,080	01/03/2023
92967#-AC-8	WRE Holding T/L 1L 4/17		10/03/2022	Direct		33,175	33,175	32,869	33,152	0	22	0	22	0	33,175	0	0	0	799	01/03/2023
92989@-AB-6	WCAS Orthopedics T/L 1L 12/21		07/06/2022	Direct		4,025,721	4,065,511	4,024,856	4,027,898	0	1,503	0	1,503	0	4,029,401	0	(3,680)	(3,680)	59,319	07/14/2028
93279#-AB-1	Walnut Parent T/L 1L (Add-On) 11/21		12/23/2022	Direct		320,628	320,628	317,822	320,258	0	370	0	370	0	320,628	0	0	0	18,696	11/09/2027
96007#-AA-5	Amended Term Loan		06/30/2022	Direct		22,026	21,541	21,110	21,990	0	36	0	36	0	22,026	0	0	0	810	07/02/2027
96145@-AA-0	Westrock Coffee T/L 1L 2/20		08/29/2022	Direct		17,867,106	17,867,106	17,645,852	17,727,884	0	139,146	0	139,146	0	17,867,106	0	0	0	1,537,492	02/28/2025
965157-BX-7	Minotaur Acquisition, Inc. aka Millenniu		09/30/2022	Direct		93,457	93,457	90,516	0	0	197	0	197	0	93,457	0	0	0	1,557	03/27/2026
965169-BX-2	Lightbox Intermediate LP aka Lightbox		09/30/2022	Direct		73,718	73,718	71,875	0	0	155	0	155	0	73,718	0	0	0	0	05/09/2026
981394-A*-0	Worksoft T/L 1L 2/19		07/01/2022	Direct		11,865,750	11,865,750	11,765,898	11,810,808	0	54,713	0	54,713	0	11,865,750	0	0	0	523,258	02/24/2025
981394-A@-8	Worksoft R/C 1L 2/19		07/01/2022	Direct		1,108,500	1,108,500	1,108,500	1,108,500	0	0	0	0	0	1,108,500	0	0	0	55,611	02/24/2025
98425E-AB-6	YS Garments T/L 1L 8/18		12/30/2022	Direct		380,313	380,313	376,509	380,474	0	(161)	0	(161)	0	380,313	0	0	0	8,842	08/09/2024
98919#-AB-6	Zavation T/L 1L 6/21		12/30/2022	Direct		3,818,673	3,855,623	3,817,067	3,819,969	0	3,602	0	3,602	0	3,823,570	0	(4,897)	(4,897)	110,356	06/30/2027
999FFS-9T-1	TERM LOAN 1ST LIEN		04/01/2022	Adjustment		0	0	315,714	(78,466)	0	79,546	0	79,546	0	(409)	0	409	409	0	12/31/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BL2456-80-6	Ascend Learning T/L B 1L 7/17 - 1ML +300		02/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	9,628	07/12/2024
BL3544-74-1	The Dun & Bradstreet T/L B 1L 2/19 - 1ML		12/28/2022	Direct		4,160	4,160	4,160	0	0	0	0	0	0	4,160	0	0	0	0	02/06/2026
BL3544-85-7	UFC Holdings T/L B 1L (Add-on) 1/21 - 3M		12/22/2022	Various		4,559,025	4,671,774	4,663,529	4,666,762	0	1,574	0	1,574	0	4,666,682	0	(107,657)	(107,657)	103,879	04/29/2026
BL3563-30-3	Applied Systems T/L 2L 2/21 - 3ML +550bp		01/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	19,214	09/19/2025
BL3563-31-1	Applied Systems T/L B 1L 9/17 - 3ML +300		10/19/2022	Various		1,166,789	1,174,128	1,091,725	579,770	0	10,052	0	10,052	0	1,136,555	0	30,234	30,234	36,211	09/19/2024
BL3591-48-6	City Brewing T/L B 1L 4/21 - 3ML +350bp		02/22/2022	J.P. MORGAN SECURITIES LLC		3,526,407	3,731,648	3,750,341	3,748,315	0	(105)	0	(105)	0	3,748,226	0	(221,819)	(221,819)	102,896	04/05/2028
BL3639-12-9	Great Canadian Gaming T/L B 1L 9/21 - 3M		10/20/2022	DEUTSCHE BANK SECURITIES INC.		1,962,985	2,015,000	2,004,925	2,007,738	0	2,434	0	2,434	0	2,008,041	0	(45,056)	(45,056)	80,737	11/02/2026
C2388#-AA-9	2021 Incremental TL		07/29/2022	Direct		81,642	81,847	81,233	81,583	0	59	0	59	0	81,642	0	0	0	1,556	08/30/2024
C3000*-AA-9	CORITY SOFTWARE INC.	C	09/29/2022	Direct		26,774	26,422	25,893	26,723	0	51	0	51	0	26,774	0	0	0	817	07/02/2026
C3935*-AA-9	Giraffe Foods (CAD) T/L 1L 12/18		01/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	174,573	12/06/2024
C86658-AA-2	Country Fresh T/L 2L 4/19		12/30/2022	Paydown		1,202,598	0	0	1,197,570	0	5,028	0	5,028	0	1,202,598	0	0	0	0	04/29/2024
C9196*-AA-0	Trimaster T/L 1L 8/21		12/30/2022	Direct		74,591	74,591	73,332	74,466	0	125	0	125	0	74,591	0	0	0	3,833	08/31/2027
OPCOBT-L2-2	OpCo Borrower LLC TL		12/30/2022	Direct		162,836	162,899	161,270	0	0	119	0	119	0	162,899	0	0	0	529	08/19/2027
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						959,252,041	1,020,820,362	958,885,151	859,035,525	0	33,917,637	17,871,306	16,046,331	197,176	975,205,458	(118,130)	(15,835,228)	(15,953,358)	40,982,016	XXX
2509999997. Total - Bonds - Part 4						14,197,657,454	14,274,512,825	13,908,896,263	14,475,253,220	1,310,003	(145,558,706)	31,157,231	(175,405,934)	(8,322,631)	14,547,875,320	(12,417,061)	(366,275,234)	(378,692,295)	751,221,730	XXX
2509999998. Total - Bonds - Part 5						2,112,214,974	1,893,132,892	2,281,212,962	0	0	(164,492,904)	0	(164,492,904)	0	2,116,720,049	(2,157,500)	(3,177,359)	(5,334,859)	208,675,140	XXX
2509999999. Total - Bonds						16,309,872,428	16,167,645,717	16,190,109,225	14,475,253,220	1,310,003	(310,051,610)	31,157,231	(339,898,838)	(8,322,631)	16,664,595,369	(14,574,561)	(369,452,593)	(384,027,154)	959,896,870	XXX
000000-00-0	Frontline Food Class A Preferred Stock		02/18/2022	DIRECT	129.467	0	0.00	0	0	0	0	0	0	0	0	0	0	0	6,155,571	
455434-80-3	INDIANAPOLIS POWER LIGHT 4 80 PRF		12/30/2022	CORPORATE ACTION	10,000.000	1,010,000	0.00	900,000	990,000	(90,000)	0	0	(90,000)	0	900,000	0	110,000	110,000	48,000	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,010,000	XXX	900,000	990,000	(90,000)	0	0	(90,000)	0	900,000	0	110,000	110,000	6,203,571	XXX
05973K-AA-5	BANCO MRCANTL KY 5.875 PERP '27 FRN		12/31/2022	Direct		0		0					0					0	176,250	
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						0	XXX	0	0	0	0	0	0	0	0	0	0	0	176,250	XXX
4509999997. Total - Preferred Stocks - Part 4						1,010,000	XXX	900,000	990,000	(90,000)	0	0	(90,000)	0	900,000	0	110,000	110,000	6,379,821	XXX
4509999998. Total - Preferred Stocks - Part 5						874,788	XXX	874,788	0	0	0	0	0	0	874,788	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						1,884,788	XXX	1,774,788	990,000	(90,000)	0	0	(90,000)	0	1,774,788	0	110,000	110,000	6,379,821	XXX
000000-00-0	US AIRWAYS CL A-1 WARRANTS		09/30/2022	Direct	1,060.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
000000-00-0	Frontline Food Class B Common Stock		02/18/2022	DIRECT	13.930	0		811	0	811	0	0	811	0	811	0	(811)	(811)	0	
000000-00-0	Frontline Food Class A Common Stock		02/18/2022	DIRECT	95.020	0		0	1	(1)	0	0	(1)	0	0	0	0	0	0	
000000-00-0	Green Topco LP Interest (Elba)		07/01/2022	Adjustment	1,019,698.360	1,019,698		1,019,698	0	0	0	0	0	0	1,019,698	0	0	0	0	
000000-00-0	Yellow Topco LP Interest (Elba)		07/01/2022	Adjustment	1,019,698.360	1,019,698		1,019,698	0	0	0	0	0	0	1,019,698	0	0	0	0	
000000-00-0	Pink Topco LP Interest (Elba)		07/01/2022	Adjustment	1,019,698.360	1,019,698		1,019,698	0	0	0	0	0	0	1,019,698	0	0	0	0	
000000-00-0	Brown Topco LP Interest (Elba)		07/01/2022	Adjustment	1,019,698.350	1,019,698		1,019,698	0	0	0	0	0	0	1,019,698	0	0	0	0	
000000-00-0	Purple Topco LP Interest (Elba)		07/01/2022	Adjustment	1,019,698.360	1,019,698		1,019,698	0	0	0	0	0	0	1,019,698	0	0	0	0	
000000-00-0	Black Topco LP Interest (Elba)		07/01/2022	Adjustment	1,019,698.350	1,019,698		1,019,698	0	0	0	0	0	0	1,019,698	0	0	0	0	
000000-00-0	Gray Topco LP Interest (Elba)		07/01/2022	Adjustment	1,019,698.350	1,019,698		1,019,698	0	0	0	0	0	0	1,019,698	0	0	0	0	
000000-00-0	Brick Topco LP Interest (Elba)		07/01/2022	Adjustment	1,019,698.350	1,019,698		1,019,698	0	0	0	0	0	0	1,019,698	0	0	0	0	
000000-00-0	Mandarin Topco LP Interest (Elba)		07/01/2022	Adjustment	1,019,698.360	1,019,698		1,019,698	0	0	0	0	0	0	1,019,698	0	0	0	0	
000000-00-0	White Topco LP Interest (Elba)		07/01/2022	Adjustment	1,019,698.360	1,019,698		1,019,698	0	0	0	0	0	0	1,019,698	0	0	0	0	
G4124C-10-9	GRAB HOLDINGS CL A ORD	C	01/26/2022	CITIGROUP GLOBAL MARKETS INC.	367,042.000	2,235,017		3,211,618	2,617,009	594,608	0	0	594,608	0	3,211,618	0	(976,600)	(976,600)	0	
G8232Y-10-1	SMART GLOBAL HOLDINGS ORD		02/10/2022	CITIGROUP GLOBAL MARKETS INC.	17,062.000	489,251		428,683	605,616	(176,933)	0	0	(176,933)	0	428,683	0	60,568	60,568	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						12,921,248	XXX	13,838,092	3,222,626	418,485	0	0	418,485	0	13,838,092	0	(916,843)	(916,843)	0	XXX
31339@-10-5	FEDERAL HOME LOAN BANK OF DALLAS		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(9,878)	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						0	XXX	0	0	0	0	0	0	0	0	0	0	0	(9,878)	XXX
G29608-10-5	AGLIC INVESTMENTS BERMUDA LTD.		12/31/2022	Direct	10,000.000	214,258,184		214,258,184	214,258,184				0					0		
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						214,258,184	XXX	214,258,184	214,258,184	0	0	0	0	0	0	0	0	0	0	XXX
00126*-10-9	AGL LOAN INVESTMENTS CORPORATION	C	12/31/2022	Direct	100.000	126,718,450		126,718,450	126,718,450	0	0	0	0	0	22,008,868	0	0	0	0	
02959@-10-8	AIG LIFE FUNDS HLDGS LTD.(Crimson)		12/31/2022	Direct	50.000	25,142,392		25,142,392	25,142,392	1,578,685			1,578,685					0		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						151,860,842	XXX	151,860,842	151,860,842	1,578,685	0	0	1,578,685	0	22,008,868	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						379,040,274	XXX	379,957,118	369,341,652	1,997,170	0	0	1,997,170	0	35,846,960	0	(916,843)	(916,843)	(9,878)	XXX
5989999998. Total - Common Stocks - Part 5						40,063,127	XXX	41,107,434	0	0	0	0	0	0	41,107,434	0	(1,044,307)	(1,044,307)	3,067	XXX
5989999999. Total - Common Stocks						419,103,401	XXX	421,064,552	369,341,652	1,997,170	0	0	1,997,170	0	76,954,394	0	(1,961,150)	(1,961,150)	(6,811)	XXX
5999999999. Total - Preferred and Common Stocks						420,988,189	XXX	422,839,340	370,331,652	1,907,170	0	0	1,907,170	0	78,729,182	0	(1,851,150)	(1,851,150)	6,373,010	XXX
6009999999 - Totals						16,730,860,617	XXX	16,612,948,565	14,845,584,872	3,217,173	(310,051,610)	31,157,231	(337,991,668)	(8,322,631)	16,743,324,551	(14,574,561)	(371,303,743)	(385,878,304)	966,269,880	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
168863-CE-6 ..	CHILE, GOVERNMENT OF	C	05/18/2022 .	Direct	05/27/2022 .	Direct	22,194,000	22,162,484	22,162,665	22,162,665	0	181	0	181	0	0	0	0	371,232	349,814
168863-DV-7 ..	CHILE, GOVERNMENT OF	C	01/27/2022 .	HSBC EM	03/02/2022 .	JEFFERIES EM	300,000	299,796	296,250	299,797	0	1	0	1	0	0	(3,547)	(3,547)	992	0
168863-DY-1 ..	CHILE, GOVERNMENT OF	C	03/02/2022 .	BNP PARIBAS SECURITIES CORP	08/18/2022 .	JPMORGAN EM	2,850,000	2,847,720	2,565,000	2,847,753	0	33	0	33	0	0	(282,753)	(282,753)	56,691	0
221597-BV-8 ..	COSTA RICA, REPUBLIC OF (GOVERNMENT)	C	02/14/2022 .	HSBC EM	05/19/2022 .	BARCLAYS EM	500,000	495,000	457,500	495,063	0	63	0	63	0	0	(37,563)	(37,563)	24,954	15,310
268317-AP-9 ..	ELECTRICITE DE FRANCE SA	C	08/24/2022 .	CORPORATE ACTION	09/09/2022 .	Direct	5,860,000	5,864,816	5,865,088	5,865,088	0	272	0	272	0	0	0	0	121,753	103,505
421790-AH-9 ..	HAZINE MUSTESARLIGI VARLIK KIRALAMA AS	C	02/16/2022 .	HSBC EM	04/12/2022 .	HSBC EM	1,500,000	1,500,000	1,494,375	1,500,000	0	0	0	0	0	0	(5,625)	(5,625)	15,104	0
77586R-AK-6 ..	ROMANIA (GOVERNMENT)	C	01/19/2022 .	HSBC EM	03/02/2022 .	HSBC EM	3,250,000	3,230,208	3,185,358	3,230,566	0	359	0	359	0	0	(45,209)	(45,209)	10,021	0
77586R-AL-4 ..	ROMANIA (GOVERNMENT)	C	01/19/2022 .	HSBC EM	03/02/2022 .	HSBC EM	262,000	260,349	249,948	260,365	0	16	0	16	0	0	(10,417)	(10,417)	976	0
G9031A-FC-3 ..	TRANSPORT FOR LONDON	B	11/29/2022 .	CITIGROUP GLOBAL MARKETS LTD.	12/12/2022 .	Direct	3,588,600	6,575,092	6,573,593	6,573,593	0	(1,499)	0	(1,499)	0	0	0	0	108,526	102,860
M87068-AT-5 ..	ISRAEL, STATE OF (GOVERNMENT)	D	01/06/2022 .	J P MORGAN SECURITIES	01/06/2022 .	J P MORGAN SECURITIES	1,600,000	1,683,043	1,729,831	1,683,043	0	0	0	0	0	0	46,789	46,789	9,120	55,807
0309999999. Subtotal - Bonds - All Other Governments							41,904,600	44,918,508	44,579,608	44,917,933	0	(574)	0	(574)	0	0	(338,325)	(338,325)	719,369	627,296
13063A-5E-0 ..	CALIFORNIA ST		11/16/2022 .	CORPORATE ACTION	12/16/2022 .	Direct	340,000	494,476	493,520	493,520	0	(956)	0	(956)	0	0	0	0	5,313	3,188
13063A-5G-5 ..	CALIFORNIA ST		11/29/2022 .	CORPORATE ACTION	12/16/2022 .	Direct	700,000	1,103,345	1,102,452	1,102,452	0	(893)	0	(893)	0	0	0	0	11,010	8,515
68608K-A3-2 ..	OREGON ST		03/03/2022 .	Direct	03/03/2022 .	Direct	1,632,000	1,602,527	1,602,527	1,602,527	0	0	0	0	0	0	0	0	7,807	7,807
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions							2,672,000	3,200,348	3,198,499	3,198,499	0	(1,849)	0	(1,849)	0	0	0	0	24,130	19,510
347314-CY-0 ..	FORT EUSTIS / FORT STORY HSG LLC		05/24/2022 .	Direct	05/27/2022 .	Direct	28,080,000	28,080,000	28,080,000	28,080,000	0	0	0	0	0	0	0	0	636,886	506,719
54438C-PC-0 ..	LOS ANGELES CALIF CMNTY COLLEGE DIST		03/03/2022 .	Direct	03/03/2022 .	Direct	2,000,000	2,396,564	2,396,564	2,396,564	0	0	0	0	0	0	0	0	11,876	11,876
544646-ZR-6 ..	LOS ANGELES CALIF UNI SCH DIST		05/18/2022 .	Direct	07/26/2022 .	Direct	3,750,000	4,377,258	4,368,357	4,368,357	0	(8,901)	0	(8,901)	0	0	0	0	144,311	96,442
64966H-4K-3 ..	NEW YORK N Y		04/07/2022 .	Direct	04/07/2022 .	Direct	10,000,000	11,331,648	11,331,648	11,331,648	0	0	0	0	0	0	0	0	9,195	9,195
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							43,830,000	46,185,470	46,176,569	46,176,569	0	(8,901)	0	(8,901)	0	0	0	0	802,268	624,232
02765U-EK-6 ..	AMERICAN MUN PWR OHIO INC REV		05/18/2022 .	Direct	07/26/2022 .	Direct	5,905,000	8,861,175	8,849,240	8,849,240	0	(11,935)	0	(11,935)	0	0	0	0	213,486	123,318
072024-NV-0 ..	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		05/18/2022 .	Direct	07/26/2022 .	Direct	5,250,000	7,333,496	7,326,353	7,326,353	0	(7,143)	0	(7,143)	0	0	0	0	126,725	70,185
231266-FD-4 ..	CURATORS UNIV MO SYS FACS REV		03/03/2022 .	Direct	03/03/2022 .	Direct	2,100,000	2,100,000	2,100,000	2,100,000	0	0	0	0	0	0	0	0	42,415	42,415
231266-LF-2 ..	CURATORS UNIV MO SYS FACS REV		03/03/2022 .	Direct	03/03/2022 .	Direct	1,500,000	1,514,037	1,514,037	1,514,037	0	0	0	0	0	0	0	0	24,776	24,776
235036-4W-7 ..	DALLAS FORT WORTH TEX INTL ARPT REV		11/29/2022 .	J.P. MORGAN SECURITIES LLC	12/15/2022 .	Direct	6,600,000	6,600,000	6,600,000	6,600,000	0	0	0	0	0	0	0	0	24,152	15,369
249218-AK-4 ..	DENVER COLO PUB SCHS CTFS PARTN		05/18/2022 .	Direct	07/26/2022 .	Direct	3,575,000	4,501,896	4,494,392	4,494,392	0	(7,504)	0	(7,504)	0	0	0	0	153,999	106,615
3140X8-L5-4 ..	FN FM4847 - RMBS		06/01/2022 .	MITSUBISHI UFJ SECURITIES	06/01/2022 .	Paydown	0	16	0	(595)	0	(611)	0	(611)	0	595	595	0	(16)
31418D-SH-6 ..	FN MA4119 - RMBS		06/01/2022 .	Direct	06/01/2022 .	Paydown	0	28	0	(2,894)	0	(2,921)	0	(2,921)	0	2,894	2,894	0	(28)
38611T-AV-9 ..	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		03/03/2022 .	Direct	03/03/2022 .	Direct	980,000	1,130,200	1,130,200	1,130,200	0	0	0	0	0	0	0	0	21,450	21,450
452252-FK-0 ..	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R		03/03/2022 .	Direct	03/03/2022 .	Direct	3,000,000	3,585,850	3,585,850	3,585,850	0	0	0	0	0	0	0	0	44,858	44,858
544495-VY-7 ..	LOS ANGELES CALIF DEPT WTR & PWR REV		05/18/2022 .	Various	07/26/2022 .	Direct	4,035,000	5,466,179	5,461,328	5,461,328	0	(4,851)	0	(4,851)	0	0	0	0	121,674	85,539
59259Y-DC-0 ..	METROPOLITAN TRANSN AUTH N Y REV		05/18/2022 .	CORPORATE ACTION	07/26/2022 .	Direct	1,085,000	1,502,699	1,499,736	1,499,736	0	(2,962)	0	(2,962)	0	0	0	0	14,309	605
646139-X8-3 ..	NEW JERSEY ST TPK AUTH TPK REV		03/03/2022 .	CITIGROUP GLOBAL MARKETS INC.	03/03/2022 .	Direct	1,975,000	2,736,971	2,736,971	2,736,971	0	0	0	0	0	0	0	0	24,157	24,157
64990G-JZ-6 ..	NEW YORK STATE DORMITORY AUTHORITY		05/18/2022 .	GOLDMAN SACHS & CO.	05/27/2022 .	Direct	17,335,000	17,335,000	17,335,000	17,335,000	0	0	0	0	0	0	0	0	282,196	264,801
650035-TD-0 ..	NEW YORK ST URBAN DEV CORP REV		05/24/2022 .	CORPORATE ACTION	07/26/2022 .	Direct	1,290,000	1,555,847	1,553,998	1,553,998	0	(1,849)	0	(1,849)	0	0	0	0	27,085	14,266
677632-G9-6 ..	OHIO ST UNIV GEN RCPTS		03/10/2022 .	Direct	03/10/2022 .	Direct	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	0	0	111,320	111,320
73358W-F8-2 ..	PORT AUTH N Y & N J		02/18/2022 .	FTN FINANCIAL	04/07/2022 .	Direct	12,000,000	14,683,008	14,677,838	14,677,838	0	(5,170)	0	(5,170)	0	0	0	0	242,463	173,389
743756-AE-8 ..	PROVIDENCE ST JOSEPH HEALTH		04/07/2022 .	MERRILL LYNCH, PIERCE, FENNER & SMITH IN	04/07/2022 .	Direct	5,000,000	4,953,727	4,953,727	4,953,727	0	0	0	0	0	0	0	0	3,275	3,275
91087B-AS-9 ..	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	01/05/2022 .	BANK OF AMERICA EM	08/18/2022 .	HSBC EM	2,160,000	2,151,490	1,711,800	2,151,503	0	13	0	13	0	0	(439,703)	(439,703)	58,080	0
91335V-KQ-8 ..	UNIV PITTSBURGH OF THE COMWLTH SYS OF HI		05/18/2022 .	BARCLAYS CAPITAL INC.	05/27/2022 .	Direct	20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	0	0	142,200	124,425
915217-XA-6 ..	UNIVERSITY VA UNIV REVS		05/17/2022 .	BARCLAYS CAPITAL INC.	05/27/2022 .	Direct	12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	0	0	0	96,362	85,157
0909999999. Subtotal - Bonds - U.S. Special Revenues							116,290,000	128,511,619	128,030,470	128,466,684	0	(44,933)	0	(44,933)	0	0	(436,214)	(436,214)	1,774,982	1,335,876
00115A-AK-5 ..	AEP TRANSMISSION COMPANY LLC		05/18/2022 .	JEFFERIES & COMPANY	05/24/2022 .	Direct	18,860,000	20,584,358	20,583,781	20,583,781	0	(577)	0	(577)	0	0	0	0	316,534	304,589
00253X-AB-7 ..	AADVANTAGE LOYALTY IP LTD		02/14/2022 .	Various	04/25/2022 .	Various	459,000	468,961	457,306	468,783	0	(178)	0	(178)	0	0	(11,477)	(11,477)	5,735	1,636
00287Y-AR-0 ..	ABBVIE INC		05/18/2022 .	Direct	06/21/2022 .	Direct	3,355,000	3,203,459	3,204,242	3,204,242	0	783	0	783	0	0	0	0	15,517	1,678
00287Y-CB-3 ..	ABBVIE INC		05/18/2022 .	CORPORATE ACTION	05/24/2022 .	Direct	10,000,000	10,583,263	10,583,093	10,583,093	0	(169)	0	(169)	0	0	0	0	216,042	208,958

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
003000-AA-4	ABERCROMBIE AND FITCH MANAGEMENT CO AIR CANADA 2013-1 PASS THROUGH TRUST - A		03/14/2022	MARKETAXESS CORPORATION	04/25/2022	JEFFERIES & COMPANY	42,000	43,785	43,733	43,732	0	(53)	0	(53)	0	0	0	0	1,041	623
009089-AA-1		C	01/01/2022	Various	06/01/2022	Adjustment	0	0	2,501	0	0	0	0	0	0	0	2,501	2,501	0	0
013716-AN-5	RIO TINTO ALCAN INC	C	05/24/2022	Direct	05/27/2022	Direct	5,500,000	6,071,793	6,071,185	6,071,185	0	(609)	0	(609)	0	0	0	0	28,799	25,476
02079K-AG-2	ALPHABET INC		11/16/2022	GOLDMAN	12/12/2022	Direct	3,200,000	3,093,704	3,093,843	3,093,843	0	139	0	139	0	0	0	0	23,400	18,200
02209S-BE-2	ALTRIA GROUP INC		05/18/2022	J.P. MORGAN SECURITIES LLC	07/26/2022	Direct	10,000,000	9,979,726	9,980,668	9,980,668	0	943	0	943	0	0	0	0	261,000	151,444
02209S-BG-7	ALTRIA GROUP INC		05/18/2022	BARCLAYS CAPITAL INC.	07/26/2022	Direct	6,000,000	6,319,783	6,319,815	6,319,815	0	31	0	31	0	0	0	0	167,400	97,133
023135-AJ-5	AMAZON.COM INC		05/24/2022	Direct	06/10/2022	J.P. MORGAN SECURITIES LLC	6,000,000	5,981,441	6,009,120	5,983,523	0	2,082	0	2,082	0	0	25,597	25,597	81,250	72,917
024836-AG-3	AMERICAN CAMPUS COMMUNITIES OPERATING PA		01/27/2022	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	08/24/2022	Call @ 100.00	17,350,000	18,545,589	18,085,814	17,350,000	0	(1,195,589)	0	(1,195,589)	0	0	0	0	1,116,772	0
030360-AB-7	AMERICAN UNIVERSITY		04/07/2022	Direct	04/07/2022	Direct	1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	0	0	0	573	573
031162-CF-5	AMGEN INC		03/03/2022	CORPORATE ACTION	03/03/2022	Direct	2,670,000	2,757,458	2,757,458	2,757,458	0	0	0	0	0	0	0	0	26,975	26,975
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC		05/18/2022	CORPORATE ACTION	06/21/2022	Direct	3,725,000	3,645,479	3,645,972	3,645,972	0	492	0	492	0	0	0	0	68,085	52,036
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		05/17/2022	Direct	06/21/2022	Direct	12,068,000	12,187,063	12,186,795	12,186,795	0	(268)	0	(268)	0	0	0	0	333,554	152,256
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC		05/18/2022	CITIGROUP GLOBAL MARKETS INC.	06/21/2022	Direct	25,000,000	26,619,908	26,618,864	26,618,864	0	(1,043)	0	(1,043)	0	0	0	0	399,292	329,917
03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		05/18/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN	06/21/2022	Direct	32,000,000	31,901,321	31,903,355	31,903,355	0	2,034	0	2,034	0	0	0	0	763,022	466,578
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		05/18/2022	Direct	07/26/2022	Direct	1,260,000	1,182,988	1,183,618	1,183,618	0	631	0	631	0	0	0	0	15,466	5,053
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/03/2022	BANK OF NEW YORK/BARCLAYS LONDON, NY	03/03/2022	Direct	940,000	942,577	942,577	942,577	0	0	0	0	0	0	0	0	17,116	17,116
035240-AU-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/03/2022	BNP PARIBAS SECURITIES CORP.	03/03/2022	Direct	1,250,000	1,417,572	1,417,572	1,417,572	0	0	0	0	0	0	0	0	14,694	14,694
036752-AB-9	ELEVANCE HEALTH INC		05/24/2022	BANK OF NEW YORK/BARCLAYS LONDON, NY	07/26/2022	Direct	10,500,000	10,176,109	10,185,521	10,185,521	0	9,412	0	9,412	0	0	0	0	250,177	181,283
039653-AA-8	ARCOSA INC		03/10/2022	STIFEL NICOLAUS	04/25/2022	Various	138,000	131,790	129,251	131,850	0	60	0	60	0	0	(2,599)	(2,599)	2,959	2,499
042735-BF-6	ARROW ELECTRONICS INC		05/24/2022	BANK OF NEW YORK/BARCLAYS LONDON, NY	07/26/2022	Direct	10,000,000	9,927,235	9,928,391	9,928,391	0	1,156	0	1,156	0	0	0	0	126,476	93,108
046353-AT-5	ASTRAZENECA PLC	C	08/24/2022	Direct	09/09/2022	Direct	1,010,000	1,021,196	1,021,129	1,021,129	0	(68)	0	(68)	0	0	0	0	5,836	4,152
054982-AA-1	BCAST 2022-A ISSUER LLC		11/03/2022	Direct	11/23/2022	Direct	32,500,000	69,063	0	69,063	0	0	0	0	0	0	(69,063)	(69,063)	0	0
05523R-AC-1	BAE SYSTEMS PLC	C	08/24/2022	Direct	09/09/2022	Direct	2,980,000	3,404,784	3,404,244	3,404,244	0	(540)	0	(540)	0	0	0	0	71,056	63,855
05526D-BD-6	BAT CAPITAL CORP		05/18/2022	Direct	07/26/2022	Direct	5,390,000	4,691,236	4,697,033	4,697,033	0	5,797	0	5,797	0	0	0	0	105,822	61,127
060505G-HM-4	BANK OF AMERICA CORP		03/03/2022	Direct	03/03/2022	Direct	775,000	791,129	791,129	791,129	0	0	0	0	0	0	0	0	3,678	3,678
071734-AP-2	BAUSCH HEALTH COMPANIES INC	C	01/28/2022	Various	12/01/2022	Various	4,454,000	4,440,520	3,014,025	4,442,366	0	1,846	0	1,846	0	0	(1,428,341)	(1,428,341)	213,733	0
07274N-AQ-6	BAYER US FINANCE II LLC		05/18/2022	CREDIT SUISSE SECURITIES (USA) LLC	07/26/2022	Direct	11,000,000	10,425,321	10,427,855	10,427,855	0	2,534	0	2,534	0	0	0	0	314,302	213,010
07274N-BH-5	BAYER US FINANCE II LLC		05/18/2022	CORPORATE ACTION	05/24/2022	Direct	4,500,000	3,983,565	3,983,650	3,983,650	0	85	0	85	0	0	0	0	75,788	72,263
072863-AC-7	BAYLOR SCOTT & WHITE HOLDINGS		03/10/2022	Direct	03/10/2022	Direct	7,481,000	7,142,452	7,142,452	7,142,452	0	0	0	0	0	0	0	0	100,012	100,012
075887-AX-7	BECTON DICKINSON AND CO		03/03/2022	Direct	03/03/2022	Direct	1,500,000	1,613,299	1,613,299	1,613,299	0	0	0	0	0	0	0	0	23,125	23,125
075887-BX-6	BECTON DICKINSON AND CO		05/20/2022	Direct	07/26/2022	Direct	11,000,000	11,152,225	11,151,841	11,151,841	0	(384)	0	(384)	0	0	0	0	328,127	233,969
07831C-AA-1	BELLRING BRANDS INC		03/01/2022	J.P. MORGAN SECURITIES LLC	11/02/2022	Various	100,000	100,000	95,906	100,000	0	0	0	0	0	0	(4,094)	(4,094)	3,496	0
097023-CQ-6	BOEING CO		03/03/2022	SUSQUEHANNA	03/03/2022	Direct	2,000,000	2,082,359	2,082,359	2,082,359	0	0	0	0	0	0	0	0	6,667	6,667
110122-DD-7	BRISTOL-MYERS SQUIBB CO		03/03/2022	Direct	03/03/2022	Direct	590,000	589,540	589,540	589,540	0	0	0	0	0	0	0	0	6,107	6,107
110122-DJ-4	BRISTOL-MYERS SQUIBB CO		03/03/2022	CORPORATE ACTION	03/03/2022	Direct	405,000	414,762	414,762	414,762	0	0	0	0	0	0	0	0	1,013	1,013
11135F-BA-8	BROADCOM INC		03/03/2022	CORPORATE ACTION	03/03/2022	Direct	1,125,000	1,127,620	1,127,620	1,127,620	0	0	0	0	0	0	0	0	20,484	20,484
12201P-AN-6	BURLINGTON RESOURCES LLC	C	05/24/2022	Direct	05/27/2022	Direct	5,950,000	7,225,353	7,224,607	7,224,607	0	(746)	0	(746)	0	0	0	0	215,258	211,589
124857-AF-0	PARAMOUNT GLOBAL		08/24/2022	Direct	09/09/2022	Direct	6,000,000	6,374,265	6,373,849	6,373,849	0	(417)	0	(417)	0	0	0	0	141,600	126,850
1248EP-BT-9	CCO HOLDINGS LLC		03/01/2022	MARKETAXESS CORPORATION	04/25/2022	JEFFERIES & COMPANY	63,000	63,788	62,213	63,771	0	(16)	0	(16)	0	0	(1,559)	(1,559)	1,579	1,094
126307-BA-4	CSC HOLDINGS LLC		01/07/2022	JEFFERIES & COMPANY	04/25/2022	JEFFERIES & COMPANY	283,000	275,571	240,550	275,788	0	217	0	217	0	0	(35,238)	(35,238)	12,747	7,955
126408-HA-4	CSX CORP		08/24/2022	CITIGROUP GLOBAL MARKETS INC.	09/09/2022	Direct	2,500,000	2,975,027	2,974,668	2,974,668	0	(359)	0	(359)	0	0	0	0	11,875	7,188
12663Q-AC-9	CVR PARTNERS LP		02/11/2022	JANE STREET CAPITAL, LLC	04/06/2022	JEFFERIES & COMPANY	47,000	46,387	47,235	46,400	0	14	0	14	0	0	835	835	904	480
126650-CX-6	CVS HEALTH CORP		05/18/2022	Direct	07/26/2022	Direct	7,385,000	7,400,499	7,400,222	7,400,222	0	(276)	0	(276)	0	0	0	0	106,734	46,751
126650-CY-4	CVS HEALTH CORP		03/03/2022	Direct	03/03/2022	Direct	1,790,000	1,739,171	1,739,171	1,739,171	0	0	0	0	0	0	0	0	37,552	37,552

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
126650-CZ-1	CVS HEALTH CORP		11/08/2022	SG AMERICAS SECURITIES, LLC	11/15/2022	NATL BK OF AUSTRALIA	65,000,000	55,683,925	58,955,000	55,683,925	0	0	0	0	0	0	3,271,075	3,271,075	0	0
136385-AE-1	CANADIAN NATURAL RESOURCES LTD	C	03/03/2022	CORPORATE ACTION	03/03/2022	Direct	1,000,000	1,189,446	1,189,446	1,189,446	0	0	0	0	0	0	0	0	11,288	11,288
136385-AG-6	CANADIAN NATURAL RESOURCES LTD	C	05/24/2022	Direct	07/26/2022	Direct	5,694,000	6,259,851	6,257,303	6,257,303	0	(2,547)	0	(2,547)	0	0	0	0	91,140	62,456
156700-AZ-9	LUMEN TECHNOLOGIES INC		03/11/2022	Various	09/27/2022	Various	862,000	858,985	840,879	841,399	0	(17,586)	0	(17,586)	0	0	(520)	(520)	47,563	22,089
161175-BY-9	CHARTER COMMUNICATIONS OPERATING LLC		03/03/2022	MORGAN STANLEY & CO. LLC	03/03/2022	Direct	2,000,000	1,894,510	1,894,510	1,894,510	0	0	0	0	0	0	0	0	32,511	32,511
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		02/18/2022	Various	04/25/2022	JEFFERIES & COMPANY	232,000	230,995	221,560	231,025	0	29	0	29	0	0	(9,465)	(9,465)	5,974	4,118
16876H-AB-5	CHILDREN'S HEALTH SYSTEM OF TEXAS		04/07/2022	CITIGROUP GLOBAL MARKETS INC.	04/07/2022	Direct	3,600,000	2,874,487	2,874,487	2,874,487	0	0	0	0	0	0	0	0	13,057	13,057
172441-BF-3	CINEMARK USA INC		02/11/2022	MARKETAXESS CORPORATION	04/25/2022	JEFFERIES & COMPANY	207,000	193,318	183,713	193,677	0	359	0	359	0	0	(9,964)	(9,964)	3,079	838
202795-JV-3	COMMONWEALTH EDISON CO		05/11/2022	MORGAN STANLEY & CO. LLC	05/11/2022	Direct	5,000,000	5,008,775	5,008,775	5,008,775	0	0	0	0	0	0	0	0	29,944	29,944
20826F-AY-2	CONOCOPHILLIPS CO		05/17/2022	CITIGROUP GLOBAL MARKETS INC.	05/24/2022	Direct	10,500,000	10,237,246	10,237,327	10,237,327	0	82	0	82	0	0	0	0	85,699	77,481
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW YORK		03/03/2022	Direct	03/03/2022	Direct	470,000	452,154	452,154	452,154	0	0	0	0	0	0	0	0	5,165	5,165
21036P-AZ-1	CONSTELLATION BRANDS INC		03/03/2022	MORGAN STANLEY & CO. LLC	03/03/2022	Direct	652,000	601,849	601,849	601,849	0	0	0	0	0	0	0	0	1,337	1,337
21684A-AD-8	COOPERATIEVE RABOBANK UA	C	03/01/2022	CORPORATE ACTION	06/21/2022	Direct	3,012,000	4,107,561	4,097,763	4,097,763	0	(9,797)	0	(9,797)	0	0	0	0	60,177	11,860
22282E-AJ-1	COVANTA HOLDING CORP		04/12/2022	Various	04/25/2022	JEFFERIES & COMPANY	68,000	63,648	62,220	63,667	0	19	0	19	0	0	(1,447)	(1,447)	529	367
224399-AP-0	REDCO CORP		08/24/2022	Direct	09/09/2022	Direct	3,900,000	4,139,485	4,139,100	4,139,100	0	(385)	0	(385)	0	0	0	0	80,893	70,249
225401-AC-2	CREDIT SUISSE GROUP AG	C	03/03/2022	Direct	03/03/2022	Direct	1,720,000	1,721,556	1,721,556	1,721,556	0	0	0	0	0	0	0	0	11,048	11,048
225401-AF-5	CREDIT SUISSE GROUP AG	C	05/18/2022	BANK OF NEW YORK/BARCLAYS LONDON, NY	07/26/2022	Direct	2,000,000	1,921,075	1,923,096	1,923,096	0	2,021	0	2,021	0	0	0	0	41,699	27,083
225433-AF-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L	C	05/18/2022	Direct	06/21/2022	Direct	2,500,000	2,751,497	2,750,888	2,750,888	0	(608)	0	(608)	0	0	0	0	12,188	1,016
23317H-AE-2	SITE CENTERS CORP		03/03/2022	Direct	03/03/2022	Direct	1,937,000	1,931,484	1,931,484	1,931,484	0	0	0	0	0	0	0	0	7,318	7,318
233851-DD-3	DAIMLER FINANCE NORTH AMERICA LLC		05/17/2022	CREDIT SUISSE SECURITIES (USA)	06/10/2022	J.P. MORGAN SECURITIES LLC	2,500,000	2,498,010	2,503,000	2,498,224	0	214	0	214	0	0	4,776	4,776	26,056	19,774
24381R-AA-7	DRMT 2020-1 A1 - RMBS		01/26/2022	BARCLAYS CAP INC -NY	02/01/2022	Paydown	434,219	434,083	434,219	434,219	0	136	0	136	0	0	0	0	0	762
244199-BD-6	DEERE & CO		05/24/2022	Direct	05/27/2022	Direct	5,900,000	6,154,622	6,154,391	6,154,391	0	(232)	0	(232)	0	0	0	0	36,117	33,474
251799-AA-0	DEVON ENERGY CORP		05/24/2022	Direct	07/26/2022	Direct	5,800,000	6,966,417	6,958,818	6,958,818	0	(7,600)	0	(7,600)	0	0	0	0	146,655	106,950
254687-GA-8	WALT DISNEY CO		05/17/2022	MORGAN STANLEY & CO. LLC	05/24/2022	Direct	20,000,000	19,974,074	19,974,083	19,974,083	0	9	0	9	0	0	0	0	23,222	8,444
25470X-BF-1	DISH DBS CORP		01/28/2022	MARKETAXESS CORPORATION	04/25/2022	JEFFERIES & COMPANY	79,000	75,050	71,594	75,166	0	116	0	116	0	0	(3,572)	(3,572)	1,905	820
260543-CR-2	DOW CHEMICAL CO		11/29/2022	CORPORATE ACTION	12/12/2022	Direct	25,000,000	24,996,312	24,996,590	24,996,590	0	278	0	278	0	0	0	0	584,842	672,938
26442C-BH-6	DUKE ENERGY CAROLINAS LLC		05/11/2022	MORGAN STANLEY & CO. LLC	05/11/2022	Direct	5,000,000	4,791,720	4,791,720	4,791,720	0	0	0	0	0	0	0	0	33,035	33,035
268789-AB-0	E ON INTERNATIONAL FINANCE BV	C	08/24/2022	Direct	12/15/2022	Adjustment	6,000,000	7,679,286	7,655,993	7,655,993	0	(23,292)	0	(23,292)	0	0	0	0	249,375	126,350
26884T-AH-5	ERAC USA FINANCE LLC		05/24/2022	Direct	06/10/2022	J.P. MORGAN SECURITIES LLC	1,000,000	999,882	1,002,620	999,899	0	17	0	17	0	0	2,721	2,721	5,408	3,575
28249N-AB-7	EIG PEARL HOLDINGS SARL	C	01/13/2022	JPMORGAN EM	05/27/2022	Direct	7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	0	0	0	104,069	0
29273D-AB-6	ENDO DAC	C	04/29/2022	Various	11/30/2022	Various	3,235,000	2,598,331	715,975	2,629,833	0	31,501	0	31,501	0	0	(1,913,858)	(1,913,858)	0	77,590
29278N-AE-3	ENERGY TRANSFER LP		03/03/2022	BARCLAYS CAPITAL INC.	03/03/2022	Direct	2,000,000	2,310,840	2,310,840	2,310,840	0	0	0	0	0	0	0	0	26,000	26,000
29379V-BF-9	ENTERPRISE PRODUCTS OPERATING LLC		05/18/2022	Direct	05/24/2022	Direct	7,832,000	7,639,393	7,639,447	7,639,447	0	53	0	53	0	0	0	0	49,554	43,551
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING LLC		03/03/2022	Direct	03/03/2022	Direct	685,000	710,397	710,397	710,397	0	0	0	0	0	0	0	0	10,070	10,070
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC		03/03/2022	Direct	03/03/2022	Direct	970,000	913,231	913,231	913,231	0	0	0	0	0	0	0	0	2,061	2,061
30231G-AZ-5	EXXON MOBIL CORP		02/16/2022	BARCLAYS CAPITAL INC.	04/07/2022	Direct	28,000,000	28,000,000	28,000,000	28,000,000	0	0	0	0	0	0	0	0	122,768	0
313747-AV-9	FEDERAL REALTY OP LP		05/17/2022	Direct	06/21/2022	Direct	23,900,000	24,320,205	24,319,269	24,319,269	0	(936)	0	(936)	0	0	0	0	478,000	337,588
316773-CH-1	FIFTH THIRD BANCORP		08/24/2022	Direct	09/09/2022	Direct	2,900,000	3,797,637	3,796,125	3,796,125	0	(1,512)	0	(1,512)	0	0	0	0	124,942	114,973
36261C-AC-5	GSF 2021-1 ISSUER LLC - CMBS		03/01/2022	DIRECT	06/28/2022	Paydown	0	0	(450)	(450)	0	(450)	0	(450)	0	0	0	0	813	0
36261C-AG-6	NT CL B 144A - CMBS		03/28/2022	DIRECT	04/01/2022	Adjustment	0	0	0	0	0	0	0	0	0	0	0	0	2,215	0
36261C-AL-5	GSF 2021-1 ISSUER LLC - CMBS		01/18/2022	DIRECT	06/28/2022	Adjustment	0	0	0	0	0	0	0	0	0	0	0	0	3,395	0
370334-CG-7	GENERAL MILLS INC		05/18/2022	JP MORGAN CHASE BANK/HSBCSI	07/26/2022	Direct	3,900,000	3,875,796	3,876,530	3,876,530	0	735	0	735	0	0	0	0	45,045	14,105
37045V-AF-7	GENERAL MOTORS CO		03/03/2022	Direct	03/03/2022	Direct	1,310,000	1,277,227	1,277,227	1,277,227	0	0	0	0	0	0	0	0	34,342	34,342
37045V-AK-6	GENERAL MOTORS CO		03/03/2022	Direct	03/03/2022	Direct	985,000	1,016,579	1,016,579	1,016,579	0	0	0	0	0	0	0	0	27,449	27,449
373334-JW-2	GEORGIA POWER CO		03/03/2022	Direct	03/03/2022	Direct	775,000	746,377	746,377	746,377	0	0	0	0	0	0	0	0	15,552	15,552
375558-BJ-1	GILEAD SCIENCES INC		03/03/2022	Direct	03/03/2022	Direct	485,000	459,915	459,915	459,915	0	0	0	0	0	0	0	0	108	108

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
378272-AQ-1	GLENCORE FUNDING LLC		05/24/2022	Various	07/26/2022	Direct	9,373,000	9,299,874	9,300,624	9,300,624	0	750	0	750	0	0	0	0	92,612	71,172
37959D-AC-8	GLOBO COMUNICACOES E PARTICIPACOES SA	C	01/06/2022	MORGAN STANLEY EM	04/13/2022	MORGAN STANLEY EM	300,000	294,357	267,750	294,467	0	110	0	110	0	0	(26,717)	(26,717)	4,308	0
38141G-FD-1	GOLDMAN SACHS GROUP INC		05/18/2022	Direct	07/26/2022	Direct	7,400,000	8,182,712	8,176,981	8,176,981	0	(5,731)	0	(5,731)	0	0	0	0	159,563	65,213
404280-AJ-8	HSBC HOLDINGS PLC	C	05/18/2022	Direct	06/21/2022	Adjustment	5,000,000	5,793,115	5,790,376	5,790,376	0	(2,739)	0	(2,739)	0	0	0	0	188,889	157,722
406216-AY-7	HALLIBURTON CO		03/03/2022	Direct	03/03/2022	Direct	450,000	585,440	585,440	585,440	0	0	0	0	0	0	0	0	15,645	15,645
416515-BF-0	HARTFORD FINANCIAL SERVICES GROUP INC		03/03/2022	CREDIT SUISSE SECURITIES (USA) LLC	03/03/2022	Direct	800,000	791,480	791,480	791,480	0	0	0	0	0	0	0	0	1,120	1,120
41652P-AC-3	HARTFORD HEALTHCARE CORP		05/18/2022	RBC CAPITAL MARKETS, LLC	05/24/2022	Direct	2,000,000	2,112,854	2,112,816	2,112,816	0	(38)	0	(38)	0	0	0	0	27,385	26,236
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD		03/16/2022	Various	04/25/2022	Various	432,000	425,416	425,075	425,254	0	(162)	0	(162)	0	0	(179)	(179)	6,213	2,875
460146-CQ-4	INTERNATIONAL PAPER CO		05/18/2022	Direct	07/26/2022	Direct	15,000,000	14,987,811	14,988,553	14,988,553	0	742	0	742	0	0	0	0	295,167	170,500
46590X-AB-2	JBS USA LUX SA		03/03/2022	MARKETAXESS CORPORATION	03/03/2022	Direct	728,000	735,383	735,383	735,383	0	0	0	0	0	0	0	0	5,339	5,339
46590X-AC-0	JBS USA LUX SA		03/03/2022	BARCLAYS CAPITAL INC.	03/03/2022	Direct	910,000	910,000	910,000	910,000	0	0	0	0	0	0	0	0	8,721	8,721
46625H-MN-7	JPMORGAN CHASE & CO		05/24/2022	Direct	06/08/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN	3,000,000	3,051,121	3,021,120	3,050,371	0	(751)	0	(751)	0	0	(29,251)	(29,251)	47,125	41,925
466313-AG-8	JABIL INC		05/20/2022	Direct	05/31/2022	Call @ 100.00	10,700,000	10,700,118	10,793,966	10,700,000	0	(118)	0	(118)	0	0	0	0	200,134	90,801
46669*-AB-1	J G WENTWORTH XLVIII LLC, SERIES 2020-E		06/30/2022	Direct	09/22/2022	Paydown	20,946,120	20,964,009	21,136,068	21,136,068	0	172,059	0	172,059	0	0	0	0	0	0
478160-CT-9	JOHNSON & JOHNSON		11/16/2022	Various	12/12/2022	Direct	7,480,000	7,052,108	7,052,609	7,052,609	0	501	0	501	0	0	0	0	51,415	38,179
478375-AH-1	JOHNSON CONTROLS INTERNATIONAL PLC	C	08/24/2022	Direct	09/09/2022	Direct	2,289,000	2,559,208	2,558,589	2,558,589	0	(620)	0	(620)	0	0	0	0	20,601	14,879
483050-AD-5	KAISER FOUNDATION HOSPITALS		04/07/2022	RBC CAPITAL MARKETS, LLC	04/07/2022	Direct	6,706,000	6,979,138	6,979,138	6,979,138	0	0	0	0	0	0	0	0	120,596	120,596
494550-BH-8	KINDER MORGAN ENERGY PARTNERS LP		03/03/2022	Direct	03/03/2022	Direct	890,000	996,044	996,044	996,044	0	0	0	0	0	0	0	0	315	315
50247V-AB-5	LYB INTERNATIONAL FINANCE BV	C	05/18/2022	Direct	07/26/2022	Direct	7,067,000	7,157,051	7,157,110	7,157,110	0	60	0	60	0	0	0	0	196,845	126,764
53079E-BK-9	LIBERTY MUTUAL GROUP INC		05/18/2022	CORPORATE ACTION	05/24/2022	Direct	3,120,000	3,011,420	3,011,440	3,011,440	0	20	0	20	0	0	0	0	3,081	1,027
539830-BK-4	LOCKHEED MARTIN CORP		03/03/2022	Direct	03/03/2022	Direct	285,000	298,612	298,612	298,612	0	0	0	0	0	0	0	0	3,848	3,848
54910E-AG-0	Adjustment		09/09/2022	Direct	10/08/2022	Call @ 608.70	31,657	20,230,537	192,695	192,695	0	(20,037,842)	0	(20,037,842)	0	0	0	0	19,208,690	3
54910E-AN-5	Adjustment		09/09/2022	Direct	11/15/2022	Call @ 100.00	40,144	11,628,620	40,144	40,144	0	(11,588,476)	0	(11,588,476)	0	0	0	0	11,706,395	121
54910E-AW-5	Adjustment		09/09/2022	Direct	10/17/2022	Call @ 10629.27	264,870	28,657,637	28,153,789	28,153,789	0	(503,848)	0	(503,848)	0	0	0	0	1,207,278	1,245
54910E-BJ-3	Adjustment		09/09/2022	Direct	11/15/2022	Call @ 100.00	120,012	10,008,537	120,012	120,012	0	(9,888,525)	0	(9,888,525)	0	0	0	0	10,393,981	362
54910E-BK-0	Adjustment		09/09/2022	Direct	10/27/2022	Call @ 3379.85	216,555	7,284,412	7,319,239	7,319,239	0	34,827	0	34,827	0	0	0	0	308,529	1,032
54910E-BM-6	Adjustment		09/09/2022	Direct	11/03/2022	Call @ 230603.00	9,022	20,961,109	20,805,703	20,805,703	0	(155,406)	0	(155,406)	0	0	0	0	891,863	3
54910E-CA-1	Adjustment		09/09/2022	Direct	10/08/2022	Call @ 148.62	84,925	5,208,784	126,214	126,214	0	(5,082,570)	0	(5,082,570)	0	0	0	0	4,925,242	8
54910E-CB-9	Adjustment		09/09/2022	Direct	11/03/2022	Call @ 91095.83	2,813	2,545,945	2,562,800	2,562,800	0	16,855	0	16,855	0	0	0	0	83	1
54910E-CC-7	Adjustment		09/09/2022	Direct	10/27/2022	Call @ 1612.14	100,484	1,590,262	1,619,932	1,619,932	0	29,670	0	29,670	0	0	0	0	66,356	472
54910E-CL-7	Adjustment		09/09/2022	Direct	11/15/2022	Call @ 100.00	51,633	2,099,057	51,633	51,633	0	(2,047,424)	0	(2,047,424)	0	0	0	0	2,171,904	156
54910E-CP-8	Adjustment		09/09/2022	Direct	10/08/2022	Various	28,077	2,105,767	2,195,216	2,195,216	0	89,449	0	89,449	0	0	0	0	67	2
54910E-CS-2	Adjustment		09/09/2022	Direct	11/03/2022	Call @ 37375.92	11,295	4,166,462	4,221,622	4,221,622	0	55,160	0	55,160	0	0	0	0	(65)	2
54910E-CU-7	Adjustment		09/09/2022	Direct	10/08/2022	Call @ 123.25	170,092	5,039,955	209,641	209,641	0	(4,830,315)	0	(4,830,315)	0	0	0	0	4,718,014	9
54910E-CW-3	Adjustment		09/09/2022	Direct	10/31/2022	Call @ 625.20	43,055	286,579	269,184	269,184	0	(17,396)	0	(17,396)	0	0	0	0	12,775	11
54910E-DC-6	Adjustment		09/09/2022	Direct	11/15/2022	Call @ 100.00	57,931	1,057,552	57,931	57,931	0	(999,620)	0	(999,620)	0	0	0	0	1,085,957	175
54910E-DE-2	Adjustment		09/09/2022	Direct	10/08/2022	Various	30,258	864,340	977,634	977,634	0	113,293	0	113,293	0	0	0	0	(65,854)	3
54910E-DG-7	Adjustment		09/09/2022	Direct	10/27/2022	Call @ 652.95	582,302	3,645,628	3,802,145	3,802,145	0	156,517	0	156,517	0	0	0	0	142,979	2,747
54910E-DK-8	Adjustment		09/09/2022	Direct	11/15/2022	Various	1,090,867	46,608,705	1,090,867	1,090,867	0	(45,517,838)	0	(45,517,838)	0	0	0	0	47,206,042	254
54910E-DL-6	Adjustment		09/09/2022	Direct	11/15/2022	Call @ 100.00	63,387	27,595,560	63,387	63,387	0	(27,532,173)	0	(27,532,173)	0	0	0	0	28,972,278	5
54910E-DM-4	Adjustment		09/09/2022	Direct	11/23/2022	Call @ 100.00	558,025	37,396,193	558,025	558,025	0	(36,838,168)	0	(36,838,168)	0	0	0	0	37,783,624	47
54910E-DN-2	Adjustment		09/09/2022	Direct	11/08/2022	Various	4,662,885	93,146,788	97,581,433	97,581,433	0	4,434,645	0	4,434,645	0	0	0	0	8,700	337
54910E-DV-4	Adjustment		09/08/2022	Direct	11/03/2022	Call @ 6098.30	13,879	810,061	846,355	846,355	0	36,294	0	36,294	0	0	0	0	7	2
54910E-DW-2	Adjustment		09/08/2022	Direct	10/08/2022	Call @ 106.56	265,359	2,287,033	282,765	282,765	0	(2,004,268)	0	(2,004,268)	0	0	0	0	2,077,201	0
54910E-DX-0	Adjustment		09/08/2022	Direct	10/08/2022	Various	108,177	797,552	862,905	862,905	0	65,353	0	65,353	0	0	0	0	273	0
54910E-DY-8	Adjustment		09/08/2022	Direct	10/27/2022	Call @ 280.04	384,462	988,328	1,076,644	1,076,644	0	88,316	0	88,316	0	0	0	0	32,385	1,779

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
54910E-DZ-5	Adjustment		09/09/2022	Direct	10/31/2022	Call @ 155.59	886,886	1,364,920	1,379,862	1,379,862	0	14,942	0	14,942	0	0	0	0	58,192	228
54910E-EB-7	Adjustment		09/08/2022	Direct	11/15/2022	Call @ 100.00	102,683	615,090	102,683	102,683	0	(512,406)	0	(512,406)	0	0	0	0	589,871	301
54910E-EF-8	Adjustment		09/08/2022	Direct	11/08/2022	Various	1,502,916	3,934,176	4,192,668	4,192,668	0	258,492	0	258,492	0	0	0	0	2,804	0
54910E-EG-6	Adjustment		09/09/2022	Direct	11/15/2022	Call @ 100.00	110,428	1,016,082	110,429	110,429	0	(905,653)	0	(905,653)	0	0	0	0	1,015,146	9
54910E-EJ-0	Adjustment		09/09/2022	Direct	11/03/2022	Call @ 2465.69	36,144	845,178	891,207	891,207	0	46,028	0	46,028	0	0	0	0	37,005	11
54910E-EK-7	Adjustment		09/09/2022	Direct	10/08/2022	Various	219,838	870,494	946,088	946,088	0	75,594	0	75,594	0	0	0	0	1,069	18
54910E-FD-2	Adjustment		09/09/2022	DBTC AMERICAS/CTAG-CDFP	10/27/2022	Various	386,922	404,275	474,030	474,030	0	69,755	0	69,755	0	0	0	0	6,219	288
54910E-FE-0	Adjustment		09/09/2022	DIRECT	11/15/2022	Call @ 100.00	1,346,095	1,492,071	1,346,095	1,346,095	0	(145,976)	0	(145,976)	0	0	0	0	379,353	509
54910E-FF-7	Adjustment		09/09/2022	DBTC AMERICAS/CTAG-CDFP	11/15/2022	Various	962,028	2,252,086	962,028	962,028	0	(1,290,058)	0	(1,290,058)	0	0	0	0	1,429,736	27
54910E-FG-5	Adjustment		09/08/2022	DBTC AMERICAS/CTAG-CDFP	10/31/2022	Various	274,865	285,953	296,180	296,180	0	10,228	0	10,228	0	0	0	0	1,882	0
54910E-FH-3	Adjustment		09/08/2022	Direct	11/23/2022	Call @ 154.47	178,685	258,269	276,022	276,022	0	17,753	0	17,753	0	0	0	0	10,377	0
54910E-FJ-9	Adjustment		09/08/2022	Direct	11/08/2022	Various	290,210	465,453	489,011	489,011	0	23,558	0	23,558	0	0	0	0	541	0
54910E-FK-6	Adjustment		09/08/2022	DBTC AMERICAS/CTAG-CDFP	11/15/2022	Various	324,051	522,849	324,051	324,051	0	(198,798)	0	(198,798)	0	0	0	0	246,699	0
54910E-FL-4	Adjustment		09/08/2022	DBTC AMERICAS/CTAG-CDFP	10/11/2022	Various	965,900	1,259,040	1,309,683	1,309,683	0	50,643	0	50,643	0	0	0	0	2,441	0
54910E-FM-2	Adjustment		09/08/2022	DBTC AMERICAS/CTAG-CDFP	11/03/2022	Various	334,885	882,639	905,887	905,887	0	23,248	0	23,248	0	0	0	0	7,489	37
54910E-FN-0	Adjustment		09/09/2022	DIRECT	10/08/2022	Call @ 100.73	1,757,614	2,872,919	1,770,482	1,770,482	0	(1,102,437)	0	(1,102,437)	0	0	0	0	1,541,656	38
552081-AM-3	LYONDELLBASELL INDUSTRIES NV		05/18/2022	Direct	05/24/2022	Direct	7,000,000	6,450,044	6,450,214	6,450,214	0	170	0	170	0	0	0	0	107,403	101,365
55336V-AN-0	MPLX LP		03/03/2022	J.P. MORGAN SECURITIES LLC	03/03/2022	Direct	650,000	601,114	601,114	601,114	0	0	0	0	0	0	0	0	11,711	11,711
55337P-AA-0	MIWD HOLDCO II LLC		01/18/2022	Various	11/02/2022	Various	748,000	753,211	605,170	752,800	0	(411)	0	(411)	0	0	(147,630)	(147,630)	26,512	17
55903V-AN-3	WARNERMEDIA HOLDINGS INC		03/09/2022	GOLDMAN SACHS & CO.	08/04/2022	J.P. MORGAN SECURITIES LLC	3,500,000	3,500,000	3,109,925	3,500,000	0	0	0	0	0	0	(390,075)	(390,075)	70,209	0
575718-AJ-0	MASSACHUSETTS INSTITUTE OF TECHNOLOGY		04/07/2022	RBC CAPITAL MARKETS, LLC	04/07/2022	Direct	5,000,000	4,681,250	4,681,250	4,681,250	0	0	0	0	0	0	0	0	12,353	12,353
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CENTER		02/14/2022	Direct	04/07/2022	Direct	15,000,000	16,517,209	16,510,629	16,510,629	0	(6,579)	0	(6,579)	0	0	0	0	200,000	89,583
586054-AB-4	MEMORIAL SLOAN-KETTERING CANCER CENTER		03/03/2022	Direct	03/03/2022	Direct	4,250,000	4,227,834	4,227,834	4,227,834	0	0	0	0	0	0	0	0	30,193	30,193
59319W-AE-1	MF1 2020-FL3 D - CDO		04/19/2022	JP MORGAN SECURITIES LLC	08/15/2022	Paydown	773,000	773,242	773,000	773,000	0	(242)	0	(242)	0	0	0	0	10,895	467
594918-CD-4	MICROSOFT CORP		11/16/2022	Various	12/12/2022	Direct	9,200,000	9,261,721	9,261,684	9,261,684	0	(37)	0	(37)	0	0	0	0	130,570	112,796
595112-BQ-5	MICRON TECHNOLOGY INC		05/20/2022	J.P. MORGAN SECURITIES LLC	07/26/2022	Direct	8,000,000	8,000,374	8,000,779	8,000,779	0	405	0	405	0	0	0	0	166,832	98,441
59523U-AN-7	MID-AMERICA APARTMENTS LP		05/18/2022	Direct	06/14/2022	GOLDMAN SACHS & CO.	3,600,000	3,555,238	3,398,688	3,555,905	0	666	0	666	0	0	(157,217)	(157,217)	70,200	60,120
617446-8N-2	MORGAN STANLEY		04/28/2022	Direct	05/27/2022	Direct	22,750,000	22,750,000	22,750,000	22,750,000	0	0	0	0	0	0	0	0	222,831	120,258
61747Y-DY-8	MORGAN STANLEY		05/18/2022	Direct	05/27/2022	Direct	20,000,000	19,365,380	19,365,799	19,365,799	0	419	0	419	0	0	0	0	236,500	220,375
62213L-AA-4	MOUNT NITTANY MEDICAL CENTER		04/07/2022	J.P. MORGAN SECURITIES LLC	04/07/2022	Direct	5,230,000	4,959,073	4,959,073	4,959,073	0	0	0	0	0	0	0	0	24,284	24,284
62482B-AB-8	MOZART DEBT MERGER SUB INC		01/25/2022	UBS SECURITIES LLC	04/25/2022	Various	397,000	391,045	360,031	391,204	0	159	0	159	0	0	(31,172)	(31,172)	10,369	5,905
629377-CH-3	NRG ENERGY INC		02/07/2022	MARKETAXESS CORPORATION	04/25/2022	Various	178,000	182,830	168,839	182,752	0	(78)	0	(78)	0	0	(13,913)	(13,913)	3,368	1,359
632525-AS-0	NATIONAL AUSTRALIA BANK LTD	C	05/18/2022	CITIGROUP GLOBAL MARKETS INC.	07/26/2022	Direct	6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	0	0	0	114,057	69,483
65120F-AB-0	NEWCREST FINANCE PTY LTD	C	02/14/2022	Direct	02/22/2022	Direct	5,000,000	5,419,265	5,419,023	5,419,023	0	(241)	0	(241)	0	0	0	0	77,465	71,076
651639-AM-8	NEWMONT CORPORATION		03/03/2022	Direct	03/03/2022	Direct	725,000	835,779	835,779	835,779	0	0	0	0	0	0	0	0	19,132	19,132
651639-AW-6	NEWMONT CORPORATION		08/24/2022	CORPORATE ACTION	09/09/2022	Direct	2,850,000	3,145,245	3,144,742	3,144,742	0	(503)	0	(503)	0	0	0	0	69,533	64,184
655844-BH-0	NORFOLK SOUTHERN CORP		05/24/2022	Direct	06/21/2022	Direct	7,000,000	7,449,197	7,448,138	7,448,138	0	(1,059)	0	(1,059)	0	0	0	0	75,242	49,848
655844-CB-2	NORFOLK SOUTHERN CORP		05/24/2022	MORGAN STANLEY	07/26/2022	Direct	26,705,000	26,672,109	26,672,544	26,672,544	0	435	0	435	0	0	0	0	468,686	412,628
681936-BK-5	OMEGA HEALTHCARE INVESTORS INC		05/24/2022	BANK OF AMERICA INTL NEW YORK	07/26/2022	Direct	10,000,000	9,848,236	9,850,500	9,850,500	0	2,264	0	2,264	0	0	0	0	151,076	110,174
686514-AF-7	ORLANDO HEALTH INC		05/18/2022	RBC CAPITAL MARKETS, LLC	05/24/2022	Direct	2,515,000	3,094,649	3,094,402	3,094,402	0	(247)	0	(247)	0	0	0	0	15,140	13,426
690732-AG-7	OWENS & MINOR INC		03/23/2022	J.P. MORGAN SECURITIES LLC	03/23/2022	J.P. MORGAN SECURITIES LLC	702,000	702,000	706,388	702,000	0	0	0	0	0	0	4,388	4,388	0	0
693475-BJ-3	PNC FINANCIAL SERVICES GROUP INC		11/22/2022	MERRILL LYNCH, PIERCE, FENNER & SMI	12/15/2022	Direct	3,332,000	3,486,971	3,486,332	3,486,332	0	(639)	0	(639)	0	0	0	0	26,262	15,086
69356M-AA-4	PM GENERAL PURCHASER LLC		02/17/2022	Various	04/05/2022	DEUTSCHE BANK SECURITIES INC.	143,000	136,171	139,425	136,282	0	110	0	110	0	0	3,143	3,143	4,755	3,026
70213H-AC-2	MASS GENERAL BRIGHAM INC		03/03/2022	MORGAN STANLEY & CO. LLC	03/03/2022	Direct	4,000,000	4,043,634	4,043,634	4,043,634	0	0	0	0	0	0	0	0	28,362	28,362
713448-BP-2	PEPSICO INC		08/24/2022	Direct	09/09/2022	Direct	6,000,000	6,612,299	6,611,323	6,611,323	0	(976)	0	(976)	0	0	0	0	49,500	35,750
71654Q-DJ-8	PETROLEOS MEXICANOS	C	06/01/2022	CITIGROUP EM	06/17/2022	BBVA?EM	2,400,000	2,342,448	2,192,400	2,342,657	0	209	0	209	0	0	(150,257)	(150,257)	11,667	4,083
718546-AH-7	PHILLIPS 66		05/18/2022	Direct	06/21/2022	Direct	33,790,000	38,705,876	38,698,277	38,698,277	0	(7,599)	0	(7,599)	0	0	0	0	486,156	369,419

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
718549-AE-8	PHILLIPS 66 PARTNERS LP		06/08/2022	Direct	07/26/2022	Direct	1,215,000	1,334,941	1,334,585	1,334,585	0	(357)	0	(357)	0	0	0	0	19,018	11,080
72147K-AE-8	PILGRIMS PRIDE CORP		03/11/2022	MARKETAXESS CORPORATION	04/25/2022	JEFFERIES & COMPANY	115,000	117,344	115,288	117,301	0	(44)	0	(44)	0	0	(2,013)	(2,013)	3,885	3,021
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH		05/18/2022	RBC CAPITAL MARKETS, LLC	05/24/2022	Direct	3,000,000	2,397,160	2,397,346	2,397,346	0	186	0	186	0	0	0	0	11,925	10,575
744320-BD-6	PRUDENTIAL FINANCIAL INC		11/29/2022	Direct	12/15/2022	Direct	1,450,000	1,784,385	1,783,694	1,783,694	0	(691)	0	(691)	0	0	0	0	51,767	47,498
760759-AN-0	REPUBLIC SERVICES INC		08/24/2022	Direct	09/09/2022	Direct	6,000,000	6,785,394	6,784,284	6,784,284	0	(1,110)	0	(1,110)	0	0	0	0	108,300	94,050
761713-BB-1	REYNOLDS AMERICAN INC		05/18/2022	GOLDMAN SACHS & CO.	07/26/2022	Direct	12,600,000	14,195,910	14,190,500	14,190,500	0	(5,411)	0	(5,411)	0	0	0	0	292,468	170,918
775109-BN-0	ROGERS COMMUNICATIONS INC	C	05/18/2022	J.P. MORGAN SECURITIES LLC	05/24/2022	Direct	15,000,000	14,954,743	14,954,768	14,954,768	0	25	0	25	0	0	0	0	41,688	30,813
775371-AU-1	ROHM AND HAAS CO		05/24/2022	Direct	07/26/2022	Direct	4,410,000	5,277,076	5,267,448	5,267,448	0	(9,628)	0	(9,628)	0	0	0	0	109,625	75,968
784075-AB-9	SDLP SPV LLC - CDO		09/30/2022	Direct	10/17/2022	Direct	900,933	864,986	900,933	866,851	0	1,866	0	1,866	0	0	34,081	34,081	0	3,820
78409V-BD-5	S&P GLOBAL INC		05/17/2022	GOLDMAN SACHS & CO.	05/24/2022	Direct	5,000,000	4,933,323	4,933,353	4,933,353	0	31	0	31	0	0	0	0	33,917	30,319
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC		03/03/2022	Direct	03/03/2022	Direct	910,000	888,922	888,922	888,922	0	0	0	0	0	0	0	0	14,439	14,439
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PLC	D	02/09/2022	Direct	04/07/2022	Direct	12,600,000	12,600,000	12,600,000	12,600,000	0	0	0	0	0	0	0	0	206,060	128,453
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP		02/04/2022	Various	04/25/2022	Various	148,000	147,260	142,165	147,274	0	14	0	14	0	0	(5,109)	(5,109)	1,742	0
822582-AD-4	SHELL INTERNATIONAL FINANCE BV	C	08/23/2022	Direct	12/15/2022	Adjustment	40,000,000	53,525,628	53,425,401	53,425,401	0	(100,226)	0	(100,226)	0	0	0	0	1,211,250	782,708
822582-BD-3	SHELL INTERNATIONAL FINANCE BV	C	05/24/2022	Direct	06/10/2022	J.P. MORGAN SECURITIES LLC	2,500,000	2,492,067	2,481,970	2,492,184	0	117	0	117	0	0	(10,214)	(10,214)	6,635	2,934
824348-BK-1	SHERWIN-WILLIAMS CO		08/24/2022	GOLDMAN SACHS & CO.	12/12/2022	Adjustment	11,000,000	11,481,951	11,480,668	11,480,668	0	(1,283)	0	(1,283)	0	0	0	0	121,708	154,006
82967N-BC-1	SIRIUS XM RADIO INC		03/07/2022	GOLDMAN SACHS & CO.	04/25/2022	JEFFERIES & COMPANY	95,000	96,306	91,675	96,290	0	(16)	0	(16)	0	0	(4,615)	(4,615)	1,684	987
842400-HT-3	SOUTHERN CALIFORNIA EDISON CO		11/21/2022	BARCLAYS CAPITAL INC.	12/15/2022	Direct	4,780,000	4,987,739	4,986,743	4,986,743	0	(996)	0	(996)	0	0	0	0	29,231	11,850
853254-AK-6	STANDARD CHARTERED PLC	C	08/24/2022	MORGAN STANLEY & CO. LLC	12/15/2022	Adjustment	2,680,000	2,747,951	2,747,574	2,747,574	0	(376)	0	(376)	0	0	0	0	61,551	17,755
853254-AN-0	STANDARD CHARTERED PLC	C	05/18/2022	MORGAN STANLEY & CO. LLC	07/26/2022	Direct	12,320,000	13,229,550	13,225,729	13,225,729	0	(3,820)	0	(3,820)	0	0	0	0	234,080	101,435
867229-AC-0	SUNCOR ENERGY INC	C	03/03/2022	Direct	03/03/2022	Direct	325,000	394,232	394,232	394,232	0	0	0	0	0	0	0	0	2,066	2,066
86722T-AB-8	SUNCOR ENERGY INC	C	03/03/2022	Direct	03/03/2022	Direct	400,000	496,494	496,494	496,494	0	0	0	0	0	0	0	0	7,002	7,002
86765B-AQ-2	ENERGY TRANSFER LP		03/03/2022	Direct	03/03/2022	Direct	2,045,000	1,952,907	1,952,907	1,952,907	0	0	0	0	0	0	0	0	32,822	32,822
87305Q-CP-4	TTX CO		11/17/2022	CITIGROUP GLOBAL MARKETS INC.	12/12/2022	Direct	4,950,000	4,999,055	4,999,028	4,999,028	0	(26)	0	(26)	0	0	0	0	14,761	0
87422V-AJ-7	TALEN ENERGY SUPPLY LLC		01/10/2022	GOLDMAN SACHS & CO.	04/04/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN	177,000	160,185	166,823	160,654	0	469	0	469	0	0	6,169	6,169	4,686	1,537
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP		02/14/2022	CITIGROUP GLOBAL MARKETS INC.	04/25/2022	Various	325,000	309,563	305,153	309,811	0	248	0	248	0	0	(4,658)	(4,658)	6,065	2,492
88033G-DJ-6	TENET HEALTHCARE CORP		03/24/2022	BARCLAYS CAPITAL INC.	04/25/2022	JEFFERIES & COMPANY	179,000	180,343	175,196	180,330	0	(12)	0	(12)	0	0	(5,134)	(5,134)	6,274	5,391
880451-AV-1	TENNESSEE GAS PIPELINE COMPANY LLC		05/24/2022	Direct	07/26/2022	Direct	1,670,000	1,915,152	1,909,437	1,909,437	0	(5,715)	0	(5,715)	0	0	0	0	32,797	12,664
88732J-BD-9	TIME WARNER CABLE LLC		03/03/2022	Direct	03/03/2022	Direct	685,000	584,132	584,132	584,132	0	0	0	0	0	0	0	0	14,385	14,385
89153V-AW-9	TOTALENERGIES CAPITAL INTERNATIONAL SA	C	03/03/2022	MORGAN STANLEY & CO. LLC	03/03/2022	Direct	380,000	367,002	367,002	367,002	0	0	0	0	0	0	0	0	2,287	2,287
89352H-AD-1	TRANSCANADA PIPELINES LTD	C	03/03/2022	Direct	03/03/2022	Direct	280,000	319,258	319,258	319,258	0	0	0	0	0	0	0	0	6,655	6,655
89352H-AM-1	TRANSCANADA PIPELINES LTD	C	03/03/2022	Direct	03/03/2022	Direct	650,000	665,098	665,098	665,098	0	0	0	0	0	0	0	0	167	167
89352H-AX-7	TRANSCANADA PIPELINES LTD	C	03/03/2022	Direct	03/03/2022	Direct	755,000	771,055	771,055	771,055	0	0	0	0	0	0	0	0	10,759	10,759
89352H-AY-5	TRANSCANADA PIPELINES LTD	C	03/03/2022	Direct	03/03/2022	Direct	815,000	822,503	822,503	822,503	0	0	0	0	0	0	0	0	11,919	11,919
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE COMPANY L		03/03/2022	Direct	03/03/2022	Direct	880,000	923,200	923,200	923,200	0	0	0	0	0	0	0	0	2,376	2,376
90041L-AF-2	TURNING POINT BRANDS INC		04/28/2022	Various	11/02/2022	JEFFERIES & COMPANY	122,000	117,765	115,133	117,908	0	143	0	143	0	0	(2,776)	(2,776)	1,782	887
90184L-AP-7	TWITTER INC		03/09/2022	Various	11/30/2022	Various	3,747,000	3,707,890	3,780,968	3,779,181	0	71,292	0	71,292	0	0	1,786	1,786	136,898	4,829
90352J-AC-7	UBS GROUP AG	D	05/24/2022	Direct	05/27/2022	Direct	6,735,000	6,846,668	6,846,503	6,846,503	0	(165)	0	(165)	0	0	0	0	50,923	48,536
913017-CY-3	RAYTHEON TECHNOLOGIES CORP		03/03/2022	Direct	03/03/2022	Direct	870,000	882,924	882,924	882,924	0	0	0	0	0	0	0	0	10,667	10,667
91337C-AA-4	UNIVAR SOLUTIONS USA INC		03/09/2022	JEFFERIES & COMPANY	04/05/2022	DEUTSCHE BANK SECURITIES INC.	38,000	38,285	37,905	38,283	0	(2)	0	(2)	0	0	(378)	(378)	682	541
914906-AV-4	UNIVISION COMMUNICATIONS INC		03/10/2022	Various	04/25/2022	JEFFERIES & COMPANY	222,000	210,370	198,690	210,557	0	187	0	187	0	0	(11,867)	(11,867)	4,884	3,590
91911K-AN-2	BAUSCH HEALTH COMPANIES INC	C	03/22/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN	11/02/2022	Various	939,000	928,436	799,050	929,696	0	1,260	0	1,260	0	0	(130,646)	(130,646)	43,762	20,515
92212H-AA-1	VARAGON SDLP SR NT TR - CDO		08/17/2022	DIRECT	09/30/2022	Direct	158,424,837	158,424,837	158,424,837	158,424,837	0	0	0	0	0	0	0	0	3,594,357	0
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		03/10/2022	MARKETAXESS CORPORATION	04/25/2022	JEFFERIES & COMPANY	136,000	134,793	133,790	134,821	0	28	0	28	0	0	(1,031)	(1,031)	1,530	598
931108-AA-2	WAKEMED TAXABLE BONDS SERIOUS 2022A		01/20/2022	J.P. MORGAN SECURITIES LLC	03/08/2022	HILLTOP SECURITIES	2,800,000	2,800,000	2,584,568	2,800,000	0	0	0	0	0	0	(215,432)	(215,432)	10,990	0
931142-DH-3	WALMART INC		05/24/2022	Direct	06/10/2022	J.P. MORGAN SECURITIES LLC	2,000,000	1,983,732	2,000,660	1,984,781	0	1,049	0	1,049	0	0	15,879	15,879	8,925	6,092

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
948565-AD-8	WEEKLEY HOMES LLC		02/10/2022	Various	04/25/2022	Various	462,000	455,809	415,220	455,987	0	178	0	178	0	0	(40,767)	(40,767)	13,524	8,970
95081Q-AP-9	WESCO DISTRIBUTION INC		03/14/2022	Various	04/25/2022	Various	437,000	461,309	458,348	460,646	0	(663)	0	(663)	0	0	(2,298)	(2,298)	10,872	7,885
956708-AA-9	WEST VIRGINIA UNITED HEALTH SYSTEM INC		05/18/2022	MORGAN STANLEY & CO. LLC	07/26/2022	Direct	1,500,000	1,635,145	1,634,623	1,634,623	0	(522)	0	(522)	0	0	0	0	48,214	34,263
960413-AS-1	WESTLAKE CORP		05/18/2022	Direct	07/26/2022	Direct	7,500,000	7,330,028	7,331,158	7,331,158	0	1,130	0	1,130	0	0	0	0	167,708	96,875
98978V-AH-6	ZOETIS INC		05/18/2022	Direct	07/26/2022	Direct	6,150,000	6,310,171	6,309,609	6,309,609	0	(562)	0	(562)	0	0	0	0	140,510	85,912
F2940H-HG-3	ELECTRICITE DE FRANCE SA	B	03/01/2022	CITIGROUP GLOBAL MARKETS LTD.	12/12/2022	Adjustment	3,352,000	4,464,847	4,440,058	4,440,058	0	(24,788)	0	(24,788)	0	0	0	0	179,158	69,043
F3R92T-AX-2	ELECTRICITE DE FRANCE SA	B	11/29/2022	CORPORATE ACTION	12/12/2022	Adjustment	8,415,480	13,831,374	13,827,960	13,827,960	0	(3,414)	0	(3,414)	0	0	0	0	319,746	105,677
G0390P-AE-5	ANNINGTON FUNDING PLC	B	11/29/2022	CITIGROUP GLOBAL MARKETS LTD.	12/12/2022	Direct	3,588,600	4,499,072	4,497,678	4,497,678	0	(1,394)	0	(1,394)	0	0	0	0	60,932	55,755
G17407-AA-8	BROMFORD HOUSING GROUP LTD	B	11/29/2022	CITIGROUP GLOBAL MARKETS LTD.	12/12/2022	Direct	5,981,000	8,536,287	8,534,134	8,534,134	0	(2,153)	0	(2,153)	0	0	0	0	22,316	14,878
G1746K-AA-3	CADENT FINANCE PLC	B	11/29/2022	CITIGROUP GLOBAL MARKETS LTD.	12/12/2022	Direct	2,392,400	2,957,339	2,956,847	2,956,847	0	(492)	0	(492)	0	0	0	0	60,383	57,432
G219B5-AA-3	CIRCLE ANGLIA SOCIAL HOUSING PLC	B	11/29/2022	BARCLAYS CAPITAL SECURITIES LIMITED	12/12/2022	Direct	3,588,600	5,968,644	5,965,485	5,965,485	0	(3,159)	0	(3,159)	0	0	0	0	53,714	46,800
G30353-AA-7	EMH TREASURY PLC	B	11/29/2022	BARCLAYS CAPITAL SECURITIES LIMITED	12/12/2022	Direct	8,373,400	12,896,363	12,890,494	12,890,494	0	(5,869)	0	(5,869)	0	0	0	0	143,665	129,933
G3910E-AN-5	GLAXOSMITHKLINE CAPITAL PLC	B	11/29/2022	BARCLAYS CAPITAL SECURITIES LIMITED	12/12/2022	Adjustment	8,359,100	13,067,203	13,055,951	13,055,951	0	(11,252)	0	(11,252)	0	0	0	0	361,937	334,818
G4718W-R3-3	LLOYDS BANK PLC	B	11/29/2022	Various	12/12/2022	Direct	7,177,200	12,996,562	12,987,557	12,987,557	0	(9,005)	0	(9,005)	0	0	0	0	117,611	99,832
G4804#-AB-5	GBP SR NT SER B		08/23/2022	Direct	10/13/2022	Adjustment	41,135,500	41,366,500	41,366,500	41,366,500	0	0	0	0	0	0	0	0	39,413	0
G5542Z-AB-5	LIVEWEST TREASURY PLC	B	11/29/2022	CITIGROUP GLOBAL MARKETS LTD.	12/12/2022	Direct	4,784,800	5,669,350	5,669,061	5,669,061	0	(288)	0	(288)	0	0	0	0	31,341	27,829
G62893-AM-7	MOTABILITY OPERATIONS GROUP PLC	B	11/29/2022	BARCLAYS CAPITAL SECURITIES LIMITED	12/12/2022	Direct	4,888,690	5,877,485	5,875,926	5,875,926	0	(1,559)	0	(1,559)	0	0	0	0	46,318	40,675
G62893-AQ-8	MOTABILITY OPERATIONS GROUP PLC	B	11/29/2022	CITIGROUP GLOBAL MARKETS LTD.	12/12/2022	Direct	3,588,600	3,807,752	3,808,039	3,808,039	0	287	0	287	0	0	0	0	23,506	21,399
G6375L-AB-6	CADENT FINANCE PLC	B	08/24/2022	BARCLAYS CAPITAL SECURITIES LIMITED	09/19/2022	Direct	5,909,500	7,269,580	7,267,085	7,267,085	0	(2,494)	0	(2,494)	0	0	0	0	168,294	156,207
G676AF-AB-1	ORBIT CAPITAL PLC	B	11/29/2022	CITIGROUP GLOBAL MARKETS LTD.	12/12/2022	Direct	5,981,000	8,516,376	8,514,383	8,514,383	0	(1,993)	0	(1,993)	0	0	0	0	110,633	102,687
G6974W-AA-9	PEABODY CAPITAL NO 2 PLC	B	11/29/2022	CITIGROUP GLOBAL MARKETS LTD.	12/12/2022	Direct	4,784,800	8,724,401	8,721,546	8,721,546	0	(2,855)	0	(2,855)	0	0	0	0	113,396	113,916
G7123J-AA-6	PLATFORM HG FINANCING PLC	B	08/24/2022	CITIGROUP GLOBAL MARKETS LTD.	09/19/2022	Direct	4,727,600	5,225,045	5,225,172	5,225,172	0	127	0	127	0	0	0	0	9,366	3,278
G88410-AA-6	THFC (FUNDING NO 3)PLC	B	11/29/2022	CITIGROUP GLOBAL MARKETS LTD.	12/12/2022	Direct	3,588,600	6,225,858	6,222,718	6,222,718	0	(3,140)	0	(3,140)	0	0	0	0	35,226	27,840
G929RZ-AQ-9	UNITED UTILITIES WATER FINANCE PLC	B	08/24/2022	BARCLAYS CAPITAL SECURITIES LIMITED	09/19/2022	Direct	8,864,250	9,627,488	9,625,971	9,625,971	0	(1,517)	0	(1,517)	0	0	0	0	98,073	86,535
G929VZ-AA-9	UNIVERSITY OF LEEDS	B	11/29/2022	CITIGROUP GLOBAL MARKETS LTD.	12/12/2022	Direct	3,588,600	5,199,554	5,198,353	5,198,353	0	(1,201)	0	(1,201)	0	0	0	0	59,765	55,351
G93882-ND-9	VODAFONE GROUP PLC	B	11/29/2022	ROYAL BANK OF CANADA EUROPE LTD	12/12/2022	Direct	2,272,780	1,519,638	1,520,047	1,520,047	0	410	0	410	0	0	0	0	25,114	22,523
G9419D-AG-5	WALES & WEST UTILITIES FINANCE PLC	B	11/29/2022	BARCLAYS CAPITAL SECURITIES LIMITED	12/12/2022	Direct	7,177,200	9,006,777	9,003,534	9,003,534	0	(3,244)	0	(3,244)	0	0	0	0	79,726	71,814
N00927-GL-6	AEGON NV	B	11/29/2022	BARCLAYS CAPITAL SECURITIES LIMITED	12/12/2022	Direct	8,971,500	15,663,611	15,652,348	15,652,348	0	(11,264)	0	(11,264)	0	0	0	0	299,895	278,115
N7278E-AT-1	COOPERATIEVE RABOBANK UA	B	11/29/2022	CORPORATE ACTION	12/12/2022	Direct	2,512,020	5,574,444	5,572,325	5,572,325	0	(2,118)	0	(2,118)	0	0	0	0	50,262	45,275
P0280A-ET-4	AMERICA MOVIL SAB DE CV	B	11/29/2022	CITIGROUP GLOBAL MARKETS LTD.	12/12/2022	Direct	3,588,600	5,237,217	5,235,291	5,235,291	0	(1,926)	0	(1,926)	0	0	0	0	60,542	54,345
Q14900-AP-1	BHP BILLITON FINANCE LTD	B	11/29/2022	Various	12/12/2022	Direct	14,354,400	21,674,121	21,664,081	21,664,081	0	(10,041)	0	(10,041)	0	0	0	0	138,608	115,506
T5R13S-LJ-9	INTESA SANPAOLO SPA	B	11/29/2022	CITIGROUP GLOBAL MARKETS LTD.	12/12/2022	Direct	3,588,600	4,012,576	4,012,505	4,012,505	0	(71)	0	(71)	0	0	0	0	26,532	22,783
U91097-AB-8	UNITED PARCEL SERVICE INC		08/24/2022	CITIGROUP GLOBAL MARKETS LTD.	09/19/2022	Direct	1,418,280	2,611,450	2,609,583	2,609,583	0	(1,867)	0	(1,867)	0	0	0	0	8,595	2,714
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,429,551,525	1,829,073,228	1,661,701,047	1,662,372,858	0	(166,700,362)	0	(166,700,362)	0	0	(1,501,595)	(1,501,595)	201,024,639	12,998,693
404280-AE-9	HSBC HOLDINGS PLC	C	05/18/2022	Direct	06/21/2022	Direct	29,840,000	33,700,309	33,665,698	33,665,698	0	(34,612)	0	(34,612)	0	0	0	0	951,449	652,059
404280-AF-6	HSBC HOLDINGS PLC	C	05/18/2022	Direct	06/21/2022	Direct	5,972,000	6,808,116	6,802,298	6,802,298	0	(5,817)	0	(5,817)	0	0	0	0	43,007	1,265
1309999999. Subtotal - Bonds - Hybrid Securities							35,812,000	40,508,425	40,467,996	40,467,996	0	(40,429)	0	(40,429)	0	0	0	0	994,456	653,324
000000-00-0	2021 Delayed Draw Term Loan		02/01/2022	Direct	06/15/2022	Direct	9,987,227	9,811,415	9,987,227	9,987,227	0	175,812	0	175,812	0	0	0	0	485,767	0
000000-00-0	Delayed Draw Term Loan -Unfunded		07/01/2022	Direct	07/01/2022	Direct	993,391	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Revolver 9.30.21		01/01/2022	Direct	10/18/2022	Direct	213,961	213,961	213,961	213,961	0	0	0	0	0	0	0	0	11,802	0
000000-00-0	Hoosier Revolver 11/15/21		05/19/2022	Direct	05/20/2022	Direct	300,000	300,000	300,000	300,000	0	0	0	0	0	0	0	0	0	0
000000-00-0	RSC Acquisition, Inc. 2021 Delayed Draw		05/27/2022	Direct	06/03/2022	Direct	1,728,193	1,728,193	1,728,193	1,728,193	0	0	0	0	0	0	0	0	0	0
000000-00-0	Cobblestone Intermediate Holdco, LLC Sec		06/27/2022	Direct	07/26/2022	Direct	2,473,687	2,473,687	2,473,687	2,473,687	0	0	0	0	0	0	0	0	61,211	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0 ..	BioCare T/L 1L 12/21		01/01/2022 .	DIRECT	02/01/2022 .	DIRECT	14,536,613	14,409,418	14,391,247	14,410,460	0	1,042	0	1,042	0	0	(19,213)	(19,213)	47,914	0
000000-00-0 ..	Material Holdings, LLC Revolver		02/01/2022 .	Direct	02/18/2022 .	Direct	115,090	115,090	115,090	115,090	0	0	0	0	0	0	0	0	3,613	0
000000-00-0 ..	Revolver - Unfunded		04/25/2022 .	Direct	08/31/2022 .	Direct	212,426	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0 ..	Applied Technical Services, LLC 1st DDTL		09/21/2022 .	Direct	09/21/2022 .	Direct	460,979	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0 ..	Redwood Services Group, LLC 2022 DD Term		05/06/2022 .	Direct	06/30/2022 .	Direct	3,903,745	0	1,767,472	1,767,472	0	1,767,472	0	1,767,472	0	0	0	0	60,079	0
000000-00-0 ..	.OAKLY		06/23/2022 .	INVESTEC PLC BANK LOAN	06/30/2022 .	Direct	14,747,700	14,803,731	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0 ..	Tank Holding Corp. Revolving Credit Loan		05/09/2022 .	Direct	08/11/2022 .	Direct	413,794	413,794	413,794	413,794	0	0	0	0	0	0	0	0	5,670	0
000000-00-0 ..	OAS DUR CVX AL DV01	B	04/04/2022 .	INVESTEC PLC BANK LOAN	04/14/2022 .	Direct	12,949,817	12,955,099	12,955,152	12,955,152	0	53	0	53	0	0	0	0	0	0
000000-00-0 ..	Cliffwater Corporate Lending Fund RC unf		11/04/2022 .	Direct	11/14/2022 .	Adjustment	2,546,913	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0 ..	Incremental Revolver 4/19/22-unfunded		06/30/2022 .	Direct	04/14/2022 .	Adjustment	1,486,521	0	0	0	0	0	0	0	0	0	0	0	25,853	0
000000-00-0 ..	Incremental DDTL 4/19/22-unfunded		04/12/2022 .	Direct	08/15/2022 .	Adjustment	221,838	0	0	0	0	0	0	0	0	0	0	0	2,218	0
000000-00-0 ..	Concert Golf R/C 1L 3/22		04/01/2022 .	DIRECT	12/31/2022 .	Direct	203,233	203,233	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0 ..	RA Parent R/C 1L 3/22		03/03/2022 .	DIRECT	12/31/2022 .	Direct	223,726	223,726	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0 ..	IQN Holding Corp. Revolving Credit		11/01/2022 .	Direct	11/08/2022 .	Direct	69,060	69,060	69,060	69,060	0	0	0	0	0	0	0	0	149	0
000000-00-0 ..	The Dun & Bradstreet T/L B 1L 2/19 - 1ML		03/28/2022 .	GOLDMAN SACHS & CO.	06/27/2022 .	Various	8,777,757	8,775,417	8,771,122	8,776,022	0	604	0	604	0	0	(4,900)	(4,900)	81,500	0
000000-00-0 ..	ADS Buyer T/L 1L		05/31/2022 .	DIRECT	06/10/2022 .	DIRECT	9,041,000	9,041,000	9,041,000	9,041,000	0	0	0	0	0	0	0	0	0	0
000000-00-0 ..	RSC Acquisition, Inc. 5th Amendment Dela		11/30/2022 .	Direct	12/02/2022 .	Direct	485,035	485,035	485,035	485,035	0	0	0	0	0	0	0	0	1,664	0
000000-00-0 ..	JCP DL CLO 2022-D 05/19/35 Class D Notes		06/22/2022 .	Direct	12/01/2022 .	Direct	2,185,355	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0 ..	Castleworks R/C 1L 6/22 unfunded		07/22/2022 .	CORPORATE ACTION	12/31/2022 .	Direct	807,917	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0 ..	UFC Holdings T/L B 1L (Add-on) 1/21 - 6M		01/01/2022 .	Direct	03/31/2022 .	Adjustment	0	0	1,255	1,255	0	0	0	0	0	0	0	0	0	0
000000-00-0 ..	MDI Buyer DD T/L 1L 7/22		11/07/2022 .	DIRECT	12/15/2022 .	CORPORATE ACTION	3,031,619	3,031,619	3,031,630	3,031,630	0	11	0	11	0	0	0	0	0	0
000000-00-0 ..	OpCo Borrower LLC R/C		08/19/2022 .	BRIGHTWOOD CAPITAL ADVISORS LLC	10/13/2022 .	Direct	1,856,867	1,810,445	1,856,867	1,856,867	0	46,422	0	46,422	0	0	0	0	14,153	0
000000-00-0 ..	ALPINE ACQUISITION CORP II - REVOLVING L		09/01/2022 .	Direct	10/11/2022 .	Direct	904,839	904,839	904,839	904,839	0	0	0	0	0	0	0	0	11,557	0
000000-00-0 ..	M&D Midco R/C 1L 8/22		10/13/2022 .	UNDERWOOD NEUHAVS	11/07/2022 .	Direct	207,151	207,151	207,151	207,151	0	0	0	0	0	0	0	0	0	0
000000-00-0 ..	2nd Amendent DDTL 10/18/22 - Unfunded		10/18/2022 .	Direct	10/24/2022 .	Adjustment	1,348,739	0	0	0	0	0	0	0	0	0	0	0	0	0
00018K-AB-1 ..	A&R Logistics R/C 1L 5/19		05/20/2022 .	DIRECT	12/28/2022 .	Direct	570,317	570,317	570,317	570,317	0	0	0	0	0	0	0	0	41,609	0
000428-AB-4 ..	AAS OPCO LLC TERM LOAN B		06/30/2022 .	PAYMENT IN KIND	07/05/2022 .	Direct	42,506	42,506	42,506	42,506	0	0	0	0	0	0	0	0	1,936	0
00235#-AA-1 ..	AVG Subsidiary DD T/L 1L 3/21		08/31/2022 .	PAYMENT IN KIND	09/30/2022 .	Direct	51,454	51,454	49,910	51,454	0	0	0	0	0	0	(1,544)	(1,544)	2,308	0
00235#-AB-9 ..	AVG Subsidiary T/L 1L 3/21		08/31/2022 .	PAYMENT IN KIND	09/30/2022 .	Direct	126,540	126,540	122,744	126,540	0	0	0	0	0	0	(3,796)	(3,796)	5,427	0
00686*-AD-3 ..	OPE GEDC T/L 1L 9/16		08/31/2022 .	PAYMENT IN KIND	09/30/2022 .	Direct	32,892	32,892	31,576	32,892	0	0	0	0	0	0	(1,316)	(1,316)	728	0
00686*-AE-1 ..	OPE GEDC T/L 2L		08/31/2022 .	PAYMENT IN KIND	09/30/2022 .	Direct	900,849	900,849	804,007	900,849	0	0	0	0	0	0	(96,841)	(96,841)	23,545	0
00737*-AB-6 ..	ADS Buyer R/C 1L 12/20		02/16/2022 .	DIRECT	05/31/2022 .	Direct	541,333	541,333	541,333	541,333	0	0	0	0	0	0	0	0	10,067	0
03828*-AB-0 ..	APPLIED TECHNICAL SERVICES, INC.		09/06/2022 .	Direct	12/29/2022 .	Direct	1,956,522	1,897,233	1,897,233	1,897,233	0	0	0	0	0	0	0	0	8,551	0
03828*-AC-8 ..	APPLIED TECHNICAL SERVICES, INC. - Unfun		01/19/2022 .	Direct	01/19/2022 .	Adjustment	3,459	0	0	0	0	0	0	0	0	0	0	0	0	0
04279*-AB-2 ..	Arrowhead Holdco DD T/L 1L 8/21		02/01/2022 .	DIRECT	06/01/2022 .	Direct	1,101,081	1,095,576	1,084,626	1,096,128	0	552	0	552	0	0	(11,502)	(11,502)	25,912	0
04279*-AD-8 ..	Arrowhead Holdco R/C 1L 8/21		03/30/2022 .	DIRECT	10/19/2022 .	Direct	3,278,995	3,278,995	3,278,995	3,278,995	0	0	0	0	0	0	0	0	165,255	0
05594#-AA-5 ..	BHW Management T/L 1L 12/18		06/30/2022 .	PAYMENT IN KIND	09/30/2022 .	Direct	136,321	136,321	109,057	136,321	0	0	0	0	0	0	(27,264)	(27,264)	3,696	0
12695#-AB-7 ..	CUA Opco DD T/L 1L 8/16		09/01/2022 .	PAYMENT IN KIND	09/30/2022 .	Direct	21,450	21,450	19,902	21,450	0	0	0	0	0	0	(1,548)	(1,548)	372	0
12695#-AC-5 ..	CUA Opco R/C 1L 8/16		06/02/2022 .	DIRECT	06/17/2022 .	Direct	1,127,023	1,127,023	1,127,023	1,127,023	0	0	0	0	0	0	0	0	21,169	0
20602*-AD-2 ..	Concert Golf R/C 1L 3/22		04/01/2022 .	Direct	10/03/2022 .	Direct	0	0	203,233	203,233	0	0	0	0	0	0	0	0	10,779	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
21775J-AB-3	Cora Health R/C 1L 6/21		02/04/2022	DIRECT	03/01/2022	Direct	31,976	31,976	5,710	31,976	0	0	0	0	0	0	(26,266)	(26,266)	119	0
24531H-AB-6	Del Real R/C 1L 10/16		04/15/2022	DIRECT	09/30/2022	Direct	1,884,450	1,884,450	1,857,959	1,884,450	0	0	0	0	0	0	(26,491)	(26,491)	71,093	0
27787#-AA-6	EasyPak T/L 1L 11/17		07/13/2022	PAYMENT IN KIND	09/30/2022	Direct	253,943	253,943	236,167	253,943	0	0	0	0	0	0	(17,776)	(17,776)	9,090	0
27787#-AB-4	EasyPak R/C 1L 11/17		09/30/2022	PAYMENT IN KIND	09/30/2022	Adjustment	183,531	183,531	170,683	183,531	0	0	0	0	0	0	(12,847)	(12,847)	6,755	0
27787#-AC-2	EasyPak DD T/L 1L 11/17		07/13/2022	PAYMENT IN KIND	09/30/2022	Direct	231,398	231,398	215,201	231,398	0	0	0	0	0	0	(16,198)	(16,198)	8,283	0
27787#-AD-0	EasyPak DD T/L 1L (Add-on) 3/19		07/13/2022	PAYMENT IN KIND	09/30/2022	Direct	116,265	116,265	108,126	116,265	0	0	0	0	0	0	(8,139)	(8,139)	4,162	0
27787@-AB-6	Easy Ice DD T/L 1L 12/19		02/17/2022	DIRECT	06/01/2022	Direct	4,292,874	4,292,874	4,282,169	4,292,874	0	0	0	0	0	0	(10,705)	(10,705)	66,999	0
29090@-AC-2	Emergency Communications T/L 1L		07/29/2022	PAYMENT IN KIND	09/30/2022	DIRECT	767,526	767,526	711,926	767,526	0	0	0	0	0	0	(55,600)	(55,600)	23,812	0
29090@-AD-0	Emergency Communications R/C 1L		09/01/2022	PAYMENT IN KIND	09/30/2022	DIRECT	5,711,328	5,711,328	5,297,257	5,711,328	0	0	0	0	0	0	(414,071)	(414,071)	321,127	0
29438#-AC-1	Eptam Plastics R/C 1L 12/19		08/19/2022	DIRECT	09/21/2022	Direct	2,324,224	2,324,224	2,324,224	2,324,224	0	0	0	0	0	0	0	0	60,091	0
30068A-A*-8	Excelligence Learning T/L 1L		03/31/2022	PAYMENT IN KIND	09/30/2022	Direct	11,148	11,148	10,831	11,148	0	0	0	0	0	0	(317)	(317)	426	0
35922@-AA-7	Frontline Food R/C 1L 12/20		01/13/2022	PAYMENT IN KIND	02/18/2022	Direct	78,013	78,013	78,013	78,013	0	0	0	0	0	0	0	0	1,488	0
35922@-AB-5	Frontline Food T/L 1L 12/20		01/01/2022	PAYMENT IN KIND	02/25/2022	Direct	125,013	125,013	124,230	125,013	0	0	0	0	0	0	(783)	(783)	1,437	0
40477#-AB-2	HS Parent R/C 1L 4/19		03/31/2022	DIRECT	06/02/2022	Direct	409,279	409,279	409,279	409,279	0	0	0	0	0	0	0	0	4,937	0
42256#-AC-3	Heartland Veterinary R/C 1L 12/19		03/16/2022	DIRECT	03/18/2022	Direct	1,787,349	1,787,349	1,787,349	1,787,349	0	0	0	0	0	0	0	0	19,118	0
42327#-AC-8	HELIOS BUYER, INC.		05/13/2022	Direct	07/06/2022	Direct	2,955,330	2,955,330	2,955,330	2,955,330	0	0	0	0	0	0	0	0	30,711	0
43705@-AG-1	Home Care R/C 1L 3/21		09/15/2022	DIRECT	10/21/2022	Direct	450,958	450,958	450,958	450,958	0	0	0	0	0	0	0	0	8,192	0
43705@-AJ-5	Home Care DD T/L B-1 1L (Add-On) 10/21		05/09/2022	DIRECT	06/01/2022	Direct	2,231,405	2,227,370	2,220,261	2,227,594	0	224	0	224	0	0	(7,334)	(7,334)	32,805	0
43789*-AB-3	Hometown Food R/C 1L 8/18		07/14/2022	DIRECT	10/31/2022	Direct	516,023	516,023	516,023	516,023	0	0	0	0	0	0	0	0	16,096	0
48240#-AB-1	K2 Pure Solutions R/C 1L 12/18		04/25/2022	DIRECT	09/22/2022	Direct	436,806	436,806	436,806	436,806	0	0	0	0	0	0	0	0	17,318	0
48244G-AB-5	KC Culinarte T/L 1L 8/18		04/25/2022	BNP PARIBAS	11/18/2022	Direct	5,159,334	4,865,851	5,159,334	5,159,334	0	293,483	0	293,483	0	0	0	0	170,161	0
48261@-AD-3	Fingerpaint R/C 1L (Add-On) 12/21		11/09/2022	DIRECT	11/14/2022	Direct	683,596	683,596	683,596	683,596	0	0	0	0	0	0	0	0	8,955	0
48279*-AC-7	KL Bronco R/C 1L 6/22		09/30/2022	DIRECT	10/17/2022	Direct	113,686	113,686	113,686	113,686	0	0	0	0	0	0	0	0	450	0
48563F-AC-8	Kar Nut R/C 1L		02/28/2022	DIRECT	04/22/2022	Direct	411,622	411,622	411,622	411,622	0	0	0	0	0	0	0	0	7,235	0
51932*-AB-2	Lav Gear T/L 1L 10/18		06/30/2022	PAYMENT IN KIND	09/30/2022	Direct	88,329	88,329	87,009	88,329	0	0	0	0	0	0	(1,320)	(1,320)	4,084	0
51932*-AC-0	Lav Gear DD T/L 1L 10/18		06/30/2022	PAYMENT IN KIND	09/30/2022	Direct	78,723	78,723	77,548	78,723	0	0	0	0	0	0	(1,175)	(1,175)	3,327	0
62979@-AA-3	N2Y Holding R/C 1L 11/19		06/15/2022	DIRECT	09/12/2022	Direct	2,232,396	2,232,396	2,232,396	2,232,396	0	0	0	0	0	0	0	0	63,487	0
67096*-AA-2	OL Investment T/L 1L 4/19		01/07/2022	PAYMENT IN KIND	07/22/2022	Adjustment	1,507,313	1,507,313	1,507,313	1,507,313	0	0	0	0	0	0	0	0	36,055	0
67098@-AA-8	OIS Management DD T/L 1L 7/21		02/01/2022	DIRECT	11/16/2022	Direct	4,766,550	4,766,550	4,766,550	4,766,550	0	0	0	0	0	0	0	0	220,393	0
70533@-AC-1	Pediatric Home R/C 1L 12/18		10/11/2022	DIRECT	11/17/2022	Direct	4,857,783	4,857,783	4,857,783	4,857,783	0	0	0	0	0	0	0	0	91,538	0
74935N-AD-6	RA Parent R/C 1L 3/22		06/10/2022	DIRECT	08/01/2022	Direct	223,726	223,726	447,453	447,453	0	0	0	0	0	0	0	0	4,297	0
76117@-AB-4	Resolute Industrial R/C 1L 3/19		08/16/2022	DIRECT	08/24/2022	Direct	912,504	912,504	912,504	912,504	0	0	0	0	0	0	0	0	0	0
78501J-AB-4	SW Ingredients R/C 1L 7/18		02/01/2022	DIRECT	02/01/2022	Adjustment	248,664	248,664	248,664	248,664	0	0	0	0	0	0	0	0	0	0
82568Q-AN-4	SHUTTERFLY, LLC		01/01/2022	Direct	01/05/2022	BARCLAYS CAPITAL INC.	0	0	(6,917)	(28)	0	(28)	0	(28)	0	0	(6,889)	(6,889)	9,377	0
88829*-AD-6	Titan Group Holdco R/C 1L 8/21		09/30/2022	DIRECT	10/05/2022	Direct	1,200,875	1,200,875	1,200,875	1,200,875	0	0	0	0	0	0	0	0	0	0
89617*-AA-6	Trident Maritime R/C 1L 2/21		05/27/2022	DIRECT	08/02/2022	Direct	108,573	108,573	108,573	108,573	0	0	0	0	0	0	0	0	1,673	0
91830@-AE-3	VLS Recovery R/C 1 L 10/17		01/01/2022	DIRECT	04/28/2022	Direct	299,717	299,717	299,717	299,717	0	0	0	0	0	0	0	0	16,776	0
91834#-AB-3	VP Holding R/C 1L 5/18		02/04/2022	DIRECT	06/30/2022	Direct	1,264,511	1,264,511	1,264,511	1,264,511	0	0	0	0	0	0	0	0	70,454	0
92838P-AB-5	Vision Innovation R/C 1L 4/22		10/18/2022	DIRECT	10/27/2022	Direct	83,337	83,337	83,337	83,337	0	0	0	0	0	0	0	0	0	0
96145@-AA-0	Westrock Coffee T/L 1L 2/20		08/01/2022	PAYMENT IN KIND	08/29/2022	Direct	46,849	46,849	46,849	46,849	0	0	0	0	0	0	0	0	2,978	0
965370-BX-6	Jayhawk Buyer, LLC aka ProPharma Unfunde		06/10/2022	COMPANY	07/15/2022	Direct	16,182,378	0	0	0	0	0	0	0	0	0	0	0	0	0
965372-BX-2	Jayhawk Buyer, LLC aka ProPharma Unfunde		06/10/2022	COMPANY	06/27/2022	Adjustment	3,613,541	0	0	0	0	0	0	0	0	0	0	0	0	0
999FFS-9R-5	REVOLVING CREDIT		04/01/2022	Direct	04/01/2022	Adjustment	0	0	0	0	0	0	0	0	0	0	0	0	0	(6,490)
BL2810-55-6	GoodRx T/L B 1L 10/18 - 1ML +275bp - 202		01/01/2022	Direct	01/12/2022	BARCLAYS CAPITAL INC.	683	683	682	683	0	0	0	0	0	0	(1)	(1)	0	0
BL3544-74-1	The Dun & Bradstreet T/L B 1L 2/19 - 1ML		09/27/2022	CORPORATE ACTION	10/20/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN	13,821,583	13,821,583	13,707,841	13,821,583	0	0	0	0	0	0	(113,742)	(113,742)	138,950	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
BL3544-85-7	UFC Holdings T/L B 1L (Add-on) 1/21 - 3M		01/27/2022	Direct	10/21/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN	459,908	462,456	447,148	460,795	0	(406)	0	(406)	0	0	(13,647)	(13,647)	8,072	0
BLA073-ST-5	Oakley Capital IV (EUR) DD T/L B2 1L 9/2	B	06/23/2022	Direct	09/15/2022	Maturity @ 100.00	3,122,784	3,486,203	2,972,017	3,486,887	0	684	0	684	0	(514,870)	0	(514,870)	11,909	0
BLA073-SY-4	Oakley Capital DD T/L A3 1L 9/21 - SOFR	D	07/29/2022	CORPORATE ACTION	09/15/2022	Maturity @ 100.00	30,460,028	30,456,628	30,460,028	30,460,028	0	3,400	0	3,400	0	0	0	0	299,693	0
BLA07R-IU-0	Oakley Capital (GBP) DD T/L H1 1L 2/22 -	B	02/16/2022	Direct	11/25/2022	Direct	0	0	13,175,920	14,818,550	0	14,819	0	14,819	0	(1,642,630)	0	(1,642,630)	326,869	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							223,072,767	188,815,364	188,060,785	191,119,510	0	2,304,144	0	2,304,144	0	(2,157,500)	(901,225)	(3,058,725)	3,335,296	(6,490)
2509999998. Total - Bonds							1,893,132,892	2,281,212,962	2,112,214,974	2,116,720,049	0	(164,492,904)	0	(164,492,904)	0	(2,157,500)	(3,177,359)	(5,334,859)	208,675,140	16,252,441
000000-00-0	Lyndra Therapeutics Inc		04/01/2022	Direct	04/01/2022	Adjustment	504,375.000	874,788	874,788	874,788	0	0	0	0	0	0	0	0	0	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								874,788	874,788	874,788	0	0	0	0	0	0	0	0	0	0
4509999998. Total - Preferred Stocks								874,788	874,788	874,788	0	0	0	0	0	0	0	0	0	0
000000-00-0	Atomwise		04/01/2022	DIRECT	04/01/2022	Direct	64,752.000	583,189	583,189	583,189	0	0	0	0	0	0	0	0	0	0
019818-10-3	ALLOVIR ORD		02/01/2022	MORGAN STANLEY & CO. LLC	02/01/2022	Direct	65,833.000	537,197	537,197	537,197	0	0	0	0	0	0	0	0	0	0
10806X-10-2	BRIDGEBIO PHARMA ORD		02/01/2022	CORPORATE ACTION	02/01/2022	Direct	214,023.000	2,112,407	2,112,407	2,112,407	0	0	0	0	0	0	0	0	0	0
230031-10-6	CULLINAN ONCOLOGY ORD		02/01/2022	CORPORATE ACTION	02/01/2022	Direct	71,363.001	961,973	961,973	961,973	0	0	0	0	0	0	0	0	0	0
23292E-10-8	DIDI GLOBAL 4 ADR CL A ORD	C	03/10/2022	Direct	03/14/2022	CITIGROUP GLOBAL MARKETS INC.	270,536.000	1,082,144	503,897	1,082,144	0	0	0	0	0	0	(578,247)	(578,247)	0	0
264120-10-6	DUCK CREEK TECH ORD		02/01/2022	Various	02/01/2022	Adjustment	155,979.003	3,985,264	3,985,264	3,985,264	0	0	0	0	0	0	0	0	0	0
358054-10-4	FRESHWORKS CL A ORD		06/09/2022	Direct	06/27/2022	CITIGROUP GLOBAL MARKETS INC.	69,760.000	1,066,630	936,886	1,066,630	0	0	0	0	0	0	(129,744)	(129,744)	0	0
668771-10-8	GEN DIGITAL ORD		12/16/2022	Direct	12/21/2022	CITI DMA CASH EQUITIES	104,370.000	2,255,436	2,252,325	2,255,436	0	0	0	0	0	0	(3,110)	(3,110)	0	0
78472W-10-4	SQZ BIOTECHNOLOGIES COMPANY ORD		02/01/2022	MORGAN STANLEY & CO. LLC	02/01/2022	Direct	146,793.000	1,177,280	1,177,280	1,177,280	0	0	0	0	0	0	0	0	0	0
81730H-10-9	SENTINELONE CL A ORD		03/08/2022	Direct	03/09/2022	CITIGROUP GLOBAL MARKETS INC.	184,382.000	7,233,526	6,989,407	7,233,526	0	0	0	0	0	0	(244,120)	(244,120)	0	0
888787-10-8	TOAST CL A ORD		08/04/2022	Direct	08/08/2022	CITIGROUP GLOBAL MARKETS INC.	385,172.000	6,711,594	6,556,564	6,711,594	0	0	0	0	0	0	(155,030)	(155,030)	0	0
92645B-10-3	VICTORY CAPITAL HOLDINGS CL A ORD		12/05/2022	Direct	12/13/2022	CITIGROUP GLOBAL MARKETS INC.	27,752.000	818,103	800,998	818,103	0	0	0	0	0	0	(17,105)	(17,105)	3,067	0
G4289T-11-1	HARBOUR ENERGY ORD	B	02/01/2022	CORPORATE ACTION	02/01/2022	Direct	302,153.000	1,463,394	1,463,394	1,463,394	0	0	0	0	0	0	0	0	0	0
G6683N-10-3	NU HOLDINGS CL A ORD	C	08/22/2022	Direct	08/23/2022	CITIGROUP GLOBAL MARKETS INC.	1,976,070.000	8,288,644	8,371,693	8,288,644	0	0	0	0	0	0	83,049	83,049	0	0
G76279-10-1	ROIVANT SCIENCES ORD	C	02/01/2022	CORPORATE ACTION	02/01/2022	Direct	105,828.000	735,505	735,505	735,505	0	0	0	0	0	0	0	0	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								39,012,286	37,967,979	39,012,286	0	0	0	0	0	0	(1,044,307)	(1,044,307)	3,067	0
55339*-10-6	MND HOLDINGS I CORP.		04/01/2022	Direct	04/01/2022	Direct	262,436.000	660,919	660,919	660,919	0	0	0	0	0	0	0	0	0	0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								660,919	660,919	660,919	0	0	0	0	0	0	0	0	0	0
000000-00-0	Fractyl Laboratories Inc		04/01/2022	DIRECT	04/01/2022	Direct	167,613.000	1,405,318	1,405,318	1,405,318	0	0	0	0	0	0	0	0	0	0
000000-00-0	Ruipeng Pet Group Inc	B	07/01/2022	Direct	07/01/2022	Adjustment	88,014.000	28,911	28,911	28,911	0	0	0	0	0	0	0	0	0	0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								1,434,229	1,434,229	1,434,229	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								41,107,434	40,063,127	41,107,434	0	0	0	0	0	0	(1,044,307)	(1,044,307)	3,067	0
5999999999. Total - Preferred and Common Stocks								41,982,222	40,937,915	41,982,222	0	0	0	0	0	0	(1,044,307)	(1,044,307)	3,067	0
6009999999 - Totals								2,323,195,184	2,153,152,889	2,158,702,271	0	(164,492,904)	0	(164,492,904)	0	(2,157,500)	(4,221,666)	(6,379,166)	208,678,207	16,252,441

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
G2960@-10-5	AGLIC Investments Bermuda Ltd.	C			8BII	677,805,902			10,000.000	
00126*-10-9	AGL Loan Investments Corporation				8BII	75,542,903			100.000	
1699999. Subtotal - Common Stock - Investment Sub						753,348,805	0	0	XXX	XXX
57683#-10-0	AIG DIRECT - SER B				8BIII	1,979,603		1,979,603	10,339.000	
57683#-12-6	AIG DIRECT - SER A				8BIII	1,901,484		1,901,484	9,931.000	
57683#-13-4	AIG DIRECT - NON VOTING				8BIII	724,329		724,329	3,783.000	
90264@-10-0	UG CORP COM				8BIII	(1,878)		(1,878)	5,000.000	
02639@-10-3	AMERICAN GEN ANN SVC CORP				8BIII	1,000		1,000	1,000.000	
00142@-10-7	KIRKWOOD				8BIII				1,000.000	
02643*-10-9	AMERICAN GEN ASSIGNMENT CORP COM				8BIII				10,000.000	
G2959@-10-8	AIG LIFE FUNDS HLDGS LTD.(Crimson)				8BIII					
1799999. Subtotal - Common Stock - Other Affiliates						4,604,538	0	4,604,538	XXX	XXX
1899999. Total Common Stocks						757,953,343	0	4,604,538	XXX	XXX
1999999 - Totals						757,953,343	0	4,604,538	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
SR SECD PARTIAL PIK NT			12/05/2022	DIRECT	03/31/2023	5,000,000	0	0	0	0	5,000,000	5,000,000	88,958	0	10.500	10.321	MON	0	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,000,000	0	0	0	0	5,000,000	5,000,000	88,958	0	XXX	XXX	XXX	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,000,000	0	0	0	0	5,000,000	5,000,000	88,958	0	XXX	XXX	XXX	0	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Hometown Food R/C 1L 8/18			12/27/2022	DIRECT	08/31/2023	619,228	0	0	0	0	619,228	619,228	1,541	0	9.390	9.553	FMAN	0	0
Towne Holdings T/L 1L 5/16			11/25/2022	PAYMENT IN KIND	08/31/2023	103,142	0	0	0	0	103,142	103,142	2,063	0	10.791	0.000	FMAN	0	0
Delayed Draw Term Loan			02/04/2022	Unknown	01/23/2023	1,044,108	0	0	0	0	1,044,108	1,044,108	0	0	6.000	6.124	N/A	78,588	0
Delayed Draw Term Loan			11/10/2022	Unknown	03/12/2023	430,690	0	0	0	0	430,690	430,690	0	0	6.200	6.179	N/A	847	0
Oakley Capital DD T/L F2 1L 1/22 - SOFR		D	01/27/2022	CORPORATE ACTION	01/26/2023	78,000,311	0	8,220	0	0	78,000,000	77,992,092	837,130	0	6.362	6.458	JAJO	1,932,951	0
Center For Autism R/C 1L 12/21			12/30/2022	PAYMENT IN KIND	11/21/2023	3,548	0	0	0	0	3,548	3,548	0	0	7.230	7.324	N/A	0	0
MML Partnership DD T/L I 1L 7/22 - SOFR			10/13/2022	CORPORATE ACTION	07/10/2023	5,170,212	0	0	0	0	5,170,212	5,170,212	67,320	0	6.562	6.603	JAJO	61,941	0
Oakley Capital DD T/L A4 1L 9/22 - SOFR		D	12/27/2022	PAYMENT IN KIND	09/12/2023	27,772,731	0	9,732	0	0	27,790,998	27,762,998	80,862	0	6.362	6.556	MJSD	367,841	0
RSC Acquisition, Inc.-2022 Delayed Draw			11/09/2022	Unknown	02/28/2023	476,097	0	3,259	0	0	476,097	472,838	208	0	8.553	8.488	N/A	7,670	0
InvestIndustrial Fund (EUR) DD T/L Q3A 3		B	09/30/2022	CORPORATE ACTION	03/28/2023	12,735,728	0	0	0	(527,868)	12,735,728	13,263,595	2,973	0	4.202	4.201	MJSD	224,534	0
Oakley Capital Origin (EUR) DD T/L D1 1L		B	07/07/2022	CORPORATE ACTION	05/07/2023	9,201,545	0	4,224	0	470,177	9,206,300	8,727,144	63,916	0	3.048	3.211	N/A	39,889	0
Waterland Strategic (EUR) DD T/L 1L 4/22			10/21/2022	CORPORATE ACTION	04/19/2023	56,712,220	0	(8,060)	0	(449,625)	56,709,354	57,169,904	459,900	0	4.112	4.111	JAJO	737,584	0
Global Food Solutions (EUR) DD T/L 1L 7/		B	07/28/2022	CORPORATE ACTION	07/14/2023	27,327,281	0	0	0	1,358,068	27,327,281	25,969,213	164,530	0	3.737	3.761	FMAN	146,901	0
InvestIndustrial (EUR) DD T/L S 1L 2/22		B	08/25/2022	CORPORATE ACTION	02/23/2023	4,255,162	0	0	0	(193,259)	4,255,162	4,448,421	0	0	0.000	0.000	FMAN	127,597	0
Oakley Capital (EUR) DD T/L 1L 8/22 - 3M		B	11/28/2022	CORPORATE ACTION	08/23/2023	6,937,377	0	1,310	0	475,503	6,943,036	6,460,565	0	0	0.000	0.126	FMAN	40,229	0
Henderson Park DD T/L C1 1L 4/22 - CME T			04/28/2022	CORPORATE ACTION	04/27/2023	78,859,889	0	37,526	0	0	78,902,135	78,822,137	336,644	0	6.144	6.337	JAJO	1,918,224	0
Henderson Park T/L D 1L (Add-On) 3/22 -			03/10/2022	CORPORATE ACTION	03/09/2023	8,596,942	0	5,662	0	0	8,600,000	8,591,281	36,693	0	6.144	6.355	JAJO	222,653	0
Henderson Park DD T/L 1L 6/22 - CME Term			06/29/2022	CORPORATE ACTION	06/27/2023	13,990,359	0	4,359	0	0	14,000,000	13,986,000	59,732	0	6.144	6.324	JAJO	273,962	0
Oakley Capital V (EUR) DD T/L A 1L 6/22			09/05/2022	CORPORATE ACTION	09/05/2023	21,474,482	0	10,320	0	1,482,451	21,495,640	19,981,710	34,866	0	2.433	2.620	MJSD	130,181	0
Appian Natural Resources DD T/L J2 1L 10			10/05/2022	CORPORATE ACTION	02/06/2023	4,128,972	0	348	0	0	4,129,151	4,128,422	0	0	0.000	0.045	N/A	21,653	0
Kartesia Senior Opportunities (EUR) DD T		B	07/20/2022	CORPORATE ACTION	01/04/2023	23,872,150	0	0	0	1,041,856	23,872,150	22,830,294	36,668	0	3.072	3.170	N/A	205,753	0
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						381,712,174	0	76,900	0	3,657,304	381,813,961	377,977,542	2,185,046	0	XXX	XXX	XXX	6,538,997	0
1909999999. Subtotal - Unaffiliated Bank Loans						381,712,174	0	76,900	0	3,657,304	381,813,961	377,977,542	2,185,046	0	XXX	XXX	XXX	6,538,997	0
2419999999. Total - Issuer Obligations						5,000,000	0	0	0	0	5,000,000	5,000,000	88,958	0	XXX	XXX	XXX	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						381,712,174	0	76,900	0	3,657,304	381,813,961	377,977,542	2,185,046	0	XXX	XXX	XXX	6,538,997	0
2509999999. Total Bonds						386,712,174	0	76,900	0	3,657,304	386,813,961	382,977,542	2,274,005	0	XXX	XXX	XXX	6,538,997	0
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						386,712,174	0	76,900	0	3,657,304	XXX	382,977,542	2,274,005	0	XXX	XXX	XXX	6,538,997	0

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A — 1A ...$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 379,035,360 1E ..$ 0 1F ..$ 0 1G ..$ 0

1B — 2A ...$ 0 2B ..$ 0 2C ..$ 0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number													
1A	1A	$ 0	1B	$ 0	1C	$ 0	1D	$ 379,035,360	1E	$ 0	1F	$ 0	1G $ 0
1B	2A	$ 0	2B	$ 0	2C	$ 0							
1C	3A	$ 619,228	3B	$ 5,000,000	3C	$ 0							
1D	4A	$ 533,832	4B	$ 476,097	4C	$ 0							
1E	5A	$ 0	5B	$ 1,047,656	5C	$ 0							
1F	6	$ 0											

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Purchased Option, Call, USD, Maturing on 02/26/2036, Strike Price 1.85%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	02/24/2021	02/26/2036	1	1,215,000,000	1.85%	41,638,238	0	0	14,860,683	$	14,860,683	(44,611,549)	0	0	0	0		
Purchased Option, Call, USD, Maturing on 03/11/2031, Strike Price 2%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	03/09/2021	03/11/2031	1	275,000,000	2%	6,550,000	0	0	3,045,649	$	3,045,649	(6,168,149)	0	0	0	0		
Purchased Option, Call, USD, Maturing on 04/01/2037, Strike Price 1.7%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	03/24/2022	04/01/2037	1	870,000,000	1.7%	0	38,562,750	0	13,960,267	$	13,960,267	(24,602,483)	0	0	0	0		
Purchased Option, Call, USD, Maturing on 04/16/2032, Strike Price 2%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	04/12/2022	04/16/2032	1	750,000,000	2%	0	18,506,875	0	11,296,912	$	11,296,912	(7,209,963)	0	0	0	0		
Purchased Option, Call, USD, Maturing on 08/26/2037, Strike Price 2.27%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	08/19/2022	08/26/2037	1	250,000,000	2.27%	0	10,062,500	0	6,730,755	$	6,730,755	(3,331,745)	0	0	0	0		
Purchased Option, Call, USD, Maturing on 11/19/2037, Strike Price 3.25%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	11/15/2022	11/19/2037	1	200,000,000	3.25%	0	10,265,000	0	11,317,937	$	11,317,937	1,052,937	0	0	0	0		
Purchased Option, Call, USD, Maturing on 11/20/2037, Strike Price 3%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	11/16/2022	11/20/2037	1	125,000,000	3%	0	6,025,000	0	5,966,996	$	5,966,996	(58,004)	0	0	0	0		
Purchased Option, Call, USD, Maturing on 11/27/2037, Strike Price 2.85%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	11/22/2022	11/27/2037	1	190,000,000	2.85%	0	9,000,000	0	8,170,685	$	8,170,685	(829,315)	0	0	0	0		
Purchased Option, Call, USD, Maturing on 12/03/2037, Strike Price 2.9%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	11/29/2022	12/03/2037	1	270,000,000	2.9%	0	13,188,000	0	12,035,673	$	12,035,673	(1,152,327)	0	0	0	0		
Purchased Option, Call, USD, Maturing on 06/17/2053, Strike Price 2.5%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	12/09/2022	06/17/2053	1	300,000,000	2.5%	0	9,550,000	0	4,353,444	$	4,353,444	(5,196,556)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, USD, Maturing on 06/18/2053, Strike Price 2.1%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/12/2022	06/18/2053	1	300,000,000	2.1%	0	0	0	1,803,803	$	1,803,803	1,803,803	0	0	0	0		
Purchased Option, Call, USD, Maturing on 03/06/2056, Strike Price 1%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/02/2020	03/06/2056	1	45,000,000	1%	0	506,000	0	427,535	$	427,535	(78,465)	0	0	0	0		
Purchased Option, Call, USD, Maturing on 10/25/2060, Strike Price .8%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/21/2020	10/25/2060	1	20,000,000	.8%	0	494,000	0	423,839	$	423,839	(70,161)	0	0	0	0		
Purchased Option, Call, USD, Maturing on 12/03/2037, Strike Price 2.9%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/29/2022	12/03/2037	1	50,000,000	2.9%	0	2,451,000	0	2,228,828	$	2,228,828	(222,172)	0	0	0	0		
Purchased Option, Call, USD, Maturing on 06/11/2053, Strike Price 2.25%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/07/2022	06/11/2053	1	50,000,000	2.25%	0	671,000	0	402,600	$	402,600	(268,400)	0	0	0	0		
0089999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										48,188,238	119,282,125	0	97,025,608	XXX	97,025,608	(90,942,546)	0	0	0	0	XXX	XXX
Purchased Option, Put, USD, Maturing on 12/17/2035, Strike Price 4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/11/2018	12/17/2035	1	350,000,000	4%	10,115,000	0	0	15,537,131	$	15,537,131	12,982,787	0	0	0	0		
Purchased Option, Put, USD, Maturing on 12/17/2055, Strike Price 4.5%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/14/2018	12/17/2055	1	200,000,000	4.5%	7,030,000	0	0	7,704,536	$	7,704,536	6,476,957	0	0	0	0		
Purchased Option, Put, USD, Maturing on 01/12/2054, Strike Price 4.35%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	01/08/2019	01/12/2054	1	350,000,000	4.35%	9,375,000	0	0	8,385,317	$	8,385,317	7,621,821	0	0	0	0		
Purchased Option, Put, USD, Maturing on 01/24/2034, Strike Price 4.4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	01/22/2019	01/24/2034	1	365,000,000	4.4%	5,350,000	0	0	7,302,021	$	7,302,021	6,595,022	0	0	0	0		
Purchased Option, Put, USD, Maturing on 02/26/2036, Strike Price 3.35%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/24/2021	02/26/2036	1	400,000,000	3.35%	9,100,000	0	0	26,733,645	$	26,733,645	21,314,885	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Put, USD, Maturing on 02/26/2036, Strike Price 2.85%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/15/2021	02/26/2036	1	90,000,000	2.85%	3,690,000	0	0	7,974,008	$	7,974,008	6,096,608	0	0	0	0		
Purchased Option, Put, USD, Maturing on 04/01/2037, Strike Price 2.7%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/24/2022	04/01/2037	1	870,000,000	2.7%	0	40,373,250	0	74,359,935	$	74,359,935	33,986,685	0	0	0	0		
Purchased Option, Put, USD, Maturing on 04/16/2032, Strike Price 3%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/12/2022	04/16/2032	1	750,000,000	3%	0	22,261,875	0	31,500,621	$	31,500,621	9,238,746	0	0	0	0		
Purchased Option, Put, USD, Maturing on 08/26/2037, Strike Price 3.27%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/19/2022	08/26/2037	1	250,000,000	3.27%	0	10,762,500	0	16,070,951	$	16,070,951	5,308,451	0	0	0	0		
Purchased Option, Put, USD, Maturing on 04/28/2053, Strike Price 3.75%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/20/2022	04/28/2053	1	350,000,000	3.75%	0	11,655,000	0	4,232,479	$	4,232,479	(7,422,521)	0	0	0	0		
Purchased Option, Put, USD, Maturing on 04/28/2053, Strike Price 4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/20/2022	04/28/2053	1	350,000,000	4%	0	7,665,000	0	2,339,969	$	2,339,969	(5,325,031)	0	0	0	0		
Purchased Option, Put, USD, Maturing on 04/28/2053, Strike Price 4.25%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/20/2022	04/28/2053	1	350,000,000	4.25%	0	5,300,000	0	1,332,054	$	1,332,054	(3,967,946)	0	0	0	0		
Purchased Option, Put, USD, Maturing on 05/07/2053, Strike Price 3.75%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/01/2022	05/07/2053	1	250,000,000	3.75%	0	7,800,000	0	3,374,517	$	3,374,517	(4,425,483)	0	0	0	0		
Purchased Option, Put, USD, Maturing on 05/07/2053, Strike Price 4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/01/2022	05/07/2053	1	250,000,000	4%	0	5,125,000	0	1,923,878	$	1,923,878	(3,201,122)	0	0	0	0		
Purchased Option, Put, USD, Maturing on 05/07/2053, Strike Price 4.25%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/01/2022	05/07/2053	1	250,000,000	4.25%	0	3,387,500	0	1,126,264	$	1,126,264	(2,261,236)	0	0	0	0		
Purchased Option, Put, USD, Maturing on 11/19/2037, Strike Price 3.75%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/15/2022	11/19/2037	1	200,000,000	3.75%	0	9,750,000	0	9,854,084	$	9,854,084	104,084	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Put, USD, Maturing on 11/20/2037, Strike Price 4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/16/2022	11/20/2037	1	125,000,000	4%	0	5,125,000	0	5,384,834	$	5,384,834	259,834	0	0	0	0		
Purchased Option, Put, USD, Maturing on 11/27/2037, Strike Price 3.85%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/22/2022	11/27/2037	1	190,000,000	3.85%	0	8,100,000	0	8,880,641	$	8,880,641	780,641	0	0	0	0		
Purchased Option, Put, USD, Maturing on 12/03/2037, Strike Price 3.4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/29/2022	12/03/2037	1	270,000,000	3.4%	0	14,632,000	0	16,046,231	$	16,046,231	1,414,231	0	0	0	0		
Purchased Option, Put, USD, Maturing on 06/17/2053, Strike Price 3%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/09/2022	06/17/2053	1	300,000,000	3%	0	14,000,000	0	20,050,278	$	20,050,278	6,050,278	0	0	0	0		
Purchased Option, Put, USD, Maturing on 06/18/2053, Strike Price 3.6%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/12/2022	06/18/2053	1	300,000,000	3.6%	0	0	0	7,216,801	$	7,216,801	7,216,801	0	0	0	0		
Purchased Option, Put, USD, Maturing on 02/17/2056, Strike Price 3.4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/13/2019	02/17/2056	1	45,000,000	3.4%	0	3,783,000	0	4,299,453	$	4,299,453	516,453	0	0	0	0		
Purchased Option, Put, USD, Maturing on 10/25/2060, Strike Price 1.8%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/21/2020	10/25/2060	1	20,000,000	1.8%	0	4,420,000	0	4,599,040	$	4,599,040	179,040	0	0	0	0		
Purchased Option, Put, USD, Maturing on 12/03/2037, Strike Price 3.4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/29/2022	12/03/2037	1	50,000,000	3.4%	0	2,685,000	0	2,971,524	$	2,971,524	286,524	0	0	0	0		
Purchased Option, Put, USD, Maturing on 06/11/2053, Strike Price 3.25%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/07/2022	06/11/2053	1	50,000,000	3.25%	0	1,731,000	0	2,235,150	$	2,235,150	504,150	0	0	0	0		
Purchased Option, Put, USD, Maturing on 06/11/2053, Strike Price 3.75%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/07/2022	06/11/2053	1	70,000,000	3.75%	0	966,000	0	1,253,721	$	1,253,721	287,721	0	0	0	0		
0099999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - Put Options										44,660,000	179,522,125	0	292,689,082	XXX	292,689,082	100,618,379	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										92,848,238	298,804,250	0	389,714,690	XXX	389,714,690	9,675,833	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/28/2028, Strike Price 927.69	Hedges of Issued GICs	Exhibit 7	Equity/Index	CITIBANK N.A., NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	01/09/1998	01/28/2028	1	13,500,000	927.69	0	0	(115,110)	38,899,745		38,899,745	(13,817,382)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 01/24/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/22/2018	01/24/2023	1	10,380,834	Multiple	1,038,083	0	0	1,316,475		1,316,475	(2,919,423)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 01/27/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/22/2018	01/27/2023	1	5,526,276	Multiple	1,102,492	0	0	1,833,855		1,833,855	(1,502,253)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 05/08/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/22/2018	05/08/2023	1	4,134,786	Multiple	425,470	0	0	619,884		619,884	(1,070,834)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 05/17/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/22/2018	05/17/2023	1	6,921,343	Multiple	1,364,197	0	0	2,386,594		2,386,594	(1,825,069)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 07/13/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/25/2018	07/13/2023	1	7,993,614	Multiple	1,638,691	0	0	2,566,862		2,566,862	(2,024,608)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 07/26/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/25/2018	07/26/2023	1	7,703,161	Multiple	855,051	0	0	1,162,680		1,162,680	(1,804,225)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 10/25/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/19/2018	10/25/2023	1	12,532,609	Multiple	1,203,130	0	0	2,443,099		2,443,099	(2,897,641)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 11/03/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/19/2018	11/03/2023	1	4,800,611	Multiple	836,746	0	0	1,757,187		1,757,187	(1,220,437)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 02/06/2024, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	03/27/2019	02/06/2024	1	6,241,340	Multiple	673,441	0	0	1,350,495		1,350,495	(1,328,152)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 02/26/2024, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	03/27/2019	02/26/2024	1	6,120,211	Multiple	1,135,299	0	0	2,156,279		2,156,279	(1,405,694)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 05/16/2024, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	06/26/2019	05/16/2024	1	9,466,189	Multiple	1,875,252	0	0	3,205,769		3,205,769	(2,091,496)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 05/08/2024, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	06/26/2019	05/08/2024	1	3,680,487	Multiple	313,209	0	0	594,596		594,596	(639,041)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 07/23/2024, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/23/2019	07/23/2024	1	9,347,270	Multiple	1,530,148	0	0	2,760,800		2,760,800	(1,882,837)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 10/16/2024, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	12/19/2019	10/16/2024	1	7,260,205	Multiple	1,611,765	0	0	2,100,200		2,100,200	(1,488,203)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 10/16/2024, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	12/19/2019	10/16/2024	1	9,613,567	Multiple	1,219,962	0	0	1,564,347		1,564,347	(1,607,919)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 01/28/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	03/31/2020	01/28/2025	1	5,654,221	Multiple	511,707	0	0	1,258,715		1,258,715	(976,832)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 01/28/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	03/31/2020	01/28/2025	1	1,678,769	Multiple	79,742	0	0	191,523		191,523	(210,354)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 04/15/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/26/2020	04/15/2025	1	3,670,811	Multiple	891,273	0	0	1,481,436		1,481,436	(787,403)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 07/01/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/24/2020	07/01/2025	1	9,683,090	Multiple	1,791,372	0	0	2,830,549		2,830,549	(1,811,515)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 10/10/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/16/2020	10/10/2025	1	3,550,824	Multiple	420,418	0	0	573,951		573,951	(476,495)	0	0	0	0		
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 10/02/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/16/2020	10/02/2025	1	4,281,059	Multiple	877,189	0	0	1,139,308		1,139,308	(724,678)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/28/2023, Strike Price 402.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	03/04/2021	02/28/2023	1	33,368,421	402.32	803,689	0	0	0		0	(889,826)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/14/2023, Strike Price 396.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	03/18/2021	03/14/2023	1	32,699,002	396.64	1,086,617	0	0	0		0	(1,108,557)	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 01/07/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	03/25/2021	01/07/2026	1	3,940,788	Multiple	432,698	0	0	437,318		437,318	(252,897)	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 01/29/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	03/25/2021	01/29/2026	1	4,249,712	Multiple	855,042	0	0	808,835		808,835	(399,630)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/28/2023, Strike Price 1651.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/01/2021	03/28/2023	1	22,107,961	1651.08	652,763	0	0	14		14	(968,166)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/28/2023, Strike Price 398.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/01/2021	03/28/2023	1	30,014,688	398.02	998,428	0	0	2		2	(993,891)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/04/2023, Strike Price 1651.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/08/2021	04/04/2023	1	22,894,502	1651.84	746,190	0	0	32		32	(1,000,084)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/11/2023, Strike Price 400.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/15/2021	04/11/2023	1	29,087,251	400.32	1,060,836	0	0	5		5	(908,995)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/11/2023, Strike Price 1656.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/15/2021	04/11/2023	1	19,907,644	1656.21	731,778	0	0	28		28	(834,894)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/25/2023, Strike Price 192.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/19/2021	04/25/2023	1	1,056,440	192.08	31,003	0	0	3		3	(40,501)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/21/2023, Strike Price 190.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/19/2021	03/21/2023	1	1,630,166	190.44	53,749	0	0	(7)		(7)	(70,202)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/22/2023, Strike Price 190.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/19/2021	02/22/2023	1	1,865,568	190.17	61,897	0	0	(4)		(4)	(80,392)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/28/2023, Strike Price 237.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/19/2021	03/28/2023	1	996,843	237.91	34,532	0	0	(3)		(3)	(25,419)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/14/2023, Strike Price 236.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/19/2021	03/14/2023	1	1,295,088	236.33	49,333	0	0	(4)		(4)	(37,140)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/28/2023, Strike Price 237.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/19/2021	02/28/2023	1	1,809,521	237.47	63,542	0	0	(6)		(6)	(46,108)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/14/2023, Strike Price 239.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	04/19/2021	02/14/2023	1	1,634,332	239.99	47,945	0	0	0		0	(32,168)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/31/2023, Strike Price 239.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	04/19/2021	01/31/2023	1	1,255,905	239.22	38,516	0	0	0		0	(25,991)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/18/2023, Strike Price 1675.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	04/22/2021	04/18/2023	1	19,805,237	1675.57	587,477	0	0	14		14	(680,780)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/25/2023, Strike Price 404.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	04/29/2021	04/25/2023	1	23,982,722	404.84	816,920	0	0	8		8	(655,625)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/25/2023, Strike Price 1680.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	04/29/2021	04/25/2023	1	22,083,347	1680.62	606,427	0	0	18		18	(718,929)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/25/2023, Strike Price 239.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	04/30/2021	04/25/2023	1	1,665,531	239.99	48,968	0	0	(1)		(1)	(36,812)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/02/2023, Strike Price 1683.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	05/06/2021	05/02/2023	1	20,905,344	1683.2	629,902	0	0	39		39	(666,221)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/09/2023, Strike Price 1680.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	05/13/2021	05/09/2023	1	20,837,952	1680.48	561,605	0	0	112		112	(687,460)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/09/2023, Strike Price 1732.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	05/13/2021	05/09/2023		21,651,250	1732.1	0	0	0	0		0	(383,021)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/09/2023, Strike Price 408.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	05/13/2021	05/09/2023	1	18,211,149	408.78	413,424	0	0	9		9	(443,683)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/16/2023, Strike Price 1685.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/20/2021	05/16/2023	1	23,731,136	1685.45	662,886	0	0	132		132	(743,810)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/16/2023, Strike Price 1732.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/20/2021	05/16/2023	1	24,945,984	1732.36	449,424	0	0	2		2	(443,420)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/23/2023, Strike Price 406.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/27/2021	05/23/2023	1	11,261,137	406.98	330,657	0	0	23		23	(301,561)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/23/2023, Strike Price 1677.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/27/2021	05/23/2023	1	22,784,388	1677.79	710,070	0	0	295		295	(779,378)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/23/2023, Strike Price 1728.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/27/2021	05/23/2023	1	23,414,807	1728.03	458,449	0	0	8		8	(443,310)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/25/2023, Strike Price 192.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/28/2021	04/25/2023	1	720,399	192.62	23,624	0	0	(1)		(1)	(26,293)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/23/2023, Strike Price 192.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/28/2021	05/23/2023	1	1,402,669	192.41	47,543	0	0	41		41	(53,519)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/31/2023, Strike Price 1686.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/03/2021	05/31/2023	1	25,077,512	1686.45	673,165	0	0	343		343	(784,309)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/31/2023, Strike Price 1738.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/03/2021	05/31/2023	1	25,817,468	1738.55	446,440	0	0	10		10	(429,444)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/06/2023, Strike Price 411.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/10/2021	06/06/2023	1	10,070,725	411.05	307,575	0	0	24		24	(239,745)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/06/2023, Strike Price 1693.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/10/2021	06/06/2023	1	21,932,120	1693.6	712,121	0	0	314		314	(634,711)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/06/2023, Strike Price 1743.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/10/2021	06/06/2023	1	23,079,438	1743.16	493,832	0	0	17		17	(361,963)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/13/2023, Strike Price 1693.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/17/2021	06/13/2023	1	18,658,733	1693.17	547,474	0	0	359		359	(546,262)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/13/2023, Strike Price 1728.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/17/2021	06/13/2023	1	20,533,630	1728.42	442,930	0	0	35		35	(394,890)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/13/2023, Strike Price 1766.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/17/2021	06/13/2023	1	20,158,618	1766.75	296,782	0	0	8		8	(229,822)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/21/2023, Strike Price 413.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/24/2021	06/21/2023	1	6,220,616	413.88	173,489	0	0	21		21	(137,711)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/21/2023, Strike Price 1726.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/24/2021	06/21/2023	1	18,422,075	1726.53	432,969	0	0	43		43	(364,267)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/21/2023, Strike Price 1764.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/24/2021	06/21/2023	1	18,157,631	1764.59	299,276	0	0	0		0	(214,844)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/21/2023, Strike Price 1697.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/24/2021	06/21/2023	1	17,910,208	1697.65	541,321	0	0	259		259	(500,285)	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 04/29/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/28/2021	04/29/2026	1	1,576,164	Multiple	171,014	0	0	118,169		118,169	(70,701)	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 05/18/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/28/2021	05/18/2026	1	5,134,338	Multiple	1,037,136	0	0	702,542		702,542	(379,117)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/27/2023, Strike Price 1688.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/01/2021	06/27/2023	1	18,017,042	1688.57	624,515	0	0	649		649	(558,365)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/27/2023, Strike Price 1722.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/01/2021	06/27/2023	1	18,842,618	1722.36	493,447	0	0	59		59	(394,303)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/27/2023, Strike Price 1763.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/01/2021	06/27/2023	1	19,061,165	1763.29	338,188	0	0	2		2	(231,349)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/05/2023, Strike Price 414.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/08/2021	07/05/2023	1	6,481,060	414.39	162,773	0	0	41		41	(145,159)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/05/2023, Strike Price 1705.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/08/2021	07/05/2023	1	23,113,184	1705.77	860,969	0	0	411		411	(594,415)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/05/2023, Strike Price 1759.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/08/2021	07/05/2023	1	23,766,522	1759.18	557,288	0	0	1		1	(308,925)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/05/2023, Strike Price 240.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/09/2021	07/05/2023	1	1,011,192	240.76	32,944	0	0	92		92	(23,043)	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 04/25/2023, Strike Price 297	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/12/2021	04/25/2023	1	23,760,000	297	803,864	0	0	0		0	(773,307)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/11/2023, Strike Price 1731.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/15/2021	07/11/2023	1	20,638,526	1731.42	637,958	0	0	74		74	(389,812)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/18/2023, Strike Price 1732.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/22/2021	07/18/2023	1	20,905,964	1732.06	683,524	0	0	110		110	(395,751)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/18/2023, Strike Price 414.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/22/2021	07/18/2023	1	6,357,647	414.99	147,072	0	0	70		70	(143,682)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/18/2023, Strike Price 242.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/22/2021	07/18/2023	1	1,027,594	242.93	29,498	0	0	50		50	(19,905)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/25/2023, Strike Price 1743.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/29/2021	07/25/2023	1	23,464,953	1743.31	721,591	0	0	106		106	(388,119)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/01/2023, Strike Price 1750.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/05/2021	08/01/2023	1	21,168,502	1750.91	642,584	0	0	60		60	(320,641)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/01/2023, Strike Price 413.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/05/2021	08/01/2023	1	5,728,449	413.01	173,095	0	0	142		142	(142,859)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/01/2023, Strike Price 242.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/06/2021	08/01/2023	1	811,839	242.34	23,605	0	0	78		78	(16,899)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/08/2023, Strike Price 1751.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/12/2021	08/08/2023	1	23,187,344	1751.31	627,576	0	0	119		119	(353,100)	0	0	0	0		
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 07/11/2023, Strike Price 278	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/13/2021	07/11/2023	1	5,282,000	278	205,580	0	0	141		141	(202,138)	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 07/26/2023, Strike Price 300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/16/2021	07/26/2023	1	4,200,000	300	133,325	0	0	1		1	(128,862)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/15/2023, Strike Price 1736.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/19/2021	08/15/2023	1	21,061,319	1736.3	700,016	0	0	428		428	(392,717)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/15/2023, Strike Price 1784.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/19/2021	08/15/2023	1	21,704,870	1784.94	472,173	0	0	0		0	(210,716)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/15/2023, Strike Price 417.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/19/2021	08/15/2023	1	6,384,537	417.29	118,876	0	0	148		148	(141,474)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/15/2023, Strike Price 243.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/20/2021	08/15/2023	1	1,091,462	243.63	29,076	0	0	85		85	(20,842)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/22/2023, Strike Price 1742.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/26/2021	08/22/2023	1	22,029,624	1742.85	664,144	0	0	426		426	(381,190)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/22/2023, Strike Price 1793.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/26/2021	08/22/2023		22,603,644	1793.94	0	0	0	0		0	(194,322)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/29/2023, Strike Price 1739.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/02/2021	08/29/2023	1	18,938,799	1739.1	657,767	0	0	483		483	(346,245)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/29/2023, Strike Price 1756.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/02/2021	08/29/2023	1	19,193,845	1756.07	580,151	0	0	198		198	(282,976)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/29/2023, Strike Price 1797.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/02/2021	08/29/2023	1	19,719,891	1797.62	420,596	0	0	7		7	(162,543)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/29/2023, Strike Price 414.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/02/2021	08/29/2023	1	5,721,207	414.28	199,361	0	0	297		297	(144,506)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/06/2023, Strike Price 1743.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/09/2021	09/06/2023	1	20,656,091	1743.13	672,843	0	0	568		568	(362,678)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/06/2023, Strike Price 1763.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/09/2021	09/06/2023	1	19,486,896	1763.52	526,864	0	0	194		194	(263,496)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/06/2023, Strike Price 1798.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/09/2021	09/06/2023	1	23,258,096	1798.77	473,109	0	0	23		23	(191,445)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/12/2023, Strike Price 424.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/16/2021	09/12/2023	1	6,645,773	424.65	148,397	0	0	155		155	(121,244)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/12/2023, Strike Price 1749.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/16/2021	09/12/2023	1	20,595,499	1749.83	587,055	0	0	470		470	(334,037)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/12/2023, Strike Price 1802.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/16/2021	09/12/2023	1	21,274,928	1802.96	378,141	0	0	34		34	(165,438)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/19/2023, Strike Price 1739.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/23/2021	09/19/2023	1	22,057,874	1739.58	620,656	0	0	1,011		1,011	(407,952)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/19/2023, Strike Price 1784.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/23/2021	09/19/2023	1	22,588,352	1784.23	421,856	0	0	139		139	(232,837)	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 07/08/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/29/2021	07/08/2026	1	6,112,964	Multiple	1,094,221	0	0	766,510		766,510	(415,652)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/26/2023, Strike Price 419.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/01/2021	09/26/2023	1	7,117,814	419.93	144,584	0	0	422		422	(157,355)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/26/2023, Strike Price 1726.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/01/2021	09/26/2023	1	17,836,811	1726.7	507,926	0	0	1,905		1,905	(386,734)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/26/2023, Strike Price 1747.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/01/2021	09/26/2023	1	17,793,520	1747.89	422,877	0	0	696		696	(299,691)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/26/2023, Strike Price 1784.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/01/2021	09/26/2023	1	18,810,738	1784.7	313,942	0	0	109		109	(195,258)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/03/2023, Strike Price 1710.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/07/2021	10/03/2023	1	22,682,556	1710.6	678,384	0	0	5,386		5,386	(591,674)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/03/2023, Strike Price 1750.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/07/2021	10/03/2023	1	23,407,661	1750.76	488,263	0	0	947		947	(384,097)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/10/2023, Strike Price 415.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/14/2021	10/10/2023	1	5,618,236	415.55	152,818	0	0	735		735	(147,197)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/10/2023, Strike Price 1704.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/14/2021	10/10/2023	1	18,566,252	1704.89	613,402	0	0	6,212		6,212	(517,006)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/10/2023, Strike Price 1730.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/14/2021	10/10/2023	1	19,709,028	1730.38	527,634	0	0	2,598		2,598	(415,356)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/10/2023, Strike Price 1771.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/14/2021	10/10/2023	1	20,033,290	1771.29	372,527	0	0	377		377	(255,131)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/17/2023, Strike Price 1704.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/21/2021	10/17/2023	1	20,263,770	1704.27	635,521	0	0	7,933		7,933	(570,984)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/17/2023, Strike Price 1756.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/21/2021	10/17/2023	1	21,007,740	1756.5	411,783	0	0	1,134		1,134	(326,251)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/24/2023, Strike Price 419.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/28/2021	10/24/2023	1	5,593,201	419.91	167,365	0	0	644		644	(130,684)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/24/2023, Strike Price 1707.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/28/2021	10/24/2023	1	25,138,963	1707.81	869,990	0	0	9,742		9,742	(685,073)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/24/2023, Strike Price 1754.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/28/2021	10/24/2023	1	26,108,002	1754.57	588,705	0	0	1,709		1,709	(418,845)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/31/2023, Strike Price 1700.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/04/2021	10/31/2023	1	18,520,079	1700.65	771,030	0	0	10,068		10,068	(545,940)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/31/2023, Strike Price 1730.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/04/2021	10/31/2023	1	18,184,087	1730.17	583,515	0	0	3,657		3,657	(391,672)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/31/2023, Strike Price 1769.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/04/2021	10/31/2023	1	19,920,854	1769.17	465,494	0	0	916		916	(269,000)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/21/2023, Strike Price 195.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/08/2021	06/21/2023	1	2,917,184	195.26	84,520	0	0	24		24	(88,146)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/25/2023, Strike Price 196.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/08/2021	07/25/2023	1	2,709,206	196.89	69,558	0	0	34		34	(73,111)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/22/2023, Strike Price 198.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/08/2021	08/22/2023	1	2,358,223	198.17	55,111	0	0	35		35	(58,464)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/19/2023, Strike Price 197.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/08/2021	09/19/2023	1	2,432,333	197.59	61,231	0	0	139		139	(66,044)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/24/2023, Strike Price 194.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/08/2021	10/24/2023	1	1,920,531	194.78	62,744	0	0	637		637	(68,934)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/07/2023, Strike Price 1721.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/11/2021	11/07/2023	1	23,866,088	1721.94	729,036	0	0	7,146		7,146	(564,438)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/07/2023, Strike Price 1775.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/11/2021	11/07/2023	1	24,335,387	1775.01	452,841	0	0	923		923	(306,845)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/07/2023, Strike Price 427.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/11/2021	11/07/2023	1	4,834,931	427.87	127,690	0	0	347		347	(89,415)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/07/2023, Strike Price 195.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/12/2021	11/07/2023	1	1,516,316	195.15	49,980	0	0	520		520	(53,498)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/14/2023, Strike Price 1734.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/18/2021	11/14/2023	1	19,775,010	1734.65	580,954	0	0	4,385		4,385	(407,497)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/14/2023, Strike Price 1785.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/18/2021	11/14/2023	1	20,389,953	1785.46	381,882	0	0	612		612	(225,685)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/21/2023, Strike Price 432.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/24/2021	11/21/2023	1	6,728,731	432.16	149,434	0	0	435		435	(111,068)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/21/2023, Strike Price 1726.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/24/2021	11/21/2023	1	25,809,680	1726.4	788,208	0	0	8,524		8,524	(584,317)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/21/2023, Strike Price 1777.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/24/2021	11/21/2023	1	26,551,667	1777.22	510,037	0	0	1,383		1,383	(329,388)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/21/2023, Strike Price 196.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/26/2021	11/21/2023	1	1,137,793	196.85	24,604	0	0	257		257	(35,384)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/28/2023, Strike Price 1721.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/02/2021	11/28/2023	1	22,912,633	1721.46	767,188	0	0	9,771		9,771	(548,419)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/28/2023, Strike Price 1764.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/02/2021	11/28/2023	1	23,411,863	1764.27	549,480	0	0	2,269		2,269	(344,040)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/05/2023, Strike Price 419.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/09/2021	12/05/2023	1	11,272,336	419.67	305,935	0	0	2,961		2,961	(285,846)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/05/2023, Strike Price 1721.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/09/2021	12/05/2023	1	23,085,181	1721.49	818,426	0	0	10,907		10,907	(554,993)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/05/2023, Strike Price 1773	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/09/2021	12/05/2023	1	24,662,430	1773	565,787	0	0	2,083		2,083	(327,523)	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 10/07/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/10/2021	10/07/2026	1	7,734,767	Multiple	950,603	0	0	487,298		487,298	(290,963)	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 10/19/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/10/2021	10/19/2026	1	3,983,204	Multiple	844,041	0	0	454,580		454,580	(245,928)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/12/2023, Strike Price 1722.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/16/2021	12/12/2023	1	18,552,294	1722.59	673,664	0	0	9,240		9,240	(441,855)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/12/2023, Strike Price 1756.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/16/2021	12/12/2023	1	21,025,904	1756.55	579,587	0	0	3,611		3,611	(342,659)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/12/2023, Strike Price 1790.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/16/2021	12/12/2023	1	20,166,097	1790.95	412,566	0	0	863		863	(213,649)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/12/2023, Strike Price 1704.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/16/2021	12/12/2023	1	1,517,441	1704.99	63,119	0	0	1,271		1,271	(43,222)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/19/2023, Strike Price 415.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/23/2021	12/19/2023	1	13,459,284	415.41	428,119	0	0	6,278		6,278	(396,302)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/19/2023, Strike Price 1736.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/23/2021	12/19/2023	1	25,053,077	1736.18	849,330	0	0	9,518		9,518	(518,084)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/19/2023, Strike Price 1786.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/23/2021	12/19/2023	1	25,631,970	1786.2	567,750	0	0	1,739		1,739	(292,092)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/27/2023, Strike Price 1732.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/29/2021	12/27/2023	1	21,920,932	1732.88	760,546	0	0	10,099		10,099	(471,636)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/27/2023, Strike Price 1786.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/29/2021	12/27/2023	1	22,355,120	1786.98	489,391	0	0	1,766		1,766	(253,871)	0	0	0	0		
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 11/06/2023, Strike Price 281	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	01/04/2022	11/06/2023	1	11,521,000	281	0	403,850	0	1,397		1,397	(402,453)	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 11/01/2023, Strike Price 300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	01/05/2022	11/01/2023	1	18,600,000	300	0	412,139	0	64		64	(412,075)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/03/2024, Strike Price 1736.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	01/06/2022	01/03/2024	1	18,995,450	1736.33	0	502,033	0	8,612		8,612	(493,421)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/03/2024, Strike Price 1784.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	01/06/2022	01/03/2024	1	19,464,313	1784.08	0	327,085	0	1,937		1,937	(325,149)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/03/2024, Strike Price 415.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	01/06/2022	01/03/2024	1	13,280,009	415.13	0	402,833	0	7,726		7,726	(395,107)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/09/2024, Strike Price 1720.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	01/13/2022	01/09/2024	1	19,980,346	1720.96	0	602,617	0	15,164		15,164	(587,453)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/09/2024, Strike Price 1766.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	01/13/2022	01/09/2024	1	20,422,474	1766.65	0	404,672	0	4,019		4,019	(400,653)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 01/18/2023, Strike Price 307.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	01/20/2022	01/18/2023	1	10,993,405	307.25	0	200,842	0	18,144		18,144	(182,698)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/17/2024, Strike Price 1701.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	01/20/2022	01/17/2024	1	18,951,257	1701.19	0	545,078	0	25,721		25,721	(519,357)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/17/2024, Strike Price 1752.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	01/20/2022	01/17/2024	1	20,028,446	1752.27	0	365,711	0	6,537		6,537	(359,175)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/17/2024, Strike Price 416.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	01/20/2022	01/17/2024	1	10,992,282	416.69	0	262,944	0	6,829		6,829	(256,115)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2022	01/24/2023	1	844,058,800	4810	0	25,875,360	0	2		2	(25,875,358)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4620	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2022	01/24/2023	1	857,934,000	4620	0	42,173,964	0	44		44	(42,173,919)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4830	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2022	01/24/2023	1	39,702,600	4830	0	1,155,832	0	0		0	(1,155,832)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/23/2024, Strike Price 1684.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	01/27/2022	01/23/2024	1	18,712,129	1684.26	0	571,539	0	40,492		40,492	(531,047)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/23/2024, Strike Price 1722.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	01/27/2022	01/23/2024	1	19,082,973	1722.29	0	417,030	0	15,946		15,946	(401,083)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 01/31/2023, Strike Price 302.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	02/03/2022	01/31/2023	1	10,406,046	302.15	0	300,975	0	151,104		151,104	(149,871)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/30/2024, Strike Price 406.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	02/03/2022	01/30/2024	1	12,798,243	406.81	0	403,946	0	18,869		18,869	(385,078)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/30/2024, Strike Price 1669.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/03/2022	01/30/2024	1	17,630,026	1669.51	0	662,946	0	56,447		56,447	(606,499)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/30/2024, Strike Price 1711.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/03/2022	01/30/2024	1	18,245,869	1711.62	0	486,678	0	21,545		21,545	(465,133)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/31/2023, Strike Price 374.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/03/2022	01/31/2023	1	10,403,038	374.21	0	467,318	0	0		0	(467,318)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/31/2023, Strike Price 235.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/04/2022	01/31/2023	1	3,592,420	235.26	0	56,324	0	(1)		(1)	(56,325)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/06/2024, Strike Price 1678.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/10/2022	02/06/2024	1	17,602,745	1678.05	0	564,739	0	48,793		48,793	(515,946)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/06/2024, Strike Price 1721.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/10/2022	02/06/2024	1	17,955,767	1721.55	0	392,199	0	17,355		17,355	(374,844)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 02/14/2023, Strike Price 303.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/17/2022	02/14/2023	1	17,049,593	303.05	0	377,091	0	250,419		250,419	(126,672)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/14/2023, Strike Price 375.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/17/2022	02/14/2023	1	13,665,765	375.33	0	555,253	0	0		0	(555,252)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/13/2024, Strike Price 401.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/17/2022	02/13/2024	1	13,767,287	401.73	0	482,212	0	32,359		32,359	(449,853)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/13/2024, Strike Price 1664.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/17/2022	02/13/2024	1	19,962,511	1664.93	0	685,348	0	77,820		77,820	(607,528)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/13/2024, Strike Price 1714.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/17/2022	02/13/2024	1	20,622,548	1714.26	0	466,283	0	25,998		25,998	(440,285)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/14/2023, Strike Price 235.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/18/2022	02/14/2023	1	3,360,929	235.03	0	49,113	0	(9)		(9)	(49,122)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/14/2023, Strike Price 193.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/18/2022	02/14/2023	1	3,096,826	193.31	0	42,914	0	0		0	(42,914)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/24/2022	02/22/2023	1	968,994,000	4680	0	29,286,324	0	30,098		30,098	(29,256,226)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/24/2022	02/22/2023	1	969,408,900	4470	0	49,602,123	0	216,601		216,601	(49,385,522)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/24/2022	02/22/2023	1	33,930,000	4680	0	1,025,481	0	1,054		1,054	(1,024,427)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/21/2024, Strike Price 1646.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/24/2022	02/21/2024	1	17,684,377	1646.59	0	668,458	0	103,658		103,658	(564,799)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/21/2024, Strike Price 1695.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/24/2022	02/21/2024	1	18,191,964	1695.43	0	469,330	0	38,075		38,075	(431,255)	0	0	0	0		
Purchased Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 01/20/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/28/2022	01/20/2023	1	3,588,486	Multiple	0	36,961	0	87		87	(36,874)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 02/28/2023, Strike Price 300.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/03/2022	02/28/2023	1	15,652,173	300.08	0	487,847	0	392,128		392,128	(95,719)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/28/2023, Strike Price 370.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/03/2022	02/28/2023	1	14,502,379	370.81	0	633,848	0	51		51	(633,796)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/27/2024, Strike Price 395.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/03/2022	02/27/2024	1	16,261,493	395.08	0	632,074	0	64,312		64,312	(567,762)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/28/2023, Strike Price 1618.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/03/2022	02/28/2023	1	117,702,049	1618.12	0	4,202,190	0	21		21	(4,202,169)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/27/2024, Strike Price 1647.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/03/2022	02/27/2024	1	21,131,267	1647.02	0	905,157	0	126,939		126,939	(778,217)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/27/2024, Strike Price 1684.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/03/2022	02/27/2024	1	21,694,042	1684.32	0	692,429	0	60,917		60,917	(631,512)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/28/2023, Strike Price 233.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/04/2022	02/28/2023	1	3,129,109	233.69	0	39,280	0	3		3	(39,276)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/28/2023, Strike Price 190.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/04/2022	02/28/2023	1	2,997,782	190.82	0	44,514	0	(8)		(8)	(44,522)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/07/2023, Strike Price 1641	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/10/2022	03/07/2023		116,855,610	1641	0	2,708,117	0	0		0	(2,708,117)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/05/2024, Strike Price 1651.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/10/2022	03/05/2024	1	18,766,152	1651.95	0	718,861	0	106,317		106,317	(612,543)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/05/2024, Strike Price 1707.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/10/2022	03/05/2024	1	19,312,956	1707.6	0	458,055	0	33,599		33,599	(424,456)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/14/2023, Strike Price 1649.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	03/17/2022	03/14/2023	1	20,834,195	1649.58	0	393,968	0	1		1	(393,968)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/14/2023, Strike Price 1621.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	03/17/2022	03/14/2023	1	107,212,919	1621.49	0	2,943,476	0	147		147	(2,943,329)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/12/2024, Strike Price 1658.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	03/17/2022	03/12/2024	1	22,226,580	1658.7	0	786,312	0	114,698		114,698	(671,614)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/12/2024, Strike Price 1706.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	03/17/2022	03/12/2024	1	22,777,370	1706.17	0	532,935	0	43,058		43,058	(489,877)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/14/2023, Strike Price 301.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	03/17/2022	03/14/2023	1	19,289,419	301.68	0	648,139	0	439,485		439,485	(208,654)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/14/2023, Strike Price 366.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	03/17/2022	03/14/2023	1	17,395,988	366.54	0	746,071	0	944		944	(745,127)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/12/2024, Strike Price 391.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	03/17/2022	03/12/2024	1	18,759,881	391.32	0	732,889	0	101,454		101,454	(631,435)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 4620	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	260,337,000	4620	0	16,586,962	0	83,392		83,392	(16,503,570)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 4620	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	96,927,600	4620	0	6,175,589	0	31,048		31,048	(6,144,541)	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/21/2023, Strike Price 2120	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	31,376,000	2120	0	2,853,237	0	30,380		30,380	(2,822,857)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/21/2023, Strike Price 2285	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	25,889,050	2285	0	1,120,590	0	12,114		12,114	(1,108,476)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/21/2023, Strike Price 2110	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	5,549,300	2110	0	521,026	0	6,135		6,135	(514,891)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/21/2023, Strike Price 2290	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	3,572,400	2290	0	151,008	0	1,542		1,542	(149,465)	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/21/2023, Strike Price 2100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	4,683,000	2100	0	453,807	0	6,003		6,003	(447,804)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/21/2023, Strike Price 2280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	3,032,400	2280	0	134,375	0	1,537		1,537	(132,838)	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/21/2023, Strike Price 2045	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	32,454,150	2045	0	3,722,908	0	89,259		89,259	(3,633,649)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/21/2023, Strike Price 2200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	24,926,000	2200	0	1,577,559	0	42,504		42,504	(1,535,055)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/14/2023, Strike Price 231.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	03/18/2022	03/14/2023	1	6,012,032	231.41	0	123,247	0	881		881	(122,366)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/14/2023, Strike Price 188.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	03/18/2022	03/14/2023	1	2,410,109	188.88	0	50,778	0	1		1	(50,776)	0	0	0	0		
Purchased Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 02/22/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	03/24/2022	02/22/2023	1	1,200,888	Multiple	0	14,170	0	3,841		3,841	(10,330)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/21/2023, Strike Price 1629.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	03/24/2022	03/21/2023	1	16,308,893	1629.26	0	370,022	0	55		55	(369,967)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/21/2023, Strike Price 1643.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/24/2022	03/21/2023	1	16,497,929	1643.22	0	315,204	0	2		2	(315,202)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/21/2023, Strike Price 1608.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/24/2022	03/21/2023	1	119,520,466	1608.62	0	3,456,436	0	2,894		2,894	(3,453,542)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/19/2024, Strike Price 1630.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/24/2022	03/19/2024	1	22,191,377	1630.52	0	975,701	0	199,527		199,527	(776,174)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/19/2024, Strike Price 1676.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/24/2022	03/19/2024	1	22,946,767	1676.17	0	690,728	0	87,380		87,380	(603,348)	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 01/22/2027, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/29/2022	01/22/2027	1	2,802,113	Multiple	0	285,816	0	147,727		147,727	(138,088)	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 01/20/2027, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/29/2022	01/20/2027	1	5,008,118	Multiple	0	1,048,199	0	561,582		561,582	(486,618)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 4310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	03/21/2023	1	1,075,776,000	4310	0	147,918,506	0	3,448,969		3,448,969	(144,469,537)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 4580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	03/21/2023	1	35,311,800	4580	0	3,140,469	0	15,430		15,430	(3,125,039)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 4520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	03/21/2023	1	1,074,087,600	4520	0	106,112,752	0	760,735		760,735	(105,352,018)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/28/2023, Strike Price 1627.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	02/28/2023	1	21,360,438	1627.71	0	345,233	0	(1)		(1)	(345,234)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/13/2023, Strike Price 1624.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	03/13/2023	1	25,048,391	1624.62	0	441,018	0	19		19	(440,999)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/28/2023, Strike Price 363.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/30/2022	03/28/2023	1	12,943,735	363.18	0	581,645	0	3,554		3,554	(578,091)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/26/2024, Strike Price 384.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/30/2022	03/26/2024	1	23,815,670	384.62	0	1,077,408	0	200,602		200,602	(876,806)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/28/2023, Strike Price 302.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/30/2022	03/28/2023	1	17,838,030	302.75	0	738,868	0	395,260		395,260	(343,608)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/28/2023, Strike Price 1626.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/30/2022	03/28/2023	1	17,480,898	1626.13	0	418,148	0	158		158	(417,990)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/28/2023, Strike Price 1659.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/30/2022	03/28/2023	1	17,790,162	1659.53	0	279,799	0	2		2	(279,797)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/28/2023, Strike Price 1606.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/30/2022	03/28/2023	1	91,650,913	1606.22	0	2,845,601	0	5,102		5,102	(2,840,500)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/26/2024, Strike Price 1629.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/30/2022	03/26/2024	1	21,487,301	1629.06	0	1,004,682	0	204,086		204,086	(800,596)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/26/2024, Strike Price 1674.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/30/2022	03/26/2024	1	21,975,606	1674.97	0	706,906	0	89,506		89,506	(617,400)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/28/2023, Strike Price 233.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/31/2022	03/28/2023	1	5,868,802	233.91	0	101,813	0	408		408	(101,405)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/28/2023, Strike Price 189.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	03/31/2022	03/28/2023	1	2,527,022	189.29	0	51,122	0	29		29	(51,093)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2022	01/24/2023	1	298,900,000	4900	0	8,450,935	0	0		0	(8,450,935)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2022	01/24/2023	1	341,550,000	4500	0	26,474,737	0	185		185	(26,474,553)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/04/2023, Strike Price 1617.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/07/2022	04/04/2023	1	19,493,406	1617.71	0	403,219	0	831		831	(402,388)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/04/2023, Strike Price 1653.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/07/2022	04/04/2023	1	19,954,124	1653.2	0	256,125	0	24		24	(256,101)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/04/2023, Strike Price 1597.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/07/2022	04/04/2023	1	93,055,540	1597.52	0	2,494,848	0	16,974		16,974	(2,477,874)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/02/2024, Strike Price 1624.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/07/2022	04/02/2024	1	19,574,623	1624.45	0	815,303	0	207,148		207,148	(608,155)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/02/2024, Strike Price 1674.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/07/2022	04/02/2024	1	20,362,771	1674.57	0	551,821	0	87,070		87,070	(464,751)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/11/2023, Strike Price 1609.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/14/2022	04/11/2023	1	20,310,880	1609.42	0	411,125	0	2,157		2,157	(408,968)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/11/2023, Strike Price 1635.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/14/2022	04/11/2023	1	20,801,143	1635.31	0	300,513	0	289		289	(300,224)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/11/2023, Strike Price 1579.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/14/2022	04/11/2023	1	90,605,015	1579.31	0	2,680,182	0	64,359		64,359	(2,615,822)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/09/2024, Strike Price 1640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/14/2022	04/09/2024	1	16,236,000	1640	0	531,333	0	136,462		136,462	(394,871)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/09/2024, Strike Price 1625.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/14/2022	04/09/2024	1	16,269,453	1625.32	0	602,001	0	175,138		175,138	(426,864)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/11/2023, Strike Price 307.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/14/2022	04/11/2023	1	20,848,863	307.46	0	706,446	0	287,674		287,674	(418,772)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/11/2023, Strike Price 358.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/14/2022	04/11/2023	1	14,632,272	358.81	0	550,900	0	14,426		14,426	(536,474)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/09/2024, Strike Price 383.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/14/2022	04/09/2024	1	19,598,360	383.83	0	685,989	0	185,196		185,196	(500,794)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/11/2023, Strike Price 234.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/19/2022	04/11/2023	1	6,590,275	234.78	0	97,494	0	557		557	(96,938)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/11/2023, Strike Price 190.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/19/2022	04/11/2023	1	2,050,140	190.18	0	30,185	0	29		29	(30,156)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/18/2023, Strike Price 1599.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/21/2022	04/18/2023	1	19,796,734	1599.09	0	420,456	0	5,803		5,803	(414,653)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/18/2023, Strike Price 1629.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/21/2022	04/18/2023	1	20,200,592	1629.08	0	287,309	0	779		779	(286,529)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/18/2023, Strike Price 1570.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/21/2022	04/18/2023	1	84,471,816	1570.4	0	2,572,711	0	120,038		120,038	(2,452,673)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/16/2024, Strike Price 1595.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/21/2022	04/16/2024	1	18,670,041	1595.73	0	856,674	0	325,906		325,906	(530,768)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/16/2024, Strike Price 1642.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/21/2022	04/16/2024	1	19,151,783	1642.52	0	606,903	0	159,130		159,130	(447,773)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/25/2023, Strike Price 4440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/27/2022	04/25/2023	1	912,464,400	4440	0	56,220,627	0	3,183,820		3,183,820	(53,036,807)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/25/2023, Strike Price 4690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/27/2022	04/25/2023	1	30,625,700	4690	0	1,064,683	0	22,370		22,370	(1,042,314)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/25/2023, Strike Price 4650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/27/2022	04/25/2023	1	912,190,500	4650	0	34,969,087	0	833,549		833,549	(34,135,538)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/25/2023, Strike Price 1592.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/28/2022	04/25/2023	1	21,375,510	1592.81	0	503,159	0	12,468		12,468	(490,691)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/25/2023, Strike Price 1622.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/28/2022	04/25/2023	1	21,741,232	1622.48	0	349,215	0	2,078		2,078	(347,137)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/25/2023, Strike Price 1559.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/28/2022	04/25/2023	1	91,250,821	1559.31	0	3,199,067	0	256,295		256,295	(2,942,772)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/23/2024, Strike Price 1594.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/28/2022	04/23/2024	1	21,542,776	1594.58	0	1,010,914	0	390,389		390,389	(620,525)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/23/2024, Strike Price 1642.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/28/2022	04/23/2024	1	22,255,333	1642.46	0	708,898	0	190,643		190,643	(518,255)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/25/2023, Strike Price 350.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/28/2022	04/25/2023	1	15,387,400	350.67	0	767,869	0	64,884		64,884	(702,985)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/23/2024, Strike Price 375.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/28/2022	04/23/2024	1	19,867,016	375.7	0	900,761	0	295,281		295,281	(605,480)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/25/2023, Strike Price 308.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/28/2022	04/25/2023	1	21,065,616	308.88	0	648,103	0	279,072		279,072	(369,032)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/25/2023, Strike Price 233.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/29/2022	04/25/2023	1	6,130,760	233.82	0	75,910	0	1,538		1,538	(74,372)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/25/2023, Strike Price 189.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/29/2022	04/25/2023	1	3,125,327	189.07	0	41,160	0	309		309	(40,851)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/02/2023, Strike Price 1584.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/05/2022	05/02/2023	1	15,840,600	1584.06	0	335,459	0	17,887		17,887	(317,572)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/02/2023, Strike Price 1595.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/05/2022	05/02/2023	1	16,256,107	1595.3	0	298,744	0	10,629		10,629	(288,115)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/02/2023, Strike Price 1618.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/05/2022	05/02/2023	1	16,366,472	1618.84	0	214,149	0	2,862		2,862	(211,287)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/02/2023, Strike Price 1554.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/05/2022	05/02/2023	1	95,986,053	1554.43	0	2,918,305	0	372,591		372,591	(2,545,714)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/30/2024, Strike Price 1584.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/05/2022	04/30/2024	1	18,953,969	1584.78	0	856,315	0	402,184		402,184	(454,131)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/30/2024, Strike Price 1621.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/05/2022	04/30/2024	1	19,381,466	1621.88	0	646,482	0	239,783		239,783	(406,699)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/09/2023, Strike Price 348.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/12/2022	05/09/2023	1	17,938,873	348.26	0	910,063	0	122,705		122,705	(787,358)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/07/2024, Strike Price 371.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/12/2022	05/07/2024	1	22,475,633	371.13	0	1,083,034	0	432,106		432,106	(650,928)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/09/2023, Strike Price 1574.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/12/2022	05/09/2023	1	20,179,065	1574.03	0	520,620	0	41,924		41,924	(478,696)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/09/2023, Strike Price 1602.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/12/2022	05/09/2023	1	20,299,114	1602.14	0	368,562	0	11,958		11,958	(356,604)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/09/2023, Strike Price 1541.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/12/2022	05/09/2023	1	84,547,376	1541.71	0	3,189,622	0	563,027		563,027	(2,626,595)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/07/2024, Strike Price 1575.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/12/2022	05/07/2024	1	20,418,869	1575.53	0	1,003,752	0	501,013		501,013	(502,739)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/07/2024, Strike Price 1618.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/12/2022	05/07/2024	1	20,972,909	1618.28	0	736,570	0	282,461		282,461	(454,109)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/09/2023, Strike Price 305.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/12/2022	05/09/2023	1	26,199,027	305.03	0	774,587	0	596,664		596,664	(177,923)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/09/2023, Strike Price 231.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/13/2022	05/09/2023	1	4,879,180	231.57	0	69,212	0	4,114		4,114	(65,098)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/09/2023, Strike Price 186.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/13/2022	05/09/2023	1	3,655,988	186.53	0	46,530	0	2,189		2,189	(44,341)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/16/2023, Strike Price 1566.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	05/19/2022	05/16/2023	1	17,909,667	1566.9	0	483,391	0	56,214		56,214	(427,178)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/16/2023, Strike Price 1599.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	05/19/2022	05/16/2023	1	18,539,828	1599.64	0	335,413	0	15,219		15,219	(320,194)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/16/2023, Strike Price 1539.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	05/19/2022	05/16/2023	1	91,804,559	1539.57	0	3,434,949	0	710,685		710,685	(2,724,265)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/14/2024, Strike Price 1562.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	05/19/2022	05/14/2024	1	19,666,210	1562.05	0	1,039,305	0	580,570		580,570	(458,735)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/14/2024, Strike Price 1607.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	05/19/2022	05/14/2024	1	20,043,655	1607.35	0	733,361	0	326,209		326,209	(407,152)	0	0	0	0		
Purchased Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 04/21/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	05/24/2022	04/21/2023	1	1,846,170	Multiple	0	17,723	0	12,170		12,170	(5,553)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/23/2023, Strike Price 4030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/26/2022	05/23/2023	1	855,286,900	4030	0	86,128,325	0	28,904,589		28,904,589	(57,223,736)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/23/2023, Strike Price 4270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/26/2022	05/23/2023	1	26,260,500	4270	0	1,694,843	0	338,343		338,343	(1,356,500)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/23/2023, Strike Price 4240	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/26/2022	05/23/2023	1	858,091,200	4240	0	58,797,601	0	12,570,986		12,570,986	(46,226,615)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/23/2023, Strike Price 302.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	05/26/2022	05/23/2023	1	20,919,334	302.74	0	777,974	0	633,459		633,459	(144,515)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/23/2023, Strike Price 1572.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/26/2022	05/23/2023	1	17,409,236	1572.65	0	521,376	0	49,984		49,984	(471,393)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/23/2023, Strike Price 1542.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/26/2022	05/23/2023	1	89,068,403	1542.31	0	3,760,680	0	687,597		687,597	(3,073,083)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/21/2024, Strike Price 1565.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/26/2022	05/21/2024	1	16,755,023	1565.89	0	938,330	0	479,200		479,200	(459,129)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/21/2024, Strike Price 1607.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/26/2022	05/21/2024	1	17,139,468	1607.83	0	697,444	0	282,455		282,455	(414,989)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/23/2023, Strike Price 1602.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/26/2022	05/23/2023	1	17,691,931	1602.53	0	365,874	0	15,291		15,291	(350,584)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/23/2023, Strike Price 346.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/26/2022	05/23/2023	1	18,041,056	346.81	0	1,123,783	0	168,809		168,809	(954,974)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/21/2024, Strike Price 368.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/26/2022	05/21/2024	1	21,012,746	368.58	0	1,215,453	0	472,466		472,466	(742,988)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/23/2023, Strike Price 229.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/26/2022	05/23/2023	1	5,237,844	229.73	0	103,721	0	9,636		9,636	(94,085)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/23/2023, Strike Price 183.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/27/2022	05/23/2023	1	2,270,177	183.82	0	53,378	0	4,872		4,872	(48,505)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/31/2023, Strike Price 1596.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/02/2022	05/31/2023	1	31,570,462	1596.08	0	659,861	0	43,049		43,049	(616,811)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/31/2023, Strike Price 1553.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/02/2022	05/31/2023	1	78,291,447	1553.71	0	2,696,873	0	470,143		470,143	(2,226,730)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/29/2024, Strike Price 1572.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/02/2022	05/29/2024	1	16,670,408	1572.68	0	866,550	0	446,801		446,801	(419,749)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/29/2024, Strike Price 1617.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/02/2022	05/29/2024	1	16,710,428	1617.66	0	611,639	0	244,550		244,550	(367,090)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/06/2023, Strike Price 304.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/09/2022	06/06/2023	1	20,821,344	304.05	0	649,260	0	602,160		602,160	(47,100)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/06/2023, Strike Price 351.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/09/2022	06/06/2023	1	18,598,688	351.25	0	836,589	0	138,450		138,450	(698,140)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/04/2024, Strike Price 373.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/09/2022	06/04/2024	1	28,199,328	373.6	0	1,289,953	0	541,618		541,618	(748,335)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/06/2023, Strike Price 1578.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/09/2022	06/06/2023	1	18,373,391	1578.47	0	406,876	0	54,421		54,421	(352,455)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/06/2023, Strike Price 1604.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/09/2022	06/06/2023	1	18,788,578	1604.49	0	287,519	0	21,116		21,116	(266,403)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/06/2023, Strike Price 1545.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/09/2022	06/06/2023	1	76,803,845	1545.66	0	2,535,681	0	625,154		625,154	(1,910,527)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/04/2024, Strike Price 1603.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/09/2022	06/04/2024	1	27,301,985	1603.17	0	1,030,145	0	500,376		500,376	(529,769)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/06/2023, Strike Price 231.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/10/2022	06/06/2023	1	4,733,600	231.02	0	66,183	0	7,239		7,239	(58,944)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/06/2023, Strike Price 185.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/10/2022	06/06/2023	1	3,079,520	185.29	0	39,223	0	4,731		4,731	(34,492)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/21/2023, Strike Price 4380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/15/2022	06/21/2023	1	240,549,600	4380	0	7,544,096	0	2,574,020		2,574,020	(4,970,076)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/21/2023, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/15/2022	06/21/2023	1	123,388,000	4360	0	4,074,887	0	1,441,164		1,441,164	(2,633,723)	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/21/2023, Strike Price 1950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/15/2022	06/21/2023	1	12,012,000	1950	0	637,295	0	316,827		316,827	(320,468)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/21/2023, Strike Price 2100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/15/2022	06/21/2023	1	7,560,000	2100	0	193,432	0	155,651		155,651	(37,781)	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/21/2023, Strike Price 1970	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/15/2022	06/21/2023	1	6,481,300	1970	0	316,867	0	150,111		150,111	(166,756)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/21/2023, Strike Price 2120	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/15/2022	06/21/2023	1	3,582,800	2120	0	81,356	0	63,138		63,138	(18,218)	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/21/2023, Strike Price 1880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/16/2022	06/21/2023	1	45,383,200	1880	0	2,196,952	0	1,845,004		1,845,004	(351,948)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/21/2023, Strike Price 2020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/16/2022	06/21/2023	1	29,310,200	2020	0	1,049,081	0	1,056,959		1,056,959	7,878	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/21/2023, Strike Price 1960	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/16/2022	06/21/2023	1	44,354,800	1960	0	1,502,165	0	1,096,892		1,096,892	(405,272)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/21/2023, Strike Price 2110	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/16/2022	06/21/2023	1	30,616,100	2110	0	648,160	0	583,709		583,709	(64,451)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/13/2023, Strike Price 1563.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	06/16/2022	06/13/2023	1	17,413,268	1563.13	0	313,702	0	92,814		92,814	(220,888)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/13/2023, Strike Price 1530.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	06/16/2022	06/13/2023	1	89,466,965	1530.92	0	2,467,629	0	1,120,327		1,120,327	(1,347,302)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/11/2024, Strike Price 1562.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	06/16/2022	06/11/2024	1	16,294,059	1562.23	0	691,405	0	511,085		511,085	(180,320)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/11/2024, Strike Price 1607.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	06/16/2022	06/11/2024	1	16,769,876	1607.85	0	480,823	0	294,492		294,492	(186,331)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/13/2023, Strike Price 1590.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	06/16/2022	06/13/2023	1	17,969,938	1590.26	0	216,726	0	39,541		39,541	(177,185)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/21/2023, Strike Price 299.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	06/23/2022	06/21/2023	1	19,865,026	299.94	0	716,996	0	830,579		830,579	113,583	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/21/2023, Strike Price 1539.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	06/23/2022	06/21/2023	1	29,129,989	1539.64	0	845,854	0	311,759		311,759	(534,095)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/21/2023, Strike Price 1494.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	06/23/2022	06/21/2023	1	68,046,406	1494.54	0	3,261,077	0	1,852,811		1,852,811	(1,408,266)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/18/2024, Strike Price 1538.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	06/23/2022	06/18/2024	1	28,958,334	1538.7	0	1,545,767	0	1,190,859		1,190,859	(354,908)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/21/2023, Strike Price 342.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/23/2022	06/21/2023	1	20,607,390	342.6	0	1,031,573	0	348,778		348,778	(682,794)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/18/2024, Strike Price 364.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/23/2022	06/18/2024	1	22,718,470	364.37	0	1,103,595	0	658,416		658,416	(445,179)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2022	01/24/2023	1	341,550,000	4500	0	4,654,429	0	185		185	(4,654,245)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2022	02/22/2023	1	317,720,000	4700	0	2,685,923	0	8,349		8,349	(2,677,574)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2022	01/24/2023	1	298,900,000	4900	0	974,339	0	0		0	(974,339)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2022	02/22/2023	1	333,680,000	4300	0	10,132,086	0	351,813		351,813	(9,780,273)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/21/2023, Strike Price 229.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/24/2022	06/21/2023	1	5,075,230	229.13	0	75,431	0	14,575		14,575	(60,856)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/21/2023, Strike Price 182.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/27/2022	06/21/2023	1	3,582,082	182.48	0	51,237	0	14,902		14,902	(36,335)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/21/2023, Strike Price 4150	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/28/2022	06/21/2023	1	846,932,000	4150	0	45,716,796	0	22,605,150		22,605,150	(23,111,646)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/21/2023, Strike Price 4170	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/28/2022	06/21/2023	1	28,647,900	4170	0	1,479,805	0	710,531		710,531	(769,274)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/21/2023, Strike Price 3960	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/28/2022	06/21/2023	1	845,024,400	3960	0	67,139,676	0	41,620,204		41,620,204	(25,519,471)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/08/2023, Strike Price 350.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	05/08/2023	1	12,981,579	350.38	0	399,488	0	70,596		70,596	(328,892)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/08/2023, Strike Price 1622.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	03/08/2023	1	22,479,755	1622.15	0	51,434	0	6		6	(51,428)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/29/2023, Strike Price 1593.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	03/29/2023	1	20,785,557	1593.74	0	121,773	0	3,406		3,406	(118,367)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/11/2023, Strike Price 1579.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	04/11/2023	1	15,111,987	1579.1	0	132,000	0	10,861		10,861	(121,139)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/18/2023, Strike Price 1569.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	04/18/2023	1	16,851,382	1569.03	0	187,772	0	25,560		25,560	(162,212)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/25/2023, Strike Price 1561.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	04/25/2023	1	16,873,173	1561.03	0	226,547	0	44,153		44,153	(182,394)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/03/2023, Strike Price 1548.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	05/03/2023	1	24,734,903	1548.06	0	434,641	0	123,980		123,980	(310,662)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/12/2023, Strike Price 1539.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	05/12/2023	1	17,462,012	1539.86	0	363,317	0	130,079		130,079	(233,237)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/23/2023, Strike Price 1543.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	05/23/2023	1	21,932,236	1543.98	0	441,795	0	161,320		161,320	(280,475)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/01/2023, Strike Price 1550.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	06/01/2023	1	18,521,682	1550.84	0	345,149	0	124,704		124,704	(220,446)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/12/2023, Strike Price 1530.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	06/12/2023	1	18,410,163	1530.1	0	484,610	0	232,998		232,998	(251,612)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/21/2023, Strike Price 1495.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	06/21/2023	1	16,734,716	1495.64	0	702,027	0	447,008		447,008	(255,020)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/27/2023, Strike Price 1529.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	06/30/2022	06/27/2023	1	18,608,904	1529.08	0	664,764	0	266,901		266,901	(397,864)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/27/2023, Strike Price 1562.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	06/30/2022	06/27/2023	1	18,968,507	1562.48	0	456,000	0	119,874		119,874	(336,127)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/27/2023, Strike Price 1507.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	06/30/2022	06/27/2023	1	85,102,158	1507.3	0	3,880,340	0	1,898,750		1,898,750	(1,981,590)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/25/2024, Strike Price 1521.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	06/30/2022	06/25/2024	1	16,218,017	1521.39	0	1,044,143	0	800,232		800,232	(243,911)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/25/2024, Strike Price 1565.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	06/30/2022	06/25/2024	1	16,657,984	1565.6	0	772,540	0	517,034		517,034	(255,506)	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 05/25/2027, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	07/01/2022	05/25/2027	1	1,181,295	Multiple	0	90,960	0	104,465		104,465	13,505	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 05/26/2027, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	07/01/2022	05/26/2027	1	6,527,399	Multiple	0	1,083,548	0	1,103,543		1,103,543	19,995	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/05/2023, Strike Price 299.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	07/07/2022	07/05/2023	1	26,302,147	299.16	0	1,123,078	0	1,210,039		1,210,039	86,962	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/05/2023, Strike Price 339.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/07/2022	07/05/2023	1	19,709,073	339.11	0	1,182,482	0	462,253		462,253	(720,229)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/02/2024, Strike Price 358.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/07/2022	07/02/2024	1	23,501,746	358.04	0	1,417,856	0	890,280		890,280	(527,576)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/05/2023, Strike Price 1538.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/07/2022	07/05/2023	1	16,246,349	1538.48	0	553,872	0	200,218		200,218	(353,654)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/05/2023, Strike Price 1573.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/07/2022	07/05/2023	1	16,692,713	1573.3	0	377,469	0	84,889		84,889	(292,580)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/05/2023, Strike Price 1515.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/07/2022	07/05/2023	1	85,161,523	1515.06	0	3,773,377	0	1,709,562		1,709,562	(2,063,815)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/02/2024, Strike Price 1556.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/07/2022	07/02/2024	1	30,453,856	1556.15	0	1,577,733	0	1,068,023		1,068,023	(509,711)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/05/2023, Strike Price 226.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/08/2022	07/05/2023	1	4,765,740	226.94	0	83,940	0	24,429		24,429	(59,511)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/05/2023, Strike Price 180.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/08/2022	07/05/2023	1	2,422,101	180.35	0	46,964	0	18,573		18,573	(28,391)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/09/2024, Strike Price 1568.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/14/2022	07/09/2024	1	24,139,215	1568.5	0	1,102,078	0	747,273		747,273	(354,805)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/11/2023, Strike Price 1564.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/20/2022	07/11/2023	1	26,290,089	1564.7	0	678,179	0	181,282		181,282	(496,896)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/11/2023, Strike Price 1523.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/20/2022	07/11/2023	1	68,675,774	1523.42	0	2,859,522	0	1,214,580		1,214,580	(1,644,942)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/18/2023, Strike Price 1544.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/21/2022	07/18/2023	1	16,994,450	1544.95	0	637,254	0	199,757		199,757	(437,497)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/18/2023, Strike Price 1576.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/21/2022	07/18/2023	1	17,329,472	1576.84	0	451,174	0	92,591		92,591	(358,583)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/18/2023, Strike Price 1522.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/21/2022	07/18/2023	1	90,050,394	1522.15	0	4,298,674	0	1,696,872		1,696,872	(2,601,802)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/16/2024, Strike Price 1562.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/21/2022	07/16/2024	1	24,142,788	1562.64	0	1,318,023	0	809,520		809,520	(508,503)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/18/2023, Strike Price 299.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/21/2022	07/18/2023	1	20,199,243	299.87	0	836,742	0	925,927		925,927	89,185	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/18/2023, Strike Price 341.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/21/2022	07/18/2023	1	17,736,734	341.88	0	1,081,032	0	380,391		380,391	(700,641)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/16/2024, Strike Price 360.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/21/2022	07/16/2024	1	23,225,465	360.42	0	1,427,346	0	837,666		837,666	(589,680)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/18/2023, Strike Price 226.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/22/2022	07/18/2023	1	2,496,450	226.95	0	45,650	0	13,812		13,812	(31,838)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/18/2023, Strike Price 181.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/22/2022	07/18/2023	1	2,662,023	181.09	0	55,860	0	18,383		18,383	(37,477)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/18/2023, Strike Price 179.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/22/2022	07/18/2023	1	1,500,245	179.67	0	37,492	0	14,130		14,130	(23,362)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/25/2023, Strike Price 4100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/27/2022	07/25/2023	1	949,683,000	4100	0	80,902,200	0	36,737,623		36,737,623	(44,164,577)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/25/2023, Strike Price 3880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/27/2022	07/25/2023	1	939,774,800	3880	0	116,737,300	0	65,332,246		65,332,246	(51,405,054)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/25/2023, Strike Price 4090	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/27/2022	07/25/2023	1	23,353,900	4090	0	2,026,552	0	930,787		930,787	(1,095,766)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/25/2023, Strike Price 1568.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/28/2022	07/25/2023	1	29,912,821	1568.58	0	1,069,792	0	212,029		212,029	(857,763)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/25/2023, Strike Price 1533.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/28/2022	07/25/2023	1	95,724,891	1533.07	0	4,945,248	0	1,512,038		1,512,038	(3,433,210)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/23/2024, Strike Price 1572.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/28/2022	07/23/2024	1	29,216,864	1572.49	0	1,664,877	0	889,274		889,274	(775,603)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 08/01/2023, Strike Price 301.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	08/04/2022	08/01/2023	1	21,049,202	301.09	0	981,017	0	931,233		931,233	(49,784)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/01/2023, Strike Price 1590.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	08/04/2022	08/01/2023	1	29,439,785	1590.48	0	885,256	0	127,169		127,169	(758,087)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/01/2023, Strike Price 1552.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	08/04/2022	08/01/2023	1	101,816,013	1552.31	0	4,612,386	0	1,130,117		1,130,117	(3,482,269)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/30/2024, Strike Price 1591.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	08/04/2022	07/30/2024	1	24,287,206	1591.56	0	1,297,558	0	599,205		599,205	(698,352)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/01/2023, Strike Price 345.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/04/2022	08/01/2023	1	24,166,982	345.44	0	1,497,844	0	451,991		451,991	(1,045,853)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/30/2024, Strike Price 362.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/04/2022	07/30/2024	1	23,172,493	362.24	0	1,487,303	0	810,937		810,937	(676,365)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/01/2023, Strike Price 227.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/05/2022	08/01/2023	1	5,916,104	227.63	0	105,779	0	30,930		30,930	(74,849)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/01/2023, Strike Price 182.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/05/2022	08/01/2023	1	5,215,913	182.63	0	102,530	0	26,977		26,977	(75,553)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/08/2023, Strike Price 1582.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/11/2022	08/08/2023	1	17,386,730	1582.05	0	537,909	0	101,349		101,349	(436,560)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/08/2023, Strike Price 1617.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/11/2022	08/08/2023	1	17,813,079	1617.9	0	357,502	0	37,559		37,559	(319,943)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/08/2023, Strike Price 1555.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/11/2022	08/08/2023	1	93,399,476	1555.88	0	3,855,152	0	1,009,600		1,009,600	(2,845,551)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/06/2024, Strike Price 1612.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/11/2022	08/06/2024	1	27,675,476	1612.79	0	1,233,289	0	531,256		531,256	(702,033)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/15/2023, Strike Price 346.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/18/2022	08/15/2023	1	21,176,038	346.58	0	1,158,715	0	402,440		402,440	(756,276)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/13/2024, Strike Price 365.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/18/2022	08/13/2024	1	21,129,893	365.19	0	1,223,153	0	690,067		690,067	(533,086)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 08/15/2023, Strike Price 304.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/18/2022	08/15/2023	1	21,856,466	304.45	0	1,111,638	0	811,629		811,629	(300,008)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/15/2023, Strike Price 1595.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/18/2022	08/15/2023	1	27,929,300	1595.96	0	764,356	0	121,223		121,223	(643,133)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/15/2023, Strike Price 1556.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/18/2022	08/15/2023	1	97,440,030	1556.55	0	4,164,259	0	1,093,400		1,093,400	(3,070,859)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/13/2024, Strike Price 1606.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/18/2022	08/13/2024	1	26,290,547	1606.02	0	1,275,380	0	561,797		561,797	(713,584)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/15/2023, Strike Price 228.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/19/2022	08/15/2023	1	3,783,184	228.04	0	64,535	0	19,662		19,662	(44,873)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/15/2023, Strike Price 183.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/19/2022	08/15/2023	1	3,696,849	183.74	0	58,348	0	15,819		15,819	(42,529)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/22/2023, Strike Price 1583.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/25/2022	08/22/2023	1	16,671,833	1583.27	0	470,888	0	106,143		106,143	(364,745)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/22/2023, Strike Price 1617.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/25/2022	08/22/2023	1	17,034,276	1617.69	0	310,247	0	43,017		43,017	(267,230)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/22/2023, Strike Price 1554.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/25/2022	08/22/2023	1	101,551,825	1554.92	0	3,933,175	0	1,226,726		1,226,726	(2,706,448)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/20/2024, Strike Price 1613.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/25/2022	08/20/2024	1	26,587,514	1613.32	0	1,149,645	0	525,615		525,615	(624,030)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/22/2023, Strike Price 4430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2022	08/22/2023	1	1,108,651,800	4430	0	52,369,061	0	16,856,324		16,856,324	(35,512,738)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/22/2023, Strike Price 4190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2022	08/22/2023	1	1,094,386,100	4190	0	84,743,543	0	36,945,252		36,945,252	(47,798,290)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/22/2023, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2022	08/22/2023	1	30,844,000	4400	0	1,558,404	0	523,822		523,822	(1,034,582)	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 06/21/2023, Strike Price 266	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	08/30/2022	06/21/2023	1	15,960,000	266	0	232,572	0	16,155		16,155	(216,417)	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 09/19/2023, Strike Price 266	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	08/30/2022	09/19/2023	1	15,960,000	266	0	270,438	0	37,568		37,568	(232,870)	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 12/19/2023, Strike Price 266	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	08/30/2022	12/19/2023	1	15,960,000	266	0	302,682	0	59,084		59,084	(243,598)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 08/29/2023, Strike Price 306.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/01/2022	08/29/2023	1	28,762,954	306.38	0	1,031,644	0	983,389		983,389	(48,255)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/29/2023, Strike Price 1583.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/01/2022	08/29/2023	1	31,577,981	1583.65	0	645,671	0	211,150		211,150	(434,522)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/29/2023, Strike Price 1538.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/01/2022	08/29/2023	1	89,996,985	1538.41	0	3,163,680	0	1,560,290		1,560,290	(1,603,390)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/27/2024, Strike Price 1597.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/01/2022	08/27/2024	1	26,152,385	1597.58	0	1,052,479	0	639,811		639,811	(412,667)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/29/2023, Strike Price 343.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/01/2022	08/29/2023	1	24,394,543	343.44	0	1,165,602	0	601,660		601,660	(563,942)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/27/2024, Strike Price 362.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/01/2022	08/27/2024	1	23,308,982	362.56	0	1,209,938	0	861,253		861,253	(348,685)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/02/2022	01/24/2023	1	840,000,000	4200	0	23,644,804	0	122,465		122,465	(23,522,339)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/29/2023, Strike Price 227.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/02/2022	08/29/2023	1	3,061,637	227.97	0	37,067	0	17,212		17,212	(19,855)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/29/2023, Strike Price 182.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/02/2022	08/29/2023	1	5,437,022	182.88	0	65,406	0	30,411		30,411	(34,995)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/06/2023, Strike Price 1564.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/08/2022	09/06/2023	1	26,568,266	1564.68	0	709,377	0	285,865		285,865	(423,511)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/06/2023, Strike Price 1521.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/08/2022	09/06/2023	1	80,986,784	1521.45	0	3,514,777	0	1,939,882		1,939,882	(1,574,895)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/04/2024, Strike Price 1587.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/08/2022	09/04/2024	1	30,944,858	1587.73	0	1,361,766	0	864,121		864,121	(497,646)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 09/12/2023, Strike Price 303.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/15/2022	09/12/2023	1	18,030,285	303.03	0	795,365	0	800,779		800,779	5,414	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/21/2024, Strike Price 303.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/15/2022	05/21/2024	1	977,334	303.52	0	66,071	0	70,570		70,570	4,499	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/18/2024, Strike Price 303.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/15/2022	06/18/2024	1	1,173,848	303.32	0	83,063	0	88,867		88,867	5,804	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 08/13/2024, Strike Price 308.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/15/2022	08/13/2024	1	814,440	308.5	0	51,036	0	54,527		54,527	3,491	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/12/2023, Strike Price 338.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/15/2022	09/12/2023	1	18,376,103	338.73	0	965,428	0	618,414		618,414	(347,015)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/10/2024, Strike Price 358.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/15/2022	09/10/2024	1	21,394,091	358.18	0	1,205,949	0	940,529		940,529	(265,420)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/12/2023, Strike Price 1561.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/15/2022	09/12/2023	1	28,306,006	1561.28	0	686,221	0	339,369		339,369	(346,851)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/12/2023, Strike Price 1519.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/15/2022	09/12/2023	1	71,193,461	1519.28	0	2,811,600	0	1,808,830		1,808,830	(1,002,770)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/10/2024, Strike Price 1576.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/15/2022	09/10/2024	1	24,355,226	1576.39	0	1,109,001	0	780,233		780,233	(328,768)	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 09/19/2023, Strike Price 1930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	12,159,000	1930	0	942,030	0	570,319		570,319	(371,711)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 09/19/2023, Strike Price 1920	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	6,873,600	1920	0	357,629	0	572,419		572,419	214,791	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/19/2023, Strike Price 4220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	148,079,800	4220	0	8,596,698	0	5,200,951		5,200,951	(3,395,747)	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 09/19/2023, Strike Price 1940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	13,017,400	1940	0	973,196	0	581,932		581,932	(391,264)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 09/19/2023, Strike Price 1960	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	8,251,600	1960	0	351,885	0	577,321		577,321	225,437	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/19/2023, Strike Price 4250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	288,787,500	4250	0	15,747,917	0	9,315,105		9,315,105	(6,432,812)	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 09/19/2023, Strike Price 1970	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	6,520,700	1970	0	436,956	0	251,858		251,858	(185,098)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 09/19/2023, Strike Price 1980	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	3,029,400	1980	0	116,322	0	193,546		193,546	77,224	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 09/19/2023, Strike Price 1840	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	12,530,400	1840	0	1,318,317	0	881,512		881,512	(436,805)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 09/19/2023, Strike Price 1820	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	6,515,600	1820	0	532,612	0	801,971		801,971	269,360	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/12/2023, Strike Price 180.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/16/2022	09/12/2023	1	2,679,683	180.45	0	39,056	0	25,941		25,941	(13,115)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/05/2023, Strike Price 194.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/16/2022	12/05/2023	1	1,259,248	194.93	0	2,196	0	611		611	(1,585)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/30/2024, Strike Price 192.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/16/2022	01/30/2024	1	1,162,810	192.2	0	4,114	0	1,710		1,710	(2,404)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/27/2024, Strike Price 190.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/16/2022	02/27/2024	1	691,043	190.37	0	3,485	0	1,728		1,728	(1,757)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/23/2024, Strike Price 187.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/16/2022	04/23/2024	1	684,813	187.62	0	5,658	0	3,449		3,449	(2,209)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/21/2024, Strike Price 182.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/16/2022	05/21/2024	1	701,146	182.59	0	10,982	0	8,065		8,065	(2,917)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/18/2024, Strike Price 182.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/16/2022	06/18/2024	1	815,909	182.53	0	13,276	0	9,871		9,871	(3,405)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/02/2024, Strike Price 178.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/16/2022	07/02/2024	1	763,134	178.72	0	18,575	0	15,098		15,098	(3,476)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/16/2024, Strike Price 179.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/16/2022	07/16/2024	1	903,137	179.55	0	20,472	0	16,399		16,399	(4,073)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/30/2024, Strike Price 181.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/16/2022	07/30/2024	1	732,614	181.34	0	14,059	0	10,838		10,838	(3,221)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/13/2024, Strike Price 182.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/16/2022	08/13/2024	1	777,024	182.4	0	13,547	0	10,205		10,205	(3,341)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/10/2024, Strike Price 179.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/16/2022	09/10/2024	1	1,560,745	179.19	0	38,063	0	30,645		30,645	(7,418)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/12/2023, Strike Price 225.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/16/2022	09/12/2023	1	5,410,265	225.24	0	82,869	0	50,253		50,253	(32,616)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/10/2023, Strike Price 235.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/16/2022	10/10/2023	1	863,478	235.28	0	4,074	0	1,513		1,513	(2,560)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/07/2023, Strike Price 239.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/16/2022	11/07/2023	1	978,466	239.82	0	2,734	0	787		787	(1,947)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/21/2023, Strike Price 241.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/16/2022	11/21/2023	1	1,137,182	241.44	0	2,638	0	709		709	(1,929)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/26/2024, Strike Price 229.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/16/2022	03/26/2024	1	1,016,467	229.97	0	12,862	0	7,984		7,984	(4,879)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/09/2024, Strike Price 231.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/16/2022	04/09/2024	1	961,016	231.57	0	10,624	0	6,356		6,356	(4,268)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/21/2024, Strike Price 227.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/16/2022	05/21/2024	1	940,649	227.76	0	15,611	0	10,674		10,674	(4,938)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/18/2024, Strike Price 227.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/16/2022	06/18/2024	1	1,933,155	227.43	0	33,830	0	23,721		23,721	(10,109)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/02/2024, Strike Price 225.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/16/2022	07/02/2024	1	1,797,873	225.58	0	37,220	0	27,206		27,206	(10,014)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/16/2024, Strike Price 225.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/16/2022	07/16/2024	1	3,178,836	225.13	0	69,047	0	51,011		51,011	(18,035)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/30/2024, Strike Price 225.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/16/2022	07/30/2024	1	2,156,640	225.59	0	45,697	0	33,475		33,475	(12,222)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/13/2024, Strike Price 226.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/16/2022	08/13/2024	1	4,189,409	226.21	0	85,192	0	61,932		61,932	(23,260)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/27/2024, Strike Price 225.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/16/2022	08/27/2024	1	3,153,285	225.88	0	66,729	0	48,698		48,698	(18,030)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/10/2024, Strike Price 223.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV6907ZI25D03	09/16/2022	09/10/2024	1	1,760,598	223.71	0	44,229	0	33,613		33,613	(10,616)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/19/2023, Strike Price 1551.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV6907ZI25D03	09/22/2022	09/19/2023	1	25,448,208	1551.72	0	535,388	0	382,984		382,984	(152,404)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/19/2023, Strike Price 1508.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV6907ZI25D03	09/22/2022	09/19/2023	1	84,545,768	1508.13	0	3,056,384	0	2,609,170		2,609,170	(447,215)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/17/2024, Strike Price 1579.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV6907ZI25D03	09/22/2022	09/17/2024	1	26,163,972	1579.95	0	1,007,382	0	814,856		814,856	(192,525)	0	0	0	0		
Purchased Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 08/18/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV6907ZI25D03	09/23/2022	08/18/2023	1	1,386,973	Multiple	0	9,293	0	9,051		9,051	(241)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/30/2024, Strike Price 233.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV6907ZI25D03	09/26/2022	01/30/2024	1	1,722,074	233.66	0	9,581	0	6,882		6,882	(2,699)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/13/2024, Strike Price 232.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV6907ZI25D03	09/26/2022	02/13/2024	1	3,176,087	232.51	0	20,763	0	15,805		15,805	(4,958)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/27/2024, Strike Price 230.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV6907ZI25D03	09/26/2022	02/27/2024	1	2,081,185	230.73	0	17,048	0	13,829		13,829	(3,219)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/12/2024, Strike Price 229.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV6907ZI25D03	09/26/2022	03/12/2024	1	2,893,617	229.47	0	27,994	0	23,463		23,463	(4,531)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/26/2024, Strike Price 230	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/26/2022	03/26/2024	1	5,064,600	230	0	47,343	0	39,628		39,628	(7,715)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/09/2024, Strike Price 231.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/26/2022	04/09/2024	1	4,901,702	231.54	0	40,011	0	32,544		32,544	(7,468)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/23/2024, Strike Price 231.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/26/2022	04/23/2024	1	4,128,685	231.04	0	36,455	0	30,181		30,181	(6,274)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/07/2024, Strike Price 229.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/26/2022	05/07/2024	1	3,658,567	229.09	0	39,925	0	34,834		34,834	(5,091)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/21/2024, Strike Price 227.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/26/2022	05/21/2024	1	1,920,516	227.28	0	25,604	0	22,977		22,977	(2,627)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/04/2024, Strike Price 228.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/26/2022	06/04/2024	1	2,869,709	228.48	0	34,791	0	30,744		30,744	(4,047)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/18/2024, Strike Price 227.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/26/2022	06/18/2024	1	2,139,458	227.36	0	29,171	0	26,449		26,449	(2,722)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/02/2024, Strike Price 224.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/26/2022	07/02/2024	1	978,054	224.84	0	17,009	0	15,929		15,929	(1,079)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/16/2024, Strike Price 225.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/26/2022	07/16/2024	1	857,441	225.05	0	14,821	0	13,868		13,868	(953)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/19/2023, Strike Price 4140	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/27/2022	09/19/2023	1	1,049,614,200	4140	0	46,613,129	0	46,067,211		46,067,211	(545,918)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/19/2023, Strike Price 4090	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/27/2022	09/19/2023	1	36,319,200	4090	0	1,798,213	0	1,815,529		1,815,529	17,317	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/19/2023, Strike Price 3930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/27/2022	09/19/2023	1	1,032,293,100	3930	0	70,874,198	0	75,085,275		75,085,275	4,211,077	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 08/16/2027, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/28/2022	08/16/2027	1	1,507,274	Multiple	0	152,536	0	167,707		167,707	15,171	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 09/01/2027, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/28/2022	09/01/2027	1	5,553,619	Multiple	0	1,122,942	0	1,159,416		1,159,416	36,474	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/23/2023, Strike Price 1547.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/28/2022	05/23/2023	1	23,696,971	1547.81	0	279,036	0	155,531		155,531	(123,505)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/12/2023, Strike Price 1524.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/28/2022	07/12/2023	1	26,019,654	1524.47	0	589,750	0	456,635		456,635	(133,115)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/26/2023, Strike Price 1542.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/28/2022	07/26/2023	1	24,826,577	1542.79	0	450,170	0	323,979		323,979	(126,191)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/14/2023, Strike Price 1556.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/28/2022	08/14/2023	1	24,192,519	1556.69	0	378,051	0	268,070		268,070	(109,981)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/29/2023, Strike Price 1535.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/28/2022	08/29/2023	1	24,393,164	1535.9	0	561,439	0	442,754		442,754	(118,685)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/14/2023, Strike Price 1511.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/28/2022	09/14/2023	1	23,791,672	1511.35	0	793,908	0	690,848		690,848	(103,060)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/23/2023, Strike Price 340.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/28/2022	08/23/2023	1	8,123,534	340.21	0	269,236	0	234,444		234,444	(34,793)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 09/26/2023, Strike Price 301.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/29/2022	09/26/2023	1	19,029,963	301.25	0	694,931	0	972,675		972,675	277,744	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/26/2023, Strike Price 332.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/29/2022	09/26/2023	1	17,615,633	332.81	0	845,449	0	820,555		820,555	(24,894)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/24/2024, Strike Price 353.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/29/2022	09/24/2024	1	25,173,989	353.22	0	1,317,791	0	1,325,981		1,325,981	8,190	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/26/2023, Strike Price 1517.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/29/2022	09/26/2023	1	15,523,207	1517.42	0	458,674	0	427,568		427,568	(31,106)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/26/2023, Strike Price 1550.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/29/2022	09/26/2023	1	15,895,700	1550.8	0	305,804	0	252,050		252,050	(53,754)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/26/2023, Strike Price 1489.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/29/2022	09/26/2023	1	95,380,698	1489.16	0	3,895,521	0	3,883,311		3,883,311	(12,210)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/24/2024, Strike Price 1553.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/29/2022	09/24/2024	1	26,038,168	1553.59	0	1,173,330	0	1,077,990		1,077,990	(95,340)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/26/2023, Strike Price 224.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/30/2022	09/26/2023	1	3,509,717	224.55	0	39,388	0	37,590		37,590	(1,797)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/24/2024, Strike Price 222.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/30/2022	09/24/2024	1	1,870,299	222.92	0	38,426	0	38,622		38,622	196	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/26/2023, Strike Price 178.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/30/2022	09/26/2023	1	1,781,938	178.73	0	20,339	0	24,301		24,301	3,963	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/26/2023, Strike Price 177.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/30/2022	09/26/2023	1	1,050,562	177.76	0	13,829	0	16,812		16,812	2,982	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/24/2024, Strike Price 178.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/30/2022	09/24/2024	1	526,723	178.55	0	9,765	0	11,185		11,185	1,420	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/03/2023, Strike Price 1497.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/06/2022	10/03/2023	1	15,510,992	1497.2	0	608,116	0	579,968		579,968	(28,148)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/03/2023, Strike Price 1533.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/06/2022	10/03/2023	1	16,026,956	1533.68	0	407,296	0	352,252		352,252	(55,044)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/03/2023, Strike Price 1473.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/06/2022	10/03/2023	1	102,111,651	1473.26	0	5,191,817	0	5,117,405		5,117,405	(74,413)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/01/2024, Strike Price 1530.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/06/2022	10/01/2024	1	23,332,288	1530.99	0	1,305,318	0	1,207,181		1,207,181	(98,137)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 10/10/2023, Strike Price 296.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/13/2022	10/10/2023	1	17,680,326	296.6	0	906,088	0	1,181,793		1,181,793	275,706	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/10/2023, Strike Price 325.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/13/2022	10/10/2023	1	17,725,109	325.53	0	1,010,592	0	1,151,534		1,151,534	140,942	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/08/2024, Strike Price 344.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/13/2022	10/08/2024	1	26,565,997	344.03	0	1,675,674	0	1,865,553		1,865,553	189,879	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/10/2023, Strike Price 1506.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/13/2022	10/10/2023	1	15,684,227	1506.65	0	535,259	0	527,165		527,165	(8,093)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/10/2023, Strike Price 1544.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/13/2022	10/10/2023	1	16,122,596	1544.31	0	337,060	0	306,301		306,301	(30,759)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/10/2023, Strike Price 1478.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/13/2022	10/10/2023	1	84,188,616	1478.29	0	3,906,201	0	4,040,121		4,040,121	133,920	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/08/2024, Strike Price 1542.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/13/2022	10/08/2024	1	28,446,097	1542.63	0	1,453,810	0	1,335,968		1,335,968	(117,841)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/10/2023, Strike Price 221.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/14/2022	10/10/2023	1	3,512,362	221.74	0	64,627	0	56,688		56,688	(7,939)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/08/2024, Strike Price 220.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/14/2022	10/08/2024	1	2,123,608	220.52	0	58,839	0	54,108		54,108	(4,731)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/10/2023, Strike Price 176.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/14/2022	10/10/2023	1	2,284,769	176.43	0	36,131	0	45,848		45,848	9,718	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/17/2023, Strike Price 1509.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/20/2022	10/17/2023	1	29,324,728	1509.25	0	887,562	0	973,005		973,005	85,443	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/17/2023, Strike Price 1468.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/20/2022	10/17/2023	1	77,800,448	1468.21	0	3,707,180	0	4,242,984		4,242,984	535,804	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/16/2024, Strike Price 1511.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/20/2022	10/16/2024	1	15,690,304	1511.59	0	952,157	0	975,309		975,309	23,152	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/16/2024, Strike Price 1563.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/20/2022	10/16/2024	1	16,226,639	1563.26	0	664,112	0	632,276		632,276	(31,836)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/24/2022	01/24/2023	1	195,000,000	3900	0	7,735,000	0	2,246,879		2,246,879	(5,488,121)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/24/2022	02/22/2023	1	420,000,000	4200	0	7,690,000	0	1,062,007		1,062,007	(6,627,993)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/24/2023, Strike Price 3680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2022	10/24/2023	1	1,085,600,000	3680	0	150,423,290	0	136,501,613		136,501,613	(13,921,677)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/24/2023, Strike Price 3840	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2022	10/24/2023	1	52,454,400	3840	0	5,685,946	0	4,971,616		4,971,616	(714,330)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/24/2023, Strike Price 3890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2022	10/24/2023	1	1,103,009,500	3890	0	110,268,542	0	94,972,061		94,972,061	(15,296,481)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/24/2023, Strike Price 1494.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/27/2022	10/24/2023	1	14,943,700	1494.37	0	664,756	0	612,524		612,524	(52,232)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/24/2023, Strike Price 1527.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/27/2022	10/24/2023	1	16,192,136	1527.56	0	493,513	0	423,765		423,765	(69,748)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/24/2023, Strike Price 1469.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/27/2022	10/24/2023	1	87,181,141	1469.18	0	4,979,562	0	4,769,471		4,769,471	(210,091)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/22/2024, Strike Price 1535.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/27/2022	10/22/2024	1	30,317,238	1535.05	0	1,754,545	0	1,555,493		1,555,493	(199,052)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 10/24/2023, Strike Price 296.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/27/2022	10/24/2023	1	17,169,087	296.53	0	1,023,401	0	1,182,804		1,182,804	159,404	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/24/2023, Strike Price 321.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/27/2022	10/24/2023	1	18,821,470	321.35	0	1,326,611	0	1,463,899		1,463,899	137,288	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/22/2024, Strike Price 341.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/27/2022	10/22/2024	1	23,149,795	341.04	0	1,654,914	0	1,797,105		1,797,105	142,191	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/24/2023, Strike Price 222.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/28/2022	10/24/2023	1	3,577,639	222.49	0	63,677	0	53,676		53,676	(10,000)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/22/2024, Strike Price 220.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/28/2022	10/22/2024	1	1,825,024	220.68	0	51,522	0	46,149		46,149	(5,373)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/24/2023, Strike Price 175.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/28/2022	10/24/2023	1	1,379,605	175.97	0	28,224	0	30,035		30,035	1,811	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/24/2023, Strike Price 174.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/28/2022	10/24/2023	1	1,199,639	174.62	0	29,129	0	31,393		31,393	2,265	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/08/2024, Strike Price 174.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/28/2022	10/08/2024	1	522,114	174.62	0	16,026	0	16,637		16,637	611	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/22/2024, Strike Price 175.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/28/2022	10/22/2024	1	1,050,900	175.15	0	30,900	0	31,945		31,945	1,045	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/29/2024, Strike Price 1502.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/03/2022	10/29/2024	1	16,307,442	1502.99	0	1,154,006	0	1,102,973		1,102,973	(51,033)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/31/2023, Strike Price 1504.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/03/2022	10/31/2023	1	17,109,235	1504.77	0	603,531	0	627,297		627,297	23,766	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/31/2023, Strike Price 1543.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/03/2022	10/31/2023	1	17,700,389	1543.19	0	387,515	0	374,963		374,963	(12,552)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/31/2023, Strike Price 1481.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/03/2022	10/31/2023	1	89,922,801	1481.43	0	4,119,424	0	4,366,482		4,366,482	247,059	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/29/2024, Strike Price 1566.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/03/2022	10/29/2024	1	17,008,498	1566.16	0	752,993	0	659,032		659,032	(93,961)	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 12/19/2023, Strike Price 250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/10/2022	12/19/2023	1	7,250,000	250	0	248,820	0	158,892		158,892	(89,928)	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 09/19/2023, Strike Price 250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/10/2022	09/19/2023	1	6,500,000	250	0	211,380	0	127,976		127,976	(83,404)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 11/07/2023, Strike Price 300.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/11/2022	11/07/2023	1	19,278,424	300.1	0	1,126,734	0	1,153,520		1,153,520	26,786	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/07/2023, Strike Price 321.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/11/2022	11/07/2023	1	19,892,440	321.78	0	1,562,212	0	1,566,969		1,566,969	4,758	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/05/2024, Strike Price 339.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/11/2022	11/05/2024	1	27,378,492	339.81	0	2,203,634	0	2,235,623		2,235,623	31,989	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/07/2023, Strike Price 339.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/11/2022	11/07/2023	1	726,423	339.45	0	29,926	0	29,009		29,009	(916)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/07/2023, Strike Price 1504.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/11/2022	11/07/2023	1	17,155,860	1504.9	0	827,557	0	639,480		639,480	(188,076)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/07/2023, Strike Price 1533.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/11/2022	11/07/2023	1	17,497,577	1533.53	0	622,551	0	440,806		440,806	(181,745)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/07/2023, Strike Price 1475.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/11/2022	11/07/2023	1	90,879,148	1475.79	0	5,816,246	0	4,762,817		4,762,817	(1,053,429)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/05/2024, Strike Price 1513.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/11/2022	11/05/2024	1	16,038,330	1513.05	0	1,239,979	0	1,010,100		1,010,100	(229,879)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/05/2024, Strike Price 1572.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/11/2022	11/05/2024	1	16,836,227	1572.01	0	847,208	0	623,301		623,301	(223,908)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/07/2023, Strike Price 222.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/14/2022	11/07/2023	1	2,861,137	222.83	0	60,990	0	42,053		42,053	(18,937)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/05/2024, Strike Price 221.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/14/2022	11/05/2024	1	2,915,466	221.54	0	90,146	0	69,095		69,095	(21,051)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/07/2023, Strike Price 177.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/14/2022	11/07/2023	1	4,654,225	177.71	0	98,736	0	80,016		80,016	(18,721)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/07/2023, Strike Price 175.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/14/2022	11/07/2023	1	1,016,702	175.9	0	26,935	0	22,662		22,662	(4,273)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/05/2024, Strike Price 175.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/14/2022	11/05/2024	1	941,172	175.92	0	31,030	0	26,660		26,660	(4,370)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/14/2023, Strike Price 1524.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/17/2022	11/14/2023	1	28,536,019	1524.36	0	1,151,661	0	840,944		840,944	(310,716)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/14/2023, Strike Price 1487.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/17/2022	11/14/2023	1	88,444,937	1487.97	0	5,184,441	0	4,115,950		4,115,950	(1,068,491)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/12/2024, Strike Price 1531.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/17/2022	11/12/2024	1	24,305,699	1531.55	0	1,692,622	0	1,321,171		1,321,171	(371,451)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/21/2023, Strike Price 326.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/25/2022	11/21/2023	1	17,215,290	326.48	0	1,359,379	0	1,187,094		1,187,094	(172,286)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/19/2024, Strike Price 343.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/25/2022	11/19/2024	1	24,606,341	343.76	0	2,055,778	0	1,846,888		1,846,888	(208,890)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 11/21/2023, Strike Price 302.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/25/2022	11/21/2023	1	20,752,761	302.21	0	1,285,917	0	1,153,140		1,153,140	(132,776)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/21/2023, Strike Price 1528.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/25/2022	11/21/2023	1	15,762,547	1528.86	0	655,813	0	446,342		446,342	(209,471)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/21/2023, Strike Price 1558.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/25/2022	11/21/2023	1	15,947,649	1558.91	0	474,771	0	287,415		287,415	(187,356)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/21/2023, Strike Price 1502	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/25/2022	11/21/2023	1	92,342,960	1502	0	5,086,915	0	3,705,577		3,705,577	(1,381,338)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/19/2024, Strike Price 1548.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/25/2022	11/19/2024	1	27,891,367	1548.66	0	1,820,517	0	1,313,504		1,313,504	(507,013)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 3940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/28/2022	01/24/2023	1	75,726,800	3940	0	2,855,371	0	585,915		585,915	(2,269,456)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/21/2023, Strike Price 4130	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/28/2022	11/21/2023	1	1,068,637,500	4130	0	85,495,842	0	59,364,676		59,364,676	(26,131,166)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 3870	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/28/2022	01/24/2023	1	74,381,400	3870	0	3,729,475	0	1,118,323		1,118,323	(2,611,152)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/21/2023, Strike Price 3890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/28/2022	11/21/2023	1	1,056,057,200	3890	0	127,460,219	0	96,076,529		96,076,529	(31,383,690)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/21/2023, Strike Price 4090	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/28/2022	11/21/2023	1	44,908,200	4090	0	3,866,118	0	2,728,184		2,728,184	(1,137,934)	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 12/19/2023, Strike Price 250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/28/2022	12/19/2023	1	9,000,000	250	0	317,880	0	197,246		197,246	(120,634)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/21/2023, Strike Price 224.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/28/2022	11/21/2023	1	2,135,622	224.33	0	40,365	0	26,549		26,549	(13,816)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/19/2024, Strike Price 222.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/28/2022	11/19/2024	1	1,368,621	222.54	0	40,283	0	30,038		30,038	(10,244)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/21/2023, Strike Price 179.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/28/2022	11/21/2023	1	2,626,085	179.5	0	54,131	0	35,009		35,009	(19,122)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/28/2023, Strike Price 1550.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/01/2022	11/28/2023	1	30,334,479	1550.05	0	1,121,851	0	644,541		644,541	(477,311)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/28/2023, Strike Price 1506.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/01/2022	11/28/2023	1	87,112,246	1506.09	0	5,066,618	0	3,378,868		3,378,868	(1,687,751)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/26/2024, Strike Price 1551.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/01/2022	11/26/2024	1	19,351,819	1551.87	0	1,302,128	0	892,219		892,219	(409,909)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 06/21/2023, Strike Price 250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/06/2022	06/21/2023	1	20,000,000	250	0	264,000	0	218,449		218,449	(45,551)	0	0	0	0		
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 08/22/2023, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/06/2022	08/22/2023	1	20,400,000	255	0	165,600	0	140,199		140,199	(25,401)	0	0	0	0		
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 09/19/2023, Strike Price 260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/06/2022	09/19/2023	1	20,800,000	260	0	91,200	0	77,751		77,751	(13,449)	0	0	0	0		
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 06/21/2023, Strike Price 250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/06/2022	06/21/2023	1	20,000,000	250	0	264,000	0	218,449		218,449	(45,551)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/05/2023, Strike Price 332	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/08/2022	12/05/2023	1	15,882,880	332	0	1,196,834	0	926,573		926,573	(270,261)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/03/2024, Strike Price 349.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/08/2022	12/03/2024	1	22,297,488	349.6	0	1,752,596	0	1,460,650		1,460,650	(291,946)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/05/2023, Strike Price 1536.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/08/2022	12/05/2023	1	17,266,438	1536.16	0	708,341	0	461,465		461,465	(246,875)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/05/2023, Strike Price 1567.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/08/2022	12/05/2023	1	17,790,558	1567.45	0	511,246	0	295,996		295,996	(215,250)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/05/2023, Strike Price 1513.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/08/2022	12/05/2023	1	92,998,877	1513.9	0	4,816,661	0	3,339,392		3,339,392	(1,477,269)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/03/2024, Strike Price 1553.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/08/2022	12/03/2024	1	27,339,840	1553.4	0	1,760,422	0	1,254,763		1,254,763	(505,659)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 12/05/2023, Strike Price 305.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/08/2022	12/05/2023	1	20,001,735	305.37	0	1,071,563	0	975,796		975,796	(95,767)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/09/2022	03/21/2023	1	336,000,000	4200	0	7,196,450	0	2,185,527		2,185,527	(5,010,922)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/18/2023, Strike Price 4000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/09/2022	04/18/2023	1	200,000,000	4000	0	10,950,000	0	5,738,961		5,738,961	(5,211,039)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/05/2023, Strike Price 225.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/09/2022	12/05/2023	1	1,725,875	225.31	0	28,036	0	19,386		19,386	(8,649)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/03/2024, Strike Price 223.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/09/2022	12/03/2024	1	768,149	223.95	0	19,791	0	15,070		15,070	(4,721)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/05/2023, Strike Price 181.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/09/2022	12/05/2023	1	1,367,154	181.08	0	24,764	0	14,484		14,484	(10,280)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/05/2023, Strike Price 179.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/09/2022	12/05/2023	1	1,822,027	179.51	0	40,194	0	24,818		24,818	(15,376)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/03/2024, Strike Price 180.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/09/2022	12/03/2024	1	1,950,912	180.64	0	50,976	0	34,331		34,331	(16,645)	0	0	0	0		
Purchased Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 11/21/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/12/2022	11/21/2023	1	1,253,942	Multiple	0	15,925	0	10,699		10,699	(5,226)	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 12/19/2023, Strike Price 1890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	13,456,800	1890	0	1,082,559	0	972,304		972,304	(110,255)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 12/19/2023, Strike Price 1890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	7,786,800	1890	0	937,927	0	852,931		852,931	(84,996)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/19/2023, Strike Price 4020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	278,907,600	4020	0	24,658,997	0	20,948,507		20,948,507	(3,710,491)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/19/2023, Strike Price 4060	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	155,822,800	4060	0	12,803,558	0	10,804,808		10,804,808	(1,998,750)	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 12/19/2023, Strike Price 1910	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	50,710,500	1910	0	3,788,069	0	3,393,931		3,393,931	(394,138)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 12/19/2023, Strike Price 1910	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	31,820,600	1910	0	3,586,567	0	3,246,187		3,246,187	(340,380)	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 12/19/2023, Strike Price 1930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	6,021,600	1930	0	416,319	0	372,631		372,631	(43,687)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 12/19/2023, Strike Price 1930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	2,586,200	1930	0	272,481	0	245,210		245,210	(27,271)	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 12/19/2023, Strike Price 1810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	52,363,300	1810	0	5,573,575	0	5,060,812		5,060,812	(512,763)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 12/19/2023, Strike Price 1830	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	30,487,800	1830	0	4,438,334	0	4,089,607		4,089,607	(348,727)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/16/2022	03/21/2023	1	333,450,000	3900	0	13,929,089	0	11,060,783		11,060,783	(2,868,306)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2022	03/21/2023	1	9,750,000	3900	0	334,418	0	323,415		323,415	(11,003)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/26/2023, Strike Price 326.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV6907ZI25D03	12/21/2022	10/26/2023	1	10,200,435	326.08	0	789,752	0	676,943		676,943	(112,808)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/14/2023, Strike Price 1502.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/21/2022	09/14/2023	1	25,376,477	1502.1	0	1,076,317	0	842,635		842,635	(233,681)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/09/2023, Strike Price 1476.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/21/2022	10/09/2023	1	16,484,986	1476.62	0	966,201	0	804,786		804,786	(161,415)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/19/2023, Strike Price 1468.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/21/2022	10/19/2023	1	22,075,093	1468.54	0	1,422,487	0	1,206,872		1,206,872	(215,616)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/02/2023, Strike Price 1478.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/21/2022	11/02/2023	1	23,153,241	1478.59	0	1,396,090	0	1,169,915		1,169,915	(226,175)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/17/2023, Strike Price 1500.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/21/2022	11/17/2023	1	24,668,816	1500.08	0	1,245,465	0	1,007,644		1,007,644	(237,821)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/04/2023, Strike Price 1512.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/21/2022	12/04/2023	1	14,783,020	1512.02	0	681,804	0	542,106		542,106	(139,698)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	02/22/2023	1	333,680,000	4300	0	318,164	0	351,813		351,813	33,649	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	01/24/2023	1	62,512,400	4930	0	17	0	0		0	(17)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4790	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	02/22/2023	1	50,917,700	4790	0	728	0	636		636	(92)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 4770	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	03/21/2023	1	54,378,000	4770	0	4,905	0	6,465		6,465	1,559	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/25/2023, Strike Price 4780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	04/25/2023	1	49,759,800	4780	0	15,978	0	21,780		21,780	5,802	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/23/2023, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	05/23/2023	1	52,184,000	4400	0	315,660	0	365,334		365,334	49,674	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/21/2023, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	06/21/2023	1	50,148,000	4200	0	1,007,261	0	1,109,967		1,109,967	102,706	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/25/2023, Strike Price 4260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	07/25/2023	1	55,976,400	4260	0	1,167,750	0	1,285,468		1,285,468	117,718	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/22/2023, Strike Price 4520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	08/22/2023	1	49,403,600	4520	0	472,405	0	526,465		526,465	54,060	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/19/2023, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	09/19/2023	1	54,936,000	4200	0	1,896,332	0	2,043,719		2,043,719	147,387	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/24/2023, Strike Price 4020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	10/24/2023	1	49,486,200	4020	0	3,058,634	0	3,258,334		3,258,334	199,700	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/21/2023, Strike Price 4250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	11/21/2023	1	41,650,000	4250	0	1,619,245	0	1,737,654		1,737,654	118,410	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	02/22/2023	1	317,720,000	4700	0	8,867	0	8,349		8,349	(517)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	01/24/2023	1	69,084,000	4560	0	364	0	11		11	(353)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4410	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	02/22/2023	1	57,903,300	4410	0	21,746	0	22,788		22,788	1,043	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 4410	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	03/21/2023	1	62,666,100	4410	0	84,984	0	101,328		101,328	16,344	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/25/2023, Strike Price 4420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	04/25/2023	1	58,741,800	4420	0	197,524	0	230,857		230,857	33,334	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/23/2023, Strike Price 4050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	05/23/2023	1	57,874,500	4050	0	1,670,222	0	1,823,204		1,823,204	152,982	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/21/2023, Strike Price 3870	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	06/21/2023	1	59,365,800	3870	0	3,481,073	0	3,739,187		3,739,187	258,114	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/25/2023, Strike Price 3940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	07/25/2023	1	65,128,200	3940	0	3,650,741	0	3,910,454		3,910,454	259,713	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/22/2023, Strike Price 4170	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	08/22/2023	1	56,795,400	4170	0	1,885,631	0	2,036,367		2,036,367	150,737	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/19/2023, Strike Price 3880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	09/19/2023	1	60,140,000	3880	0	4,577,252	0	4,864,987		4,864,987	287,735	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/24/2023, Strike Price 3720	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	10/24/2023	1	57,027,600	3720	0	6,350,237	0	6,700,467		6,700,467	350,231	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/21/2023, Strike Price 3910	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	11/21/2023	1	49,148,700	3910	0	4,067,154	0	4,306,552		4,306,552	239,398	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/19/2023, Strike Price 335.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV6907ZI25D03	12/22/2022	12/19/2023	1	14,513,276	335.8	0	894,812	0	760,610		760,610	(134,203)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/17/2024, Strike Price 354.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV6907ZI25D03	12/22/2022	12/17/2024	1	26,223,706	354.95	0	1,695,544	0	1,515,081		1,515,081	(180,462)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/10/2024, Strike Price 1562.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV6907ZI25D03	12/22/2022	12/10/2024	1	27,792,072	1562.23	0	1,521,084	0	1,185,467		1,185,467	(335,618)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/19/2023, Strike Price 1567.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/22/2022	12/19/2023	1	17,287,429	1567.31	0	428,715	0	306,365		306,365	(122,350)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/17/2024, Strike Price 1550.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/22/2022	12/17/2024	1	22,661,877	1550.06	0	1,361,311	0	1,091,416		1,091,416	(269,894)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 12/19/2023, Strike Price 305.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/22/2022	12/19/2023	1	15,728,135	305.46	0	794,924	0	790,578		790,578	(4,345)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/12/2023, Strike Price 1557.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/22/2022	12/12/2023	1	29,718,626	1557.58	0	814,144	0	596,271		596,271	(217,873)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/12/2023, Strike Price 1512.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/22/2022	12/12/2023	1	87,811,038	1512.94	0	3,950,783	0	3,255,442		3,255,442	(695,340)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/19/2023, Strike Price 1542.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/22/2022	12/19/2023	1	16,809,108	1542.12	0	562,440	0	433,766		433,766	(128,674)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/19/2023, Strike Price 1515.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/22/2022	12/19/2023	1	99,708,073	1515.09	0	4,460,602	0	3,667,572		3,667,572	(793,030)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/23/2022	03/21/2023	1	13,650,000	3900	0	489,049	0	452,781		452,781	(36,269)	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 03/19/2024, Strike Price 245	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/23/2022	03/19/2024	1	7,350,000	245	0	267,651	0	258,193		258,193	(9,458)	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 12/24/2024, Strike Price 250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/23/2022	12/24/2024	1	15,000,000	250	0	446,304	0	420,774		420,774	(25,530)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/19/2023, Strike Price 224.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUS0MCIV6907Z125D03	12/23/2022	12/19/2023	1	2,273,780	224.46	0	0	0	29,180		29,180	29,180	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/17/2024, Strike Price 223.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUS0MCIV6907Z125D03	12/23/2022	12/17/2024	1	1,498,813	223.37	0	0	0	31,103		31,103	31,103	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/19/2023, Strike Price 181.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUS0MCIV6907Z125D03	12/23/2022	12/19/2023	1	4,015,652	181.13	0	0	0	43,371		43,371	43,371	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/19/2023, Strike Price 179.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUS0MCIV6907Z125D03	12/23/2022	12/19/2023	1	1,635,291	179.9	0	0	0	21,450		21,450	21,450	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/25/2023, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUS0MCIV6907Z125D03	12/27/2022	04/25/2023	1	420,000,000	4200	0	5,401,600	0	5,280,698		5,280,698	(120,902)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/25/2023, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUS0MCIV6907Z125D03	12/27/2022	04/25/2023	1	440,000,000	4400	0	1,860,100	0	1,942,644		1,942,644	82,544	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4620	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/24/2023	1	857,934,000	4620	0	553	0	44		44	(509)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 3870	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/24/2023	1	74,381,400	3870	0	896,506	0	1,118,323		1,118,323	221,817	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/19/2023, Strike Price 4170	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	12/19/2023	1	1,241,700,900	4170	0	63,149,464	0	68,142,229		68,142,229	4,992,766	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	02/22/2023	1	89,284,200	4020	0	825,027	0	989,585		989,585	164,558	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/24/2023	1	178,697,400	4710	0	41	0	2		2	(39)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/31/2023, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/31/2023	1	242,098,000	4600	0	1,584	0	447		447	(1,138)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	03/21/2023	1	173,940,000	3900	0	5,021,405	0	5,769,718		5,769,718	748,313	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/24/2023	1	844,058,800	4810	0	65	0	2		2	(63)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 3940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/24/2023	1	75,726,800	3940	0	478,056	0	585,915		585,915	107,858	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/19/2023, Strike Price 3930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	12/19/2023	1	1,216,099,200	3930	0	101,334,671	0	108,316,957		108,316,957	6,982,286	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/19/2023, Strike Price 4120	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	12/19/2023	1	39,263,600	4120	0	2,231,570	0	2,402,728		2,402,728	171,158	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 3940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	02/22/2023	1	87,507,400	3940	0	1,378,042	0	1,643,617		1,643,617	265,575	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/18/2023, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/18/2023	1	180,086,400	4680	0	1	0	0		0	(1)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/24/2023	1	178,875,000	4500	0	585	0	97		97	(489)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/31/2023, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/31/2023	1	241,428,000	4400	0	14,085	0	7,708		7,708	(6,376)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	12/29/2022	03/21/2023	1	18,330,000	3900	0	0	0	(42,568)		(42,568)	(42,568)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/27/2023, Strike Price 1543.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7ZI25D03	12/29/2022	12/27/2023	1	27,244,364	1543.59	0	0	0	(148,339)		(148,339)	(148,339)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/27/2023, Strike Price 1503.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7ZI25D03	12/29/2022	12/27/2023	1	91,122,892	1503.43	0	0	0	(464,738)		(464,738)	(464,738)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/24/2024, Strike Price 1540.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7ZI25D03	12/29/2022	12/24/2024	1	25,316,166	1540.85	0	0	0	(219,484)		(219,484)	(219,484)	0	0	0	0		
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											81,199,911	2,557,359,716	(115,110)	1,404,981,077	XXX	1,404,981,077	(1,320,713,725)	0	0	0	0	XXX	XXX
Purchased Option, Put, USD, Maturing on 09/05/2051, Strike Price 1.5265%	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC.	OLUSOMCIV69Q7ZI25D03	08/28/2020	09/05/2051	1	200,000,000	1.5265%	8,900,000	1,170,920	0	72,028,018		72,028,018	61,957,098	0	0	0	0		
Purchased Option, Put, USD, Maturing on 06/27/2052, Strike Price 2.258%	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC.	OLUSOMCIV69Q7ZI25D03	06/16/2021	06/27/2052	1	200,000,000	2.258%	7,530,000	0	0	45,914,635		45,914,635	43,432,547	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 2800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7ZI25D03	06/23/2022	03/21/2023	1	420,000,000	2800	0	10,719,000	0	634,569		634,569	(10,084,431)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 2400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7ZI25D03	06/23/2022	03/21/2023	1	360,000,000	2400	0	5,929,500	0	231,510		231,510	(5,697,990)	0	0	0	0		
Purchased Option, Put, EFA.ASE/USD, Maturing on 03/21/2023, Strike Price 52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7ZI25D03	06/23/2022	03/21/2023	1	156,000,000	52	0	5,623,200	0	126,476		126,476	(5,496,724)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/21/2023, Strike Price 2950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7ZI25D03	06/29/2022	06/21/2023	1	516,250,000	2950	0	18,845,750	0	5,054,609		5,054,609	(13,791,141)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Put, EFA.ASE/USD, Maturing on 06/21/2023, Strike Price 51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/06/2022	06/21/2023	1	51,000,000	51	0	2,000,000	0	348,528		348,528	(1,651,472)	0	0	0	0		
Purchased Option, Put, EFA.ASE/USD, Maturing on 06/21/2023, Strike Price 57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/06/2022	06/21/2023	1	142,500,000	57	0	8,400,000	0	2,093,530		2,093,530	(6,306,470)	0	0	0	0		
Purchased Option, Put, EFA.ASE/USD, Maturing on 03/21/2023, Strike Price 55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/06/2022	03/21/2023	1	71,500,000	55	0	3,191,981	0	125,200		125,200	(3,066,781)	0	0	0	0		
Purchased Option, Put, EEM.ASE/USD, Maturing on 03/21/2023, Strike Price 34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/30/2022	03/21/2023	1	85,000,000	34	0	2,550,000	0	558,594		558,594	(1,991,406)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/02/2022	01/24/2023	1	570,000,000	3800	0	23,906,544	0	7,610,274		7,610,274	(16,296,270)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 2400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/28/2022	03/21/2023	1	192,000,000	2400	0	2,080,000	0	123,472		123,472	(1,956,528)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/21/2023, Strike Price 2500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/28/2022	06/21/2023	1	200,000,000	2500	0	4,005,400	0	926,395		926,395	(3,079,005)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/21/2023, Strike Price 2200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/28/2022	06/21/2023	1	220,000,000	2200	0	3,100,000	0	655,612		655,612	(2,444,388)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 01/05/2023, Strike Price 3790.93	Macro Asset Liability Management hedges		Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/04/2022	01/05/2023	1	999,998,052	3790.93	0	16,374,974	0	198,198		198,198	(16,176,775)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 3400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/24/2022	01/24/2023	1	170,000,000	3400	0	3,510,000	0	61,739		61,739	(3,448,261)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 01/05/2023, Strike Price 3797.34	Macro Asset Liability Management hedges		Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/24/2022	01/05/2023	1	999,999,110	3797.34	0	17,459,970	0	313,270		313,270	(17,146,700)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/19/2023, Strike Price 2500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/08/2022	09/19/2023	1	300,000,000	2500	0	3,439,200	0	2,889,045		2,889,045	(550,155)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/19/2023, Strike Price 2800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/08/2022	09/19/2023	1	336,000,000	2800	0	5,560,800	0	4,887,155		4,887,155	(673,645)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/19/2023, Strike Price 3000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/08/2022	12/19/2023	1	300,000,000	3000	0	8,279,000	0	8,163,879		8,163,879	(115,121)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/19/2023, Strike Price 2700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/08/2022	12/19/2023	1	270,000,000	2700	0	5,487,000	0	4,959,370		4,959,370	(527,630)	0	0	0	0		
Purchased Option, Put, EFA.ASE/USD, Maturing on 09/19/2023, Strike Price 60	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/08/2022	09/19/2023	1	150,000,000	60	0	5,825,000	0	3,950,509		3,950,509	(1,874,491)	0	0	0	0		
Purchased Option, Put, EFA.ASE/USD, Maturing on 09/19/2023, Strike Price 58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/08/2022	09/19/2023	1	145,000,000	58	0	5,375,000	0	3,114,060		3,114,060	(2,260,940)	0	0	0	0		
Purchased Option, Put, EEM.ASE/USD, Maturing on 09/19/2023, Strike Price 34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/08/2022	09/19/2023	1	102,000,000	34	0	4,162,500	0	2,952,559		2,952,559	(1,209,941)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/16/2022	03/21/2023	1	333,450,000	3900	0	15,353,559	0	14,220,499		14,220,499	(1,133,060)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2022	03/21/2023	1	9,750,000	3900	0	504,914	0	415,804		415,804	(89,110)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/16/2022	03/21/2023	1	72,000,000	3600	0	1,268,294	0	1,270,711		1,270,711	2,417	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/16/2022	03/21/2023	1	68,400,000	3800	0	2,119,267	0	2,221,791		2,221,791	102,524	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/23/2022	03/21/2023	1	13,650,000	3900	0	634,622	0	582,126		582,126	(52,496)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 04/25/2023, Strike Price 3600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/27/2022	04/25/2023	1	360,000,000	3600	0	10,038,000	0	9,082,696		9,082,696	(955,304)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	03/21/2023	1	173,940,000	3900	0	9,012,640	0	7,417,944		7,417,944	(1,594,696)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2022	03/21/2023	1	18,330,000	3900	0	0	0	(5,221)		(5,221)	(5,221)	0	0	0	0		
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										16,430,000	205,927,034	0	203,127,555	XXX	203,127,555	(14,181,568)	0	0	0	0	XXX	XXX
Purchased Option, Floor, CPII.IDX/USD, Maturing on 12/01/2042, Paying 3.165% USD, Receiving MAX [0, Change in CPI]	Hedge of Other, Inflation-linked liability		Other	DEUTSCHE BANK A.G., NEW YORK BRANCH 7LTWFZYICNSX8D621K86	01/16/2013	12/01/2042	1	49,479,968	(3.165% USD)/MAX [0, Change in CPI]	0	0	1,582,917	740,542		740,542	931,106	0	0	0	1,104,207		
0189999999. Subtotal - Purchased Options - Hedging Other - Floors										0	0	1,582,917	740,542	XXX	740,542	931,106	0	0	0	1,104,207	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										97,629,911	2,763,286,751	1,467,807	1,608,849,174	XXX	1,608,849,174	(1,333,964,187)	0	0	0	1,104,207	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										129,388,148	2,676,641,841	(115,110)	1,502,006,685	XXX	1,502,006,685	(1,411,656,271)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										61,090,000	385,449,159	0	495,816,637	XXX	495,816,637	86,436,811	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	1,582,917	740,542	XXX	740,542	931,106	0	0	0	1,104,207	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										190,478,148	3,062,091,001	1,467,807	1,998,563,864	XXX	1,998,563,864	(1,324,288,354)	0	0	0	1,104,207	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4620	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2022	01/24/2023	1	857,934,000	4620	0	(42,173,964)	0	(49)		(49)	42,173,914	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4830	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2022	01/24/2023	1	39,702,600	4830	0	(1,155,832)	0	0		0	1,155,832	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2022	01/24/2023	1	844,058,800	4810	0	(25,875,360)	0	(2)		(2)	25,875,358	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/24/2022	02/22/2023	1	969,408,900	4470	0	(49,602,123)	0	(225,541)		(225,541)	49,376,582	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/24/2022	02/22/2023	1	33,930,000	4680	0	(1,025,481)	0	(1,119)		(1,119)	1,024,362	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/24/2022	02/22/2023	1	968,994,000	4680	0	(29,286,324)	0	(31,964)		(31,964)	29,254,360	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 02/28/2023, Strike Price 396.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	03/03/2022	02/28/2023	1	2,649,154	396.58	0	(27,263)	0	0		0	27,263	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/14/2023, Strike Price 391.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	03/17/2022	03/14/2023	1	2,684,249	391.29	0	(24,696)	0	0		0	24,696	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 4420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	252,868,200	4420	0	(23,596,863)	0	(394,667)		(394,667)	23,202,196	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	112,244,000	4400	0	(10,843,116)	0	(201,786)		(201,786)	10,641,330	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 03/21/2023, Strike Price 2045	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	32,454,150	2045	0	(3,722,908)	0	(89,268)		(89,268)	3,633,641	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MXEA.ASE/USD, Maturing on 03/21/2023, Strike Price 2200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	24,926,000	2200	0	(1,577,559)	0	(42,568)		(42,568)	1,534,991	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 03/21/2023, Strike Price 2040	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	5,365,200	2040	0	(624,747)	0	(15,753)		(15,753)	608,994	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 03/21/2023, Strike Price 2210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	3,447,600	2210	0	(209,182)	0	(5,097)		(5,097)	204,086	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 03/21/2023, Strike Price 2020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	4,504,600	2020	0	(556,477)	0	(17,060)		(17,060)	539,417	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 03/21/2023, Strike Price 2200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	2,926,000	2200	0	(185,186)	0	(4,997)		(4,997)	180,189	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 03/21/2023, Strike Price 2120	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	31,376,000	2120	0	(2,853,237)	0	(30,383)		(30,383)	2,822,854	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 03/21/2023, Strike Price 2285	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	03/21/2023	1	25,889,050	2285	0	(1,120,590)	0	(12,135)		(12,135)	1,108,455	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 4520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	03/21/2023	1	1,074,087,600	4520	0	(106,112,752)	0	(796,851)		(796,851)	105,315,902	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 4310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	03/21/2023	1	1,075,776,000	4310	0	(147,918,506)	0	(3,545,430)		(3,545,430)	144,373,077	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 4580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	03/21/2023	1	35,311,800	4580	0	(3,140,469)	0	(16,274)		(16,274)	3,124,195	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 02/28/2023, Strike Price 1627.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	02/28/2023	1	21,360,438	1627.71	0	(345,233)	0	(1)		(1)	345,233	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 03/13/2023, Strike Price 1624.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	03/13/2023	1	25,048,391	1624.62	0	(441,018)	0	(38)		(38)	440,979	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/28/2023, Strike Price 384.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	03/30/2022	03/28/2023	1	2,465,927	384.7	0	(32,883)	0	(6)		(6)	32,878	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2022	01/24/2023	1	341,550,000	4500	0	(26,474,737)	0	(199)		(199)	26,474,538	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2022	01/24/2023	1	298,900,000	4900	0	(8,450,935)	0	0		0	8,450,935	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/11/2023, Strike Price 381.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/14/2022	04/11/2023	1	1,240,363	381.65	0	(10,205)	0	(19)		(19)	10,186	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/18/2023, Strike Price 1694.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/21/2022	04/18/2023	1	43,191,785	1694.46	0	(117,774)	0	(5)		(5)	117,769	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/25/2023, Strike Price 4650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/27/2022	04/25/2023	1	912,190,500	4650	0	(34,969,087)	0	(870,458)		(870,458)	34,098,630	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/25/2023, Strike Price 4440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/27/2022	04/25/2023	1	912,464,400	4440	0	(56,220,627)	0	(3,268,526)		(3,268,526)	52,952,101	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/25/2023, Strike Price 4690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/27/2022	04/25/2023	1	30,625,700	4690	0	(1,064,683)	0	(23,430)		(23,430)	1,041,254	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/25/2023, Strike Price 1688.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/28/2022	04/25/2023	1	48,192,359	1688.59	0	(167,911)	0	(36)		(36)	167,876	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/25/2023, Strike Price 374.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/28/2022	04/25/2023	1	1,576,182	374.39	0	(20,835)	0	(232)		(232)	20,603	0	0	0	0		
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 03/17/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	04/29/2022	03/17/2023	1	2,466,330	Multiple	0	46,367	0	35,644		35,644	(10,723)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/02/2023, Strike Price 1683.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	05/05/2022	05/02/2023	1	53,981,666	1683.77	0	(128,055)	0	(148)		(148)	127,907	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/09/2023, Strike Price 365.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	05/12/2022	05/09/2023	1	697,933	365.41	0	(13,026)	0	(655)		(655)	12,371	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/09/2023, Strike Price 1668.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	05/12/2022	05/09/2023	1	42,274,975	1668.31	0	(181,333)	0	(601)		(601)	180,733	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/16/2023, Strike Price 1668.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	05/19/2022	05/16/2023	1	49,495,422	1668.76	0	(203,135)	0	(1,063)		(1,063)	202,072	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/23/2023, Strike Price 4240	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/26/2022	05/23/2023	1	858,091,200	4240	0	(58,797,601)	0	(12,683,359)		(12,683,359)	46,114,242	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/23/2023, Strike Price 4030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/26/2022	05/23/2023	1	855,286,900	4030	0	(86,128,325)	0	(29,048,429)		(29,048,429)	57,079,896	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/23/2023, Strike Price 4270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/26/2022	05/23/2023	1	26,260,500	4270	0	(1,694,843)	0	(341,613)		(341,613)	1,353,231	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/23/2023, Strike Price 1674.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	05/26/2022	05/23/2023	1	44,927,372	1674.52	0	(222,301)	0	(933)		(933)	221,367	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/23/2023, Strike Price 365.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	05/26/2022	05/23/2023	1	1,891,858	365.93	0	(43,861)	0	(2,382)		(2,382)	41,479	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/31/2023, Strike Price 1685.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/02/2022	05/31/2023	1	42,406,174	1685.46	0	(143,542)	0	(787)		(787)	142,755	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/06/2023, Strike Price 372.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/09/2022	06/06/2023	1	1,135,698	372.36	0	(13,939)	0	(919)		(919)	13,020	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/06/2023, Strike Price 1671.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/09/2022	06/06/2023	1	41,266,866	1671.4	0	(134,276)	0	(2,358)		(2,358)	131,917	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/21/2023, Strike Price 4230	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/15/2022	06/21/2023	1	234,595,800	4230	0	(10,615,221)	0	(4,645,987)		(4,645,987)	5,969,235	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/21/2023, Strike Price 4190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/15/2022	06/21/2023	1	140,574,500	4190	0	(6,961,545)	0	(3,248,924)		(3,248,924)	3,712,621	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 06/21/2023, Strike Price 1870	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/15/2022	06/21/2023	1	11,519,200	1870	0	(833,336)	0	(496,143)		(496,143)	337,193	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 06/21/2023, Strike Price 2020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/15/2022	06/21/2023	1	7,272,000	2020	0	(289,713)	0	(262,458)		(262,458)	27,255	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 06/21/2023, Strike Price 1880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/15/2022	06/21/2023	1	6,185,200	1880	0	(430,733)	0	(251,476)		(251,476)	179,257	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 06/21/2023, Strike Price 2030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/15/2022	06/21/2023	1	3,430,700	2030	0	(129,338)	0	(115,877)		(115,877)	13,461	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 06/21/2023, Strike Price 1960	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/16/2022	06/21/2023	1	44,354,800	1960	0	(1,502,165)	0	(1,097,012)		(1,097,012)	405,153	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MXEA.ASE/USD, Maturing on 06/21/2023, Strike Price 2110	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/16/2022	06/21/2023	1	30,616,100	2110	0	(648,160)	0	(584,316)		(584,316)	63,844	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 06/21/2023, Strike Price 1880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/16/2022	06/21/2023	1	45,383,200	1880	0	(2,196,952)	0	(1,845,173)		(1,845,173)	351,778	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 06/21/2023, Strike Price 2020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/16/2022	06/21/2023	1	29,310,200	2020	0	(1,049,081)	0	(1,057,851)		(1,057,851)	(8,770)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/13/2023, Strike Price 1666.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	06/16/2022	06/13/2023	1	44,768,644	1666.12	0	(90,884)	0	(4,034)		(4,034)	86,850	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/21/2023, Strike Price 1631.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	06/23/2022	06/21/2023	1	29,732,489	1631.86	0	(168,947)	0	(16,027)		(16,027)	152,921	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/21/2023, Strike Price 364.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUSOMCIV69Q7ZI25D03	06/23/2022	06/21/2023	1	1,381,038	364.39	0	(19,865)	0	(3,604)		(3,604)	16,261	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2022	01/24/2023	1	298,900,000	4900	0	(974,339)	0	0		0	974,339	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2022	02/22/2023	1	333,680,000	4300	0	(10,132,086)	0	(361,259)		(361,259)	9,770,827	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2022	01/24/2023	1	341,550,000	4500	0	(4,654,429)	0	(199)		(199)	4,654,230	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2022	02/22/2023	1	317,720,000	4700	0	(2,685,923)	0	(8,881)		(8,881)	2,677,042	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 05/18/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUS0MCIV6907ZI25D03	06/27/2022	05/18/2023	1	904,409	Multiple	0	9,496	0	8,477		8,477	(1,019)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/21/2023, Strike Price 4170	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/28/2022	06/21/2023	1	28,647,900	4170	0	(1,479,805)	0	(713,762)		(713,762)	766,043	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/21/2023, Strike Price 3960	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/28/2022	06/21/2023	1	845,024,400	3960	0	(67,139,676)	0	(41,731,300)		(41,731,300)	25,408,376	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/21/2023, Strike Price 4150	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/28/2022	06/21/2023	1	846,932,000	4150	0	(45,716,796)	0	(22,702,749)		(22,702,749)	23,014,047	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/08/2023, Strike Price 350.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	05/08/2023	1	12,981,579	350.38	0	(399,488)	0	(70,610)		(70,610)	328,878	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/08/2023, Strike Price 1622.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	03/08/2023	1	22,479,755	1622.15	0	(51,434)	0	(11)		(11)	51,423	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/29/2023, Strike Price 1593.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	03/29/2023	1	20,785,557	1593.74	0	(121,773)	0	(4,284)		(4,284)	117,489	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/11/2023, Strike Price 1579.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	04/11/2023	1	15,111,987	1579.1	0	(132,000)	0	(12,529)		(12,529)	119,470	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/18/2023, Strike Price 1569.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	04/18/2023	1	16,851,382	1569.03	0	(187,772)	0	(28,276)		(28,276)	159,496	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/25/2023, Strike Price 1561.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	04/25/2023	1	16,873,173	1561.03	0	(226,547)	0	(47,699)		(47,699)	178,848	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 05/03/2023, Strike Price 1548.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	05/03/2023	1	24,734,903	1548.06	0	(434,641)	0	(130,917)		(130,917)	303,724	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/12/2023, Strike Price 1539.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	05/12/2023	1	17,462,012	1539.86	0	(363,317)	0	(135,719)		(135,719)	227,597	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/23/2023, Strike Price 1543.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	05/23/2023	1	21,932,236	1543.98	0	(441,795)	0	(168,131)		(168,131)	273,664	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/01/2023, Strike Price 1550.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	06/01/2023	1	18,521,682	1550.84	0	(345,149)	0	(130,018)		(130,018)	215,131	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/12/2023, Strike Price 1530.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	06/12/2023	1	18,410,163	1530.1	0	(484,610)	0	(240,113)		(240,113)	244,497	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/21/2023, Strike Price 1495.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/30/2022	06/21/2023	1	16,734,716	1495.64	0	(702,027)	0	(455,864)		(455,864)	246,164	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/27/2023, Strike Price 1630.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/30/2022	06/27/2023	1	42,026,040	1630.18	0	(279,810)	0	(28,328)		(28,328)	251,482	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/05/2023, Strike Price 357.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/07/2022	07/05/2023	1	2,305,359	357.42	0	(54,951)	0	(14,006)		(14,006)	40,945	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/05/2023, Strike Price 1650.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/07/2022	07/05/2023	1	51,736,278	1650.28	0	(271,338)	0	(18,403)		(18,403)	252,935	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/11/2023, Strike Price 1650.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/14/2022	07/11/2023	1	38,976,071	1650.13	0	(147,625)	0	(16,237)		(16,237)	131,388	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/18/2023, Strike Price 1651.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/21/2022	07/18/2023	1	52,493,873	1651.27	0	(352,313)	0	(24,396)		(24,396)	327,917	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/18/2023, Strike Price 359.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/21/2022	07/18/2023	1	2,195,506	359.33	0	(56,319)	0	(13,347)		(13,347)	42,972	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/25/2023, Strike Price 3880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/27/2022	07/25/2023	1	939,774,800	3880	0	(116,737,300)	0	(65,430,911)		(65,430,911)	51,306,389	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/25/2023, Strike Price 4090	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/27/2022	07/25/2023	1	23,353,900	4090	0	(2,026,552)	0	(933,046)		(933,046)	1,093,507	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/25/2023, Strike Price 4100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/27/2022	07/25/2023	1	949,683,000	4100	0	(80,902,200)	0	(36,828,867)		(36,828,867)	44,073,333	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/25/2023, Strike Price 1665.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/28/2022	07/25/2023	1	46,828,517	1665.31	0	(364,428)	0	(14,649)		(14,649)	349,779	0	0	0	0		
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 06/21/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/29/2022	06/21/2023	1	1,849,920	Multiple	0	16,649	0	15,250		15,250	(1,400)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/01/2023, Strike Price 1683.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/04/2022	08/01/2023	1	55,659,155	1683.58	0	(348,209)	0	(9,649)		(9,649)	338,560	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/01/2023, Strike Price 368.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/04/2022	08/01/2023	1	2,105,418	368.08	0	(46,457)	0	(7,232)		(7,232)	39,224	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/08/2023, Strike Price 1692.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/11/2022	08/08/2023	1	51,866,543	1692.22	0	(243,822)	0	(7,048)		(7,048)	236,773	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/15/2023, Strike Price 367.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/18/2022	08/15/2023	1	3,766,784	367.85	0	(67,891)	0	(15,689)		(15,689)	52,202	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 08/15/2023, Strike Price 1684.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	08/18/2022	08/15/2023	1	52,659,658	1684.57	0	(317,420)	0	(11,615)		(11,615)	305,805	0	0	0	0		
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 07/18/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	08/23/2022	07/18/2023	1	1,054,655	Multiple	0	15,820	0	13,020		13,020	(2,799)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/22/2023, Strike Price 1687	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	08/25/2022	08/22/2023	1	53,157,370	1687	0	(237,221)	0	(13,267)		(13,267)	223,955	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/22/2023, Strike Price 4190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2022	08/22/2023	1	1,094,386,100	4190	0	(84,743,543)	0	(37,039,485)		(37,039,485)	47,704,058	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/22/2023, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2022	08/22/2023	1	30,844,000	4400	0	(1,558,404)	0	(525,914)		(525,914)	1,032,491	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/22/2023, Strike Price 4430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2022	08/22/2023	1	1,108,651,800	4430	0	(52,369,061)	0	(16,928,109)		(16,928,109)	35,440,953	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/29/2023, Strike Price 1670.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/01/2022	08/29/2023	1	49,149,052	1670.6	0	(165,477)	0	(25,702)		(25,702)	139,775	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/29/2023, Strike Price 363.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/01/2022	08/29/2023	1	868,335	363.32	0	(14,244)	0	(5,953)		(5,953)	8,291	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/06/2023, Strike Price 1646.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/08/2022	09/06/2023	1	40,993,083	1646.97	0	(250,137)	0	(53,265)		(53,265)	196,872	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/12/2023, Strike Price 361.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/15/2022	09/12/2023	1	2,185,514	361.84	0	(31,463)	0	(18,834)		(18,834)	12,629	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 09/12/2023, Strike Price 1644.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/15/2022	09/12/2023	1	40,403,154	1644.41	0	(177,014)	0	(62,213)		(62,213)	114,801	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 09/19/2023, Strike Price 1840	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	12,530,400	1840	0	(1,318,317)	0	(881,571)		(881,571)	436,746	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 09/19/2023, Strike Price 1820	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	6,515,600	1820	0	(532,612)	0	(802,375)		(802,375)	(269,763)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/19/2023, Strike Price 4030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	168,010,700	4030	0	(14,065,112)	0	(9,751,431)		(9,751,431)	4,313,681	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 09/19/2023, Strike Price 1850	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	12,413,500	1850	0	(1,264,126)	0	(836,846)		(836,846)	427,280	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 09/19/2023, Strike Price 1880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	7,914,800	1880	0	(497,030)	0	(776,716)		(776,716)	(279,687)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/19/2023, Strike Price 4050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	277,020,000	4050	0	(22,364,488)	0	(15,321,363)		(15,321,363)	7,043,126	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 09/19/2023, Strike Price 1870	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	6,189,700	1870	0	(589,929)	0	(382,562)		(382,562)	207,367	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 09/19/2023, Strike Price 1880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	2,876,400	1880	0	(180,631)	0	(282,275)		(282,275)	(101,644)	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 09/19/2023, Strike Price 1930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	12,159,000	1930	0	(942,030)	0	(570,364)		(570,364)	371,666	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 09/19/2023, Strike Price 1920	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/19/2023	1	6,873,600	1920	0	(357,629)	0	(572,765)		(572,765)	(215,136)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 09/19/2023, Strike Price 1630.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/22/2022	09/19/2023	1	46,185,549	1630.27	0	(207,926)	0	(117,690)		(117,690)	90,237	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/19/2023, Strike Price 4090	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/27/2022	09/19/2023	1	36,319,200	4090	0	(1,798,213)	0	(1,818,758)		(1,818,758)	(20,545)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/19/2023, Strike Price 3930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/27/2022	09/19/2023	1	1,032,293,100	3930	0	(70,874,198)	0	(75,182,302)		(75,182,302)	(4,308,105)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/19/2023, Strike Price 4140	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/27/2022	09/19/2023	1	1,049,614,200	4140	0	(46,613,129)	0	(46,157,962)		(46,157,962)	455,167	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/26/2023, Strike Price 351.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/29/2022	09/26/2023	1	3,382,336	351.96	0	(52,375)	0	(59,897)		(59,897)	(7,523)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/26/2023, Strike Price 1609.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/29/2022	09/26/2023	1	44,337,593	1609.35	0	(261,646)	0	(207,449)		(207,449)	54,197	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/03/2023, Strike Price 1592.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/06/2022	10/03/2023	1	61,238,546	1592.68	0	(527,856)	0	(448,228)		(448,228)	79,628	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/10/2023, Strike Price 342.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/13/2022	10/10/2023	1	1,369,120	342.28	0	(34,224)	0	(43,349)		(43,349)	(9,125)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/10/2023, Strike Price 1592.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/13/2022	10/10/2023	1	47,226,224	1592.79	0	(382,528)	0	(362,018)		(362,018)	20,510	0	0	0	0		
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 09/18/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/20/2022	09/18/2023	1	1,250,721	Multiple	0	13,633	0	12,509		12,509	(1,124)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 10/17/2023, Strike Price 1586.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/20/2022	10/17/2023	1	41,799,532	1586.32	0	(339,915)	0	(387,151)		(387,151)	(47,236)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/24/2023, Strike Price 3890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2022	10/24/2023	1	1,103,009,500	3890	0	(110,268,542)	0	(95,076,293)		(95,076,293)	15,192,249	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/24/2023, Strike Price 3680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2022	10/24/2023	1	1,085,600,000	3680	0	(150,423,290)	0	(136,604,185)		(136,604,185)	13,819,105	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/24/2023, Strike Price 3840	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2022	10/24/2023	1	52,454,400	3840	0	(5,685,946)	0	(4,976,596)		(4,976,596)	709,350	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/24/2023, Strike Price 1587.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/27/2022	10/24/2023	1	46,870,902	1587.23	0	(527,496)	0	(444,567)		(444,567)	82,930	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/24/2023, Strike Price 340.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/27/2022	10/24/2023	1	2,896,715	340.79	0	(81,721)	0	(103,802)		(103,802)	(22,081)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/31/2023, Strike Price 1602.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/03/2022	10/31/2023	1	53,262,779	1602.37	0	(375,414)	0	(388,765)		(388,765)	(13,351)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/07/2023, Strike Price 339.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/11/2022	11/07/2023	1	5,412,154	339.32	0	(203,920)	0	(217,390)		(217,390)	(13,469)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/07/2023, Strike Price 1597.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/11/2022	11/07/2023	1	45,539,878	1597.33	0	(604,120)	0	(385,626)		(385,626)	218,494	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/14/2023, Strike Price 1631.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/17/2022	11/14/2023	1	48,844,715	1631.42	0	(373,568)	0	(210,819)		(210,819)	162,750	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/21/2023, Strike Price 349.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/25/2022	11/21/2023	1	2,600,203	349.96	0	(71,997)	0	(67,514)		(67,514)	4,482	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 11/21/2023, Strike Price 1635.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/25/2022	11/21/2023	1	49,572,611	1635.52	0	(399,395)	0	(207,395)		(207,395)	192,000	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 3870	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/28/2022	01/24/2023	1	74,381,400	3870	0	(3,729,475)	0	(1,121,983)		(1,121,983)	2,607,492	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/21/2023, Strike Price 3890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/28/2022	11/21/2023	1	1,056,057,200	3890	0	(127,460,219)	0	(96,180,682)		(96,180,682)	31,279,536	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/21/2023, Strike Price 4090	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/28/2022	11/21/2023	1	44,908,200	4090	0	(3,866,118)	0	(2,732,401)		(2,732,401)	1,133,717	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 3940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/28/2022	01/24/2023	1	75,726,800	3940	0	(2,855,371)	0	(589,105)		(589,105)	2,266,267	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/21/2023, Strike Price 4130	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/28/2022	11/21/2023	1	1,068,637,500	4130	0	(85,495,842)	0	(59,463,355)		(59,463,355)	26,032,487	0	0	0	0		
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 10/18/2023, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/30/2022	10/18/2023	1	1,376,233	Multiple	0	20,506	0	16,004		16,004	(4,502)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/28/2023, Strike Price 1629.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/01/2022	11/28/2023	1	43,854,564	1629.07	0	(493,608)	0	(222,657)		(222,657)	270,951	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/05/2023, Strike Price 352.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/08/2022	12/05/2023	1	2,488,994	352.05	0	(79,400)	0	(62,027)		(62,027)	17,374	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/05/2023, Strike Price 1660.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/08/2022	12/05/2023	1	50,469,472	1660.18	0	(276,807)	0	(133,959)		(133,959)	142,847	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/09/2022	01/24/2023	1	195,000,000	3900	0	(8,600,000)	0	(2,256,046)		(2,256,046)	6,343,954	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 12/19/2023, Strike Price 1810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	12,887,200	1810	0	(1,371,720)	0	(1,245,583)		(1,245,583)	126,137	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 12/19/2023, Strike Price 1810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	7,457,200	1810	0	(1,153,035)	0	(1,067,479)		(1,067,479)	85,556	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/19/2023, Strike Price 3840	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	271,411,200	3840	0	(32,546,341)	0	(28,396,303)		(28,396,303)	4,150,038	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/19/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	165,633,000	3900	0	(18,016,072)	0	(15,594,983)		(15,594,983)	2,421,089	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 12/19/2023, Strike Price 1810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	52,363,300	1810	0	(5,573,575)	0	(5,061,055)		(5,061,055)	512,521	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 12/19/2023, Strike Price 1830	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	30,487,800	1830	0	(4,438,334)	0	(4,091,714)		(4,091,714)	346,620	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 12/19/2023, Strike Price 1800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	5,616,000	1800	0	(618,146)	0	(561,991)		(561,991)	56,155	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 12/19/2023, Strike Price 1830	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	2,452,200	1830	0	(356,985)	0	(329,105)		(329,105)	27,879	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 12/19/2023, Strike Price 1910	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	50,710,500	1910	0	(3,788,069)	0	(3,394,122)		(3,394,122)	393,947	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 12/19/2023, Strike Price 1910	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	12/19/2023	1	31,820,600	1910	0	(3,586,567)	0	(3,248,082)		(3,248,082)	338,484	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/16/2022	03/21/2023	1	333,450,000	3900	0	(13,929,089)	0	(11,134,461)		(11,134,461)	2,794,628	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2022	03/21/2023	1	9,750,000	3900	0	(334,418)	0	(325,569)		(325,569)	8,849	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	02/22/2023	1	317,720,000	4700	0	(8,867)	0	(8,881)		(8,881)	(15)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	01/24/2023	1	69,084,000	4560	0	(364)	0	(12)		(12)	352	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4410	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	02/22/2023	1	57,903,300	4410	0	(21,746)	0	(23,603)		(23,603)	(1,857)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 4410	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	03/21/2023	1	62,666,100	4410	0	(84,984)	0	(105,002)		(105,002)	(20,018)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/25/2023, Strike Price 4420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	04/25/2023	1	58,741,800	4420	0	(197,524)	0	(236,686)		(236,686)	(39,162)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/23/2023, Strike Price 4050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	05/23/2023	1	57,874,500	4050	0	(1,670,222)	0	(1,832,793)		(1,832,793)	(162,570)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/21/2023, Strike Price 3870	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	06/21/2023	1	59,365,800	3870	0	(3,481,073)	0	(3,747,181)		(3,747,181)	(266,108)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/25/2023, Strike Price 3940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	07/25/2023	1	65,128,200	3940	0	(3,650,741)	0	(3,917,204)		(3,917,204)	(266,464)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/22/2023, Strike Price 4170	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	08/22/2023	1	56,795,400	4170	0	(1,885,631)	0	(2,041,338)		(2,041,338)	(155,707)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 09/19/2023, Strike Price 3880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	09/19/2023	1	60,140,000	3880	0	(4,577,252)	0	(4,870,687)		(4,870,687)	(293,436)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/24/2023, Strike Price 3720	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	10/24/2023	1	57,027,600	3720	0	(6,350,237)	0	(6,705,876)		(6,705,876)	(355,639)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/21/2023, Strike Price 3910	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	11/21/2023	1	49,148,700	3910	0	(4,067,154)	0	(4,311,387)		(4,311,387)	(244,233)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	02/22/2023	1	333,680,000	4300	0	(318,164)	0	(361,259)		(361,259)	(43,095)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	01/24/2023	1	62,512,400	4930	0	(17)	0	0		0	17	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4790	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	02/22/2023	1	50,917,700	4790	0	(728)	0	(681)		(681)	47	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 4770	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	03/21/2023	1	54,378,000	4770	0	(4,905)	0	(6,943)		(6,943)	(2,037)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/25/2023, Strike Price 4780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	04/25/2023	1	49,759,800	4780	0	(15,978)	0	(22,975)		(22,975)	(6,997)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/23/2023, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	05/23/2023	1	52,184,000	4400	0	(315,660)	0	(370,275)		(370,275)	(54,614)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/21/2023, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	06/21/2023	1	50,148,000	4200	0	(1,007,261)	0	(1,115,424)		(1,115,424)	(108,163)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/25/2023, Strike Price 4260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	07/25/2023	1	55,976,400	4260	0	(1,167,750)	0	(1,290,093)		(1,290,093)	(122,343)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 08/22/2023, Strike Price 4520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	08/22/2023	1	49,403,600	4520	0	(472,405)	0	(529,192)		(529,192)	(56,788)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/19/2023, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	09/19/2023	1	54,936,000	4200	0	(1,896,332)	0	(2,048,278)		(2,048,278)	(151,946)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/24/2023, Strike Price 4020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	10/24/2023	1	49,486,200	4020	0	(3,058,634)	0	(3,262,882)		(3,262,882)	(204,248)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/21/2023, Strike Price 4250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/22/2022	11/21/2023	1	41,650,000	4250	0	(1,619,245)	0	(1,741,253)		(1,741,253)	(122,008)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/19/2023, Strike Price 354.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/22/2022	12/19/2023	1	2,942,121	354.9	0	(72,325)	0	(67,921)		(67,921)	4,404	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/12/2023, Strike Price 1652.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/22/2022	12/12/2023	1	46,033,635	1652.32	0	(233,421)	0	(157,048)		(157,048)	76,373	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/19/2023, Strike Price 1644.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/22/2022	12/19/2023	1	53,448,850	1644.58	0	(329,687)	0	(230,196)		(230,196)	99,491	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/23/2022	03/21/2023	1	13,650,000	3900	0	(489,049)	0	(455,797)		(455,797)	33,253	0	0	0	0		
Written Option, Call, PIMGEM.IDX/USD, Maturing on 06/21/2023, Strike Price 266	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/23/2022	06/21/2023	1	15,960,000	266	0	(8,832)	0	(16,165)		(16,165)	(7,333)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/27/2022	01/24/2023	1	840,000,000	4200	0	(394,600)	0	(125,879)		(125,879)	268,721	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/24/2023	1	844,058,800	4810	0	(65)	0	(2)		(2)	63	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 3940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/24/2023	1	75,726,800	3940	0	(478,056)	0	(589,105)		(589,105)	(111,048)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/19/2023, Strike Price 3930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	12/19/2023	1	1,216,099,200	3930	0	(101,334,671)	0	(108,440,960)		(108,440,960)	(7,106,289)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/19/2023, Strike Price 4120	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	12/19/2023	1	39,263,600	4120	0	(2,231,570)	0	(2,406,532)		(2,406,532)	(174,962)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 3940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	02/22/2023	1	87,507,400	3940	0	(1,378,042)	0	(1,653,773)		(1,653,773)	(275,731)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/18/2023, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/18/2023	1	180,086,400	4680	0	(1)	0	0		0	1	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/24/2023	1	178,875,000	4500	0	(585)	0	(104)		(104)	481	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/31/2023, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/31/2023	1	241,428,000	4400	0	(14,085)	0	(8,017)		(8,017)	6,068	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4620	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/24/2023	1	857,934,000	4620	0	(553)	0	(49)		(49)	504	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 3870	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/24/2023	1	74,381,400	3870	0	(896,506)	0	(1,121,983)		(1,121,983)	(225,477)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/19/2023, Strike Price 4170	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	12/19/2023	1	1,241,700,900	4170	0	(63,149,464)	0	(68,259,985)		(68,259,985)	(5,110,521)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/22/2023, Strike Price 4020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	02/22/2023	1	89,284,200	4020	0	(825,027)	0	(998,529)		(998,529)	(173,502)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 4710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/24/2023	1	178,697,400	4710	0	(41)	0	(2)		(2)	39	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/31/2023, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	01/31/2023	1	242,098,000	4600	0	(1,584)	0	(476)		(476)	1,109	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	03/21/2023	1	173,940,000	3900	0	(5,021,405)	0	(5,808,151)		(5,808,151)	(786,746)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2022	03/21/2023	1	18,330,000	3900	0	0	0	38,518		38,518	38,518	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/27/2023, Strike Price 1641.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/29/2022	12/27/2023	1	45,593,064	1641.81	0	0	0	56,126		56,126	56,126	0	0	0	0		
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(2,194,424,033)	0	(1,149,848,222)	XXX	(1,149,848,222)	1,044,575,811	0	0	0	0	XXX	XXX
Written Option, Put, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/24/2022	01/24/2023	1	570,000,000	3800	0	(28,440,700)	0	(7,637,846)		(7,637,846)	20,802,854	0	0	0	0		
Written Option, Put, MSEHZN.IDX/USD, Maturing on 06/21/2023, Strike Price 250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/06/2022	06/21/2023	1	20,000,000	250	0	(394,400)	0	(420,425)		(420,425)	(26,025)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/16/2022	03/21/2023	1	333,450,000	3900	0	(15,353,559)	0	(14,294,377)		(14,294,377)	1,059,182	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2022	03/21/2023	1	9,750,000	3900	0	(504,914)	0	(417,964)		(417,964)	86,950	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/23/2022	03/21/2023	1	13,650,000	3900	0	(634,622)	0	(585,150)		(585,150)	49,472	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 01/24/2023, Strike Price 3400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/27/2022	01/24/2023	1	170,000,000	3400	0	(185,100)	0	(62,729)		(62,729)	122,371	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2022	03/21/2023	1	173,940,000	3900	0	(9,012,640)	0	(7,456,482)		(7,456,482)	1,556,158	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2022	03/21/2023	1	18,330,000	3900	0	0	0	1,160		1,160	1,160	0	0	0	0		
0659999999. Subtotal - Written Options - Hedging Other - Put Options										0	(54,525,935)	0	(30,873,812)	XXX	(30,873,812)	23,652,123	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(2,248,949,967)	0	(1,180,722,034)	XXX	(1,180,722,034)	1,068,227,933	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	(2,194,424,033)	0	(1,149,848,222)	XXX	(1,149,848,222)	1,044,575,811	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	(54,525,935)	0	(30,873,812)	XXX	(30,873,812)	23,652,123	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	(2,248,949,967)	0	(1,180,722,034)	XXX	(1,180,722,034)	1,068,227,933	0	0	0	0	XXX	XXX
Currency Swap, Maturing on 08/02/2027, Paying 4.26% GBP, Receiving 4.851% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/01/2022	08/02/2027	1	52,988,787	(4.26% GBP)/4.851% USD	0	0	697,168	120,031		1,235,470	0	120,031	0	0	567,539		100/100
Currency Swap, Maturing on 08/02/2027, Paying 4.26% GBP, Receiving 4.851% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/01/2022	08/02/2027	1	7,362,907	(4.26% GBP)/4.851% USD	0	0	96,873	16,679		171,655	0	16,679	0	0	78,861		100/100
Currency Swap, Maturing on 08/30/2029, Paying 4.87% GBP, Receiving 5.591% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/26/2022	08/30/2029	1	12,708,618	(4.87% GBP)/5.591% USD	0	0	(193,119)	109,460		458,048	0	109,460	0	0	164,068		100/100
Currency Swap, Maturing on 08/30/2029, Paying 4.87% GBP, Receiving 5.582% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/26/2022	08/30/2029	1	3,177,155	(4.87% GBP)/5.582% USD	0	0	(101,642)	27,365		109,091	0	27,365	0	0	41,017		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 08/27/2032, Paying 4.9% GBP, Receiving 5.696% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/26/2022	08/27/2032	1	17,165,953	(4.9% GBP)/5.696% USD	0	0	(270,807)	147,851		923,230	0	147,851	0	0	266,752		100/100
Currency Swap, Maturing on 08/27/2032, Paying 4.9% GBP, Receiving 5.695% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/26/2022	08/27/2032	1	3,847,541	(4.9% GBP)/5.695% USD	0	0	(125,639)	33,139		201,973	0	33,139	0	0	59,789		100/100
Currency Swap, Maturing on 08/18/2032, Paying 3.528% GBP, Receiving 4.249% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/08/2022	08/18/2032	1	29,669,464	(3.528% GBP)/4.249% USD	0	0	212,235	267,696		1,566,653	0	267,696	0	0	460,462		100/100
Currency Swap, Maturing on 11/20/2037, Paying 4.94% GBP, Receiving 5.3855% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/25/2022	11/20/2037	1	22,523,252	(4.94% GBP)/5.3855% USD	0	0	150,839	(638,943)		98,275	0	(638,943)	0	0	434,576		100/100
Currency Swap, Maturing on 11/20/2037, Paying 4.94% GBP, Receiving 5.3855% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/25/2022	11/20/2037	1	18,105,508	(4.94% GBP)/5.3855% USD	0	0	121,253	(513,620)		79,012	0	(513,620)	0	0	349,337		100/100
Currency Swap, Maturing on 11/20/2037, Paying 4.94% GBP, Receiving 5.354% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/01/2022	11/20/2037	1	36,211,016	(4.94% GBP)/5.354% USD	0	0	992,506	(1,516,895)		(567,846)	0	(1,516,895)	0	0	698,675		100/100
Currency Swap, Maturing on 04/19/2035, Paying 6.22% GBP, Receiving 5.73% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/04/2022	04/19/2035	1	12,070,339	(6.22% GBP)/5.73% USD	0	0	(64,956)	(1,044,912)		(1,617,604)	0	(1,044,912)	0	0	211,672		100/100
Currency Swap, Maturing on 04/19/2035, Paying 6.22% GBP, Receiving 5.73% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/04/2022	04/19/2035	1	9,016,543	(6.22% GBP)/5.73% USD	0	0	(48,522)	(780,549)		(1,208,350)	0	(780,549)	0	0	158,119		100/100
Currency Swap, Maturing on 10/19/2037, Paying 6.34% GBP, Receiving 5.928% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/04/2022	10/19/2037	1	12,070,339	(6.34% GBP)/5.928% USD	0	0	(64,956)	(1,044,912)		(1,740,369)	0	(1,044,912)	0	0	232,206		100/100
Currency Swap, Maturing on 11/16/2032, Paying 5.39% EUR, Receiving 6.735% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/20/2022	11/16/2032	1	72,247,778	(5.39% EUR)/6.735% USD	0	0	468,382	(3,695,576)		(5,910,778)	0	(3,695,576)	0	0	1,135,515		100/100
Currency Swap, Maturing on 11/15/2034, Paying 5.54% EUR, Receiving 6.843% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/20/2022	11/15/2034	1	57,263,053	(5.54% EUR)/6.843% USD	0	0	661,283	(4,997,623)		(5,079,889)	0	(4,997,623)	0	0	986,721		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 11/15/2034, Paying 5.54% EUR, Receiving 6.843% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/20/2022	11/15/2034	1	19,972,497	(5.54% EUR)/6.843% USD	0	0	308,489	(2,278,147)		(1,771,789)	0	(2,278,147)	0	0	344,153		100/100
Currency Swap, Maturing on 11/16/2037, Paying 6.07% GBP, Receiving 6.288% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	10/27/2022	11/16/2037	1	38,359,536	(6.07% GBP)/6.288% USD	0	0	(548,538)	(1,107,588)		(1,933,712)	0	(1,107,588)	0	0	739,857		100/100
Currency Swap, Maturing on 01/24/2035, Paying 5.17% EUR, Receiving 6.7435% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/09/2022	01/24/2035	1	13,379,218	(5.17% EUR)/6.7435% USD	0	0	0	(1,106,931)		371,820	0	(1,106,931)	0	0	232,395		100/100
Currency Swap, Maturing on 01/24/2035, Paying 5.17% EUR, Receiving 6.7435% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	11/09/2022	01/24/2035	1	20,068,827	(5.17% EUR)/6.7435% USD	0	0	0	(1,660,396)		557,730	0	(1,660,396)	0	0	348,592		100/100
Currency Swap, Maturing on 04/19/2035, Paying 6.22% GBP, Receiving 6.42% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/08/2022	04/19/2035	1	15,124,134	(6.22% GBP)/6.42% USD	0	0	(40,909)	172,231		280,453	0	172,231	0	0	265,224		100/100
Currency Swap, Maturing on 10/19/2037, Paying 6.34% GBP, Receiving 6.59% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/08/2022	10/19/2037	1	15,124,134	(6.34% GBP)/6.59% USD	0	0	(1,267,909)	172,231		299,195	0	172,231	0	0	290,954		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	982,028	(19,319,409)	XXX	(13,477,732)	0	(19,319,409)	0	0	8,066,483	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	982,028	(19,319,409)	XXX	(13,477,732)	0	(19,319,409)	0	0	8,066,483	XXX	XXX
Interest Rate Swap, Maturing on 07/13/2026, Paying 3mo USD LIBOR, Receiving .5% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/11/2016	07/13/2026	1	0	.5% USD/(3mo USD LIBOR)	(213,448,250)	540,787,000	(3,943,218)	(37,900,474)	$	(37,900,474)	(396,965,192)	0	0	0	0		
Interest Rate Swap, Maturing on 07/16/2029, Paying 3mo USD LIBOR, Receiving 1% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	02/06/2020	07/16/2029	1	1,390,000,000	1% USD/(3mo USD LIBOR)	(36,719,500)	85,580,000	4,130,377	(238,565,497)	$	(238,565,497)	(244,630,284)	0	0	0	17,778,235		
Interest Rate Swap, Maturing on 11/29/2032, Paying 1.9% USD, Receiving 3mo USD LIBOR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IWD5YB2LHSQ77	11/24/2021	11/29/2032	1	213,000,000	(1.9% USD)/3mo USD LIBOR	205,000	(5,280,000)	0	34,568,172	$	34,568,172	44,949,074	0	0	0	3,353,735		
Interest Rate Swap, Maturing on 07/08/2053, Paying 1d USD SOFR, Receiving 1.4% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	12/02/2021	07/08/2053	1	2,361,777,000	1.4% USD/(1d USD SOFR)	80,500	(452,654,500)	0	(763,654,004)	$	(763,654,004)	(310,815,324)	0	0	0	65,239,746		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 01/31/2036, Paying 1d USD SOFR, Receiving 1.75% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	01/13/2022	01/31/2036	1	740,000,000	1.75% USD/(1d USD SOFR)	0	39,260,000	0	(81,465,546)	$	(81,465,546)	(120,725,546)	0	0	0	13,385,067		
Interest Rate Swap, Maturing on 10/07/2037, Paying 1d USD SOFR, Receiving 1.8% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	01/13/2022	10/07/2037	1	3,305,000,000	1.8% USD/(1d USD SOFR)	0	(235,618,000)	0	(372,317,303)	$	(372,317,303)	(136,699,303)	0	0	0	63,509,995		
Interest Rate Swap, Maturing on 12/02/2042, Paying 1.7% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/09/2022	12/02/2042	1	325,000,000	(1.7% USD)/1d USD SOFR	0	60,134,000	0	82,083,983	$	82,083,983	21,949,983	0	0	0	7,253,280		
Interest Rate Swap, Maturing on 12/03/2052, Paying 1.65% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/09/2022	12/03/2052	1	276,000,000	(1.65% USD)/1d USD SOFR	0	38,100,000	0	81,091,736	$	81,091,736	42,991,736	0	0	0	7,549,426		
Interest Rate Swap, Maturing on 08/06/2024, Paying 1d USD SOFR, Receiving .5% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	03/25/2022	08/06/2024	1	200,000,000	.5% USD/(1d USD SOFR)	0	39,928,550	0	(14,769,691)	$	(14,769,691)	(54,698,241)	0	0	0	1,265,560		
Interest Rate Swap, Maturing on 07/17/2046, Paying 1d USD SOFR, Receiving 2.9% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/14/2022	07/17/2046	1	1,570,000,000	2.9% USD/(1d USD SOFR)	0	12,632,000	0	(61,644,128)	$	(61,644,128)	(74,276,128)	0	0	0	38,091,122		
Interest Rate Swap, Maturing on 07/17/2028, Paying 1d USD SOFR, Receiving 2.8% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/11/2022	07/17/2028	1	1,580,000,000	2.8% USD/(1d USD SOFR)	0	(12,398,879)	0	(54,966,305)	$	(54,966,305)	(42,567,426)	0	0	0	18,605,944		
Interest Rate Swap, Maturing on 07/16/2025, Paying 1d USD SOFR, Receiving 2.9% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/12/2022	07/16/2025	1	2,170,000,000	2.9% USD/(1d USD SOFR)	0	(14,929,550)	0	(71,624,572)	$	(71,624,572)	(56,695,022)	0	0	0	17,303,840		
Interest Rate Swap, Maturing on 07/16/2042, Paying 1d USD SOFR, Receiving 2.85% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/12/2022	07/16/2042	1	990,000,000	2.85% USD/(1d USD SOFR)	0	(39,657,000)	0	(86,131,277)	$	(86,131,277)	(46,474,277)	0	0	0	21,882,572		
Interest Rate Swap, Maturing on 12/10/2029, Paying 3.1% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/01/2022	12/10/2029	1	141,000,000	(3.1% USD)/1d USD SOFR	0	(475,000)	0	4,664,110	$	4,664,110	5,139,110	0	0	0	1,858,036		
Interest Rate Swap, Maturing on 12/08/2027, Paying 1d USD SOFR, Receiving 3.2% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/01/2022	12/08/2027	1	200,000,000	3.2% USD/(1d USD SOFR)	0	118,000	0	(5,120,875)	$	(5,120,875)	(5,238,875)	0	0	0	2,222,405		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1059999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										(249,882,250)	55,526,621	187,160	(1,585,751,670)	XXX	(1,585,751,670)	(1,374,755,713)	0	0	0	279,298,963	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										(249,882,250)	55,526,621	187,160	(1,585,751,670)	XXX	(1,585,751,670)	(1,374,755,713)	0	0	0	279,298,963	XXX	XXX
Interest Rate Swap, Maturing on 11/01/2035, Paying 1mo USD LIBOR, Receiving 4.926% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	AIG MATCHED FUNDING CORP. 549300ELSP2BAYF5AM60	06/30/2011	11/01/2035	1	9,613,000	4.926% USD/(1mo USD LIBOR)	0	0	561,015	1,373,304		1,373,304	(2,929,639)	0	0	0	172,216		
Interest Rate Swap, Maturing on 12/01/2037, Paying 1mo USD LIBOR, Receiving 4.903% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	AIG MATCHED FUNDING CORP. 549300ELSP2BAYF5AM60	06/03/2011	12/01/2037	1	27,001,765	4.903% USD/(1mo USD LIBOR)	0	0	1,275,294	4,999,292		4,999,292	(11,132,210)	0	0	0	521,513		
Interest Rate Swap, Maturing on 11/16/2037, Paying 1mo USD LIBOR, Receiving 4.877% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	AIG MATCHED FUNDING CORP. 549300ELSP2BAYF5AM60	09/22/2011	11/16/2037	1	7,186,209	4.877% USD/(1mo USD LIBOR)	0	0	973,752	3,179,989		3,179,989	(7,317,778)	0	0	0	138,604		
Interest Rate Swap, Maturing on 07/18/2033, Paying 3mo LIBOR USD + 30bp, Receiving 14.269% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	AIG MATCHED FUNDING CORP. 549300ELSP2BAYF5AM60	07/11/2003	07/18/2033	1	71,111,239	(3mo LIBOR USD + 30bp)/14.269% USD	0	0	0	147,918,291		147,918,291	(60,738,400)	0	0	0	1,154,816		
Interest Rate Swap, Maturing on 04/13/2056, Paying 3mo USD LIBOR, Receiving 2.307% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/07/2016	04/13/2056	1	20,000,000	2.307% USD/(3mo USD LIBOR)	(166,000)	0	0	(3,197,374)		(3,197,374)	(5,711,430)	0	0	0	576,947		
Interest Rate Swap, Maturing on 12/20/2024, Paying 5.415% USD, Receiving 3mo USD LIBOR + 18bp	Hedges of Issued GICs	Exhibit 7	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/17/2017	12/20/2024	1	265,700,000	(5.415% USD)/3mo USD LIBOR + 18bp	0	0	(9,352,666)	(2,508,121)		(2,508,121)	29,610,771	0	0	0	1,866,526		
Interest Rate Swap, Maturing on 01/04/2027, Paying 3mo USD LIBOR + 22.5bp, Receiving 17.5088% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/17/2017	01/04/2027	1	16,466,259	17.5088% USD/(3mo USD LIBOR + 22.5bp)	0	0	0	51,950,870		51,950,870	(8,185,482)	0	0	0	164,944		
Interest Rate Swap, Maturing on 12/20/2024, Paying 5.315% USD, Receiving 3mo USD LIBOR + 18bp	Hedges of Issued GICs	Exhibit 7	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/19/2017	12/20/2024	1	132,936,500	(5.315% USD)/3mo USD LIBOR + 18bp	0	0	(4,546,441)	(1,003,362)		(1,003,362)	14,672,741	0	0	0	933,871		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 05/22/2023, Paying 3.125% USD, Receiving 3mo USD LIBOR + 52.45bp	Hedges of Investments in US Dollar denominated fixed rate assets	Schedule D	Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	02/15/2018	05/22/2023	1	10,000,000	(3.125% USD)/3mo USD LIBOR + 52.45bp	0	0	(128,956)	112,177		112,177	402,752	0	0	0	31,285		
Interest Rate Swap, Maturing on 03/29/2023, Paying 2.75% USD, Receiving 3mo USD LIBOR + 22.8bp	Hedges of Investments in US Dollar denominated fixed rate assets	Schedule D	Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	02/15/2018	03/29/2023	1	10,000,000	(2.75% USD)/3mo USD LIBOR + 22.8bp	0	0	(72,185)	(13,494)		(13,494)	289,849	0	0	0	24,681		
Interest Rate Swap, Maturing on 09/25/2028, Paying 1mo USD LIBOR + 20.65bp, Receiving 120mo USD LIBOR	Hedges of Investment Assets	Schedule D	Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	06/22/2018	09/25/2028	1	100,000,000	120mo USD LIBOR/(1mo USD LIBOR + 20.65bp)	0	0	412,956	(1,706,362)		(1,706,362)	(3,749,080)	0	0	0	1,197,762		
Interest Rate Swap, Maturing on 10/25/2028, Paying 1mo USD LIBOR + 20.2bp, Receiving 120mo USD LIBOR	Hedges of Investment Assets	Schedule D	Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	06/22/2018	10/25/2028	1	100,000,000	120mo USD LIBOR/(1mo USD LIBOR + 20.2bp)	0	0	451,917	(1,067,624)		(1,067,624)	(3,396,134)	0	0	0	1,206,303		
Interest Rate Swap, Maturing on 04/25/2028, Paying 1mo USD LIBOR + 24.05bp, Receiving 84mo USD LIBOR	Hedges of Investment Assets	Schedule D	Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	06/25/2018	04/25/2028	1	100,000,000	84mo USD LIBOR/(1mo USD LIBOR + 24.05bp)	0	0	858,840	(1,980,685)		(1,980,685)	(3,734,616)	0	0	0	1,153,218		
Interest Rate Swap, Maturing on 05/25/2028, Paying 1mo USD LIBOR + 22bp, Receiving 84mo USD LIBOR	Hedges of Investment Assets	Schedule D	Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	06/25/2018	05/25/2028	1	100,000,000	84mo USD LIBOR/(1mo USD LIBOR + 22bp)	0	0	869,159	(2,225,372)		(2,225,372)	(4,077,177)	0	0	0	1,162,086		
Interest Rate Swap, Maturing on 10/16/2028, Paying 3mo USD LIBOR + 17.5bp, Receiving 120mo USD LIBOR	Hedges of Investment Assets	Schedule D	Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	10/19/2018	10/16/2028	1	100,000,000	120mo USD LIBOR/(3mo USD LIBOR + 17.5bp)	0	0	374,622	(1,945,730)		(1,945,730)	(3,539,245)	0	0	0	1,203,747		
Interest Rate Swap, Maturing on 02/07/2067, Paying 3mo USD CME_LIBOR, Receiving 2.625% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	01/07/2019	02/07/2067	1	100,000,000	2.625% USD/(3mo USD CME_LIBOR)	(3,164,325)		1,431,326	(12,455,684)		(12,455,684)	(48,644,149)	0	0	0	3,320,647		
Interest Rate Swap, Maturing on 11/17/2066, Paying 3mo USD CME_LIBOR, Receiving 2.41% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	01/07/2019	11/17/2066	1	315,000,000	2.41% USD/(3mo USD CME_LIBOR)	(31,044,440)		3,569,015	(57,398,703)		(57,398,703)	(145,894,979)	0	0	0	10,433,382		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 05/30/2056, Paying 3mo USD CME_LIBOR, Receiving 2.568% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/28/2019	05/30/2056	1	150,000,000	2.568% USD/(3mo USD CME_LIBOR)	0	0	0	(17,193,567)		(17,193,567)	(44,557,548)	0	0	0	4,335,459		
Interest Rate Swap, Maturing on 06/03/2053, Paying 3mo USD CME_LIBOR, Receiving 2.5% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/30/2019	06/03/2053	1	25,000,000	2.5% USD/(3mo USD CME_LIBOR)	0	0	0	(4,352,615)		(4,352,615)	(8,593,795)	0	0	0	689,494		
Interest Rate Swap, Maturing on 06/06/2062, Paying 3mo USD CME_LIBOR, Receiving 2.365% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/04/2019	06/06/2062	1	70,000,000	2.365% USD/(3mo USD CME_LIBOR)	0	0	(19,203)	(14,122,430)		(14,122,430)	(29,263,788)	0	0	0	2,197,857		
Interest Rate Swap, Maturing on 06/07/2069, Paying 3mo USD CME_LIBOR, Receiving 2.244% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/05/2019	06/07/2069	1	100,000,000	2.244% USD/(3mo USD CME_LIBOR)	0	0	0	541,621		541,621	(14,664,691)	0	0	0	3,407,223		
Interest Rate Swap, Maturing on 06/27/2059, Paying 3mo USD CME_LIBOR, Receiving 2.284% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/25/2019	06/27/2059	1	100,000,000	2.284% USD/(3mo USD CME_LIBOR)	0	0	0	(18,457,973)		(18,457,973)	(33,411,062)	0	0	0	3,020,351		
Interest Rate Swap, Maturing on 07/10/2054, Paying 3mo USD CME_LIBOR, Receiving 2.313% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/08/2019	07/10/2054	1	100,000,000	2.313% USD/(3mo USD CME_LIBOR)	0	0	0	(18,145,420)		(18,145,420)	(30,515,978)	0	0	0	2,807,417		
Interest Rate Swap, Maturing on 07/13/2054, Paying 3mo USD CME_LIBOR, Receiving 2.3325% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/10/2019	07/13/2054	1	100,000,000	2.3325% USD/(3mo USD CME_LIBOR)	0	0	0	(17,785,915)		(17,785,915)	(30,616,207)	0	0	0	2,807,782		
Interest Rate Swap, Maturing on 08/10/2054, Paying 3mo USD CME_LIBOR, Receiving 1.94% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/06/2019	08/10/2054	1	100,000,000	1.94% USD/(3mo USD CME_LIBOR)	0	0	0	(24,639,873)		(24,639,873)	(28,316,052)	0	0	0	2,811,193		
Interest Rate Swap, Maturing on 08/13/2055, Paying 3mo USD CME_LIBOR, Receiving 1.88% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/09/2019	08/13/2055	1	150,000,000	1.88% USD/(3mo USD CME_LIBOR)	0	0	0	(36,063,512)		(36,063,512)	(39,756,863)	0	0	0	4,283,462		
Interest Rate Swap, Maturing on 01/04/2027, Paying 3mo USD LIBOR + 159bp, Receiving 3.171% USD	Hedges of Investments in CLOs	Schedule D	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/21/2019	01/04/2027	1	14,237,770	3.171% USD/(3mo USD LIBOR + 159bp)	0	0	(27,231)	(1,287,453)		(1,287,453)	(1,287,453)	0	0	0	142,621		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 09/30/2027, Paying 3mo USD LIBOR + 159bp, Receiving 3.186% USD	Hedges of Investments in CLOs	Schedule D	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/21/2019	09/30/2027	1	16,149,684	3.186% USD/(3mo USD LIBOR + 159bp)	0	0	(30,222)	(1,616,394)		(1,616,394)	(1,616,394)	0	0	0	175,990		
Interest Rate Swap, Maturing on 02/10/2060, Paying 3mo USD CME_LIBOR, Receiving 1.68% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/06/2020	02/10/2060	1	225,000,000	1.68% USD/(3mo USD CME_LIBOR)	0	0	0	(9,921,113)		(9,921,113)	(15,069,647)	0	0	0	6,853,670		
Interest Rate Swap, Maturing on 03/14/2050, Paying 3mo USD LIBOR, Receiving .897% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/11/2020	03/14/2050	1	5,000,000	.897% USD/(3mo USD LIBOR)	0	0	0	(1,940,837)		(1,940,837)	(1,017,767)	0	0	0	130,392		
Interest Rate Swap, Maturing on 03/15/2050, Paying 3mo USD LIBOR, Receiving .857% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/11/2020	03/15/2050	1	5,000,000	.857% USD/(3mo USD LIBOR)	0	0	0	(1,206,819)		(1,206,819)	(538,922)	0	0	0	130,398		
Interest Rate Swap, Maturing on 03/22/2050, Paying 1.025% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/18/2020	03/22/2050	1	50,000,000	(1.025% USD)/3mo USD CME_LIBOR	0	0	0	11,220,273		11,220,273	5,666,090	0	0	0	1,304,444		
Interest Rate Swap, Maturing on 03/20/2045, Paying 1.0925% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/18/2020	03/20/2045	1	70,000,000	(1.0925% USD)/3mo USD CME_LIBOR	0	0	0	18,195,501		18,195,501	10,469,836	0	0	0	1,649,848		
Interest Rate Swap, Maturing on 03/22/2050, Paying 1.155% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/18/2020	03/22/2050	1	70,000,000	(1.155% USD)/3mo USD CME_LIBOR	0	0	0	14,817,438		14,817,438	8,272,315	0	0	0	1,826,222		
Interest Rate Swap, Maturing on 05/22/2045, Paying .977% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/15/2020	05/22/2045	1	275,000,000	(.977% USD)/3mo USD CME_LIBOR	0	0	0	36,636,707		36,636,707	17,835,895	0	0	0	6,506,654		
Interest Rate Swap, Maturing on 06/01/2050, Paying 1.1695% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/28/2020	06/01/2050	1	250,000,000	(1.1695% USD)/3mo USD CME_LIBOR	0	0	0	70,632,402		70,632,402	41,587,309	0	0	0	6,545,463		
Interest Rate Swap, Maturing on 06/09/2045, Paying 1.451% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/05/2020	06/09/2045	1	220,000,000	(1.451% USD)/3mo USD CME_LIBOR	0	0	0	33,699,647		33,699,647	23,689,749	0	0	0	5,211,048		
Interest Rate Swap, Maturing on 11/17/2045, Paying 1.1124% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/09/2020	11/17/2045	1	125,000,000	(1.1124% USD)/3mo USD CME_LIBOR	0	0	205,724	50,352,401		50,352,401	34,231,470	0	0	0	2,989,758		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 08/07/2045, Paying 1.1025% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/09/2020	08/07/2045	1	100,000,000	(1.1025% USD)/3mo USD CME_LIBOR	0	0	86,945	40,012,512		40,012,512	27,331,427	0	0	0	2,377,167		
Interest Rate Swap, Maturing on 11/17/2045, Paying 1.115% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/10/2020	11/17/2045	1	125,000,000	(1.115% USD)/3mo USD CME_LIBOR	0	0	202,474	50,301,305		50,301,305	34,246,385	0	0	0	2,989,758		
Interest Rate Swap, Maturing on 03/22/2050, Paying .987% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/10/2020	03/22/2050	1	50,000,000	(.987% USD)/3mo USD CME_LIBOR	0	0	0	11,406,294		11,406,294	5,595,146	0	0	0	1,304,444		
Interest Rate Swap, Maturing on 11/17/2050, Paying .9715% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/11/2020	11/17/2050	1	100,000,000	(.9715% USD)/3mo USD CME_LIBOR	0	0	305,479	46,140,472		46,140,472	28,069,364	0	0	0	2,640,183		
Interest Rate Swap, Maturing on 11/17/2060, Paying 3mo USD CME_LIBOR, Receiving .9325% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/11/2020	11/17/2060	1	80,000,000	.9325% USD/(3mo USD CME_LIBOR)	0	0	(275,584)	(41,288,190)		(41,288,190)	(24,388,286)	0	0	0	2,461,988		
Interest Rate Swap, Maturing on 11/17/2060, Paying 3mo USD CME_LIBOR, Receiving .94% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/18/2020	11/17/2060	1	80,000,000	.94% USD/(3mo USD CME_LIBOR)	0	0	(269,584)	(41,158,088)		(41,158,088)	(24,437,231)	0	0	0	2,461,988		
Interest Rate Swap, Maturing on 11/17/2050, Paying .9795% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/18/2020	11/17/2050	1	100,000,000	(.9795% USD)/3mo USD CME_LIBOR	0	0	297,479	45,997,107		45,997,107	28,115,374	0	0	0	2,640,183		
Interest Rate Swap, Maturing on 06/28/2055, Paying 3mo USD CME_LIBOR, Receiving .945% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/22/2020	06/28/2055	1	375,000,000	.945% USD/(3mo USD CME_LIBOR)	0	0	0	(24,869,644)		(24,869,644)	(10,262,280)	0	0	0	10,687,963		
Interest Rate Swap, Maturing on 11/17/2050, Paying .974% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/06/2020	11/17/2050	1	100,000,000	(.974% USD)/3mo USD CME_LIBOR	0	0	302,979	46,095,671		46,095,671	28,083,742	0	0	0	2,640,183		
Interest Rate Swap, Maturing on 11/17/2060, Paying 3mo USD CME_LIBOR, Receiving .93% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/06/2020	11/17/2060	1	80,000,000	.93% USD/(3mo USD CME_LIBOR)	0	0	(277,584)	(41,331,557)		(41,331,557)	(24,371,971)	0	0	0	2,461,988		
Interest Rate Swap, Maturing on 07/26/2060, Paying 3mo USD CME_LIBOR, Receiving .86% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/22/2020	07/26/2060	1	100,000,000	.86% USD/(3mo USD CME_LIBOR)	0	0	0	(43,865,827)		(43,865,827)	(21,869,951)	0	0	0	3,064,781		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 08/04/2060, Paying 3mo USD CME_LIBOR, Receiving .7835% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/31/2020	08/04/2060	1	75,000,000	.7835% USD/(3mo USD CME_LIBOR)	0	0	0	(38,852,761)		(38,852,761)	(19,642,665)	0	0	0	2,299,339		
Interest Rate Swap, Maturing on 08/04/2060, Paying 3mo USD CME_LIBOR, Receiving .78% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/31/2020	08/04/2060	1	75,000,000	.78% USD/(3mo USD CME_LIBOR)	0	0	0	(38,907,585)		(38,907,585)	(19,624,080)	0	0	0	2,299,339		
Interest Rate Swap, Maturing on 08/04/2060, Paying 3mo USD CME_LIBOR, Receiving .7635% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/31/2020	08/04/2060	1	75,000,000	.7635% USD/(3mo USD CME_LIBOR)	0	0	0	(39,166,045)		(39,166,045)	(19,536,465)	0	0	0	2,299,339		
Interest Rate Swap, Maturing on 08/18/2050, Paying 1.197% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/14/2020	08/18/2050	1	200,000,000	(1.197% USD)/3mo USD CME_LIBOR	0	0	0	30,228,617		30,228,617	16,884,148	0	0	0	5,256,722		
Interest Rate Swap, Maturing on 08/18/2050, Paying 1.2035% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/14/2020	08/18/2050	1	200,000,000	(1.2035% USD)/3mo USD CME_LIBOR	0	0	0	30,111,441		30,111,441	16,915,712	0	0	0	5,256,722		
Interest Rate Swap, Maturing on 08/28/2040, Paying 1.5% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/25/2020	08/28/2040	1	500,000,000	(1.5% USD)/3mo USD CME_LIBOR	0	0	(866,968)	147,400,627		147,400,627	129,242,400	0	0	0	10,506,509		
Interest Rate Swap, Maturing on 09/11/2028, Paying .573% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/25/2020	09/11/2028	1	300,000,000	(.573% USD)/3mo USD CME_LIBOR	0	0	2,775,729	51,870,205		51,870,205	35,117,424	0	0	0	3,581,265		
Interest Rate Swap, Maturing on 09/03/2060, Paying 3mo USD LIBOR, Receiving 1.15% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/01/2020	09/03/2060	1	25,000,000	1.15% USD/(3mo USD LIBOR)	0	0	0	(7,093,222)		(7,093,222)	(4,268,534)	0	0	0	767,283		
Interest Rate Swap, Maturing on 09/03/2060, Paying 3mo USD LIBOR, Receiving 1.15% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/01/2020	09/03/2060	1	29,000,000	1.15% USD/(3mo USD LIBOR)	0	0	0	(9,896,095)		(9,896,095)	(6,109,360)	0	0	0	890,048		
Interest Rate Swap, Maturing on 09/03/2060, Paying 3mo USD LIBOR, Receiving 1.06% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/01/2020	09/03/2060	1	17,000,000	1.06% USD/(3mo USD LIBOR)	0	0	0	(3,489,120)		(3,489,120)	(1,883,407)	0	0	0	521,753		
Interest Rate Swap, Maturing on 09/03/2055, Paying 3mo USD LIBOR, Receiving 1.1825% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/01/2020	09/03/2055	1	13,000,000	1.1825% USD/(3mo USD LIBOR)	0	0	0	(4,673,825)		(4,673,825)	(2,946,719)	0	0	0	371,560		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 09/06/2050, Paying 3mo USD LIBOR, Receiving 1.148% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/01/2020	09/06/2050	1	9,000,000	1.148% USD/(3mo USD LIBOR)	0	0	0	(3,585,863)		(3,585,863)	(2,298,037)	0	0	0	236,775		
Interest Rate Swap, Maturing on 09/03/2055, Paying 3mo USD LIBOR, Receiving 1.1585% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/01/2020	09/03/2055	1	9,000,000	1.1585% USD/(3mo USD LIBOR)	0	0	0	(3,487,823)		(3,487,823)	(2,196,928)	0	0	0	257,234		
Interest Rate Swap, Maturing on 09/05/2045, Paying 3mo USD LIBOR, Receiving 1.148% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/01/2020	09/05/2045	1	18,000,000	1.148% USD/(3mo USD LIBOR)	0	0	0	(6,567,659)		(6,567,659)	(4,294,545)	0	0	0	428,641		
Interest Rate Swap, Maturing on 09/22/2025, Paying 3mo USD LIBOR + 56.49bp, Receiving .9% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/15/2020	09/22/2025	1	110,000,000	.9% USD/(3mo USD LIBOR + 56.49bp)	0	0	(1,559,892)	(11,405,680)		(11,405,680)	(7,892,746)	0	0	0	908,689		
Interest Rate Swap, Maturing on 11/23/2060, Paying 3mo USD CME_LIBOR, Receiving 1.07% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/19/2020	11/23/2060	1	200,000,000	1.07% USD/(3mo USD CME_LIBOR)	0	0	0	(8,480,877)		(8,480,877)	(5,934,617)	0	0	0	6,156,303		
Interest Rate Swap, Maturing on 11/23/2060, Paying 3mo USD CME_LIBOR, Receiving 1.065% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/19/2020	11/23/2060	1	100,000,000	1.065% USD/(3mo USD CME_LIBOR)	0	0	0	(4,259,231)		(4,259,231)	(2,955,281)	0	0	0	3,078,152		
Interest Rate Swap, Maturing on 11/23/2060, Paying 3mo USD CME_LIBOR, Receiving 1.06% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/19/2020	11/23/2060	1	200,000,000	1.06% USD/(3mo USD CME_LIBOR)	0	0	0	(8,556,047)		(8,556,047)	(5,886,507)	0	0	0	6,156,303		
Interest Rate Swap, Maturing on 12/08/2023, Paying 3mo USD LIBOR + 16.8bp, Receiving .45% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/03/2020	12/08/2023	1	125,000,000	.45% USD/(3mo USD LIBOR + 16.8bp)	0	0	(1,437,528)	(5,825,165)		(5,825,165)	(4,315,803)	0	0	0	605,664		
Interest Rate Swap, Maturing on 12/19/2023, Paying 3mo USD LIBOR + 23.4bp, Receiving 1d USD SOFR + 38bp	Hedges of Issued GICs	Exhibit 7	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/11/2020	12/19/2023	1	100,000,000	(3mo USD LIBOR + 23.4bp)/1d USD SOFR + 38bp	0	0	60,041	(86,468)		(86,468)	(20,342)	0	0	0	492,240		
Interest Rate Swap, Maturing on 12/19/2023, Paying .476% USD, Receiving 1d USD SOFR + 38bp	Hedges of Issued GICs	Exhibit 7	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/11/2020	12/19/2023	1	50,000,000	(.476% USD)/1d USD SOFR + 38bp	0	0	691,297	2,309,184		2,309,184	1,686,320	0	0	0	246,120		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 12/22/2070, Paying 3mo USD CME_LIBOR, Receiving 1.022% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/17/2020	12/22/2070	1	165,000,000	1.022% USD/(3mo USD CME_LIBOR)	0	0	0	(10,328,964)		(10,328,964)	(9,467,794)	0	0	0	5,714,463		
Interest Rate Swap, Maturing on 04/12/2061, Paying 3mo USD CME_LIBOR, Receiving 1.951% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/06/2021	04/12/2061	1	300,000,000	1.951% USD/(3mo USD CME_LIBOR)	0	0	0	(6,745,236)		(6,745,236)	(22,517,973)	0	0	0	9,281,033		
Interest Rate Swap, Maturing on 04/09/2071, Paying 3mo USD CME_LIBOR, Receiving 1.775% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/06/2021	04/09/2071	1	200,000,000	1.775% USD/(3mo USD CME_LIBOR)	0	0	0	(5,366,903)		(5,366,903)	(23,312,621)	0	0	0	6,947,934		
Interest Rate Swap, Maturing on 04/25/2033, Paying 3mo USD CME_LIBOR, Receiving 2.0351% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/21/2021	04/25/2033	1	200,000,000	2.0351% USD/(3mo USD CME_LIBOR)	0	0	0	(28,981,405)		(28,981,405)	(33,829,209)	0	0	0	3,212,314		
Interest Rate Swap, Maturing on 06/03/2036, Paying 3mo USD CME_LIBOR, Receiving 2.27% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/27/2021	06/03/2036	1	325,000,000	2.27% USD/(3mo USD CME_LIBOR)	0	0	0	(41,488,560)		(41,488,560)	(56,060,448)	0	0	0	5,954,338		
Interest Rate Swap, Maturing on 06/17/2024, Paying 3mo USD LIBOR + 21.65bp, Receiving .65% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/14/2021	06/17/2024	1	250,000,000	.65% USD/(3mo USD LIBOR + 21.65bp)	0	0	(3,190,455)	(16,096,077)		(16,096,077)	(12,362,034)	0	0	0	1,512,836		
Interest Rate Swap, Maturing on 06/24/2071, Paying 3mo USD CME_LIBOR, Receiving 1.47% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/21/2021	06/24/2071	1	200,000,000	1.47% USD/(3mo USD CME_LIBOR)	0	0	0	(18,355,635)		(18,355,635)	(25,348,709)	0	0	0	6,962,892		
Interest Rate Swap, Maturing on 08/12/2041, Paying 1.993% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/06/2021	08/12/2041	1	235,000,000	(1.993% USD)/3mo USD CME_LIBOR	0	0	0	32,753,271		32,753,271	34,169,470	0	0	0	5,069,875		
Interest Rate Swap, Maturing on 09/13/2023, Paying 3mo USD LIBOR + 8.96bp, Receiving .4% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/08/2021	09/13/2023	1	280,000,000	.4% USD/(3mo USD LIBOR + 8.96bp)	0	0	(3,373,511)	(9,437,112)		(9,437,112)	(7,301,167)	0	0	0	1,174,355		
Interest Rate Swap, Maturing on 09/13/2023, Paying 1mo USD LIBOR + 13.55bp, Receiving .4% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/08/2021	09/13/2023	1	170,000,000	.4% USD/(1mo USD LIBOR + 13.55bp)	0	0	(2,096,602)	(5,602,580)		(5,602,580)	(4,396,455)	0	0	0	713,001		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 11/06/2071, Paying 3mo USD CME_LIBOR, Receiving 1.62% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/02/2021	11/06/2071	1	100,000,000	1.62% USD/(3mo USD CME_LIBOR)	0	0	0	(24,041,112)		(24,041,112)	(27,177,826)	0	0	0	3,494,691		
Interest Rate Swap, Maturing on 07/27/2032, Paying 4.7% USD, Receiving 1d USD SOFR + 190.7bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/18/2022	07/27/2032	1	18,000,000	(4.7% USD)/1d USD SOFR + 190.7bp	0	0	0	1,205,737		1,205,737	1,205,737	0	0	0	278,481		
Interest Rate Swap, Maturing on 09/23/2037, Paying 1d USD SOFR, Receiving 2.6867% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/17/2022	09/23/2037	1	325,000,000	2.6867% USD/(1d USD SOFR)	0	0	0	(32,210,591)		(32,210,591)	(32,210,591)	0	0	0	6,237,201		
Interest Rate Swap, Maturing on 08/25/2027, Paying 1mo USD SOFR + 51.8bp, Receiving 3.525% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/25/2022	08/25/2027	1	265,500,000	3.525% USD/(1mo USD SOFR + 51.8bp)	0	0	(653,286)	(8,862,606)		(8,862,606)	(8,862,606)	0	0	0	2,863,097		
Interest Rate Swap, Maturing on 09/30/2039, Paying 1d USD SOFR, Receiving 3.096% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/26/2022	09/30/2039	1	600,000,000	3.096% USD/(1d USD SOFR)	0	0	0	(11,166,958)		(11,166,958)	(11,166,958)	0	0	0	12,278,092		
Interest Rate Swap, Maturing on 12/14/2032, Paying 6.17% GBP, Receiving 1d GBP SONIA + 183bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/28/2022	12/14/2032	1	33,193,431	(6.17% GBP)/1d GBP SONIA + 183bp	0	0	(4,082,146)	(1,685,432)		(1,685,432)	(1,685,432)	0	0	0	523,719		
Interest Rate Swap, Maturing on 11/03/2034, Paying 5.75% USD, Receiving 1d USD SOFR + 225.5bp	Hedges of Investments in US Dollar denominated fixed rate assets	Schedule D	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/29/2022	11/03/2034	1	7,500,000	(5.75% USD)/1d USD SOFR + 225.5bp	0	0	0	19,514		19,514	19,514	0	0	0	129,056		
Interest Rate Swap, Maturing on 10/19/2037, Paying 6.34% GBP, Receiving 1d GBP SONIA + 237.8bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/04/2022	10/19/2037	1	19,312,542	(6.34% GBP)/1d GBP SONIA + 237.8bp	0	0	0	(784,467)		(784,467)	(784,467)	0	0	0	371,529		
Interest Rate Swap, Maturing on 12/03/2032, Paying 3.649% USD, Receiving 1d USD SOFR	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/12/2022	12/03/2032	1	54,000,000	(3.649% USD)/1d USD SOFR	0	0	(2,017,626)	(378,791)		(378,791)	(378,791)	0	0	0	850,712		
Interest Rate Swap, Maturing on 12/01/2032, Paying 6.18% USD, Receiving 1d USD SOFR + 245.15bp	Hedges of Investments in US Dollar denominated fixed rate assets	Schedule D	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/13/2022	12/01/2032	1	10,000,000	(6.18% USD)/1d USD SOFR + 245.15bp	0	0	0	(136,244)		(136,244)	(136,244)	0	0	0	157,496		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 12/08/2032, Paying 6.2% USD, Receiving 1d USD SOFR + 236.5bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/19/2022	12/08/2032	1	15,000,000	(6.2% USD)/1d USD SOFR + 236.5bp	0	0	0	(339,162)		(339,162)	(339,162)	0	0	0	236,472		
Interest Rate Swap, Maturing on 11/15/2034, Paying 6.735% GBP, Receiving 1d GBP SONIA + 275.7bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/20/2022	11/15/2034	1	35,003,982	(6.735% GBP)/1d GBP SONIA + 275.7bp	0	0	0	(1,084,650)		(1,084,650)	(1,084,650)	0	0	0	603,166		
Interest Rate Swap, Maturing on 11/13/2034, Paying 6.843% USD, Receiving 1d USD SOFR + 298.7bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/20/2022	11/13/2034	1	34,000,000	(6.843% USD)/1d USD SOFR + 298.7bp	0	0	0	(1,005,409)		(1,005,409)	(1,005,409)	0	0	0	585,731		
Interest Rate Swap, Maturing on 11/12/2032, Paying 6.735% USD, Receiving 1d USD SOFR + 286.2bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/20/2022	11/12/2032	1	34,000,000	(6.735% USD)/1d USD SOFR + 286.2bp	0	0	0	(866,774)		(866,774)	(866,774)	0	0	0	534,080		
Interest Rate Swap, Maturing on 11/16/2037, Paying 6.07% GBP, Receiving 1d GBP SONIA + 241.8bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/27/2022	11/16/2037	1	10,863,305	(6.07% GBP)/1d GBP SONIA + 241.8bp	0	0	0	(44,781)		(44,781)	(44,781)	0	0	0	209,525		
Interest Rate Swap, Maturing on 11/04/2052, Paying 1d USD SOFR, Receiving 3.17% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/27/2022	11/04/2052	1	170,000,000	3.17% USD/(1d USD SOFR)	0	0	0	3,537,699		3,537,699	3,537,699	0	0	0	4,643,836		
Interest Rate Swap, Maturing on 01/24/2035, Paying 6.237% GBP, Receiving 1d GBP SONIA + 263.3bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/09/2022	01/24/2035	1	16,898,474	(6.237% GBP)/1d GBP SONIA + 263.3bp	0	0	0	98,966		98,966	98,966	0	0	0	293,524		
Interest Rate Swap, Maturing on 01/22/2035, Paying 6.7435% USD, Receiving 1d USD SOFR + 290.3bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/09/2022	01/22/2035	1	16,000,000	(6.7435% USD)/1d USD SOFR + 290.3bp	0	0	0	(466,150)		(466,150)	(466,150)	0	0	0	277,854		
Interest Rate Swap, Maturing on 11/27/2028, Paying 6.635% USD, Receiving 1d USD SOFR + 302.5bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/17/2022	11/27/2028	1	20,000,000	(6.635% USD)/1d USD SOFR + 302.5bp	0	0	0	89,724		89,724	89,724	0	0	0	243,126		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 12/02/2037, Paying 6.83% USD, Receiving 1d USD SOFR + 335.2bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. 0LUSOMCIV69Q7Z125D03	11/18/2022	12/02/2037	1	30,000,000	(6.83% USD)/1d USD SOFR + 335.2bp	0	0	0	163,627		163,627	163,627	0	0	0	579,474		
Interest Rate Swap, Maturing on 12/02/2032, Paying 6.53% USD, Receiving 1d USD SOFR + 305.05bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. 0LUSOMCIV69Q7Z125D03	11/18/2022	12/02/2032	1	4,000,000	(6.53% USD)/1d USD SOFR + 305.05bp	0	0	(665,000)	24,228		24,228	24,228	0	0	0	63,007		
Interest Rate Swap, Maturing on 08/28/2035, Paying 6.55% USD, Receiving 1d USD SOFR + 319.7bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. 0LUSOMCIV69Q7Z125D03	11/23/2022	08/28/2035	1	16,000,000	(6.55% USD)/1d USD SOFR + 319.7bp	0	0	0	308,382		308,382	308,382	0	0	0	284,645		
Interest Rate Swap, Maturing on 12/08/2032, Paying 5.89% USD, Receiving 1d USD SOFR + 266.1bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. 0LUSOMCIV69Q7Z125D03	12/02/2022	12/08/2032	1	68,000,000	(5.89% USD)/1d USD SOFR + 266.1bp	0	0	0	1,903,840		1,903,840	1,903,840	0	0	0	1,072,005		
Interest Rate Swap, Maturing on 01/08/2053, Paying 5.43% USD, Receiving 1d USD SOFR + 255.5bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. 0LUSOMCIV69Q7Z125D03	12/02/2022	01/08/2053	1	23,000,000	(5.43% USD)/1d USD SOFR + 255.5bp	0	0	0	1,412,678		1,412,678	1,412,678	0	0	0	630,154		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										(34,374,765)	0	(19,236,627)	124,462,211	XXX	124,462,211	(503,268,409)	0	0	0	257,419,639	XXX	XXX
Currency Swap, Maturing on 07/22/2033, Paying 11.988% EUR, Receiving 3mo USD LIBOR + 30bp	Hedges of Issued GICs	Exhibit 7	Currency	ASIF II 549300B7H0PEF31G3091	07/22/2003	07/22/2033	1	50,650,509	3mo USD LIBOR + 30bp/(11.988% EUR)	0	0	0	(96,870,718)		(96,870,718)	71,132,640	0	0	0	822,969		
Purchased Option, Other, CMS FLOATER, Maturing on 12/20/2024, Paying 3mo USD LIBOR + 18bp, Receiving 10yr EUR EURIBOR -37bp	Hedges of Issued GICs	Exhibit 7	Currency	JPMORGAN CHASE BANK NA, LONDON BRANCH	12/01/2004	12/20/2024	1	107,033,745	10yr EUR EURIBOR - 37bp/(3mo USD LIBOR + 18bp)	0	0	(1,227,667)	(27,248,810)		(27,248,810)	(9,101,309)	0	0	0	751,905		
Purchased Option, Other, CMS FLOATER, Maturing on 12/20/2024, Paying 3mo USD LIBOR + 18bp, Receiving 10yr EUR EURIBOR -42bp	Hedges of Issued GICs	Exhibit 7	Currency	BARCLAYS BANK PLC, LONDON HEAD OFFICE G5GSEF7VJP5I70UK5573	12/01/2004	12/20/2024	1	214,067,490	10yr EUR EURIBOR - 42bp/(3mo USD LIBOR + 18bp)	0	0	(2,507,116)	(54,530,913)		(54,530,913)	(18,252,493)	0	0	0	1,503,811		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 07/22/2033, Paying 3mo LIBOR USD + 30bp, Receiving 11.988% EUR	Hedges of Issued GICs	Exhibit 7	Currency	AIG MATCHED FUNDING CORP.	549300ELSP2BAYF5AM60	07/11/2003	07/22/2033	1	50,650,509	(3mo LIBOR USD + 30bp)/11.988% EUR	0	0	0	95,370,627		95,370,627	(70,863,359)	0	0	0	822,969		
Currency Swap, Maturing on 04/01/2025, Paying 3.75% CAD, Receiving 3.93% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC.	0LUSOMCIV6907Z125D03	02/11/2015	04/01/2025	1	16,652,073	(3.75% CAD)/3.93% USD	0	0	72,495	1,090,292		1,090,292	821,544	0	0	0	124,981		
Currency Swap, Maturing on 04/01/2025, Paying [missing], Receiving [missing]	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUSOMCIV6907Z125D03	03/25/2015	04/01/2025	1	8,542,995		0	0	431,425	175,516		175,516	176,770	0	0	0	64,119		
Currency Swap, Maturing on 12/16/2033, Paying 3mo GBP LIBOR + 225bp, Receiving 2.8116% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUSOMCIV6907Z125D03	05/12/2015	12/16/2033	1	11,292,405	(3mo GBP LIBOR + 225bp)/2.8116% USD	0	0	(788,313)	307,587		307,587	307,587	0	0	0	186,943		
Currency Swap, Maturing on 07/05/2024, Paying 7.4436% CAD, Receiving 7.07% USD	Hedges of Investments in Private Placements	Schedule D	Currency	AIG MARKETS, INC.	0LUSOMCIV6907Z125D03	07/30/2015	07/05/2024	1	3,309,236	(7.4436% CAD)/7.07% USD	0	0	(103,196)	(7,472)		(7,472)	376,471	0	0	0	20,359		
Currency Swap, Maturing on 09/08/2036, Paying 2.96% GBP, Receiving 3.665% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC.	0LUSOMCIV6907Z125D03	06/03/2016	09/08/2036	1	5,431,652	(2.96% GBP)/3.665% USD	0	0	75,372	1,448,714		1,448,714	930,859	0	0	0	100,493		
Currency Swap, Maturing on 09/18/2031, Paying 2.54% GBP, Receiving 3.459% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC.	0LUSOMCIV6907Z125D03	07/21/2016	09/18/2031	1	10,863,305	(2.54% GBP)/3.459% USD	0	0	133,247	1,701,514		1,701,514	1,661,849	0	0	0	160,370		
Currency Swap, Maturing on 09/28/2028, Paying 2.03% GBP, Receiving 2.97% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC.	0LUSOMCIV6907Z125D03	08/04/2016	09/28/2028	1	7,845,720	(2.03% GBP)/2.97% USD	0	0	92,850	1,047,748		1,047,748	1,039,881	0	0	0	94,040		
Currency Swap, Maturing on 09/28/2033, Paying 2.21% GBP, Receiving 3.2395% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC.	0LUSOMCIV6907Z125D03	08/04/2016	09/28/2033	1	10,259,788	(2.21% GBP)/3.2395% USD	0	0	132,872	1,714,158		1,714,158	1,623,360	0	0	0	168,164		
Currency Swap, Maturing on 11/28/2031, Paying 2.7% GBP, Receiving 3.465% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC.	0LUSOMCIV6907Z125D03	10/14/2016	11/28/2031	1	14,484,406	(2.7% GBP)/3.465% USD	0	0	108,696	942,350		942,350	2,538,663	0	0	0	216,198		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 02/24/2025, Paying 3mo EUR EURIBOR + 214.9988bp, Receiving 1043.8669% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM	OLUSOMCIV6907Z125D03	10/31/2016	02/24/2025	1	174,892,608	(3mo EUR EURIBOR + 214.9988bp)/1043.8669% USD	0	0	18,989,372	(5,295,556)		(5,295,556)	(4,534,740)	0	0	0	1,283,612		
Currency Swap, Maturing on 03/01/2027, Paying 1mo GBP BANK BASE + 350bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM	OLUSOMCIV6907Z125D03	02/21/2017	03/01/2027	1	62,688,873	(1mo GBP BANK BASE + 350bp)/0% USD	0	0	7,914,135	(276,481)		(276,481)	723,042	0	0	0	639,842		
Currency Swap, Maturing on 11/07/2024, Paying 4.1929% CAD, Receiving 4.8545% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC.	OLUSOMCIV6907Z125D03	03/03/2017	11/07/2024	1	34,044,130	(4.1929% CAD)/4.8545% USD	0	0	158,027	458,813		458,813	1,787,104	0	0	0	231,917		
Currency Swap, Maturing on 12/16/2031, Paying 3mo GBP LIBOR + 74bp, Receiving 1.0868% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM	OLUSOMCIV6907Z125D03	03/21/2017	12/16/2031	1	15,106,729	(3mo GBP LIBOR + 74bp)/1.0868% USD	0	0	1,145,275	410,007		410,007	826,194	0	0	0	226,109		
Currency Swap, Maturing on 03/30/2027, Paying 5.041% EUR, Receiving 5.95% USD	Hedges of Investments in Private Placements	Schedule D	Currency	AIG MARKETS, INC.	OLUSOMCIV6907Z125D03	04/19/2017	03/30/2027	1	42,813,498	(5.041% EUR)/5.95% USD	0	0	1,036,288	10,223,404		10,223,404	3,218,627	0	0	0	441,125		
Currency Swap, Maturing on 06/06/2029, Paying 2.948% GBP, Receiving 4.301% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC.	OLUSOMCIV6907Z125D03	05/11/2017	06/06/2029	1	23,428,452	(2.948% GBP)/4.301% USD	0	0	368,020	3,402,446		3,402,446	3,311,515	0	0	0	297,134		
Currency Swap, Maturing on 10/28/2037, Paying 3mo GBP LIBOR + 210bp, Receiving 2.434% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM	OLUSOMCIV6907Z125D03	07/13/2017	10/28/2037	1	28,154,065	(3mo GBP LIBOR + 210bp)/2.434% USD	0	0	5,276,678	(1,109,055)		(1,109,055)	(1,719,789)	0	0	0	542,070		
Currency Swap, Maturing on 08/20/2027, Paying 3.19% GBP, Receiving 4.4025% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC.	OLUSOMCIV6907Z125D03	07/13/2017	08/20/2027	1	24,985,601	(3.19% GBP)/4.4025% USD	0	0	342,403	3,258,902		3,258,902	3,303,447	0	0	0	269,043		
Currency Swap, Maturing on 12/20/2027, Paying 2.09% EUR, Receiving 4.1138% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC.	OLUSOMCIV6907Z125D03	10/12/2017	12/20/2027	1	45,177,167	(2.09% EUR)/4.1138% USD	0	0	1,124,150	6,821,882		6,821,882	3,460,357	0	0	0	503,677		
Currency Swap, Maturing on 01/07/2043, Paying 3.12% GBP, Receiving 4.422% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC.	OLUSOMCIV6907Z125D03	10/18/2017	01/07/2043	1	41,813,002	(3.12% GBP)/4.422% USD	0	0	628,407	8,759,674		8,759,674	7,430,382	0	0	0	935,479		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/28/2037, Paying 3mo GBP LIBOR + 137.5bp, Receiving -399.4346% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/18/2017	10/28/2037	1	41,289,007	.(3mo GBP LIBOR + 137.5bp)/-399.4346% USD	0	0	7,724,996	(1,623,548)		(1,623,548)	(2,517,550)	0	0	0	794,966		
Currency Swap, Maturing on 11/06/2028, Paying 0% EUR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/14/2016	11/06/2028	1	21,406,749	(0% EUR)/0% USD	0	0	419,070	1,519,162		1,519,162	2,049,638	0	0	0	258,958		
Currency Swap, Maturing on 10/28/2027, Paying 0% EUR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/03/2014	10/28/2027	1	22,075,977	(0% EUR)/0% USD	0	0	1,793,016	4,216,232		4,216,232	701,138	0	0	0	242,505		
Currency Swap, Maturing on 12/16/2026, Paying 0% EUR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/07/2014	12/16/2026	1	32,110,123	(0% EUR)/0% USD	0	0	812,752	6,403,558		6,403,558	2,122,972	0	0	0	319,559		
Currency Swap, Maturing on 04/04/2031, Paying 0% EUR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	01/15/2016	04/04/2031	1	32,110,123	(0% EUR)/0% USD	0	0	504,529	1,807,267		1,807,267	3,987,848	0	0	0	461,429		
Currency Swap, Maturing on 04/04/2036, Paying 0% EUR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	01/15/2016	04/04/2036	1	24,617,761	(0% EUR)/0% USD	0	0	382,467	1,733,716		1,733,716	3,957,631	0	0	0	448,255		
Currency Swap, Maturing on 05/24/2028, Paying 0% GBP, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/12/2016	05/24/2028	1	90,527,540	(0% GBP)/0% USD	0	0	1,082,240	20,398,671		20,398,671	11,947,791	0	0	0	1,051,742		
Currency Swap, Maturing on 09/18/2036, Paying 0% GBP, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/21/2016	09/18/2036	1	20,519,576	(0% GBP)/0% USD	0	0	285,435	3,958,086		3,958,086	3,860,991	0	0	0	380,019		
Currency Swap, Maturing on 11/05/2026, Paying 0% EUR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/14/2016	11/05/2026	1	35,321,136	(0% EUR)/0% USD	0	0	714,253	2,016,257		2,016,257	2,700,659	0	0	0	346,499		
Currency Swap, Maturing on 09/26/2036, Paying 0% GBP, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/04/2016	09/26/2036	1	48,281,354	(0% GBP)/0% USD	0	0	671,008	9,108,565		9,108,565	8,637,544	0	0	0	894,876		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 11/17/2036, Paying 0% GBP, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	10/19/2016	11/17/2036	1	36,211,016	(0% GBP)/0% USD	0	0	358,128	3,684,155		3,684,155	8,069,111	0	0	0	674,625		
Currency Swap, Maturing on 12/21/2026, Paying 0% GBP, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	10/07/2016	12/21/2026	1	10,863,305	(0% GBP)/0% USD	0	0	107,902	704,175		704,175	1,450,838	0	0	0	108,298		
Currency Swap, Maturing on 02/06/2040, Paying 0% EUR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	11/02/2016	02/06/2040	1	53,516,872	(0% EUR)/0% USD	0	0	1,089,862	6,223,573		6,223,573	6,311,184	0	0	0	1,106,627		
Currency Swap, Maturing on 01/12/2027, Paying 0% GBP, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	10/07/2016	01/12/2027	1	15,691,440	(0% GBP)/0% USD	0	0	134,295	1,095,690		1,095,690	2,125,214	0	0	0	157,611		
Currency Swap, Maturing on 06/04/2027, Paying 2% EUR, Receiving 4.201% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	03/24/2017	06/04/2027	1	54,507,926	(2% EUR)/4.201% USD	0	0	1,236,378	2,936,476		2,936,476	4,519,263	0	0	0	573,442		
Currency Swap, Maturing on 07/23/2029, Paying 2.67% GBP, Receiving 4.0025% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	06/15/2017	07/23/2029	1	48,281,354	(2.67% GBP)/4.0025% USD	0	0	670,476	6,738,094		6,738,094	6,901,234	0	0	0	618,427		
Currency Swap, Maturing on 08/02/2032, Paying 3.12% NOK, Receiving 3.725% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	06/29/2017	08/02/2032	1	42,367,690	(3.12% NOK)/3.725% USD	0	0	432,513	6,443,068		6,443,068	399,791	0	0	0	656,039		
Currency Swap, Maturing on 11/07/2024, Paying 0% CAD, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	07/16/2015	11/07/2024	1	25,857,164	(0% CAD)/0% USD	0	0	107,722	1,135,006		1,135,006	1,313,750	0	0	0	176,145		
Currency Swap, Maturing on 05/07/2025, Paying 0% CAD, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	06/29/2016	05/07/2025	1	14,936,842	(0% CAD)/0% USD	0	0	2,011	518,848		518,848	845,830	0	0	0	114,533		
Currency Swap, Maturing on 10/08/2025, Paying 4.4% GBP, Receiving 5.3524% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	09/30/2015	10/08/2025	1	189,452,611	(4.4% GBP)/5.3524% USD	0	0	2,335,750	49,487,176		49,487,176	22,093,244	0	0	0	1,577,539		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/28/2027, Paying 4.41% GBP, Receiving 4.799% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/28/2016	10/28/2027	1	13,069,272	(4.41% GBP)/4.799% USD	0	0	1,262,549	4,459,624		4,459,624	759,394	0	0	0	143,566		
Currency Swap, Maturing on 09/27/2030, Paying 3.61% GBP, Receiving 4.15% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/28/2016	09/27/2030	1	29,910,299	(3.61% GBP)/4.15% USD	0	0	539,802	10,525,772		10,525,772	3,672,750	0	0	0	416,136		
Currency Swap, Maturing on 09/28/2035, Paying 3.92% GBP, Receiving 4.54% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/28/2016	09/28/2035	1	78,626,186	(3.92% GBP)/4.54% USD	0	0	1,575,350	30,464,104		30,464,104	11,877,455	0	0	0	1,403,466		
Currency Swap, Maturing on 04/05/2028, Paying 2.044% EUR, Receiving 3.564% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/28/2016	04/05/2028	1	31,460,785	(2.044% EUR)/3.564% USD	0	0	524,170	1,466,140		1,466,140	3,110,479	0	0	0	360,939		
Currency Swap, Maturing on 03/19/2048, Paying 3.04% GBP, Receiving 4.6245% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	01/25/2018	03/19/2048	1	55,523,558	(3.04% GBP)/4.6245% USD	0	0	1,324,217	25,710,261		25,710,261	11,873,984	0	0	0	1,394,137		
Currency Swap, Maturing on 01/03/2025, Paying 2.11% EUR, Receiving 4.6195% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/12/2018	01/03/2025	1	99,030,090	(2.11% EUR)/4.6195% USD	0	0	3,151,743	16,884,252		16,884,252	4,212,131	0	0	0	702,402		
Currency Swap, Maturing on 01/03/2025, Paying 2.83% GBP, Receiving 4.2435% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/12/2018	01/03/2025	1	62,638,188	(2.83% GBP)/4.2435% USD	0	0	1,188,012	10,602,301		10,602,301	6,131,535	0	0	0	444,281		
Currency Swap, Maturing on 09/19/2042, Paying 3mo GBP LIBOR + 205bp, Receiving 2.5723% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/08/2018	09/19/2042	1	156,914,402	(3mo GBP LIBOR + 205bp)/2.5723% USD	0	0	28,660,290	(7,410,658)		(7,410,658)	(8,781,362)	0	0	0	3,484,130		
Currency Swap, Maturing on 12/16/2033, Paying 3mo GBP LIBOR + 225bp, Receiving 2.7728% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/08/2018	12/16/2033	1	27,327,621	(3mo GBP LIBOR + 225bp)/2.7728% USD	0	0	2,080,795	744,361		744,361	1,441,479	0	0	0	452,401		
Currency Swap, Maturing on 04/13/2048, Paying 3.66% GBP, Receiving 5.323% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/28/2018	04/13/2048	1	147,358,578	(3.66% GBP)/5.323% USD	0	0	3,967,954	60,789,119		60,789,119	29,321,991	0	0	0	3,705,035		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap, Maturing on 04/13/2048, Paying 4.71% GBP, Receiving 6.466% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/28/2018	04/13/2048	1	12,103,529	(4.71% GBP)/6.466% USD	0	0	369,874	4,880,050		4,880,050	2,308,953	0	0	0	304,319		
Currency Swap, Maturing on 07/30/2043, Paying 2.5% GBP, Receiving 3.921% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/16/2018	07/30/2043	1	18,709,025	(2.5% GBP)/3.921% USD	0	0	614,109	5,439,069		5,439,069	2,272,147	0	0	0	424,374		
Currency Swap, Maturing on 06/05/2028, Paying 2.23% EUR, Receiving 4.8155% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/02/2018	06/05/2028	1	49,770,691	(2.23% EUR)/4.8155% USD	0	0	1,589,451	10,083,509		10,083,509	3,442,574	0	0	0	579,989		
Currency Swap, Maturing on 06/26/2028, Paying 3.15% GBP, Receiving 4.7275% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/22/2018	06/26/2028	1	9,052,754	(3.15% GBP)/4.7275% USD	0	0	189,316	1,782,657		1,782,657	1,125,648	0	0	0	106,051		
Currency Swap, Maturing on 08/27/2025, Paying 2.896% GBP, Receiving 4.524% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/14/2018	08/27/2025	1	253,477,111	(2.896% GBP)/4.524% USD	0	0	5,071,986	36,466,951		36,466,951	26,514,576	0	0	0	2,066,442		
Currency Swap, Maturing on 10/03/2033, Paying 2.87% GBP, Receiving 4.3375% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/27/2018	10/03/2033	1	12,070,339	(2.87% GBP)/4.3375% USD	0	0	219,796	2,657,502		2,657,502	1,908,723	0	0	0	197,966		
Currency Swap, Maturing on 07/30/2043, Paying 2.5% GBP, Receiving 3.816% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/09/2018	07/30/2043	1	7,670,700	(2.5% GBP)/3.816% USD	0	0	179,787	1,509,287		1,509,287	1,123,687	0	0	0	173,993		
Currency Swap, Maturing on 08/30/2033, Paying 3.1825% GBP, Receiving 4.633% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/22/2018	08/30/2033	1	108,633,048	(3.1825% GBP)/4.633% USD	0	0	1,837,995	21,184,418		21,184,418	18,064,706	0	0	0	1,773,970		
Currency Swap, Maturing on 11/07/2024, Paying 4.3352% CAD, Receiving 4.712% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/06/2018	11/07/2024	1	5,969,041	(4.3352% CAD)/4.712% USD	0	0	17,134	148,163		148,163	320,107	0	0	0	40,663		
Currency Swap, Maturing on 09/19/2042, Paying 3mo GBP LIBOR + 193.067278bp, Receiving 2.6669% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/11/2018	09/19/2042	1	113,169,404	(3mo GBP LIBOR + 193.067278bp)/2.6669% USD	0	0	20,663,406	(5,343,097)		(5,343,097)	(6,331,370)	0	0	0	2,512,816		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 12/18/2025, Paying 3.34% GBP, Receiving 4.93% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/20/2018	12/18/2025	1	21,726,610	(3.34% GBP)/4.93% USD	0	0	444,579	3,148,307		3,148,307	2,396,787	0	0	0	187,146		
Currency Swap, Maturing on 12/19/2028, Paying 3.5% GBP, Receiving 5.022% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/20/2018	12/19/2028	1	27,761,779	(3.5% GBP)/5.022% USD	0	0	550,740	5,162,112		5,162,112	3,738,312	0	0	0	339,195		
Currency Swap, Maturing on 10/03/2033, Paying 2.87% GBP, Receiving 4.3375% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/27/2018	10/03/2033	1	12,070,339	(2.87% GBP)/4.3375% USD	0	0	219,796	2,657,502		2,657,502	1,908,723	0	0	0	197,966		
Currency Swap, Maturing on 10/03/2033, Paying 2.87% GBP, Receiving 4.3375% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/27/2018	10/03/2033	1	4,828,135	(2.87% GBP)/4.3375% USD	0	0	87,918	1,062,905		1,062,905	763,393	0	0	0	79,186		
Currency Swap, Maturing on 10/03/2033, Paying 2.87% GBP, Receiving 4.3375% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/27/2018	10/03/2033	1	4,828,135	(2.87% GBP)/4.3375% USD	0	0	87,918	1,062,905		1,062,905	763,393	0	0	0	79,186		
Currency Swap, Maturing on 10/17/2028, Paying 2.627% EUR, Receiving 5.3901% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/10/2018	10/17/2028	1	51,376,947	(2.627% EUR)/5.3901% USD	0	0	1,654,266	8,864,042		8,864,042	4,078,587	0	0	0	618,595		
Currency Swap, Maturing on 10/17/2028, Paying 2.627% EUR, Receiving 5.3901% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/10/2018	10/17/2028	1	10,011,519	(2.627% EUR)/5.3901% USD	0	0	322,357	1,727,126		1,727,126	794,613	0	0	0	120,542		
Currency Swap, Maturing on 10/17/2028, Paying 2.627% EUR, Receiving 5.3901% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/10/2018	10/17/2028	1	31,612,545	(2.627% EUR)/5.3901% USD	0	0	1,017,880	5,454,099		5,454,099	2,509,579	0	0	0	380,625		
Currency Swap, Maturing on 10/17/2028, Paying 2.627% EUR, Receiving 5.3901% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/10/2018	10/17/2028	1	6,164,235	(2.627% EUR)/5.3901% USD	0	0	198,480	1,063,416		1,063,416	489,255	0	0	0	74,219		
Currency Swap, Maturing on 11/21/2023, Paying 3mo DKK CIBOR + 205bp, Receiving 23.1826% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/26/2018	11/21/2023	1	56,397,539	(3mo DKK CIBOR + 205bp)/23.1826% USD	0	0	6,344,329	(1,985,674)		(1,985,674)	(1,801,909)	0	0	0	266,406		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/04/2051, Paying 3mo EUR EURIBOR + 200bp, Receiving 1.662% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/26/2018	10/04/2051	1	5,427,590	(3mo EUR EURIBOR + 200bp)/1.662% USD	0	0	1,049,836	(415,411)		(415,411)	(552,360)	0	0	0	145,539		
Currency Swap, Maturing on 10/21/2026, Paying 1mo EUR EURIBOR + 270bp, Receiving 2.7% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/29/2018	10/21/2026	1	73,896,502	(1mo EUR EURIBOR + 270bp)/2.7% USD	0	0	7,129,170	(533,990)		(533,990)	5,933	0	0	0	721,045		
Currency Swap, Maturing on 12/15/2028, Paying 3mo GBP LIBOR, Receiving -13.8452% USD	Hedges of Investment in Foreign Operations	Schedule BA	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/31/2018	12/15/2028	1	27,802,516	(3mo GBP LIBOR)/-13.8452% USD	0	0	1,541,158	799,048		799,048	1,491,004	0	0	0	339,382		
Currency Swap, Maturing on 12/15/2028, Paying 3mo EUR EURIBOR, Receiving -12.0736% USD	Hedges of Investment in Foreign Operations	Schedule BA	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/31/2018	12/15/2028	1	11,741,684	(3mo EUR EURIBOR)/-12.0736% USD	0	0	715,092	(34,583)		(34,583)	58,475	0	0	0	143,329		
Currency Swap, Maturing on 02/06/2034, Paying 3.09% GBP, Receiving 4.7425% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/01/2018	02/06/2034	1	4,727,163	(3.09% GBP)/4.7425% USD	0	0	81,600	994,243		994,243	795,307	0	0	0	78,763		
Currency Swap, Maturing on 01/14/2044, Paying 3.2% GBP, Receiving 4.843% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/16/2018	01/14/2044	1	14,484,406	(3.2% GBP)/4.843% USD	0	0	255,501	4,263,606		4,263,606	3,494,299	0	0	0	332,198		
Currency Swap, Maturing on 01/14/2044, Paying 3.2% GBP, Receiving 4.843% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/16/2018	01/14/2044	1	3,621,102	(3.2% GBP)/4.843% USD	0	0	63,875	1,065,804		1,065,804	873,477	0	0	0	83,050		
Currency Swap, Maturing on 01/14/2049, Paying 3.29% GBP, Receiving 4.97% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/16/2018	01/14/2049	1	14,484,406	(3.29% GBP)/4.97% USD	0	0	261,268	5,021,998		5,021,998	4,113,921	0	0	0	369,583		
Currency Swap, Maturing on 01/14/2049, Paying 3.29% GBP, Receiving 4.97% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/16/2018	01/14/2049	1	3,621,102	(3.29% GBP)/4.97% USD	0	0	65,317	1,255,385		1,255,385	1,028,366	0	0	0	92,396		
Currency Swap, Maturing on 03/27/2030, Paying 3.52% GBP, Receiving 5.0215% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/04/2018	03/27/2030	1	22,330,126	(3.52% GBP)/5.0215% USD	0	0	406,267	3,509,630		3,509,630	3,390,598	0	0	0	300,398		
Currency Swap, Maturing on 03/27/2030, Paying 3.52% GBP, Receiving 5.0215% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/04/2018	03/27/2030	1	6,638,686	(3.52% GBP)/5.0215% USD	0	0	120,782	1,043,309		1,043,309	1,007,921	0	0	0	89,307		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 03/27/2034, Paying 3.65% GBP, Receiving 5.1835% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	12/04/2018	03/27/2034	1	9,656,271	(3.65% GBP)/5.1835% USD	0	0	179,778	1,921,791		1,921,791	1,746,464	0	0	0	161,861		
Currency Swap, Maturing on 01/29/2029, Paying 3mo GBP LIBOR + 200bp, Receiving 2.9796% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	12/18/2018	01/29/2029	1	21,726,610	(3mo GBP LIBOR + 200bp)/2.9796% USD	0	0	3,957,014	(855,650)		(855,650)	(1,213,054)	0	0	0	267,941		
Currency Swap, Maturing on 03/19/2029, Paying 3mo EUR EURIBOR, Receiving -6.6941% USD	Hedges of Investment in Foreign Operations	Schedule BA	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	03/12/2019	03/19/2029	1	29,042,603	(3mo EUR EURIBOR)/-6.6941% USD	0	0	3,255,803	(252,089)		(252,089)	92,005	0	0	0	362,092		
Currency Swap, Maturing on 03/19/2029, Paying 3mo GBP LIBOR, Receiving -14.0774% USD	Hedges of Investment in Foreign Operations	Schedule BA	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	03/12/2019	03/19/2029	1	54,729,896	(3mo GBP LIBOR)/-14.0774% USD	0	0	5,890,320	601,008		601,008	1,825,416	0	0	0	682,351		
Currency Swap, Maturing on 07/21/2031, Paying 2.11% EUR, Receiving 4.465% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	03/19/2019	07/21/2031	1	6,237,028	(2.11% EUR)/4.465% USD	0	0	162,661	1,089,868		1,089,868	618,613	0	0	0	91,217		
Currency Swap, Maturing on 04/02/2026, Paying 2.733% GBP, Receiving 3.9765% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	03/25/2019	04/02/2026	1	123,117,454	(2.733% GBP)/3.9765% USD	0	0	1,903,894	16,589,422		16,589,422	14,221,847	0	0	0	1,110,671		
Currency Swap, Maturing on 04/02/2026, Paying 2.733% GBP, Receiving 3.9765% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	03/25/2019	04/02/2026	1	15,691,440	(2.733% GBP)/3.9765% USD	0	0	242,653	2,114,147		2,114,147	1,812,397	0	0	0	141,556		
Currency Swap, Maturing on 04/14/2049, Paying 3.1236% GBP, Receiving 4.5535% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	04/04/2019	04/14/2049	1	34,301,488	(3.1236% GBP)/4.5535% USD	0	0	599,616	8,833,283		8,833,283	7,401,107	0	0	0	879,364		
Currency Swap, Maturing on 04/14/2049, Paying 3.1236% GBP, Receiving 4.5535% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	04/04/2019	04/14/2049	1	127,617,276	(3.1236% GBP)/4.5535% USD	0	0	2,230,846	32,866,857		32,866,857	27,538,504	0	0	0	3,271,638		
Currency Swap, Maturing on 04/24/2024, Paying 1mo EUR EURIBOR + 275bp, Receiving 2.75% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	04/05/2019	04/24/2024	1	41,454,666	(1mo EUR EURIBOR + 275bp)/2.75% USD	0	0	4,507,579	(176,944)		(176,944)	143,688	0	0	0	237,860		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/24/2024, Paying 1mo EUR EURIBOR + 275bp, Receiving 2.75% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/05/2019	04/24/2024	1	8,290,933	(1mo EUR EURIBOR + 275bp)/2.75% USD	0	0	901,516	(35,389)		(35,389)	28,738	0	0	0	47,572		
Currency Swap, Maturing on 06/05/2031, Paying 1.74% EUR, Receiving 4.065% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/15/2019	06/05/2031	1	2,220,950	(1.74% EUR)/4.065% USD	0	0	56,398	329,757		329,757	218,272	0	0	0	32,242		
Currency Swap, Maturing on 06/06/2034, Paying 1.95% EUR, Receiving 4.171% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/15/2019	06/06/2034	1	7,995,421	(1.95% EUR)/4.171% USD	0	0	195,322	1,391,110		1,391,110	906,746	0	0	0	135,175		
Currency Swap, Maturing on 06/05/2031, Paying 1.74% EUR, Receiving 4.065% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/15/2019	06/05/2031	1	454,893	(1.74% EUR)/4.065% USD	0	0	11,551	67,534		67,534	44,700	0	0	0	6,604		
Currency Swap, Maturing on 06/06/2034, Paying 1.95% EUR, Receiving 4.171% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/15/2019	06/06/2034	1	1,637,616	(1.95% EUR)/4.171% USD	0	0	40,006	284,900		284,900	185,693	0	0	0	27,686		
Currency Swap, Maturing on 06/18/2029, Paying 4.56% CAD, Receiving 4.83% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/23/2019	06/18/2029	1	18,837,207	(4.56% CAD)/4.83% USD	0	0	40,158	(61,631)		(61,631)	787,464	0	0	0	239,514		
Currency Swap, Maturing on 06/18/2029, Paying 4.56% CAD, Receiving 4.83% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/23/2019	06/18/2029	1	3,324,213	(4.56% CAD)/4.83% USD	0	0	7,087	(10,876)		(10,876)	138,964	0	0	0	42,267		
Currency Swap, Maturing on 06/18/2031, Paying 4.72% CAD, Receiving 4.969% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/23/2019	06/18/2031	1	7,848,836	(4.72% CAD)/4.969% USD	0	0	14,916	(22,913)		(22,913)	289,563	0	0	0	114,183		
Currency Swap, Maturing on 06/16/2034, Paying 4.96% CAD, Receiving 5.169% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/23/2019	06/16/2034	1	31,395,344	(4.96% CAD)/5.169% USD	0	0	46,445	(170,397)		(170,397)	933,898	0	0	0	531,422		
Currency Swap, Maturing on 06/16/2034, Paying 4.96% CAD, Receiving 5.169% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/23/2019	06/16/2034	1	5,540,355	(4.96% CAD)/5.169% USD	0	0	8,196	(30,070)		(30,070)	164,805	0	0	0	93,780		
Currency Swap, Maturing on 09/01/2034, Paying 3.75% AUD, Receiving 3.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/30/2019	09/01/2034	1	24,320,208	(3.75% AUD)/3.75% USD	0	0	(23,253)	2,513,221		2,513,221	1,859,415	0	0	0	415,432		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 09/01/2034, Paying 3.75% AUD, Receiving 3.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/30/2019	09/01/2034	1	4,291,801	(3.75% AUD)/3.75% USD	0	0	(4,103)	443,469		443,469	328,091	0	0	0	73,312		
Currency Swap, Maturing on 10/02/2031, Paying 1.95% EUR, Receiving 4.173% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/30/2019	10/02/2031	1	16,870,076	(1.95% EUR)/4.173% USD	0	0	411,231	2,369,812		2,369,812	1,769,242	0	0	0	249,592		
Currency Swap, Maturing on 10/02/2031, Paying 1.95% EUR, Receiving 4.173% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/30/2019	10/02/2031	1	7,212,516	(1.95% EUR)/4.173% USD	0	0	175,815	1,013,080		1,013,080	756,316	0	0	0	106,709		
Currency Swap, Maturing on 07/02/2030, Paying 3mo EUR EURIBOR + 150bp, Receiving 1.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/28/2019	07/02/2030	1	14,984,724	(3mo EUR EURIBOR + 150bp)/1.5% USD	0	0	3,197,767	(1,532,052)		(1,532,052)	(1,958,202)	0	0	0	205,248		
Currency Swap, Maturing on 09/20/2024, Paying 3mo GBP LIBOR + 335bp, Receiving 4.1063% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/01/2019	09/20/2024	1	18,768,216	(3mo GBP LIBOR + 335bp)/4.1063% USD	0	0	2,122,129	222,086		222,086	712,620	0	0	0	123,245		
Currency Swap, Maturing on 08/24/2060, Paying 1mo AUD BBR + 225bp, Receiving 3.545% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/03/2019	08/24/2060	1	2,972,984	(1mo AUD BBR + 225bp)/3.545% USD	0	0	323,497	(55,516)		(55,516)	(2,400)	0	0	0	91,212		
Currency Swap, Maturing on 08/24/2060, Paying 1mo AUD BBR + 255bp, Receiving 3.845% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/03/2019	08/24/2060	1	1,902,710	(1mo AUD BBR + 255bp)/3.845% USD	0	0	207,126	(35,539)		(35,539)	(1,537)	0	0	0	58,375		
Currency Swap, Maturing on 08/19/2050, Paying 1mo AUD BBR + 220bp, Receiving 3.55% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/03/2019	08/19/2050	1	2,244,927	(1mo AUD BBR + 220bp)/3.55% USD	0	0	(10,738)	(11,918)		(11,918)	(11,918)	0	0	0	59,008		
Currency Swap, Maturing on 08/19/2050, Paying 1mo AUD BBR + 210bp, Receiving 3.42% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/03/2019	08/19/2050	1	2,145,436	(1mo AUD BBR + 210bp)/3.42% USD	0	0	237,269	(37,544)		(37,544)	(7,983)	0	0	0	56,393		
Currency Swap, Maturing on 08/19/2050, Paying 1mo AUD BBR + 245bp, Receiving 3.8% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/03/2019	08/19/2050	1	722,063	(1mo AUD BBR + 245bp)/3.8% USD	0	0	(3,453)	(3,834)		(3,834)	(3,834)	0	0	0	18,979		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 07/19/2030, Paying 3mo EUR EURIBOR + 150bp, Receiving 1.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/17/2019	07/19/2030	1	16,055,062	(3mo EUR EURIBOR + 150bp)/1.5% USD	0	0	2,971,602	(1,287,318)		(1,287,318)	(1,650,052)	0	0	0	220,589		
Currency Swap, Maturing on 07/19/2030, Paying 3mo EUR EURIBOR + 215bp, Receiving 2.15% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/17/2019	07/19/2030	1	4,281,350	(3mo EUR EURIBOR + 215bp)/2.15% USD	0	0	816,246	(343,845)		(343,845)	(460,116)	0	0	0	58,824		
Currency Swap, Maturing on 09/23/2037, Paying 3.19% GBP, Receiving 4.47% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/17/2019	09/23/2037	1	10,863,305	(3.19% GBP)/4.47% USD	0	0	154,720	1,747,970		1,747,970	2,371,047	0	0	0	208,482		
Currency Swap, Maturing on 09/20/2024, Paying 3mo GBP LIBOR + 335bp, Receiving 4.1063% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/01/2019	09/20/2024	1	12,253,628	(3mo GBP LIBOR + 335bp)/4.1063% USD	0	0	1,385,522	144,998		144,998	465,264	0	0	0	80,466		
Currency Swap, Maturing on 08/12/2030, Paying 3mo EUR EURIBOR + 150bp, Receiving 1.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/08/2019	08/12/2030	1	10,703,374	(3mo EUR EURIBOR + 150bp)/1.5% USD	0	0	1,708,077	(619,240)		(619,240)	(844,868)	0	0	0	147,698		
Currency Swap, Maturing on 11/21/2024, Paying 3mo DKK CIBOR + 205bp, Receiving 2.05% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/20/2019	11/21/2024	1	308,798,585	(3mo DKK CIBOR + 205bp)/2.05% USD	0	0	34,530,384	(10,475,894)		(10,475,894)	(9,305,279)	0	0	0	2,125,217		
Currency Swap, Maturing on 08/22/2031, Paying 2.457% GBP, Receiving 3.3345% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/27/2019	08/22/2031	1	168,984,741	(2.457% GBP)/3.3345% USD	0	0	1,467,119	13,192,085		13,192,085	28,254,310	0	0	0	2,484,046		
Currency Swap, Maturing on 11/21/2024, Paying 3mo EUR EURIBOR + 225bp, Receiving 2.25% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/19/2019	11/21/2024	1	147,458,236	(3mo EUR EURIBOR + 225bp)/2.25% USD	0	0	16,555,726	(4,471,920)		(4,471,920)	(3,767,540)	0	0	0	1,014,839		
Currency Swap, Maturing on 11/21/2024, Paying 3mo EUR EURIBOR + 225bp, Receiving 2.25% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/19/2019	11/21/2024	1	10,716,442	(3mo EUR EURIBOR + 225bp)/2.25% USD	0	0	1,203,178	(324,994)		(324,994)	(273,804)	0	0	0	73,753		
Currency Swap, Maturing on 10/05/2029, Paying 2.332% GBP, Receiving 3.256% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/20/2019	10/05/2029	1	211,230,926	(2.332% GBP)/3.256% USD	0	0	2,036,968	18,211,417		18,211,417	31,893,137	0	0	0	2,747,064		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 09/28/2029, Paying 0% GBP, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	09/20/2019	09/28/2029	1	69,027,055	(0% GBP)/0% USD	0	0	902,942	8,247,942		8,247,942	12,064,151	0	0	0	896,426		
Currency Swap, Maturing on 10/17/2024, Paying 1.45% EUR, Receiving 3.5875% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	10/10/2019	10/17/2024	1	43,561,450	(1.45% EUR)/3.5875% USD	0	0	979,541	1,832,472		1,832,472	2,394,072	0	0	0	292,119		
Currency Swap, Maturing on 10/17/2024, Paying 1.45% EUR, Receiving 3.5875% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	10/10/2019	10/17/2024	1	5,109,363	(1.45% EUR)/3.5875% USD	0	0	114,891	214,913		214,913	280,784	0	0	0	34,263		
Currency Swap, Maturing on 02/25/2030, Paying 3mo EUR EURIBOR + 100bp, Receiving .9912% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907Z125D03	10/21/2019	02/25/2030	1	49,124,385	(3mo EUR EURIBOR + 100bp)/.9912% USD	0	0	5,851,969	(2,004,313)		(2,004,313)	(1,665,993)	0	0	0	657,090		
Currency Swap, Maturing on 02/25/2030, Paying 3mo EUR EURIBOR + 153bp, Receiving 1.5022% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907Z125D03	10/21/2019	02/25/2030	1	63,918,327	(3mo EUR EURIBOR + 153bp)/1.5022% USD	0	0	7,624,483	(2,611,425)		(2,611,425)	(2,170,624)	0	0	0	854,974		
Currency Swap, Maturing on 02/25/2030, Paying 3mo EUR EURIBOR + 180bp, Receiving 1.7673% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907Z125D03	10/21/2019	02/25/2030	1	41,344,325	(3mo EUR EURIBOR + 180bp)/1.7673% USD	0	0	4,935,102	(1,690,305)		(1,690,305)	(1,404,986)	0	0	0	553,024		
Currency Swap, Maturing on 02/25/2030, Paying 3mo EUR EURIBOR + 225bp, Receiving 2.2091% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907Z125D03	10/21/2019	02/25/2030	1	41,344,325	(3mo EUR EURIBOR + 225bp)/2.2091% USD	0	0	4,940,691	(1,692,231)		(1,692,231)	(1,406,585)	0	0	0	553,024		
Currency Swap, Maturing on 12/17/2029, Paying 1.01% CHF, Receiving 3.37% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	11/25/2019	12/17/2029	1	36,796,447	(1.01% CHF)/3.37% USD	0	0	785,199	(2,675,102)		(2,675,102)	(335,555)	0	0	0	485,556		
Currency Swap, Maturing on 04/22/2025, Paying 1mo EUR EURIBOR + 275bp, Receiving 2.75% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907Z125D03	12/18/2019	04/22/2025	1	42,012,735	(1mo EUR EURIBOR + 275bp)/2.75% USD	0	0	4,059,732	(303,426)		(303,426)	(12,570)	0	0	0	319,321		
Currency Swap, Maturing on 04/22/2025, Paying 1mo EUR EURIBOR + 275bp, Receiving 2.75% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907Z125D03	12/18/2019	04/22/2025	1	18,301,002	(1mo EUR EURIBOR + 275bp)/2.75% USD	0	0	1,768,444	(132,174)		(132,174)	(5,475)	0	0	0	139,098		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 01/17/2031, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/15/2020	01/17/2031	1	8,027,531	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	1,536,656	(675,489)		(675,489)	(866,786)	0	0	0	113,876		
Currency Swap, Maturing on 07/19/2030, Paying 3mo EUR EURIBOR + 255bp, Receiving 2.55% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/16/2020	07/19/2030	1	7,492,362	(3mo EUR EURIBOR + 255bp)/2.55% USD	0	0	1,424,250	(596,452)		(596,452)	(800,395)	0	0	0	102,942		
Currency Swap, Maturing on 04/20/2035, Paying 5.8199% GBP, Receiving 6.985% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	01/23/2020	04/20/2035	1	3,074,806	(5.8199% GBP)/6.985% USD	0	0	61,195	520,114		520,114	526,485	0	0	0	53,927		
Currency Swap, Maturing on 10/31/2030, Paying 3mo EUR EURIBOR + 168bp, Receiving 1.68% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/29/2020	10/31/2030	1	7,492,362	(3mo EUR EURIBOR + 168bp)/1.68% USD	0	0	1,228,174	(426,339)		(426,339)	(607,033)	0	0	0	104,864		
Currency Swap, Maturing on 10/31/2030, Paying 3mo EUR EURIBOR + 255bp, Receiving 2.55% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/29/2020	10/31/2030	1	5,244,653	(3mo EUR EURIBOR + 255bp)/2.55% USD	0	0	861,623	(299,095)		(299,095)	(425,861)	0	0	0	73,405		
Currency Swap, Maturing on 03/16/2032, Paying 1.98% EUR, Receiving 3.97% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/18/2020	03/16/2032	1	1,444,956	(1.98% EUR)/3.97% USD	0	0	30,309	150,554		150,554	168,716	0	0	0	21,926		
Currency Swap, Maturing on 03/01/2030, Paying 2.643% GBP, Receiving 3.342% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/24/2020	03/01/2030	1	22,955,967	(2.643% GBP)/3.342% USD	0	0	192,973	2,507,590		2,507,590	3,520,753	0	0	0	307,295		
Currency Swap, Maturing on 04/23/2032, Paying 2.32% EUR, Receiving 3.35% GBP	Hedges of Investment Assets		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/13/2020	04/23/2032	1	61,232,828	3.35% GBP/(2.32% EUR)	0	0	683,654	956,571		956,571	(3,555,871)	0	0	0	934,386		
Currency Swap, Maturing on 04/23/2032, Paying 2.32% EUR, Receiving 3.7495% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/13/2020	04/23/2032	1	9,633,037	(2.32% EUR)/3.7495% USD	0	0	158,776	733,087		733,087	1,228,190	0	0	0	146,996		
Currency Swap, Maturing on 04/30/2029, Paying 3mo EUR EURIBOR + 100bp, Receiving 1% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/19/2020	04/30/2029	1	61,714	(3mo EUR EURIBOR + 100bp)/1% USD	0	0	489,708	(3,614)		(3,614)	(90,452)	0	0	0	777		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/29/2025, Paying 3mo GBP LIBOR + 325bp, Receiving 3.9471% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUSOMCIV6907ZI25D03	04/01/2020	04/29/2025	1	1,494,308	.(3mo GBP LIBOR + 325bp)/3.9471% USD	0	0	0	(59,032)		(59,032)	(59,032)	0	0	0	11,405		
Currency Swap, Maturing on 05/20/2031, Paying 3mo EUR EURIBOR + 112bp, Receiving 1.12% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUSOMCIV6907ZI25D03	05/15/2020	05/20/2031	1	13,914,387	(3mo EUR EURIBOR + 112bp)/1.12% USD	0	0	1,424,136	(355,198)		(355,198)	(276,722)	0	0	0	201,471		
Currency Swap, Maturing on 05/20/2031, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUSOMCIV6907ZI25D03	05/15/2020	05/20/2031	1	8,027,531	(3mo EUR EURIBOR + 160bp)/1.6% USD	0	0	822,784	(205,171)		(205,171)	(159,842)	0	0	0	116,233		
Currency Swap, Maturing on 11/21/2031, Paying 3mo EUR EURIBOR + 76bp, Receiving .76% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUSOMCIV6907ZI25D03	05/19/2020	11/21/2031	1	26,535,225	(3mo EUR EURIBOR + 76bp)/.76% USD	0	0	2,855,296	(754,244)		(754,244)	(638,281)	0	0	0	395,645		
Currency Swap, Maturing on 05/23/2031, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUSOMCIV6907ZI25D03	05/20/2020	05/23/2031	1	8,027,531	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	936,983	(328,153)		(328,153)	(273,929)	0	0	0	116,290		
Currency Swap, Maturing on 07/11/2030, Paying 4.265% AUD, Receiving 3.725% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC.	0LUSOMCIV6907ZI25D03	05/22/2020	07/11/2030	1	15,409,086	(4.265% AUD)/3.725% USD	0	0	(128,731)	(537,360)		(537,360)	1,371,782	0	0	0	211,406		
Currency Swap, Maturing on 07/11/2030, Paying 4.265% AUD, Receiving 3.725% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC.	0LUSOMCIV6907ZI25D03	05/22/2020	07/11/2030	1	5,484,590	(4.265% AUD)/3.725% USD	0	0	(45,820)	(191,264)		(191,264)	488,262	0	0	0	75,246		
Currency Swap, Maturing on 06/03/2031, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUSOMCIV6907ZI25D03	05/29/2020	06/03/2031	1	10,703,374	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	1,089,155	(299,177)		(299,177)	(209,066)	0	0	0	155,331		
Currency Swap, Maturing on 07/21/2025, Paying 1mo GBP LIBOR + 295bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUSOMCIV6907ZI25D03	06/26/2020	07/21/2025	1	15,168,854	.(1mo GBP LIBOR + 295bp)/0% USD	0	0	1,324,658	189,257		189,257	462,422	0	0	0	121,283		
Currency Swap, Maturing on 07/21/2025, Paying 1mo GBP LIBOR + 295bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUSOMCIV6907ZI25D03	06/26/2020	07/21/2025	1	2,935,907	.(1mo GBP LIBOR + 295bp)/0% USD	0	0	256,386	36,627		36,627	89,498	0	0	0	23,474		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/28/2027, Paying 2.85% EUR, Receiving 4.0362% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/02/2020	04/28/2027	1	13,838,546	(2.85% EUR)/4.0362% USD	0	0	246,925	757,018		757,018	1,254,889	0	0	0	143,911		
Currency Swap, Maturing on 04/28/2027, Paying 2.85% EUR, Receiving 4.0362% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/02/2020	04/28/2027	1	72,883,009	(2.85% EUR)/4.0362% USD	0	0	1,300,473	3,987,326		3,987,326	6,609,450	0	0	0	757,931		
Currency Swap, Maturing on 07/18/2031, Paying 3mo EUR EURIBOR + 150bp, Receiving 1.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/14/2020	07/18/2031	1	18,195,737	(3mo EUR EURIBOR + 150bp)/1.5% USD	0	0	3,266,753	(1,375,607)		(1,375,607)	(1,751,985)	0	0	0	265,987		
Currency Swap, Maturing on 07/21/2031, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/16/2020	07/21/2031	1	14,984,724	(3mo EUR EURIBOR + 160bp)/1.6% USD	0	0	2,841,028	(1,190,037)		(1,190,037)	(1,596,907)	0	0	0	219,154		
Currency Swap, Maturing on 07/21/2031, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/16/2020	07/21/2031	1	6,261,474	(3mo EUR EURIBOR + 200bp)/2% USD	0	0	1,188,459	(497,770)		(497,770)	(667,962)	0	0	0	91,575		
Currency Swap, Maturing on 07/21/2031, Paying 3mo EUR EURIBOR + 185bp, Receiving 1.85% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/16/2020	07/21/2031	1	11,773,712	(3mo EUR EURIBOR + 185bp)/1.85% USD	0	0	2,233,781	(935,622)		(935,622)	(1,255,516)	0	0	0	172,192		
Currency Swap, Maturing on 04/18/2051, Paying 1mo AUD BBR + 205bp, Receiving 2.14% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/17/2020	04/18/2051	1	547,409	(1mo AUD BBR + 205bp)/2.14% USD	0	0	31,083	3,577		3,577	18,096	0	0	0	14,560		
Currency Swap, Maturing on 04/18/2051, Paying 1mo AUD BBR + 180bp, Receiving 1.89% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/17/2020	04/18/2051	1	1,368,524	(1mo AUD BBR + 180bp)/1.89% USD	0	0	77,685	8,941		8,941	45,230	0	0	0	36,400		
Currency Swap, Maturing on 08/18/2051, Paying 1mo AUD BBR + 141bp, Receiving 1.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/17/2020	08/18/2051	1	4,768,668	(1mo AUD BBR + 141bp)/1.5% USD	0	0	216,639	31,145		31,145	132,720	0	0	0	127,584		
Currency Swap, Maturing on 03/17/2051, Paying 1mo AUD BBR + 205bp, Receiving 2.1446% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/17/2020	03/17/2051	1	524,388	(1mo AUD BBR + 205bp)/2.1446% USD	0	0	31,089	3,847		3,847	20,584	0	0	0	13,926		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap, Maturing on 03/17/2051, Paying 1mo AUD BBR + 175bp, Receiving 1.8446% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUSOMCIV6907Z125D03	07/17/2020	03/17/2051	1	797,982	(1mo AUD BBR + 175bp)/1.8446% USD	0	0	47,301	5,852		5,852	31,316	0	0	0	21,192		
Currency Swap, Maturing on 07/25/2031, Paying 3mo EUR EURIBOR + 135bp, Receiving 1.35% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUSOMCIV6907Z125D03	07/21/2020	07/25/2031	1	19,801,243	(3mo EUR EURIBOR + 135bp)/1.35% USD	0	0	3,821,985	(1,670,238)		(1,670,238)	(2,177,751)	0	0	0	289,781		
Currency Swap, Maturing on 08/02/2032, Paying 3mo EUR EURIBOR + 185bp, Receiving 1.85% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUSOMCIV6907Z125D03	07/28/2020	08/02/2032	1	24,350,177	(3mo EUR EURIBOR + 185bp)/1.85% USD	0	0	4,371,110	(1,674,009)		(1,674,009)	(2,359,378)	0	0	0	377,048		
Currency Swap, Maturing on 11/29/2035, Paying 2.77% GBP, Receiving 3.227% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC.	0LUSOMCIV6907Z125D03	08/05/2020	11/29/2035	1	4,224,619	(2.77% GBP)/3.227% USD	0	0	29,265	495,394		495,394	840,396	0	0	0	75,909		
Currency Swap, Maturing on 09/04/2031, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUSOMCIV6907Z125D03	09/03/2020	09/04/2031	1	6,422,025	(3mo EUR EURIBOR + 160bp)/1.6% USD	0	0	685,997	(190,979)		(190,979)	(159,890)	0	0	0	94,597		
Currency Swap, Maturing on 09/04/2031, Paying 3mo EUR EURIBOR + 210bp, Receiving 2.1% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUSOMCIV6907Z125D03	09/03/2020	09/04/2031	1	9,097,868	(3mo EUR EURIBOR + 210bp)/2.1% USD	0	0	973,218	(270,896)		(270,896)	(226,798)	0	0	0	134,012		
Currency Swap, Maturing on 12/19/2031, Paying 3mo EUR EURIBOR + 245bp, Receiving 2.45% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUSOMCIV6907Z125D03	09/17/2020	12/19/2031	1	11,773,712	(3mo EUR EURIBOR + 245bp)/2.45% USD	0	0	989,843	(70,066)		(70,066)	(11,690)	0	0	0	176,303		
Currency Swap, Maturing on 12/30/2030, Paying 1.03% EUR, Receiving 2.267% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC.	0LUSOMCIV6907Z125D03	09/25/2020	12/30/2030	1	37,033,676	(1.03% EUR)/2.267% USD	0	0	534,727	3,679,607		3,679,607	3,849,064	0	0	0	523,735		
Currency Swap, Maturing on 12/30/2030, Paying 1.03% EUR, Receiving 2.267% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC.	0LUSOMCIV6907Z125D03	09/25/2020	12/30/2030	1	6,796,643	(1.03% EUR)/2.267% USD	0	0	98,136	675,241		675,241	706,341	0	0	0	96,119		
Currency Swap, Maturing on 01/22/2026, Paying 3mo GBP LIBOR + 375bp, Receiving 23.7983% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUSOMCIV6907Z125D03	10/08/2020	01/22/2026	1	71,001,631	(3mo GBP LIBOR + 375bp)/23.7983% USD	0	0	13,931,957	(4,759,538)		(4,759,538)	(5,939,814)	0	0	0	621,381		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 01/22/2026, Paying 3mo GBP LIBOR + 375bp, Receiving 23.7984% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907Z125D03	10/08/2020	01/22/2026	1	12,529,700	(3mo GBP LIBOR + 375bp)/23.7984% USD	0	0	2,458,581	(839,918)		(839,918)	(1,048,202)	0	0	0	109,656		
Currency Swap, Maturing on 07/07/2042, Paying 4.07% AUD, Receiving 3.755% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	10/08/2020	07/07/2042	1	26,858,034	(4.07% AUD)/3.755% USD	0	0	(59,013)	2,728,785		2,728,785	1,743,465	0	0	0	593,285		
Currency Swap, Maturing on 07/07/2042, Paying 4.07% AUD, Receiving 3.755% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	10/08/2020	07/07/2042	1	4,700,156	(4.07% AUD)/3.755% USD	0	0	(10,327)	477,493		477,493	305,062	0	0	0	103,825		
Currency Swap, Maturing on 10/17/2031, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907Z125D03	10/14/2020	10/17/2031	1	19,801,243	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	3,796,457	(1,680,382)		(1,680,382)	(2,152,872)	0	0	0	293,645		
Currency Swap, Maturing on 11/22/2030, Paying 3mo GBP LIBOR + 215bp, Receiving 2.2009% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907Z125D03	10/15/2020	11/22/2030	1	4,586,729	(3mo GBP LIBOR + 215bp)/2.2009% USD	0	0	645,266	(96,409)		(96,409)	(70,680)	0	0	0	64,443		
Currency Swap, Maturing on 10/21/2031, Paying 3mo EUR EURIBOR + 165bp, Receiving 1.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907Z125D03	10/16/2020	10/21/2031	1	8,696,492	(3mo EUR EURIBOR + 165bp)/1.65% USD	0	0	1,649,039	(690,734)		(690,734)	(926,895)	0	0	0	129,046		
Currency Swap, Maturing on 10/21/2031, Paying 3mo EUR EURIBOR + 215bp, Receiving 2.15% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907Z125D03	10/16/2020	10/21/2031	1	4,281,350	(3mo EUR EURIBOR + 215bp)/2.15% USD	0	0	812,958	(340,485)		(340,485)	(456,902)	0	0	0	63,530		
Currency Swap, Maturing on 07/26/2045, Paying 3mo GBP LIBOR + 150bp, Receiving 1.6595% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907Z125D03	10/23/2020	07/26/2045	1	23,416,457	(3mo GBP LIBOR + 150bp)/1.6595% USD	0	0	4,890,191	(1,445,302)		(1,445,302)	(1,948,251)	0	0	0	556,244		
Currency Swap, Maturing on 02/26/2054, Paying 3mo GBP LIBOR + 205bp, Receiving 7.7447% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907Z125D03	10/23/2020	02/26/2054	1	23,175,050	(3mo GBP LIBOR + 205bp)/7.7447% USD	0	0	2,775,007	(187,486)		(187,486)	126,681	0	0	0	646,823		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap, Maturing on 02/26/2054, Paying 3mo GBP LIBOR + 205bp, Receiving 7.7447% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	10/23/2020	02/26/2054	1	7,121,500	(3mo GBP LIBOR + 205bp)/7.7447% USD	0	0	0	(57,613)		(57,613)	(57,613)	0	0	0	198,763		
Currency Swap, Maturing on 02/03/2031, Paying 1.12% EUR, Receiving 2.557% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	10/29/2020	02/03/2031	1	9,188,847	(1.12% EUR)/2.557% USD	0	0	145,103	1,138,875		1,138,875	937,398	0	0	0	130,726		
Currency Swap, Maturing on 02/03/2031, Paying 1.12% EUR, Receiving 2.557% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	10/29/2020	02/03/2031	1	2,258,412	(1.12% EUR)/2.557% USD	0	0	37,406	279,884		279,884	227,946	0	0	0	32,129		
Currency Swap, Maturing on 11/04/2031, Paying 3mo EUR EURIBOR + 247bp, Receiving 2.47% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	10/30/2020	11/04/2031	1	6,689,609	(3mo EUR EURIBOR + 247bp)/2.47% USD	0	0	1,169,402	(473,620)		(473,620)	(617,102)	0	0	0	99,482		
Currency Swap, Maturing on 10/27/2033, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	11/06/2020	10/27/2033	1	5,137,620	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	923,510	(377,094)		(377,094)	(496,686)	0	0	0	84,519		
Currency Swap, Maturing on 10/27/2033, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	11/06/2020	10/27/2033	1	963,304	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	173,158	(70,705)		(70,705)	(93,129)	0	0	0	15,847		
Currency Swap, Maturing on 10/27/2033, Paying 3mo EUR EURIBOR + 270bp, Receiving 2.7% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	11/06/2020	10/27/2033	1	4,816,519	(3mo EUR EURIBOR + 270bp)/2.7% USD	0	0	868,115	(354,395)		(354,395)	(466,784)	0	0	0	79,237		
Currency Swap, Maturing on 10/27/2033, Paying 3mo EUR EURIBOR + 270bp, Receiving 2.7% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	11/06/2020	10/27/2033	1	856,270	(3mo EUR EURIBOR + 270bp)/2.7% USD	0	0	154,332	(63,004)		(63,004)	(82,984)	0	0	0	14,087		
Currency Swap, Maturing on 11/13/2026, Paying 3mo EUR EURIBOR + 460bp, Receiving 7.7729% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	11/11/2020	11/13/2026	1	64,075,365	(3mo EUR EURIBOR + 460bp)/7.7729% USD	0	0	10,403,241	(4,971,898)		(4,971,898)	(6,211,085)	0	0	0	630,363		
Currency Swap, Maturing on 11/13/2026, Paying 3mo EUR EURIBOR + 460bp, Receiving 7.7729% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	11/11/2020	11/13/2026	1	10,068,986	(3mo EUR EURIBOR + 460bp)/7.7729% USD	0	0	1,634,795	(781,298)		(781,298)	(976,028)	0	0	0	99,057		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/30/2029, Paying 3mo EUR EURIBOR + 240bp, Receiving 2.4% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/11/2020	04/30/2029	1	1,038,750	(3mo EUR EURIBOR + 240bp)/2.4% USD	0	0	179,724	(61,047)		(61,047)	(89,693)	0	0	0	13,070		
Currency Swap, Maturing on 11/21/2031, Paying 3mo EUR EURIBOR + 235bp, Receiving 2.35% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/17/2020	11/21/2031	1	7,492,362	(3mo EUR EURIBOR + 235bp)/2.35% USD	0	0	826,719	(238,009)		(238,009)	(205,407)	0	0	0	111,712		
Currency Swap, Maturing on 01/22/2035, Paying 3mo EUR EURIBOR + 180bp, Receiving 1.8% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/25/2020	01/22/2035	1	642,202	(3mo EUR EURIBOR + 180bp)/1.8% USD	0	0	121,826	(51,027)		(51,027)	(68,474)	0	0	0	11,152		
Currency Swap, Maturing on 01/22/2035, Paying 3mo EUR EURIBOR + 290bp, Receiving 2.9% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/25/2020	01/22/2035	1	1,177,371	(3mo EUR EURIBOR + 290bp)/2.9% USD	0	0	224,027	(93,811)		(93,811)	(125,889)	0	0	0	20,446		
Currency Swap, Maturing on 03/25/2036, Paying 1.06% EUR, Receiving 2.696% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/04/2020	03/25/2036	1	8,845,804	(1.06% EUR)/2.696% USD	0	0	179,957	1,851,339		1,851,339	867,647	0	0	0	160,904		
Currency Swap, Maturing on 09/28/2029, Paying 1mo GBP LIBOR + 385bp, Receiving 3.8776% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	12/14/2020	09/28/2029	1	17,714,321	(1mo GBP LIBOR + 385bp)/3.8776% USD	0	0	3,271,458	487,786		487,786	1,411,657	0	0	0	230,049		
Currency Swap, Maturing on 09/28/2029, Paying 1mo GBP LIBOR + 385bp, Receiving 3.8776% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	12/14/2020	09/28/2029	1	3,126,057	(1mo GBP LIBOR + 385bp)/3.8776% USD	0	0	577,710	86,072		86,072	249,108	0	0	0	40,597		
Currency Swap, Maturing on 01/25/2036, Paying 1.41% EUR, Receiving 3.0545% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/17/2020	01/25/2036	1	7,235,481	(1.41% EUR)/3.0545% USD	0	0	151,228	1,632,005		1,632,005	721,845	0	0	0	130,793		
Currency Swap, Maturing on 01/23/2034, Paying 3mo EUR EURIBOR + 105bp, Receiving 1.05% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/13/2021	01/23/2034	1	3,211,012	(3mo EUR EURIBOR + 105bp)/1.05% USD	0	0	607,864	(254,652)		(254,652)	(341,713)	0	0	0	53,409		
Currency Swap, Maturing on 01/03/2034, Paying 3mo EUR EURIBOR + 380bp, Receiving 3.8% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/13/2021	01/03/2034	1	3,425,080	(3mo EUR EURIBOR + 380bp)/3.8% USD	0	0	587,287	(327,579)		(327,579)	(301,529)	0	0	0	56,829		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 01/03/2034, Paying 3mo EUR EURIBOR + 380bp, Receiving 3.8% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/13/2021	01/03/2034	1	642,202	(3mo EUR EURIBOR + 380bp)/3.8% USD	0	0	110,116	(61,421)		(61,421)	(56,537)	0	0	0	10,655		
Currency Swap, Maturing on 02/23/2026, Paying 1mo EUR EURIBOR + 350bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/14/2021	02/23/2026	1	2,346,598	(1mo EUR EURIBOR + 350bp)/0% USD	0	0	255,535	(10,023)		(10,023)	8,139	0	0	0	20,828		
Currency Swap, Maturing on 10/25/2030, Paying 3mo EUR EURIBOR + 73bp, Receiving .73% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/20/2021	10/25/2030	1	52,446,535	(3mo EUR EURIBOR + 73bp)/.73% USD	0	0	9,711,810	(4,029,930)		(4,029,930)	(5,369,201)	0	0	0	733,282		
Currency Swap, Maturing on 10/25/2030, Paying 3mo EUR EURIBOR + 105bp, Receiving 1.05% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/20/2021	10/25/2030	1	11,238,543	(3mo EUR EURIBOR + 105bp)/1.05% USD	0	0	2,082,796	(864,259)		(864,259)	(1,151,480)	0	0	0	157,132		
Currency Swap, Maturing on 10/25/2030, Paying 3mo EUR EURIBOR + 155bp, Receiving 1.55% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/20/2021	10/25/2030	1	9,097,868	(3mo EUR EURIBOR + 155bp)/1.55% USD	0	0	1,688,215	(700,526)		(700,526)	(933,335)	0	0	0	127,202		
Currency Swap, Maturing on 01/26/2032, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/20/2021	01/26/2032	1	7,492,362	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	1,391,001	(577,197)		(577,197)	(769,019)	0	0	0	112,842		
Currency Swap, Maturing on 01/26/2032, Paying 3mo EUR EURIBOR + 245bp, Receiving 2.45% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/20/2021	01/26/2032	1	9,633,037	(3mo EUR EURIBOR + 245bp)/2.45% USD	0	0	1,791,605	(743,427)		(743,427)	(990,494)	0	0	0	145,082		
Currency Swap, Maturing on 01/27/2031, Paying 3mo EUR EURIBOR + 210bp, Receiving 2.1% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/25/2021	01/27/2031	1	10,703,374	(3mo EUR EURIBOR + 210bp)/2.1% USD	0	0	1,960,881	(786,324)		(786,324)	(1,070,693)	0	0	0	152,092		
Currency Swap, Maturing on 11/19/2026, Paying 6mo EUR EURIBOR + 500bp, Receiving 5% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/26/2021	11/19/2026	1	47,194,306	(6mo EUR EURIBOR + 500bp)/5% USD	0	0	5,422,120	(1,476,369)		(1,476,369)	(1,185,242)	0	0	0	465,274		
Currency Swap, Maturing on 04/21/2036, Paying 4.06% AUD, Receiving 3.725% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	01/28/2021	04/21/2036	1	26,288,986	(4.06% AUD)/3.725% USD	0	0	43,999	5,109,948		5,109,948	1,385,095	0	0	0	479,525		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/21/2036, Paying 4.06% AUD, Receiving 3.725% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	01/28/2021	04/21/2036	1	5,449,907	(4.06% AUD)/3.725% USD	0	0	9,121	1,059,234		1,059,234	287,044	0	0	0	99,409		
Currency Swap, Maturing on 05/21/2026, Paying 3mo GBP LIBOR + 175bp, Receiving 1.7263% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	02/10/2021	05/21/2026	1	95,552,728	(3mo GBP LIBOR + 175bp)/1.7263% USD	0	0	12,919,101	(1,464,280)		(1,464,280)	(956,685)	0	0	0	879,586		
Currency Swap, Maturing on 05/21/2026, Paying 3mo GBP LIBOR + 175bp, Receiving 1.7263% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	02/10/2021	05/21/2026	1	17,491,498	(3mo GBP LIBOR + 175bp)/1.7263% USD	0	0	2,364,919	(268,045)		(268,045)	(175,127)	0	0	0	161,013		
Currency Swap, Maturing on 05/21/2026, Paying 3mo GBP LIBOR + 175bp, Receiving 2.2635% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	02/10/2021	05/21/2026	1	6,323,428	(3mo GBP LIBOR + 175bp)/2.2635% USD	0	0	661,117	(96,902)		(96,902)	(58,216)	0	0	0	58,209		
Currency Swap, Maturing on 05/21/2026, Paying 3mo GBP LIBOR + 175bp, Receiving 2.2635% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	02/10/2021	05/21/2026	1	1,157,541	(3mo GBP LIBOR + 175bp)/2.2635% USD	0	0	121,021	(17,739)		(17,739)	(10,657)	0	0	0	10,655		
Currency Swap, Maturing on 07/19/2030, Paying 3mo EUR EURIBOR + 140bp, Receiving 1.4% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	02/10/2021	07/19/2030	1	2,301,226	(3mo EUR EURIBOR + 140bp)/1.4% USD	0	0	436,059	(182,663)		(182,663)	(245,114)	0	0	0	31,618		
Currency Swap, Maturing on 07/19/2030, Paying 3mo EUR EURIBOR + 195bp, Receiving 1.95% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	02/10/2021	07/19/2030	1	5,886,856	(3mo EUR EURIBOR + 195bp)/1.95% USD	0	0	1,117,200	(467,930)		(467,930)	(627,918)	0	0	0	80,883		
Currency Swap, Maturing on 07/19/2030, Paying 3mo EUR EURIBOR + 195bp, Receiving 1.95% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	02/10/2021	07/19/2030	1	2,140,675	(3mo EUR EURIBOR + 195bp)/1.95% USD	0	0	406,254	(170,156)		(170,156)	(228,334)	0	0	0	29,412		
Currency Swap, Maturing on 07/29/2031, Paying 1.24% EUR, Receiving 2.9365% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	02/12/2021	07/29/2031	1	7,402,454	(1.24% EUR)/2.9365% USD	0	0	154,655	1,390,796		1,390,796	666,428	0	0	0	108,400		
Currency Swap, Maturing on 10/21/2031, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	03/03/2021	10/21/2031	1	7,224,778	(3mo EUR EURIBOR + 160bp)/1.6% USD	0	0	1,368,709	(571,712)		(571,712)	(767,057)	0	0	0	107,207		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/16/2021	04/21/2034	1	7,385,328	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	1,402,547	(587,411)		(587,411)	(788,256)	0	0	0	124,171		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/16/2021	04/21/2034	1	1,337,922	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	254,085	(106,415)		(106,415)	(142,800)	0	0	0	22,495		
Currency Swap, Maturing on 07/07/2042, Paying 2.95% EUR, Receiving 5.16% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/16/2021	07/07/2042	1	10,807,512	(2.95% EUR)/5.16% USD	0	0	314,906	2,604,468		2,604,468	1,128,819	0	0	0	238,734		
Currency Swap, Maturing on 04/23/2030, Paying 3mo EUR EURIBOR + 190bp, Receiving 6.5667% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/17/2021	04/23/2030	1	1,337,922	(3mo EUR EURIBOR + 190bp)/6.5667% USD	0	0	253,874	(106,334)		(106,334)	(142,691)	0	0	0	18,090		
Currency Swap, Maturing on 06/27/2036, Paying 1.44% EUR, Receiving 3.519% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/17/2021	06/27/2036	1	8,562,700	(1.44% EUR)/3.519% USD	0	0	107,520	2,159,695		2,159,695	930,699	0	0	0	157,261		
Currency Swap, Maturing on 06/27/2036, Paying 1.44% EUR, Receiving 3.519% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/17/2021	06/27/2036	1	3,152,144	(1.44% EUR)/3.519% USD	0	0	39,581	794,969		794,969	342,545	0	0	0	57,892		
Currency Swap, Maturing on 05/05/2028, Paying 2.06% GBP, Receiving 2.7075% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/17/2021	05/05/2028	1	8,346,639	(2.06% GBP)/2.7075% USD	0	0	89,892	1,495,348		1,495,348	1,046,419	0	0	0	96,502		
Currency Swap, Maturing on 06/23/2028, Paying 2.06% GBP, Receiving 2.7375% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/17/2021	06/23/2028	1	8,346,639	(2.06% GBP)/2.7375% USD	0	0	92,776	1,513,508		1,513,508	1,050,765	0	0	0	97,705		
Currency Swap, Maturing on 05/05/2033, Paying 2.34% GBP, Receiving 3.2375% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/17/2021	05/05/2033	1	4,079,774	(2.34% GBP)/3.2375% USD	0	0	57,588	896,291		896,291	600,914	0	0	0	65,614		
Currency Swap, Maturing on 06/23/2033, Paying 2.34% GBP, Receiving 3.25% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/17/2021	06/23/2033	1	4,079,774	(2.34% GBP)/3.25% USD	0	0	58,175	903,137		903,137	602,014	0	0	0	66,038		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 05/02/2036, Paying 2.45% GBP, Receiving 3.446% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/17/2021	05/02/2036	1	8,922,998	(2.45% GBP)/3.446% USD	0	0	137,534	2,157,710		2,157,710	1,473,962	0	0	0	162,944		
Currency Swap, Maturing on 05/02/2036, Paying 2.45% GBP, Receiving 3.446% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/17/2021	05/02/2036	1	3,277,097	(2.45% GBP)/3.446% USD	0	0	50,511	792,377		792,377	541,262	0	0	0	59,844		
Currency Swap, Maturing on 06/23/2036, Paying 2.45% GBP, Receiving 3.4575% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/17/2021	06/23/2036	1	8,922,998	(2.45% GBP)/3.4575% USD	0	0	138,716	2,174,238		2,174,238	1,479,541	0	0	0	163,812		
Currency Swap, Maturing on 06/23/2036, Paying 2.45% GBP, Receiving 3.4575% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/17/2021	06/23/2036	1	3,277,097	(2.45% GBP)/3.4575% USD	0	0	50,945	798,447		798,447	543,310	0	0	0	60,162		
Currency Swap, Maturing on 05/07/2036, Paying 2.14% GBP, Receiving 3.145% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/22/2021	05/07/2036	1	6,559,022	(2.14% GBP)/3.145% USD	0	0	99,818	1,516,209		1,516,209	1,054,517	0	0	0	119,837		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 210bp, Receiving 2.1% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/25/2021	04/21/2034	1	5,084,103	(3mo EURIBOR + 210bp)/2.1% USD	0	0	957,478	(398,272)		(398,272)	(534,350)	0	0	0	85,480		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 210bp, Receiving 2.1% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/25/2021	04/21/2034	1	909,787	(3mo EURIBOR + 210bp)/2.1% USD	0	0	171,338	(71,270)		(71,270)	(95,620)	0	0	0	15,296		
Currency Swap, Maturing on 05/26/2034, Paying 3mo EUR EURIBOR + 260bp, Receiving 2.6% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/26/2021	05/26/2034	1	6,636,092	(3mo EURIBOR + 260bp)/2.6% USD	0	0	667,936	(214,389)		(214,389)	(120,274)	0	0	0	112,046		
Currency Swap, Maturing on 05/26/2034, Paying 3mo EUR EURIBOR + 260bp, Receiving 2.6% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/26/2021	05/26/2034	1	1,230,888	(3mo EURIBOR + 260bp)/2.6% USD	0	0	123,891	(39,766)		(39,766)	(22,309)	0	0	0	20,783		
Currency Swap, Maturing on 11/28/2031, Paying 3mo EUR EURIBOR + 210bp, Receiving 3.95% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/29/2021	11/28/2031	1	8,830,284	(3mo EURIBOR + 210bp)/3.95% USD	0	0	887,024	(284,916)		(284,916)	(159,841)	0	0	0	131,803		
Currency Swap, Maturing on 11/28/2031, Paying 3mo EUR EURIBOR + 210bp, Receiving 3.95% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/29/2021	11/28/2031	1	2,943,428	(3mo EURIBOR + 210bp)/3.95% USD	0	0	295,675	(94,972)		(94,972)	(53,280)	0	0	0	43,934		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 185bp, Receiving 1.85% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/01/2021	04/21/2034	1	7,224,778	(3mo EUR EURIBOR + 185bp)/1.85% USD	0	0	1,376,157	(579,699)		(579,699)	(775,734)	0	0	0	121,472		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 185bp, Receiving 1.85% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/01/2021	04/21/2034	1	2,675,844	(3mo EUR EURIBOR + 185bp)/1.85% USD	0	0	509,705	(213,978)		(213,978)	(286,583)	0	0	0	44,989		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/01/2021	04/21/2034	1	7,759,947	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	1,479,647	(623,297)		(623,297)	(834,066)	0	0	0	130,469		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 165bp, Receiving 1.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/13/2021	04/21/2034	1	5,886,856	(3mo EUR EURIBOR + 165bp)/1.65% USD	0	0	1,120,803	(472,194)		(472,194)	(631,860)	0	0	0	98,977		
Currency Swap, Maturing on 07/21/2031, Paying 3mo EUR EURIBOR + 235bp, Receiving 2.35% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/13/2021	07/21/2031	1	1,873,091	(3mo EUR EURIBOR + 235bp)/2.35% USD	0	0	355,866	(149,038)		(149,038)	(199,997)	0	0	0	27,394		
Currency Swap, Maturing on 08/07/2031, Paying 2.39% GBP, Receiving 3.185% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/19/2021	08/07/2031	1	25,058,023	(2.39% GBP)/3.185% USD	0	0	286,820	5,223,426		5,223,426	3,534,843	0	0	0	367,472		
Currency Swap, Maturing on 08/07/2031, Paying 2.39% GBP, Receiving 3.185% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/19/2021	08/07/2031	1	4,828,135	(2.39% GBP)/3.185% USD	0	0	55,264	1,006,350		1,006,350	680,996	0	0	0	70,804		
Currency Swap, Maturing on 07/31/2035, Paying 3mo EUR EURIBOR + 185bp, Receiving 1.8609% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/30/2021	07/31/2035	1	15,840,994	(3mo EUR EURIBOR + 185bp)/1.8609% USD	0	0	2,618,317	(901,877)		(901,877)	(1,301,067)	0	0	0	280,962		
Currency Swap, Maturing on 07/31/2035, Paying 3mo EUR EURIBOR + 185bp, Receiving 1.8609% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/30/2021	07/31/2035	1	2,889,911	(3mo EUR EURIBOR + 185bp)/1.8609% USD	0	0	477,666	(164,532)		(164,532)	(237,357)	0	0	0	51,257		
Currency Swap, Maturing on 07/31/2035, Paying 3mo EUR EURIBOR + 280bp, Receiving 2.2791% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/30/2021	07/31/2035	1	11,024,476	(3mo EUR EURIBOR + 280bp)/2.2791% USD	0	0	1,824,870	(631,702)		(631,702)	(909,826)	0	0	0	195,534		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 07/31/2035, Paying 3mo EUR EURIBOR + 280bp, Receiving 2.2791% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	04/30/2021	07/31/2035	1	2,140,675	(3mo EUR EURIBOR + 280bp)/2.2791% USD	0	0	354,344	(122,661)		(122,661)	(176,665)	0	0	0	37,968		
Currency Swap, Maturing on 04/21/2032, Paying 3mo EUR EURIBOR + 220bp, Receiving 3.01% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	05/04/2021	04/21/2032	1	1,070,337	(3mo EUR EURIBOR + 220bp)/3.01% USD	0	0	203,268	(85,132)		(85,132)	(114,240)	0	0	0	16,328		
Currency Swap, Maturing on 07/30/2026, Paying 3mo GBP LIBOR + 450bp, Receiving 10.7542% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	05/11/2021	07/30/2026	1	62,895,444	(3mo GBP LIBOR + 450bp)/10.7542% USD	0	0	7,413,769	(2,511,936)		(2,511,936)	(2,973,315)	0	0	0	595,111		
Currency Swap, Maturing on 07/30/2026, Paying 3mo GBP LIBOR + 450bp, Receiving 10.7542% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	05/11/2021	07/30/2026	1	7,209,494	(3mo GBP LIBOR + 450bp)/10.7542% USD	0	0	849,815	(287,935)		(287,935)	(340,821)	0	0	0	68,216		
Currency Swap, Maturing on 05/26/2034, Paying 3mo EUR EURIBOR + 155bp, Receiving 1.55% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	05/18/2021	05/26/2034	1	4,548,934	(3mo EUR EURIBOR + 155bp)/1.55% USD	0	0	433,050	(123,738)		(123,738)	(59,396)	0	0	0	76,805		
Currency Swap, Maturing on 05/26/2034, Paying 3mo EUR EURIBOR + 155bp, Receiving 1.55% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	05/18/2021	05/26/2034	1	1,070,337	(3mo EUR EURIBOR + 155bp)/1.55% USD	0	0	101,894	(29,115)		(29,115)	(13,975)	0	0	0	18,072		
Currency Swap, Maturing on 05/26/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	05/18/2021	05/26/2034	1	4,816,519	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	459,228	(131,233)		(131,233)	(62,992)	0	0	0	81,323		
Currency Swap, Maturing on 05/26/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	05/18/2021	05/26/2034	1	1,070,337	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	102,051	(29,163)		(29,163)	(13,998)	0	0	0	18,072		
Currency Swap, Maturing on 06/01/2034, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6105% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	05/18/2021	06/01/2034	1	9,900,621	(3mo EUR EURIBOR + 160bp)/1.6105% USD	0	0	1,635,614	(565,585)		(565,585)	(814,947)	0	0	0	167,285		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 06/01/2034, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6105% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/18/2021	06/01/2034	1	1,605,506	(3mo EUR EURIBOR + 160bp)/1.6105% USD	0	0	265,235	(91,716)		(91,716)	(132,154)	0	0	0	27,127		
Currency Swap, Maturing on 06/01/2034, Paying 3mo EUR EURIBOR + 205bp, Receiving 2.0634% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/18/2021	06/01/2034	1	6,689,609	(3mo EUR EURIBOR + 205bp)/2.0634% USD	0	0	1,106,411	(382,588)		(382,588)	(551,267)	0	0	0	113,031		
Currency Swap, Maturing on 06/01/2034, Paying 3mo EUR EURIBOR + 205bp, Receiving 2.0634% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/18/2021	06/01/2034	1	1,070,337	(3mo EUR EURIBOR + 205bp)/2.0634% USD	0	0	177,026	(61,214)		(61,214)	(88,203)	0	0	0	18,085		
Currency Swap, Maturing on 06/06/2034, Paying 3mo EUR EURIBOR + 310bp, Receiving 2.551% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/18/2021	06/06/2034	1	4,548,934	(3mo EUR EURIBOR + 310bp)/2.551% USD	0	0	488,470	(137,021)		(137,021)	(114,949)	0	0	0	76,907		
Currency Swap, Maturing on 06/06/2034, Paying 3mo EUR EURIBOR + 310bp, Receiving 2.551% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/18/2021	06/06/2034	1	1,070,337	(3mo EUR EURIBOR + 310bp)/2.551% USD	0	0	114,934	(32,240)		(32,240)	(27,047)	0	0	0	18,096		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 150bp, Receiving 1.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/18/2021	04/21/2034	1	1,337,922	(3mo EUR EURIBOR + 150bp)/1.5% USD	0	0	254,623	(107,277)		(107,277)	(143,550)	0	0	0	22,495		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 205bp, Receiving 2.05% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/18/2021	04/21/2034	1	1,070,337	(3mo EUR EURIBOR + 205bp)/2.05% USD	0	0	204,006	(85,940)		(85,940)	(115,000)	0	0	0	17,996		
Currency Swap, Maturing on 06/13/2031, Paying 1.48% EUR, Receiving 3.1399% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/25/2021	06/13/2031	1	11,110,103	(1.48% EUR)/3.1399% USD	0	0	240,100	2,167,444		2,167,444	994,902	0	0	0	161,496		
Currency Swap, Maturing on 06/13/2031, Paying 1.48% EUR, Receiving 3.1399% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/25/2021	06/13/2031	1	2,033,641	(1.48% EUR)/3.1399% USD	0	0	43,949	396,702		396,702	182,075	0	0	0	29,561		
Currency Swap, Maturing on 06/13/2036, Paying 1.67% EUR, Receiving 3.3744% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/25/2021	06/13/2036	1	22,851,705	(1.67% EUR)/3.3744% USD	0	0	513,467	5,314,774		5,314,774	2,329,545	0	0	0	419,094		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 06/13/2036, Paying 1.67% EUR, Receiving 3.3744% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/25/2021	06/13/2036	1	4,977,069	(1.67% EUR)/3.3744% USD	0	0	111,832	1,157,445		1,157,445	507,266	0	0	0	91,278		
Currency Swap, Maturing on 06/14/2041, Paying 2.19% EUR, Receiving 3.9735% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/25/2021	06/14/2041	1	54,501,583	(2.19% EUR)/3.9735% USD	0	0	1,324,515	14,603,972		14,603,972	6,366,323	0	0	0	1,170,701		
Currency Swap, Maturing on 06/14/2041, Paying 2.19% EUR, Receiving 3.9735% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/25/2021	06/14/2041	1	15,980,138	(2.19% EUR)/3.9735% USD	0	0	388,354	4,281,565		4,281,565	1,866,245	0	0	0	343,256		
Currency Swap, Maturing on 08/16/2033, Paying 4.76% AUD, Receiving 4.301% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/03/2021	08/16/2033	1	4,203,240	(4.76% AUD)/4.301% USD	0	0	(5,145)	747,764		747,764	268,084	0	0	0	68,515		
Currency Swap, Maturing on 08/16/2033, Paying 4.76% AUD, Receiving 4.301% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/03/2021	08/16/2033	1	1,587,285	(4.76% AUD)/4.301% USD	0	0	(1,943)	282,355		282,355	101,212	0	0	0	25,874		
Currency Swap, Maturing on 07/08/2041, Paying 1.84% EUR, Receiving 3.5576% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/10/2021	07/08/2041	1	4,313,460	(1.84% EUR)/3.5576% USD	0	0	94,753	1,094,217		1,094,217	495,952	0	0	0	92,819		
Currency Swap, Maturing on 07/08/2042, Paying 1.56% EUR, Receiving 3.305% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/10/2021	07/08/2042	1	1,659,023	(1.56% EUR)/3.305% USD	0	0	(272,845)	382,077		382,077	315,930	0	0	0	36,650		
Currency Swap, Maturing on 05/28/2032, Paying 3mo EUR EURIBOR + 200bp, Receiving 3.4373% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/23/2021	05/28/2032	1	7,492,362	(3mo EUR EURIBOR + 200bp)/3.4373% USD	0	0	714,018	(204,036)		(204,036)	(97,939)	0	0	0	114,917		
Currency Swap, Maturing on 05/28/2032, Paying 3mo EUR EURIBOR + 200bp, Receiving 3.4373% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/23/2021	05/28/2032	1	1,605,506	(3mo EUR EURIBOR + 200bp)/3.4373% USD	0	0	153,004	(43,722)		(43,722)	(20,987)	0	0	0	24,625		
Currency Swap, Maturing on 05/28/2032, Paying 3mo EUR EURIBOR + 295bp, Receiving 5.049% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/23/2021	05/28/2032	1	7,492,362	(3mo EUR EURIBOR + 295bp)/5.049% USD	0	0	715,619	(204,527)		(204,527)	(98,173)	0	0	0	114,917		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 05/28/2032, Paying 3mo EUR EURIBOR + 295bp, Receiving 5.049% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/23/2021	05/28/2032	1	1,070,337	(3mo EUR EURIBOR + 295bp)/5.049% USD	0	0	102,231	(29,218)		(29,218)	(14,025)	0	0	0	16,417		
Currency Swap, Maturing on 09/29/2031, Paying 2.34% GBP, Receiving 2.942% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/23/2021	09/29/2031	1	766,467	(2.34% GBP)/2.942% USD	0	0	8,211	148,608		148,608	110,298	0	0	0	11,335		
Currency Swap, Maturing on 09/29/2033, Paying 2.37% GBP, Receiving 3.037% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/23/2021	09/29/2033	1	3,180,534	(2.37% GBP)/3.037% USD	0	0	36,616	649,616		649,616	487,479	0	0	0	52,137		
Currency Swap, Maturing on 06/29/2034, Paying 3mo EUR EURIBOR + 190bp, Receiving 1.9% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/28/2021	06/29/2034	1	1,337,922	(3mo EUR EURIBOR + 190bp)/1.9% USD	0	0	314,870	(127,824)		(127,824)	(203,595)	0	0	0	22,682		
Currency Swap, Maturing on 06/29/2034, Paying 3mo EUR EURIBOR + 195bp, Receiving 1.95% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/28/2021	06/29/2034	1	1,337,922	(3mo EUR EURIBOR + 195bp)/1.95% USD	0	0	314,952	(127,878)		(127,878)	(203,678)	0	0	0	22,682		
Currency Swap, Maturing on 08/04/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/02/2021	08/04/2034	1	2,675,844	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	467,471	(189,316)		(189,316)	(246,669)	0	0	0	45,558		
Currency Swap, Maturing on 06/28/2034, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/02/2021	06/28/2034	1	4,281,350	(3mo EUR EURIBOR + 160bp)/1.6% USD	0	0	718,855	(380,037)		(380,037)	(363,121)	0	0	0	72,573		
Currency Swap, Maturing on 06/28/2034, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/02/2021	06/28/2034	1	1,070,337	(3mo EUR EURIBOR + 160bp)/1.6% USD	0	0	179,714	(95,009)		(95,009)	(90,780)	0	0	0	18,143		
Currency Swap, Maturing on 08/03/2026, Paying 3mo GBP LIBOR + 450bp, Receiving 15.1598% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/06/2021	08/03/2026	1	42,342,528	(3mo GBP LIBOR + 450bp)/15.1598% USD	0	0	4,780,772	(1,799,012)		(1,799,012)	(1,969,994)	0	0	0	401,253		
Currency Swap, Maturing on 08/03/2026, Paying 3mo GBP LIBOR + 450bp, Receiving 15.1607% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/06/2021	08/03/2026	1	12,724,684	(3mo GBP LIBOR + 450bp)/15.1607% USD	0	0	1,436,707	(540,635)		(540,635)	(592,018)	0	0	0	120,584		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 11/23/2026, Paying 3mo EUR EURIBOR + 75bp, Receiving .75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/14/2021	11/23/2026	1	2,477,423	(3mo EUR EURIBOR + 75bp)/.75% USD	0	0	0	(101,017)		(101,017)	(101,017)	0	0	0	24,459		
Currency Swap, Maturing on 11/23/2026, Paying 3mo EUR EURIBOR + 105bp, Receiving 1.05% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/14/2021	11/23/2026	1	710,730	(3mo EUR EURIBOR + 105bp)/1.05% USD	0	0	0	(29,002)		(29,002)	(29,002)	0	0	0	7,017		
Currency Swap, Maturing on 11/23/2026, Paying 3mo EUR EURIBOR + 140bp, Receiving 1.4% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/14/2021	11/23/2026	1	1,156,135	(3mo EUR EURIBOR + 140bp)/1.4% USD	0	0	0	(47,219)		(47,219)	(47,219)	0	0	0	11,414		
Currency Swap, Maturing on 11/23/2026, Paying 3mo EUR EURIBOR + 190bp, Receiving 1.9% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/14/2021	11/23/2026	1	825,811	(3mo EUR EURIBOR + 190bp)/1.9% USD	0	0	0	(33,771)		(33,771)	(33,771)	0	0	0	8,153		
Currency Swap, Maturing on 07/26/2034, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/04/2021	07/26/2034	1	1,070,337	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	199,636	(82,446)		(82,446)	(110,793)	0	0	0	18,204		
Currency Swap, Maturing on 07/26/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/04/2021	07/26/2034	1	1,070,337	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	199,890	(82,551)		(82,551)	(110,934)	0	0	0	18,204		
Currency Swap, Maturing on 11/19/2026, Paying 3mo EUR EURIBOR + 240bp, Receiving 2.5714% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/09/2021	11/19/2026	1	131,881,629	(3mo EUR EURIBOR + 240bp)/2.5714% USD	0	0	14,392,859	(4,062,867)		(4,062,867)	(3,488,938)	0	0	0	1,300,180		
Currency Swap, Maturing on 11/19/2026, Paying 3mo EUR EURIBOR + 240bp, Receiving 2.5714% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/09/2021	11/19/2026	1	32,671,664	(3mo EUR EURIBOR + 240bp)/2.5714% USD	0	0	3,565,611	(1,006,513)		(1,006,513)	(864,331)	0	0	0	322,100		
Currency Swap, Maturing on 03/03/2034, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/12/2021	03/03/2034	1	1,337,922	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	146,422	(37,392)		(37,392)	(36,159)	0	0	0	22,361		
Currency Swap, Maturing on 03/03/2034, Paying 3mo EUR EURIBOR + 225bp, Receiving 2.25% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/12/2021	03/03/2034	1	1,070,337	(3mo EUR EURIBOR + 225bp)/2.25% USD	0	0	117,316	(29,956)		(29,956)	(28,968)	0	0	0	17,889		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 170bp, Receiving 2.7133% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/12/2021	07/21/2032	1	9,633,037	(3mo EUR EURIBOR + 170bp)/2.7133% USD	0	0	1,826,881	(765,218)		(765,218)	(1,026,846)	0	0	0	148,906		
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 170bp, Receiving 2.7133% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/12/2021	07/21/2032	1	1,712,540	(3mo EUR EURIBOR + 170bp)/2.7133% USD	0	0	324,779	(136,039)		(136,039)	(182,550)	0	0	0	26,472		
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 220bp, Receiving 3.64% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/12/2021	07/21/2032	1	1,819,574	(3mo EUR EURIBOR + 220bp)/3.64% USD	0	0	345,555	(144,724)		(144,724)	(194,208)	0	0	0	28,127		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 235bp, Receiving 1.8148% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/12/2021	10/20/2034	1	13,646,802	(3mo EUR EURIBOR + 235bp)/1.8148% USD	0	0	2,715,528	(1,085,845)		(1,085,845)	(1,582,053)	0	0	0	234,447		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 235bp, Receiving 1.8148% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/12/2021	10/20/2034	1	4,816,519	(3mo EUR EURIBOR + 235bp)/1.8148% USD	0	0	958,421	(383,240)		(383,240)	(558,372)	0	0	0	82,746		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 230bp, Receiving 2.3% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/12/2021	10/20/2034	1	6,422,025	(3mo EUR EURIBOR + 230bp)/2.3% USD	0	0	1,279,404	(510,921)		(510,921)	(744,915)	0	0	0	110,328		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 230bp, Receiving 2.3% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/12/2021	10/20/2034	1	4,548,934	(3mo EUR EURIBOR + 230bp)/2.3% USD	0	0	906,245	(361,903)		(361,903)	(527,648)	0	0	0	78,149		
Currency Swap, Maturing on 08/22/2031, Paying 3mo GBP LIBOR + 150bp, Receiving 1.5499% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/16/2021	08/22/2031	1	12,073,945	(3mo GBP LIBOR + 150bp)/1.5499% USD	0	0	1,722,282	(253,370)		(253,370)	(183,145)	0	0	0	177,485		
Currency Swap, Maturing on 08/22/2031, Paying 3mo GBP LIBOR + 150bp, Receiving 1.5499% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/16/2021	08/22/2031	1	1,724,849	(3mo GBP LIBOR + 150bp)/1.5499% USD	0	0	0	(36,196)		(36,196)	(36,196)	0	0	0	25,355		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap, Maturing on 08/22/2031, Paying 3mo GBP LIBOR + 175bp, Receiving 1.8% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/16/2021	08/22/2031	1	18,168,413	(3mo GBP LIBOR + 175bp)/1.8% USD	0	0	2,593,054	(381,501)		(381,501)	(275,762)	0	0	0	267,073		
Currency Swap, Maturing on 08/22/2031, Paying 3mo GBP LIBOR + 175bp, Receiving 1.7999% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/16/2021	08/22/2031	1	2,529,779	(3mo GBP LIBOR + 175bp)/1.7999% USD	0	0	0	(53,120)		(53,120)	(53,120)	0	0	0	37,187		
Currency Swap, Maturing on 07/21/2034, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/17/2021	07/21/2034	1	1,391,439	(3mo EUR EURIBOR + 160bp)/1.6% USD	0	0	282,845	(110,503)		(110,503)	(166,608)	0	0	0	23,651		
Currency Swap, Maturing on 07/21/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/17/2021	07/21/2034	1	1,070,337	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	218,190	(85,132)		(85,132)	(128,458)	0	0	0	18,193		
Currency Swap, Maturing on 11/05/2026, Paying 3mo EUR EURIBOR + 475bp, Receiving 6.3533% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/24/2021	11/05/2026	1	59,603,366	(3mo EUR EURIBOR + 475bp)/6.3533% USD	0	0	9,488,315	(5,108,714)		(5,108,714)	(5,909,000)	0	0	0	584,707		
Currency Swap, Maturing on 11/05/2026, Paying 3mo EUR EURIBOR + 475bp, Receiving 6.3533% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/24/2021	11/05/2026	1	12,506,397	(3mo EUR EURIBOR + 475bp)/6.3533% USD	0	0	1,990,905	(1,071,946)		(1,071,946)	(1,239,868)	0	0	0	122,687		
Currency Swap, Maturing on 09/20/2045, Paying 2.12% EUR, Receiving 2.986% GBP	Hedges of Investment Assets		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/31/2021	09/20/2045	1	34,806,913	2.986% GBP/(2.12% EUR)	0	0	338,027	(977,024)		(977,024)	(1,934,431)	0	0	0	829,620		
Currency Swap, Maturing on 09/20/2045, Paying 2.12% EUR, Receiving 3.7942% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/31/2021	09/20/2045	1	32,338,807	(2.12% EUR)/3.7942% USD	0	0	764,309	5,767,536		5,767,536	3,541,660	0	0	0	770,793		
Currency Swap, Maturing on 09/20/2045, Paying 2.12% EUR, Receiving 3.7942% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/31/2021	09/20/2045	1	16,477,690	(2.12% EUR)/3.7942% USD	0	0	389,441	2,938,481		2,938,481	1,804,324	0	0	0	392,745		
Currency Swap, Maturing on 11/01/2034, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/01/2021	11/01/2034	1	1,070,337	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	196,151	(61,168)		(61,168)	(106,726)	0	0	0	18,414		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 11/01/2034, Paying 3mo EUR EURIBOR + 230bp, Receiving 2.3% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/01/2021	11/01/2034	1	1,070,337	(3mo EUR EURIBOR + 230bp)/2.3% USD	0	0	196,715	(61,253)		(61,253)	(106,972)	0	0	0	18,414		
Currency Swap, Maturing on 01/26/2032, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/07/2021	01/26/2032	1	8,027,531	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	1,490,169	(618,347)		(618,347)	(823,844)	0	0	0	120,902		
Currency Swap, Maturing on 01/26/2032, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/07/2021	01/26/2032	1	1,444,956	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	268,230	(111,302)		(111,302)	(148,292)	0	0	0	21,762		
Currency Swap, Maturing on 01/26/2032, Paying 3mo EUR EURIBOR + 230bp, Receiving 2.3% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/07/2021	01/26/2032	1	3,746,181	(3mo EUR EURIBOR + 230bp)/2.3% USD	0	0	696,471	(289,001)		(289,001)	(385,046)	0	0	0	56,421		
Currency Swap, Maturing on 01/26/2032, Paying 3mo EUR EURIBOR + 230bp, Receiving 2.3% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/07/2021	01/26/2032	1	1,070,337	(3mo EUR EURIBOR + 230bp)/2.3% USD	0	0	198,992	(82,572)		(82,572)	(110,013)	0	0	0	16,120		
Currency Swap, Maturing on 09/28/2034, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/07/2021	09/28/2034	1	2,033,641	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	275,957	(10,398)		(10,398)	(108,418)	0	0	0	34,848		
Currency Swap, Maturing on 09/28/2034, Paying 3mo EUR EURIBOR + 215bp, Receiving 2.15% USD .	Hedges of Investment Assets	Schedule D ..	Currency.....	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/07/2021	09/28/2034	1	1,337,922	(3mo EUR EURIBOR + 215bp)/2.15% USD	0	0	181,885	(6,849)		(6,849)	(71,490)	0	0	0	22,926		
Currency Swap, Maturing on 09/02/2032, Paying 3mo EUR EURIBOR + 165bp, Receiving 2.135% USD	Hedges of Investment Assets	Schedule D ..	Currency.....	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/10/2021	09/02/2032	1	6,957,193	(3mo EUR EURIBOR + 165bp)/2.135% USD	0	0	770,466	(208,803)		(208,803)	(200,262)	0	0	0	108,204		
Currency Swap, Maturing on 11/03/2033, Paying 1.81% EUR, Receiving 3.3875% USD	Hedges of Investment Assets	Schedule D ..	Currency.....	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/21/2021	11/03/2033	1	21,192,681	(1.81% EUR)/3.3875% USD	0	0	422,896	3,324,002		3,324,002	2,401,014	0	0	0	348,950		
Currency Swap, Maturing on 11/03/2033, Paying 1.81% EUR, Receiving 3.3875% USD	Hedges of Investment Assets	Schedule D ..	Currency.....	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/21/2021	11/03/2033	1	6,636,092	(1.81% EUR)/3.3875% USD	0	0	132,422	1,040,754		1,040,754	751,738	0	0	0	109,267		
Currency Swap, Maturing on 10/21/2036, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/28/2021	10/21/2036	1	14,128,454	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	2,735,736	(1,122,320)		(1,122,320)	(1,556,226)	0	0	0	262,517		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/21/2030, Paying 3mo EUR EURIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/29/2021	10/21/2030	1	28,268,557	(3mo EUR EURIBOR)/0% USD	0	0	4,897,998	(2,474,314)		(2,474,314)	(3,301,315)	0	0	0	394,960		
Currency Swap, Maturing on 11/03/2026, Paying 3mo GBP LIBOR + 375bp, Receiving 3.8% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/30/2021	11/03/2026	1	75,672,992	(3mo GBP LIBOR + 375bp)/3.8% USD	0	0	13,705,249	(3,344,026)		(3,344,026)	(4,082,297)	0	0	0	741,821		
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 165bp, Receiving 1.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/05/2021	07/21/2032	1	16,857,815	(3mo EUR EURIBOR + 165bp)/1.65% USD	0	0	3,090,786	(1,338,962)		(1,338,962)	(1,690,944)	0	0	0	260,586		
Currency Swap, Maturing on 04/21/2032, Paying 3mo EUR EURIBOR + 245bp, Receiving 2.45% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/13/2021	04/21/2032	1	1,070,337	(3mo EUR EURIBOR + 245bp)/2.45% USD	0	0	193,882	(85,186)		(85,186)	(104,788)	0	0	0	16,328		
Currency Swap, Maturing on 04/21/2032, Paying 3mo EUR EURIBOR + 245bp, Receiving 2.45% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/13/2021	04/21/2032	1	4,923,552	(3mo EUR EURIBOR + 245bp)/2.45% USD	0	0	891,859	(391,855)		(391,855)	(482,024)	0	0	0	75,109		
Currency Swap, Maturing on 04/21/2032, Paying 3mo EUR EURIBOR + 390bp, Receiving 3.9% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/13/2021	04/21/2032	1	802,753	(3mo EUR EURIBOR + 390bp)/3.9% USD	0	0	145,996	(64,124)		(64,124)	(78,881)	0	0	0	12,246		
Currency Swap, Maturing on 04/21/2032, Paying 3mo EUR EURIBOR + 390bp, Receiving 3.9% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/13/2021	04/21/2032	1	4,281,350	(3mo EUR EURIBOR + 390bp)/3.9% USD	0	0	778,644	(341,994)		(341,994)	(420,700)	0	0	0	65,312		
Currency Swap, Maturing on 10/21/2036, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/26/2021	10/21/2036	1	8,455,666	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	1,573,061	(671,691)		(671,691)	(867,928)	0	0	0	157,112		
Currency Swap, Maturing on 10/21/2036, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/26/2021	10/21/2036	1	1,177,371	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	219,034	(93,527)		(93,527)	(120,851)	0	0	0	21,876		
Currency Swap, Maturing on 02/24/2027, Paying 3mo GBP LIBOR + 165bp, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/10/2021	02/24/2027	1	9,414,864	(3mo GBP LIBOR + 165bp)/0% USD	0	0	1,420,325	(197,644)		(197,644)	(174,634)	0	0	0	95,936		
Currency Swap, Maturing on 02/24/2027, Paying 3mo GBP LIBOR + 180bp, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/10/2021	02/24/2027	1	5,250,597	(3mo GBP LIBOR + 180bp)/0% USD	0	0	792,314	(110,266)		(110,266)	(97,429)	0	0	0	53,503		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 02/24/2027, Paying 3mo GBP LIBOR + 235bp, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/10/2021	02/24/2027	1	11,889,284	(3mo GBP LIBOR + 235bp)/0% USD	0	0	1,795,832	(250,027)		(250,027)	(220,919)	0	0	0	121,150		
Currency Swap, Maturing on 04/06/2043, Paying 2.9% GBP, Receiving 3.713% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/16/2021	04/06/2043	1	7,307,330	(2.9% GBP)/3.713% USD	0	0	82,004	1,364,417		1,364,417	1,458,048	0	0	0	164,478		
Currency Swap, Maturing on 07/02/2030, Paying 3mo EUR EURIBOR + 150bp, Receiving 1.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/23/2021	07/02/2030	1	6,422,025	(3mo EUR EURIBOR + 150bp)/1.5% USD	0	0	1,370,472	(656,594)		(656,594)	(839,229)	0	0	0	87,963		
Currency Swap, Maturing on 07/19/2030, Paying 3mo EUR EURIBOR + 155bp, Receiving 1.5337% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/23/2021	07/19/2030	1	5,351,687	(3mo EUR EURIBOR + 155bp)/1.5337% USD	0	0	1,018,633	(429,160)		(429,160)	(574,272)	0	0	0	73,530		
Currency Swap, Maturing on 01/17/2031, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/23/2021	01/17/2031	1	8,027,531	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	1,536,656	(675,489)		(675,489)	(866,786)	0	0	0	113,876		
Currency Swap, Maturing on 04/26/2030, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/23/2021	04/26/2030	1	16,431,821	(3mo EUR EURIBOR + 160bp)/1.6% USD	0	0	3,090,413	(1,285,585)		(1,285,585)	(1,724,829)	0	0	0	222,301		
Currency Swap, Maturing on 03/01/2029, Paying 1.04% EUR, Receiving 2.331% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/23/2021	03/01/2029	1	26,748,464	2.331% GBP/(1.04% EUR)	0	0	(77,918)	(849,024)		(849,024)	(970,639)	0	0	0	332,165		
Currency Swap, Maturing on 02/27/2032, Paying 1.26% EUR, Receiving 3.043% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/23/2021	02/27/2032	1	9,391,141	(1.26% EUR)/3.043% USD	0	0	130,331	1,160,189		1,160,189	966,238	0	0	0	142,120		
Currency Swap, Maturing on 03/01/2034, Paying 1.4% EUR, Receiving 3.175% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/23/2021	03/01/2034	1	9,105,361	(1.4% EUR)/3.175% USD	0	0	126,740	1,267,146		1,267,146	1,020,651	0	0	0	152,142		
Currency Swap, Maturing on 01/07/2048, Paying 3.23% GBP, Receiving 4.1688% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/24/2021	01/07/2048	1	11,095,055	(3.23% GBP)/4.1688% USD	0	0	88,293	2,407,630		2,407,630	2,621,928	0	0	0	277,494		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 96bp, Receiving .96% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/26/2021	10/20/2034	1	17,125,399	(3mo EUR EURIBOR + 96bp)/.96% USD	0	0	2,642,002	(1,371,279)		(1,371,279)	(1,239,930)	0	0	0	294,208		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/26/2021	10/20/2034	1	8,348,632	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	1,293,294	(669,826)		(669,826)	(605,476)	0	0	0	143,427		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/26/2021	10/20/2034	1	2,033,641	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	315,033	(163,163)		(163,163)	(147,488)	0	0	0	34,937		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 97bp, Receiving .97% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/30/2021	10/20/2034	1	5,351,687	(3mo EUR EURIBOR + 97bp)/.97% USD	0	0	865,860	(424,334)		(424,334)	(421,511)	0	0	0	91,940		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/30/2021	10/20/2034	1	6,978,600	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	1,133,650	(555,061)		(555,061)	(551,362)	0	0	0	119,890		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/30/2021	10/20/2034	1	1,070,337	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	173,873	(85,132)		(85,132)	(84,565)	0	0	0	18,388		
Currency Swap, Maturing on 12/21/2034, Paying 3mo EUR EURIBOR + 94bp, Receiving .94% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	12/08/2021	12/21/2034	1	10,703,374	(3mo EUR EURIBOR + 94bp)/.94% USD	0	0	837,053	(56,138)		(56,138)	38,651	0	0	0	185,197		
Currency Swap, Maturing on 12/21/2034, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	12/08/2021	12/21/2034	1	7,492,362	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	588,432	(39,376)		(39,376)	27,254	0	0	0	129,638		
Currency Swap, Maturing on 12/21/2034, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	12/08/2021	12/21/2034	1	1,070,337	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	84,062	(5,625)		(5,625)	3,894	0	0	0	18,520		
Currency Swap, Maturing on 12/21/2034, Paying 3mo EUR EURIBOR + 210bp, Receiving 2.1% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	12/08/2021	12/21/2034	1	19,801,243	(3mo EUR EURIBOR + 210bp)/2.1% USD	0	0	1,557,992	(104,154)		(104,154)	72,257	0	0	0	342,615		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 12/21/2034, Paying 3mo EUR EURIBOR + 210bp, Receiving 2.1% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	12/08/2021	12/21/2034	1	2,675,844	(3mo EUR EURIBOR + 210bp)/2.1% USD	0	0	210,539	(14,075)		(14,075)	9,764	0	0	0	46,299		
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 235bp, Receiving 6.7097% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	12/09/2021	07/21/2032	1	2,943,428	(3mo EUR EURIBOR + 235bp)/6.7097% USD	0	0	556,960	(236,512)		(236,512)	(311,963)	0	0	0	45,499		
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 235bp, Receiving 6.7097% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	12/09/2021	07/21/2032	1	14,717,140	(3mo EUR EURIBOR + 235bp)/6.7097% USD	0	0	2,283,530	(1,182,559)		(1,182,559)	(1,058,586)	0	0	0	227,496		
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 235bp, Receiving 6.7097% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	12/09/2021	07/21/2032	1	2,140,675	(3mo EUR EURIBOR + 235bp)/6.7097% USD	0	0	332,150	(172,009)		(172,009)	(153,976)	0	0	0	33,090		
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 335bp, Receiving 9.6486% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	12/09/2021	07/21/2032	1	6,422,025	(3mo EUR EURIBOR + 335bp)/9.6486% USD	0	0	999,195	(517,318)		(517,318)	(463,063)	0	0	0	99,271		
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 335bp, Receiving 9.6486% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	12/09/2021	07/21/2032	1	1,070,337	(3mo EUR EURIBOR + 335bp)/9.6486% USD	0	0	166,532	(86,220)		(86,220)	(77,177)	0	0	0	16,545		
Currency Swap, Maturing on 12/22/2031, Paying 2.22% GBP, Receiving 2.913% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/09/2021	12/22/2031	1	4,140,126	(2.22% GBP)/2.913% USD	0	0	39,584	564,723		564,723	638,594	0	0	0	62,024		
Currency Swap, Maturing on 03/03/2027, Paying 3mo GBP LIBOR + 450bp, Receiving 10.6202% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	12/13/2021	03/03/2027	1	2,235,118	(3mo GBP LIBOR + 450bp)/10.6202% USD	0	0	134,517	2,033		2,033	22,541	0	0	0	22,828		
Currency Swap, Maturing on 01/23/2035, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	12/14/2021	01/23/2035	1	8,027,531	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	1,233,987	(637,762)		(637,762)	(573,408)	0	0	0	139,421		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 01/23/2035, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/14/2021	01/23/2035	1	1,177,371	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	180,985	(93,538)		(93,538)	(84,100)	0	0	0	20,448		
Currency Swap, Maturing on 01/23/2035, Paying 3mo EUR EURIBOR + 265bp, Receiving 2.1145% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/14/2021	01/23/2035	1	9,418,970	(3mo EUR EURIBOR + 265bp)/2.1145% USD	0	0	1,450,924	(750,015)		(750,015)	(674,345)	0	0	0	163,587		
Currency Swap, Maturing on 01/23/2035, Paying 3mo EUR EURIBOR + 265bp, Receiving 2.1145% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/14/2021	01/23/2035	1	1,284,405	(3mo EUR EURIBOR + 265bp)/2.1145% USD	0	0	197,853	(102,275)		(102,275)	(91,956)	0	0	0	22,307		
Currency Swap, Maturing on 01/26/2035, Paying 3mo EUR EURIBOR + 97bp, Receiving .97% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/15/2021	01/26/2035	1	16,055,062	(3mo EUR EURIBOR + 97bp)/.97% USD	0	0	2,325,943	(1,176,038)		(1,176,038)	(1,015,847)	0	0	0	278,937		
Currency Swap, Maturing on 01/26/2035, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/15/2021	01/26/2035	1	16,670,506	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	2,424,219	(1,223,590)		(1,223,590)	(1,056,499)	0	0	0	289,630		
Currency Swap, Maturing on 01/26/2035, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/15/2021	01/26/2035	1	2,274,467	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	330,752	(166,943)		(166,943)	(144,145)	0	0	0	39,516		
Currency Swap, Maturing on 01/26/2035, Paying 3mo EUR EURIBOR + 230bp, Receiving 2.3% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/15/2021	01/26/2035	1	12,308,881	(3mo EUR EURIBOR + 230bp)/2.3% USD	0	0	1,794,699	(904,740)		(904,740)	(780,971)	0	0	0	213,852		
Currency Swap, Maturing on 01/26/2035, Paying 3mo EUR EURIBOR + 230bp, Receiving 2.3% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/15/2021	01/26/2035	1	1,605,506	(3mo EUR EURIBOR + 230bp)/2.3% USD	0	0	234,091	(118,010)		(118,010)	(101,866)	0	0	0	27,894		
Currency Swap, Maturing on 04/12/2027, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/23/2021	04/12/2027	1	20,039,785	(3mo EUR EURIBOR + 200bp)/2% USD	0	0	3,141,210	(1,648,437)		(1,648,437)	(1,516,916)	0	0	0	207,342		
Currency Swap, Maturing on 04/12/2027, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/23/2021	04/12/2027	1	3,517,622	(3mo EUR EURIBOR + 200bp)/2% USD	0	0	551,383	(289,353)		(289,353)	(266,267)	0	0	0	36,395		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/26/2027, Paying 3mo EUR EURIBOR + 260bp, Receiving 2.6% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/19/2022	04/26/2027	1	27,113,262	(3mo EUR EURIBOR + 260bp)/2.6% USD	0	0	4,260,419	(1,345,876)		(1,345,876)	(1,345,876)	0	0	0	281,780		
Currency Swap, Maturing on 04/26/2027, Paying 3mo EUR EURIBOR + 260bp, Receiving 2.6% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/19/2022	04/26/2027	1	4,771,934	(3mo EUR EURIBOR + 260bp)/2.6% USD	0	0	749,834	(236,769)		(236,769)	(236,769)	0	0	0	49,593		
Currency Swap, Maturing on 05/25/2027, Paying 6mo EUR EURIBOR + 350bp, Receiving 3.5% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/27/2022	05/25/2027	1	64,578,489	(6mo EUR EURIBOR + 350bp)/3.5% USD	0	0	5,828,758	(1,932,887)		(1,932,887)	(1,932,887)	0	0	0	677,284		
Currency Swap, Maturing on 05/25/2027, Paying 6mo USD LIBOR + 350bp, Receiving 3.7286% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	01/27/2022	05/25/2027	1	85,688,044	3.7286% GBP/(6mo USD LIBOR + 350bp)	0	0	(9,484,357)	444,585		444,585	444,585	0	0	0	898,676		
Currency Swap, Maturing on 04/06/2032, Paying 1.62% EUR, Receiving 3.377% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	01/28/2022	04/06/2032	1	1,969,421	(1.62% EUR)/3.377% USD	0	0	5,102	216,072		216,072	216,072	0	0	0	29,977		
Currency Swap, Maturing on 02/22/2027, Paying 3mo EUR EURIBOR + 250bp, Receiving 2.5% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/01/2022	02/22/2027	1	106,092,818	(3mo EUR EURIBOR + 250bp)/2.5% USD	0	0	13,171,926	(3,247,930)		(3,247,930)	(3,247,930)	0	0	0	1,080,357		
Currency Swap, Maturing on 02/22/2027, Paying 3mo EUR EURIBOR + 250bp, Receiving 2.5% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/01/2022	02/22/2027	1	21,406,749	(3mo EUR EURIBOR + 250bp)/2.5% USD	0	0	2,510,722	(655,347)		(655,347)	(655,347)	0	0	0	217,988		
Currency Swap, Maturing on 02/22/2027, Paying 3mo EUR EURIBOR + 250bp, Receiving 2.5% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/01/2022	02/22/2027	1	53,027,134	2.5% GBP/(3mo EUR EURIBOR + 250bp)	0	0	(1,351,182)	(621,694)		(621,694)	(621,694)	0	0	0	539,982		
Currency Swap, Maturing on 02/22/2027, Paying 3mo EUR EURIBOR + 250bp, Receiving 15.3441% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/01/2022	02/22/2027	1	6,537,252	(3mo EUR EURIBOR + 250bp)/15.3441% USD	0	0	337,008	(230,861)		(230,861)	(230,861)	0	0	0	66,570		
Currency Swap, Maturing on 02/22/2027, Paying 3mo EUR EURIBOR + 250bp, Receiving 15.3442% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/01/2022	02/22/2027	1	599,077	(3mo EUR EURIBOR + 250bp)/15.3442% USD	0	0	30,884	(21,156)		(21,156)	(21,156)	0	0	0	6,100		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/13/2038, Paying 5.75% CAD, Receiving 5.276% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/02/2022	04/13/2038	1	45,007,647	(5.75% CAD)/5.276% USD	0	0	(244,424)	530,438		530,438	530,438	0	0	0	879,822		
Currency Swap, Maturing on 01/23/2034, Paying 3mo EUR EURIBOR + 315bp, Receiving 4.215% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/07/2022	01/23/2034	1	1,873,091	(3mo EUR EURIBOR + 315bp)/4.215% USD	0	0	309,630	(149,339)		(149,339)	(149,339)	0	0	0	31,155		
Currency Swap, Maturing on 01/23/2034, Paying 3mo EUR EURIBOR + 315bp, Receiving 4.215% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/07/2022	01/23/2034	1	535,169	(3mo EUR EURIBOR + 315bp)/4.215% USD	0	0	88,466	(42,668)		(42,668)	(42,668)	0	0	0	8,902		
Currency Swap, Maturing on 04/05/2032, Paying 3.11% USD, Receiving 2.592% GBP	Hedges of Investment Assets		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/09/2022	04/05/2032	1	22,215,892	2.592% GBP/(3.11% USD)	0	0	757,123	(3,511,233)		(3,511,233)	(3,511,233)	0	0	0	338,107		
Currency Swap, Maturing on 07/07/2032, Paying 2.83% GBP, Receiving 3.376% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/10/2022	07/07/2032	1	1,327,737	(2.83% GBP)/3.376% USD	0	0	(154,816)	219,556		219,556	219,556	0	0	0	20,483		
Currency Swap, Maturing on 07/07/2034, Paying 2.84% GBP, Receiving 3.451% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/10/2022	07/07/2034	1	1,484,652	(2.84% GBP)/3.451% USD	0	0	(172,743)	258,845		258,845	258,845	0	0	0	25,193		
Currency Swap, Maturing on 07/10/2051, Paying 4.56% CAD, Receiving 4.044% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/11/2022	07/10/2051	1	6,065,950	(4.56% CAD)/4.044% USD	0	0	(66,885)	(214,080)		(214,080)	(214,080)	0	0	0	161,989		
Currency Swap, Maturing on 07/10/2051, Paying 4.56% CAD, Receiving 3.2% GBP	Hedges of Investment Assets		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	02/11/2022	07/10/2051	1	16,449,848	3.2% GBP/(4.56% CAD)	0	0	(90,763)	(4,415,282)		(4,415,282)	(4,415,282)	0	0	0	439,288		
Currency Swap, Maturing on 05/27/2027, Paying 3mo GBP LIBOR + 191.93bp, Receiving 2.5278% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/16/2022	05/27/2027	1	11,225,415	(3mo GBP LIBOR + 191.93bp)/2.5278% USD	0	0	1,471,169	16,035		16,035	16,035	0	0	0	117,803		
Currency Swap, Maturing on 05/27/2027, Paying 3mo GBP LIBOR + 191.93bp, Receiving 2.5278% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/16/2022	05/27/2027	1	1,931,254	(3mo GBP LIBOR + 191.93bp)/2.5278% USD	0	0	253,104	2,758		2,758	2,758	0	0	0	20,267		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 01/28/2036, Paying 3mo EUR EURIBOR + 225bp, Receiving 2.25% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/17/2022	01/28/2036	1	4,816,519	(3mo EUR EURIBOR + 225bp)/2.25% USD	0	0	744,969	(371,525)		(371,525)	(371,525)	0	0	0	87,094		
Currency Swap, Maturing on 07/21/2031, Paying 3mo EUR EURIBOR + 235bp, Receiving 2.35% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/17/2022	07/21/2031	1	3,451,838	(3mo EUR EURIBOR + 235bp)/2.35% USD	0	0	543,265	(274,655)		(274,655)	(274,655)	0	0	0	50,484		
Currency Swap, Maturing on 07/21/2031, Paying 3mo EUR EURIBOR + 235bp, Receiving 2.35% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/17/2022	07/21/2031	1	615,444	(3mo EUR EURIBOR + 235bp)/2.35% USD	0	0	96,861	(48,970)		(48,970)	(48,970)	0	0	0	9,001		
Currency Swap, Maturing on 06/08/2027, Paying 3mo EUR EURIBOR + 193bp, Receiving 1.93% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/22/2022	06/08/2027	1	25,627,197	(3mo EUR EURIBOR + 193bp)/1.93% USD	0	0	2,365,128	(716,656)		(716,656)	(716,656)	0	0	0	269,940		
Currency Swap, Maturing on 06/08/2027, Paying 3mo EUR EURIBOR + 193bp, Receiving 1.93% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/22/2022	06/08/2027	1	8,944,218	(3mo EUR EURIBOR + 193bp)/1.93% USD	0	0	825,460	(250,122)		(250,122)	(250,122)	0	0	0	94,213		
Currency Swap, Maturing on 06/08/2027, Paying 3mo EUR EURIBOR + 77.2bp, Receiving .772% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/22/2022	06/08/2027	1	1,618,764	(3mo EUR EURIBOR + 77.2bp)/.772% USD	0	0	149,130	(45,133)		(45,133)	(45,133)	0	0	0	17,051		
Currency Swap, Maturing on 06/08/2027, Paying 3mo EUR EURIBOR + 77.2bp, Receiving .772% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/22/2022	06/08/2027	1	564,969	(3mo EUR EURIBOR + 77.2bp)/.772% USD	0	0	52,048	(15,752)		(15,752)	(15,752)	0	0	0	5,951		
Currency Swap, Maturing on 06/09/2027, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	02/24/2022	06/09/2027	1	7,483,877	(3mo EUR EURIBOR + 200bp)/2% USD	0	0	664,093	(133,781)		(133,781)	(133,781)	0	0	0	78,855		
Currency Swap, Maturing on 06/01/2027, Paying 3mo GBP LIBOR + 305bp, Receiving 3.703% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/03/2022	06/01/2027	1	100,921,308	(3mo GBP LIBOR + 305bp)/3.703% USD	0	0	9,406,266	(349,767)		(349,767)	(349,767)	0	0	0	1,060,741		
Currency Swap, Maturing on 06/01/2027, Paying 3mo GBP LIBOR + 305bp, Receiving 3.703% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/03/2022	06/01/2027	1	15,691,440	(3mo GBP LIBOR + 305bp)/3.703% USD	0	0	1,462,504	(54,382)		(54,382)	(54,382)	0	0	0	164,926		
Currency Swap, Maturing on 04/06/2034, Paying 2.38% EUR, Receiving 3.31% GBP	Hedges of Investment Assets		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/09/2022	04/06/2034	1	25,807,176	3.31% GBP/(2.38% EUR)	0	0	260,892	(1,214,533)		(1,214,533)	(1,214,533)	0	0	0	433,112		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/09/2029, Paying 1.97% EUR, Receiving 3.555% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/09/2022	04/09/2029	1	9,386,859	(1.97% EUR)/3.555% USD	0	0	109,297	616,505		616,505	616,505	0	0	0	117,572		
Currency Swap, Maturing on 04/09/2029, Paying 1.97% EUR, Receiving 3.555% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/09/2022	04/09/2029	1	1,316,515	(1.97% EUR)/3.555% USD	0	0	15,329	86,457		86,457	86,457	0	0	0	16,490		
Currency Swap, Maturing on 04/06/2034, Paying 2.38% EUR, Receiving 3.762% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/09/2022	04/06/2034	1	4,795,112	(2.38% EUR)/3.762% USD	0	0	51,078	371,963		371,963	371,963	0	0	0	80,475		
Currency Swap, Maturing on 04/08/2037, Paying 2.58% EUR, Receiving 3.921% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/09/2022	04/08/2037	1	3,200,309	(2.58% EUR)/3.921% USD	0	0	34,666	252,689		252,689	252,689	0	0	0	60,452		
Currency Swap, Maturing on 06/14/2034, Paying 2.4% EUR, Receiving 3.29% GBP	Hedges of Investment Assets		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/10/2022	06/14/2034	1	6,019,855	3.29% GBP/(2.4% EUR)	0	0	126,338	(293,660)		(293,660)	(293,660)	0	0	0	101,872		
Currency Swap, Maturing on 06/12/2037, Paying 2.58% EUR, Receiving 3.353% GBP	Hedges of Investment Assets		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/10/2022	06/12/2037	1	5,158,971	3.353% GBP/(2.58% EUR)	0	0	108,924	(312,799)		(312,799)	(312,799)	0	0	0	98,056		
Currency Swap, Maturing on 06/14/2034, Paying 2.4% EUR, Receiving 3.823% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/10/2022	06/14/2034	1	1,118,503	(2.4% EUR)/3.823% USD	0	0	(30,898)	93,545		93,545	93,545	0	0	0	18,928		
Currency Swap, Maturing on 06/12/2037, Paying 2.58% EUR, Receiving 3.987% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/10/2022	06/12/2037	1	959,022	(2.58% EUR)/3.987% USD	0	0	(26,851)	85,518		85,518	85,518	0	0	0	18,228		
Currency Swap, Maturing on 01/31/2035, Paying 3mo EUR EURIBOR + 320bp, Receiving 3.2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/14/2022	01/31/2035	1	4,495,417	(3mo EUR EURIBOR + 320bp)/3.2% USD	0	0	463,032	(257,848)		(257,848)	(257,848)	0	0	0	78,147		
Currency Swap, Maturing on 04/20/2032, Paying 2.83% EUR, Receiving 3.875% GBP	Hedges of Investment Assets		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/17/2022	04/20/2032	1	13,248,283	3.875% GBP/(2.83% EUR)	0	0	(222,426)	(529,212)		(529,212)	(529,212)	0	0	0	202,074		
Currency Swap, Maturing on 04/20/2032, Paying 2.83% EUR, Receiving 4.517% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/17/2022	04/20/2032	1	16,055,062	(2.83% EUR)/4.517% USD	0	0	(197,950)	1,522,231		1,522,231	1,522,231	0	0	0	244,885		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/20/2032, Paying 2.83% EUR, Receiving 4.517% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/17/2022	04/20/2032	1	6,561,169	(2.83% EUR)/4.517% USD	0	0	(80,896)	622,028		622,028	622,028	0	0	0	100,076		
Currency Swap, Maturing on 03/21/2035, Paying 3mo EUR EURIBOR + 250bp, Receiving 2.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/17/2022	03/21/2035	1	6,957,193	(3mo EUR EURIBOR + 250bp)/2.5% USD	0	0	896,956	(553,778)		(553,778)	(553,778)	0	0	0	121,611		
Currency Swap, Maturing on 03/21/2035, Paying 3mo EUR EURIBOR + 250bp, Receiving 2.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/17/2022	03/21/2035	1	1,605,506	(3mo EUR EURIBOR + 250bp)/2.5% USD	0	0	206,990	(127,795)		(127,795)	(127,795)	0	0	0	28,064		
Currency Swap, Maturing on 07/26/2035, Paying 3mo EUR EURIBOR + 300bp, Receiving 3% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/18/2022	07/26/2035	1	856,270	(3mo EUR EURIBOR + 300bp)/3% USD	0	0	106,702	(66,174)		(66,174)	(66,174)	0	0	0	15,179		
Currency Swap, Maturing on 07/01/2027, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/18/2022	07/01/2027	1	8,975,267	(3mo EUR EURIBOR + 200bp)/2% USD	0	0	1,202,131	(182,885)		(182,885)	(182,885)	0	0	0	95,208		
Currency Swap, Maturing on 06/07/2027, Paying 3mo GBP LIBOR + 450bp, Receiving 14.4139% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/21/2022	06/07/2027	1	11,911,336	(3mo GBP LIBOR + 450bp)/14.4139% USD	0	0	464,691	66,852		66,852	66,852	0	0	0	125,428		
Currency Swap, Maturing on 11/01/2034, Paying 3mo EUR EURIBOR + 225bp, Receiving 2.25% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/22/2022	11/01/2034	1	4,013,765	(3mo EUR EURIBOR + 225bp)/2.25% USD	0	0	411,550	(229,669)		(229,669)	(229,669)	0	0	0	69,051		
Currency Swap, Maturing on 11/01/2034, Paying 3mo EUR EURIBOR + 225bp, Receiving 2.25% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/22/2022	11/01/2034	1	535,169	(3mo EUR EURIBOR + 225bp)/2.25% USD	0	0	54,873	(30,623)		(30,623)	(30,623)	0	0	0	9,207		
Currency Swap, Maturing on 11/01/2034, Paying 3mo EUR EURIBOR + 320bp, Receiving 3.2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/22/2022	11/01/2034	1	1,070,337	(3mo EUR EURIBOR + 320bp)/3.2% USD	0	0	110,456	(61,392)		(61,392)	(61,392)	0	0	0	18,414		
Currency Swap, Maturing on 11/01/2034, Paying 3mo EUR EURIBOR + 320bp, Receiving 3.2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/22/2022	11/01/2034	1	535,169	(3mo EUR EURIBOR + 320bp)/3.2% USD	0	0	55,228	(30,696)		(30,696)	(30,696)	0	0	0	9,207		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 350bp, Receiving 3.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	03/23/2022	04/21/2034	1	535,169	(3mo EUR EURIBOR + 350bp)/3.5% USD	0	0	66,480	(42,706)		(42,706)	(42,706)	0	0	0	8,998		
Currency Swap, Maturing on 04/06/2029, Paying 3mo GBP LIBOR + 275bp, Receiving 3.664% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	03/24/2022	04/06/2029	1	42,829,946	(3mo GBP LIBOR + 275bp)/3.664% USD	0	0	5,561,807	(1,702,588)		(1,702,588)	(1,702,588)	0	0	0	536,099		
Currency Swap, Maturing on 05/10/2027, Paying 3mo GBP LIBOR + 300bp, Receiving 6.0275% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	03/25/2022	05/10/2027	1	51,957,616	(3mo GBP LIBOR + 300bp)/6.0275% USD	0	0	7,006,024	(2,618,158)		(2,618,158)	(2,618,158)	0	0	0	542,370		
Currency Swap, Maturing on 05/21/2035, Paying 3mo EUR EURIBOR + 315bp, Receiving 3.15% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	03/25/2022	05/21/2035	1	7,064,227	(3mo EUR EURIBOR + 315bp)/3.15% USD	0	0	597,843	(227,698)		(227,698)	(227,698)	0	0	0	124,322		
Currency Swap, Maturing on 05/21/2035, Paying 3mo EUR EURIBOR + 415bp, Receiving 4.15% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	03/25/2022	05/21/2035	1	5,512,238	(3mo EUR EURIBOR + 415bp)/4.15% USD	0	0	472,839	(181,584)		(181,584)	(181,584)	0	0	0	97,009		
Currency Swap, Maturing on 05/25/2027, Paying 3mo EUR EURIBOR + 190bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	03/28/2022	05/25/2027	1	244,697,442	(3mo EUR EURIBOR + 190bp)/0% USD	0	0	20,342,253	(7,595,303)		(7,595,303)	(7,595,303)	0	0	0	2,566,329		
Currency Swap, Maturing on 05/25/2027, Paying 3mo EUR EURIBOR + 190bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	03/28/2022	05/25/2027	1	39,291,695	(3mo EUR EURIBOR + 190bp)/0% USD	0	0	3,266,408	(1,219,597)		(1,219,597)	(1,219,597)	0	0	0	412,082		
Currency Swap, Maturing on 05/02/2035, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	03/29/2022	05/02/2035	1	4,548,934	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	496,584	(260,259)		(260,259)	(260,259)	0	0	0	79,888		
Currency Swap, Maturing on 05/02/2035, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	03/29/2022	05/02/2035	1	802,753	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	87,632	(45,928)		(45,928)	(45,928)	0	0	0	14,098		
Currency Swap, Maturing on 05/02/2035, Paying 3mo EUR EURIBOR + 345bp, Receiving 3.45% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	03/29/2022	05/02/2035	1	9,365,453	(3mo EUR EURIBOR + 345bp)/3.45% USD	0	0	1,030,695	(537,522)		(537,522)	(537,522)	0	0	0	164,475		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap, Maturing on 05/02/2035, Paying 3mo EUR EURIBOR + 345bp, Receiving 3.45% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/29/2022	05/02/2035	1	1,605,506	(3mo EUR EURIBOR + 345bp)/3.45% USD	0	0	176,691	(92,147)		(92,147)	(92,147)	0	0	0	28,196		
Currency Swap, Maturing on 07/12/2027, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/29/2022	07/12/2027	1	7,406,184	(3mo EUR EURIBOR + 200bp)/2% USD	0	0	960,582	(589,356)		(589,356)	(589,356)	0	0	0	78,826		
Currency Swap, Maturing on 07/12/2027, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/29/2022	07/12/2027	1	5,290,131	(3mo EUR EURIBOR + 200bp)/2% USD	0	0	686,130	(420,969)		(420,969)	(420,969)	0	0	0	56,304		
Currency Swap, Maturing on 01/12/2028, Paying 6mo EUR EURIBOR + 350bp, Receiving 3.5% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	03/29/2022	01/12/2028	1	59,221,043	(6mo EUR EURIBOR + 350bp)/3.5% USD	0	0	6,566,054	(3,535,485)		(3,535,485)	(3,535,485)	0	0	0	664,419		
Currency Swap, Maturing on 07/05/2030, Paying 3.16% GBP, Receiving 3.853% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/30/2022	07/05/2030	1	1,479,368	(3.16% GBP)/3.853% USD	0	0	(121,143)	204,699		204,699	204,699	0	0	0	20,274		
Currency Swap, Maturing on 07/05/2030, Paying 3.16% GBP, Receiving 3.853% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/30/2022	07/05/2030	1	10,590,970	(3.16% GBP)/3.853% USD	0	0	(867,275)	1,465,599		1,465,599	1,465,599	0	0	0	145,145		
Currency Swap, Maturing on 07/07/2032, Paying 3.18% GBP, Receiving 3.895% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/30/2022	07/07/2032	1	4,828,135	(3.18% GBP)/3.895% USD	0	0	(396,967)	720,355		720,355	720,355	0	0	0	74,483		
Currency Swap, Maturing on 07/06/2037, Paying 3.39% GBP, Receiving 4.21% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	03/30/2022	07/06/2037	1	7,242,203	(3.39% GBP)/4.21% USD	0	0	(594,250)	1,268,592		1,268,592	1,268,592	0	0	0	137,964		
Currency Swap, Maturing on 04/20/2035, Paying 3mo EUR EURIBOR + 240bp, Receiving 2.4% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/01/2022	04/20/2035	1	10,703,374	(3mo EUR EURIBOR + 240bp)/2.4% USD	0	0	1,237,393	(860,151)		(860,151)	(860,151)	0	0	0	187,721		
Currency Swap, Maturing on 04/13/2037, Paying 2.999% EUR, Receiving 4.6438% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/04/2022	04/13/2037	1	76,215,474	(2.999% EUR)/4.6438% USD	0	0	(177,067)	7,297,311		7,297,311	7,297,311	0	0	0	1,440,357		
Currency Swap, Maturing on 04/13/2037, Paying 2.999% EUR, Receiving 4.6438% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/04/2022	04/13/2037	1	45,149,720	(2.999% EUR)/4.6438% USD	0	0	(104,894)	4,322,488		4,322,488	4,322,488	0	0	0	853,261		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/13/2037, Paying 2.999% EUR, Receiving 3.6831% GBP	Hedges of Investment Assets		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/04/2022	04/13/2037	1	121,831,010	3.6831% GBP/(2.999% EUR)	0	0	83,192	(10,193,341)		(10,193,341)	(10,193,341)	0	0	0	2,302,421		
Currency Swap, Maturing on 11/06/2034, Paying 3mo EUR EURIBOR + 350bp, Receiving 3.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/05/2022	11/06/2034	1	749,236	(3mo EUR EURIBOR + 350bp)/3.5% USD	0	0	78,668	(53,187)		(53,187)	(53,187)	0	0	0	12,897		
Currency Swap, Maturing on 10/31/2034, Paying 3mo EUR EURIBOR + 340bp, Receiving 3.4% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/07/2022	10/31/2034	1	6,422,025	(3mo EUR EURIBOR + 340bp)/3.4% USD	0	0	554,955	(367,026)		(367,026)	(367,026)	0	0	0	110,469		
Currency Swap, Maturing on 04/20/2035, Paying 3mo EUR EURIBOR + 270bp, Receiving 2.7% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/12/2022	04/20/2035	1	6,957,193	(3mo EUR EURIBOR + 270bp)/2.7% USD	0	0	756,970	(559,518)		(559,518)	(559,518)	0	0	0	122,018		
Currency Swap, Maturing on 04/20/2035, Paying 3mo EUR EURIBOR + 350bp, Receiving 3.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/12/2022	04/20/2035	1	1,712,540	(3mo EUR EURIBOR + 270bp)/2.7% USD	0	0	186,331	(137,727)		(137,727)	(137,727)	0	0	0	30,035		
Currency Swap, Maturing on 04/20/2035, Paying 3mo EUR EURIBOR + 350bp, Receiving 3.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/12/2022	04/20/2035	1	6,957,193	(3mo EUR EURIBOR + 350bp)/3.5% USD	0	0	760,018	(560,638)		(560,638)	(560,638)	0	0	0	122,018		
Currency Swap, Maturing on 04/20/2035, Paying 3mo EUR EURIBOR + 350bp, Receiving 3.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/12/2022	04/20/2035	1	1,712,540	(3mo EUR EURIBOR + 350bp)/3.5% USD	0	0	187,081	(138,003)		(138,003)	(138,003)	0	0	0	30,035		
Currency Swap, Maturing on 07/21/2027, Paying 3mo EUR EURIBOR + 500bp, Receiving 5% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/14/2022	07/21/2027	1	41,188,063	(3mo EUR EURIBOR + 500bp)/5% USD	0		1,390,543	(3,331,527)		(3,331,527)	(3,331,527)	0	0	0	439,565		
Currency Swap, Maturing on 07/21/2027, Paying 3mo EUR EURIBOR + 500bp, Receiving 5% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/14/2022	07/21/2027	1	3,208,342	(3mo EUR EURIBOR + 500bp)/5% USD	0		108,316	(259,509)		(259,509)	(259,509)	0	0	0	34,240		
Currency Swap, Maturing on 08/02/2027, Paying 3mo EUR EURIBOR + 265bp, Receiving 2.6667% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/20/2022	08/02/2027	1	19,960,162	(3mo EUR EURIBOR + 265bp)/2.6667% USD	0		1,842,847	(1,454,604)		(1,454,604)	(1,454,604)	0	0	0	213,784		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 08/02/2027, Paying 3mo EUR EURIBOR + 265bp, Receiving 2.662% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/20/2022	08/02/2027	1	36,740,581	(3mo EURIBOR + 265bp)/2.662% USD	0		3,426,392	(2,445,554)		(2,445,554)	(2,445,554)	0	0	0	393,512		
Currency Swap, Maturing on 05/02/2036, Paying 3mo EUR EURIBOR + 315bp, Receiving 3.15% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/21/2022	05/02/2036	1	8,562,700	(3mo EURIBOR + 315bp)/3.15% USD	0		523,475	(489,060)		(489,060)	(489,060)	0	0	0	156,365		
Currency Swap, Maturing on 05/02/2036, Paying 3mo EUR EURIBOR + 315bp, Receiving 3.15% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/21/2022	05/02/2036	1	535,169	(3mo EURIBOR + 315bp)/3.15% USD	0		32,702	(30,566)		(30,566)	(30,566)	0	0	0	9,773		
Currency Swap, Maturing on 05/02/2036, Paying 3mo EUR EURIBOR + 415bp, Receiving 4.15% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	04/21/2022	05/02/2036	1	535,169	(3mo EURIBOR + 415bp)/4.15% USD	0		32,971	(30,643)		(30,643)	(30,643)	0	0	0	9,773		
Currency Swap, Maturing on 05/11/2037, Paying 3.41% EUR, Receiving 3.985% GBP	Hedges of Investment Assets		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/22/2022	05/11/2037	1	30,391,906	3.985% GBP/(3.41% EUR)	0		534,845	(2,893,262)		(2,893,262)	(2,893,262)	0	0	0	575,900		
Currency Swap, Maturing on 05/10/2029, Paying 2.78% EUR, Receiving 4.725% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/22/2022	05/10/2029	1	8,455,666	(2.78% EUR)/4.725% USD	0		(142,008)	528,492		528,492	528,492	0	0	0	106,622		
Currency Swap, Maturing on 04/26/2034, Paying 3mo EUR EURIBOR + 300bp, Receiving 3% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/04/2022	04/26/2034	1	535,169	(3mo EURIBOR + 300bp)/3% USD	0		42,096	(41,359)		(41,359)	(41,359)	0	0	0	9,003		
Currency Swap, Maturing on 06/28/2034, Paying 3mo EUR EURIBOR + 300bp, Receiving 3% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/05/2022	06/28/2034	1	2,140,675	(3mo EURIBOR + 300bp)/3% USD	0		7,650	(10,981)		(10,981)	(10,981)	0	0	0	36,287		
Currency Swap, Maturing on 01/30/2032, Paying 3mo EUR EURIBOR + 240bp, Receiving 2.4% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/10/2022	01/30/2032	1	2,981,960	(3mo EURIBOR + 240bp)/2.4% USD	0		125,646	(169,992)		(169,992)	(169,992)	0	0	0	44,938		
Currency Swap, Maturing on 01/30/2032, Paying 3mo EUR EURIBOR + 240bp, Receiving 2.4% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/10/2022	01/30/2032	1	535,169	(3mo EURIBOR + 240bp)/2.4% USD	0		22,550	(30,508)		(30,508)	(30,508)	0	0	0	8,065		
Currency Swap, Maturing on 04/26/2034, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/12/2022	04/26/2034	1	1,605,506	(3mo EURIBOR + 200bp)/2% USD	0		108,050	(123,763)		(123,763)	(123,763)	0	0	0	27,010		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/26/2034, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/12/2022	04/26/2034	1	535,169	(3mo EUR EURIBOR + 200bp)/2% USD	0		36,017	(41,254)		(41,254)	(41,254)	0	0	0	9,003		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 240bp, Receiving 2.4% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/13/2022	04/21/2034	1	1,070,337	(3mo EUR EURIBOR + 240bp)/2.4% USD	0		79,256	(86,015)		(86,015)	(86,015)	0	0	0	17,996		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 240bp, Receiving 2.4% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/13/2022	04/21/2034	1	535,169	(3mo EUR EURIBOR + 240bp)/2.4% USD	0		39,628	(43,008)		(43,008)	(43,008)	0	0	0	8,998		
Currency Swap, Maturing on 10/26/2034, Paying 3mo EUR EURIBOR + 325bp, Receiving 3.25% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/26/2022	10/26/2034	1	3,585,630	(3mo EUR EURIBOR + 325bp)/3.25% USD	0		(20,692)	52,806		52,806	52,806	0	0	0	61,643		
Currency Swap, Maturing on 10/24/2030, Paying 3mo EUR EURIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/26/2022	10/24/2030	1	8,687,250	(3mo EUR EURIBOR)/0% USD	0		136,477	(653,950)		(653,950)	(653,950)	0	0	0	121,440		
Currency Swap, Maturing on 07/21/2031, Paying 3mo EUR EURIBOR + 235bp, Receiving 2.35% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/27/2022	07/21/2031	1	856,270	(3mo EUR EURIBOR + 235bp)/2.35% USD	0		83,138	(68,131)		(68,131)	(68,131)	0	0	0	12,523		
Currency Swap, Maturing on 08/23/2027, Paying 3mo EUR EURIBOR + 240bp, Receiving 8.7304% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/10/2022	08/23/2027	1	12,152,206	(3mo EUR EURIBOR + 240bp)/8.7304% USD	0		(117,761)	(377,801)		(377,801)	(377,801)	0	0	0	130,970		
Currency Swap, Maturing on 08/23/2027, Paying 3mo EUR EURIBOR + 240bp, Receiving 8.7304% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/10/2022	08/23/2027	1	3,010,524	(3mo EUR EURIBOR + 240bp)/8.7304% USD	0		(29,174)	(93,594)		(93,594)	(93,594)	0	0	0	32,446		
Currency Swap, Maturing on 07/08/2032, Paying 4.52% USD, Receiving 3.672% GBP	Hedges of Investment Assets		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/15/2022	07/08/2032	1	38,366,112	3.672% GBP/(4.52% USD)	0		(477,499)	(2,483,035)		(2,483,035)	(2,483,035)	0	0	0	591,953		
Currency Swap, Maturing on 07/21/2037, Paying 3mo EUR EURIBOR + 350bp, Receiving 3.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/15/2022	07/21/2037	1	8,562,700	(3mo EUR EURIBOR + 350bp)/3.5% USD	0		78,825	(110,081)		(110,081)	(110,081)	0	0	0	163,350		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 07/31/2036, Paying 3mo EUR EURIBOR + 340bp, Receiving 3.4% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/16/2022	07/31/2036	1	6,957,193	(3mo EUR EURIBOR + 340bp)/3.4% USD	0		117,986	(98,585)		(98,585)	(98,585)	0	0	0	128,215		
Currency Swap, Maturing on 10/21/2027, Paying 3mo AUD BBR + 275bp, Receiving 4.9366% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/16/2022	10/21/2027	1	247,085,136	(3mo AUD BBR + 275bp)/4.9366% USD	0		24,030,016	(18,807,463)		(18,807,463)	(18,807,463)	0	0	0	2,708,843		
Currency Swap, Maturing on 07/21/2037, Paying 3mo EUR EURIBOR + 350bp, Receiving 3.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/21/2022	07/21/2037	1	11,773,712	(3mo EUR EURIBOR + 350bp)/3.5% USD	0		(49,727)	8,645		8,645	8,645	0	0	0	224,606		
Currency Swap, Maturing on 07/21/2037, Paying 3mo EUR EURIBOR + 350bp, Receiving 3.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/21/2022	07/21/2037	1	2,140,675	(3mo EUR EURIBOR + 350bp)/3.5% USD	0		(9,041)	1,572		1,572	1,572	0	0	0	40,837		
Currency Swap, Maturing on 08/03/2034, Paying 3mo EUR EURIBOR + 165bp, Receiving 1.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/21/2022	08/03/2034	1	802,753	(3mo EUR EURIBOR + 165bp)/1.65% USD	0		50,601	(54,137)		(54,137)	(54,137)	0	0	0	13,666		
Currency Swap, Maturing on 08/25/2034, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/23/2022	08/25/2034	1	1,337,922	(3mo EUR EURIBOR + 170bp)/1.7% USD	0		45,483	(43,125)		(43,125)	(43,125)	0	0	0	22,835		
Currency Swap, Maturing on 10/04/2027, Paying 3mo GBP LIBOR + 333.26bp, Receiving 4.7894% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/29/2022	10/04/2027	1	282,841,339	(3mo GBP LIBOR + 333.26bp)/4.7894% USD	0		27,053,715	(28,833,838)		(28,833,838)	(28,833,838)	0	0	0	3,085,799		
Currency Swap, Maturing on 10/04/2027, Paying 3mo GBP LIBOR + 333.26bp, Receiving 4.7894% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/29/2022	10/04/2027	1	11,436,625	(3mo GBP LIBOR + 333.26bp)/4.7894% USD	0		1,093,911	(1,165,890)		(1,165,890)	(1,165,890)	0	0	0	124,774		
Currency Swap, Maturing on 10/04/2027, Paying 3mo GBP LIBOR + 603.26bp, Receiving 7.7001% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	06/29/2022	10/04/2027	1	33,269,898	(3mo GBP LIBOR + 603.26bp)/7.7001% USD	0		3,195,814	(3,414,786)		(3,414,786)	(3,414,786)	0	0	0	362,975		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 08/17/2027, Paying 1mo EUR EURIBOR + 155bp, Receiving 1.55% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/05/2022	08/17/2027	1	23,868,525	(1mo EUR EURIBOR + 155bp)/1.55% USD	0		(826,118)	(66,978)		(66,978)	(66,978)	0	0	0	256,787		
Currency Swap, Maturing on 10/20/2027, Paying 3mo EUR EURIBOR + 180bp, Receiving 1.7811% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/06/2022	10/20/2027	1	9,204,902	(3mo EUR EURIBOR + 180bp)/1.7811% USD	0		434,650	(770,864)		(770,864)	(770,864)	0	0	0	100,886		
Currency Swap, Maturing on 01/19/2028, Paying 3mo GBP LIBOR + 310bp, Receiving 12.0165% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/25/2022	01/19/2028	1	25,160,929	(3mo GBP LIBOR + 310bp)/12.0165% USD	0		1,657,416	(1,793,406)		(1,793,406)	(1,793,406)	0	0	0	282,825		
Currency Swap, Maturing on 11/22/2027, Paying 3mo GBP LIBOR + 279bp, Receiving 15.5263% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/25/2022	11/22/2027	1	18,422,503	(3mo GBP LIBOR + 279bp)/15.5263% USD	0		156,090	(283,623)		(283,623)	(283,623)	0	0	0	203,801		
Currency Swap, Maturing on 07/20/2035, Paying 3mo EUR EURIBOR + 333bp, Receiving 3.33% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/27/2022	07/20/2035	1	1,284,405	(3mo EUR EURIBOR + 333bp)/3.33% USD	0		13,393	(54,731)		(54,731)	(54,731)	0	0	0	22,753		
Currency Swap, Maturing on 11/10/2027, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	07/28/2022	11/10/2027	1	27,323,131	(3mo EUR EURIBOR + 200bp)/2% USD	0		861,475	(1,689,651)		(1,689,651)	(1,689,651)	0	0	0	301,250		
Currency Swap, Maturing on 08/18/2032, Paying 3mo GBP LIBOR + 139.85bp, Receiving 3.528% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/08/2022	08/18/2032	1	161,419,084	(3mo GBP LIBOR + 139.85bp)/3.528% USD	0		12,508,032	(9,272,502)		(9,272,502)	(9,272,502)	0	0	0	2,505,183		
Currency Swap, Maturing on 08/27/2032, Paying 6mo GBP LIBOR + 281.8bp, Receiving 2.818% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/10/2022	08/27/2032	1	122,849,975	(6mo GBP LIBOR + 281.8bp)/2.818% USD	0		(2,932,088)	2,172,272		2,172,272	2,172,272	0	0	0	1,909,037		
Currency Swap, Maturing on 11/30/2027, Paying 3mo EUR EURIBOR + 270bp, Receiving 3.033% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/16/2022	11/30/2027	1	39,679,764	(3mo EUR EURIBOR + 270bp)/3.033% USD	0		(1,215,422)	(670,685)		(670,685)	(670,685)	0	0	0	439,944		
Currency Swap, Maturing on 12/07/2027, Paying 3mo EUR EURIBOR + 180bp, Receiving 2.293% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	08/24/2022	12/07/2027	1	6,941,982	(3mo EUR EURIBOR + 180bp)/2.293% USD	0		(319,206)	(99,106)		(99,106)	(99,106)	0	0	0	77,118		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 12/16/2027, Paying 3mo EUR EURIBOR + 165bp, Receiving 2.433% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/05/2022	12/16/2027	1	21,492,376	(3mo EUR EURIBOR + 165bp)/2.433% USD	0		(1,216,946)	(69,890)		(69,890)	(69,890)	0	0	0	239,353		
Currency Swap, Maturing on 10/21/2031, Paying 3mo EUR EURIBOR + 145bp, Receiving 1.45% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/15/2022	10/21/2031	1	1,551,989	(3mo EUR EURIBOR + 145bp)/1.45% USD	0		34,195	(123,207)		(123,207)	(123,207)	0	0	0	23,030		
Currency Swap, Maturing on 04/26/2032, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.747% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/23/2022	04/26/2032	1	1,070,337	(3mo EUR EURIBOR + 170bp)/1.747% USD	0		(15,197)	(82,446)		(82,446)	(82,446)	0	0	0	16,340		
Currency Swap, Maturing on 10/04/2028, Paying 3mo GBP LIBOR + 400bp, Receiving 4% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/23/2022	10/04/2028	1	9,024,234	(3mo GBP LIBOR + 400bp)/4% USD	0		(251,430)	(754,538)		(754,538)	(754,538)	0	0	0	108,321		
Currency Swap, Maturing on 10/04/2028, Paying 3mo GBP LIBOR + 400bp, Receiving 4% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/23/2022	10/04/2028	1	1,847,214	(3mo GBP LIBOR + 400bp)/4% USD	0		(51,466)	(154,450)		(154,450)	(154,450)	0	0	0	22,173		
Currency Swap, Maturing on 10/21/2031, Paying 3mo EUR EURIBOR + 237bp, Receiving 2.37% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/29/2022	10/21/2031	1	1,070,337	(3mo EUR EURIBOR + 237bp)/2.37% USD	0		2,018	(85,169)		(85,169)	(85,169)	0	0	0	15,883		
Currency Swap, Maturing on 04/21/2031, Paying 3mo EUR EURIBOR + 225bp, Receiving 2.25% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/29/2022	04/21/2031	1	1,070,337	(3mo EUR EURIBOR + 225bp)/2.25% USD	0		7,553	(90,191)		(90,191)	(90,191)	0	0	0	15,424		
Currency Swap, Maturing on 10/21/2030, Paying 3mo EUR EURIBOR + 165bp, Receiving 1.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/30/2022	10/21/2030	1	1,070,337	(3mo EUR EURIBOR + 165bp)/1.65% USD	0		18,435	(85,013)		(85,013)	(85,013)	0	0	0	14,954		
Currency Swap, Maturing on 04/25/2033, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	09/30/2022	04/25/2033	1	1,873,091	(3mo EUR EURIBOR + 175bp)/1.75% USD	0		15,663	(148,811)		(148,811)	(148,811)	0	0	0	30,085		
Currency Swap, Maturing on 04/19/2035, Paying 6mo GBP LIBOR + 217.1bp, Receiving 2.171% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/05/2022	04/19/2035	1	24,140,677	(6mo GBP LIBOR + 217.1bp)/2.171% USD	0		88,476	(1,834,015)		(1,834,015)	(1,834,015)	0	0	0	423,343		
Currency Swap, Maturing on 04/19/2035, Paying 6mo GBP LIBOR + 217.1bp, Receiving 2.171% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/05/2022	04/19/2035	1	15,124,134	(6mo GBP LIBOR + 217.1bp)/2.171% USD	0		102,034	(1,195,247)		(1,195,247)	(1,195,247)	0	0	0	265,224		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/19/2037, Paying 6mo GBP LIBOR + 237.8bp, Receiving 2.378% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/05/2022	10/19/2037	1	24,140,677	(6mo GBP LIBOR + 237.8bp)/2.378% USD	0		30,087	(1,570,163)		(1,570,163)	(1,570,163)	0	0	0	464,411		
Currency Swap, Maturing on 10/19/2037, Paying 6mo GBP LIBOR + 237.8bp, Receiving 2.378% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/05/2022	10/19/2037	1	15,124,134	(6mo GBP LIBOR + 237.8bp)/2.378% USD	0		102,060	(1,196,468)		(1,196,468)	(1,196,468)	0	0	0	290,954		
Currency Swap, Maturing on 07/26/2032, Paying 3mo EUR EURIBOR + 180bp, Receiving 1.847% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/05/2022	07/26/2032	1	1,337,922	(3mo EURIBOR + 180bp)/1.847% USD	0		(8,326)	(103,084)		(103,084)	(103,084)	0	0	0	20,696		
Currency Swap, Maturing on 12/05/2052, Paying 4.5% USD, Receiving 5.539% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/12/2022	12/05/2052	1	18,525,351	5.539% GBP/(4.5% USD)	0		(292,313)	5,927,132		5,927,132	5,927,132	0	0	0	506,770		
Currency Swap, Maturing on 08/03/2034, Paying 3mo EUR EURIBOR + 165bp, Receiving 2.4437% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/13/2022	08/03/2034	1	2,140,675	(3mo EURIBOR + 165bp)/2.4437% USD	0		13,686	(175,312)		(175,312)	(175,312)	0	0	0	36,442		
Currency Swap, Maturing on 08/23/2033, Paying 3mo EUR EURIBOR + 75bp, Receiving 1.089% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/14/2022	08/23/2033	1	9,428,061	(3mo EURIBOR + 75bp)/1.089% USD	0		(324,252)	(384,428)		(384,428)	(384,428)	0	0	0	153,821		
Currency Swap, Maturing on 08/27/2032, Paying 6mo GBP LIBOR + 281.7bp, Receiving 2.817% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/14/2022	08/27/2032	1	27,535,339	(6mo GBP LIBOR + 281.7bp)/2.817% USD	0		1,031,194	(2,320,457)		(2,320,457)	(2,320,457)	0	0	0	427,888		
Currency Swap, Maturing on 09/04/2031, Paying 3mo EUR EURIBOR + 160bp, Receiving 2.118% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/14/2022	09/04/2031	1	1,070,337	(3mo EURIBOR + 160bp)/2.118% USD	0		(57,099)	(31,831)		(31,831)	(31,831)	0	0	0	15,766		
Currency Swap, Maturing on 04/20/2035, Paying 3mo EUR EURIBOR + 175bp, Receiving 3.128% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/14/2022	04/20/2035	1	1,070,337	(3mo EURIBOR + 175bp)/3.128% USD	0		3,161	(91,458)		(91,458)	(91,458)	0	0	0	18,772		
Currency Swap, Maturing on 10/21/2031, Paying 3mo EUR EURIBOR + 230bp, Receiving 3.638% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/17/2022	10/21/2031	1	1,070,337	(3mo EURIBOR + 230bp)/3.638% USD	0		(5,533)	(80,256)		(80,256)	(80,256)	0	0	0	15,883		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 11/16/2032, Paying 5.39% EUR, Receiving 6.644% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/20/2022	11/16/2032	1	44,202,396	6.644% GBP/(5.39% EUR)	0		640,793	(264,264)		(264,264)	(264,264)	0	0	0	694,727		
Currency Swap, Maturing on 11/15/2034, Paying 5.54% EUR, Receiving 6.735% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/20/2022	11/15/2034	1	41,183,491	6.735% GBP/(5.54% EUR)	0		637,795	(447,626)		(447,626)	(447,626)	0	0	0	709,648		
Currency Swap, Maturing on 09/02/2032, Paying 3mo EUR EURIBOR + 200bp, Receiving 2.493% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/21/2022	09/02/2032	1	3,746,181	(3mo EURIBOR + 200bp)/2.493% USD	0		(139,393)	(112,531)		(112,531)	(112,531)	0	0	0	58,264		
Currency Swap, Maturing on 01/30/2032, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/21/2022	01/30/2032	1	2,568,810	(3mo EURIBOR + 160bp)/1.6% USD	0		46,529	(217,408)		(217,408)	(217,408)	0	0	0	38,712		
Currency Swap, Maturing on 02/06/2030, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.838% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/25/2022	02/06/2030	1	1,070,337	(3mo EURIBOR + 160bp)/1.838% USD	0		4,353	(74,845)		(74,845)	(74,845)	0	0	0	14,265		
Currency Swap, Maturing on 10/27/2033, Paying 3mo EUR EURIBOR + 270bp, Receiving 4.162% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/27/2022	10/27/2033	1	1,070,337	(3mo EURIBOR + 270bp)/4.162% USD	0		(12,389)	(64,804)		(64,804)	(64,804)	0	0	0	17,608		
Currency Swap, Maturing on 11/16/2032, Paying 6mo GBP LIBOR + 260.8bp, Receiving 2.608% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/31/2022	11/16/2032	1	44,202,396	(6mo GBP LIBOR + 260.8bp)/2.608% USD	0		(727,139)	(2,264,563)		(2,264,563)	(2,264,563)	0	0	0	694,727		
Currency Swap, Maturing on 11/15/2034, Paying 6mo GBP LIBOR + 275.7bp, Receiving 2.757% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/31/2022	11/15/2034	1	41,183,491	(6mo GBP LIBOR + 275.7bp)/2.757% USD	0		(728,643)	(1,708,313)		(1,708,313)	(1,708,313)	0	0	0	709,648		
Currency Swap, Maturing on 11/16/2037, Paying 6mo GBP LIBOR + 607bp, Receiving 6.07% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	10/31/2022	11/16/2037	1	12,975,614	(6mo GBP LIBOR + 607bp)/6.07% USD	0		(232,260)	(543,956)		(543,956)	(543,956)	0	0	0	250,266		
Currency Swap, Maturing on 11/20/2037, Paying 6mo GBP LIBOR + 216.95bp, Receiving 2.1695% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	11/01/2022	11/20/2037	1	49,295,263	(6mo GBP LIBOR + 216.95bp)/2.1695% USD	0		1,843,056	(2,823,188)		(2,823,188)	(2,823,188)	0	0	0	951,129		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 11/21/2042, Paying 6mo GBP LIBOR + 243.8bp, Receiving 2.438% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	11/01/2022	11/21/2042	1	25,673,610	.(6mo GBP LIBOR + 243.8bp)/2.438% USD	0		1,016,956	(1,529,738)		(1,529,738)	(1,529,738)	0	0	0	572,545		
Currency Swap, Maturing on 01/24/2035, Paying 5.17% EUR, Receiving 6.237% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	11/09/2022	01/24/2035	1	19,931,901	6.237% GBP/(5.17% EUR)	0			99,618		99,618	99,618	0	0	0	346,214		
Currency Swap, Maturing on 04/26/2027, Paying 12mo EUR EURIBOR + 260bp, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	11/11/2022	04/26/2027	1	26,758,436	(12mo EUR EURIBOR + 260bp)/0% USD	0		0	(893,955)		(893,955)	(893,955)	0	0	0	278,092		
Currency Swap, Maturing on 04/26/2027, Paying 12mo EUR EURIBOR + 260bp, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	11/11/2022	04/26/2027	1	4,709,485	(12mo EUR EURIBOR + 260bp)/0% USD	0		0	(157,336)		(157,336)	(157,336)	0	0	0	48,944		
Currency Swap, Maturing on 11/23/2032, Paying 3mo EUR EURIBOR + 140bp, Receiving 3.195% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	11/17/2022	11/23/2032	1	3,031,368	(3mo EUR EURIBOR + 140bp)/3.195% USD	0		(25,511)	(94,689)		(94,689)	(94,689)	0	0	0	47,690		
Currency Swap, Maturing on 04/16/2032, Paying 3mo GBP LIBOR + .0000000001bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	11/17/2022	04/16/2032	1	2,985,183	.(3mo GBP LIBOR + .0000000001bp)/ 0% USD	0			(68,371)		(68,371)	(68,371)	0	0	0	45,506		
Currency Swap, Maturing on 12/14/2032, Paying 6mo GBP LIBOR + 183bp, Receiving 1.83% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	11/18/2022	12/14/2032	1	37,501,818	.(6mo GBP LIBOR + 183bp)/1.83% USD	0		1,296,603	(412,828)		(412,828)	(412,828)	0	0	0	591,696		
Currency Swap, Maturing on 05/05/2028, Paying 3mo GBP LIBOR + 150bp, Receiving 1.5% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	11/30/2022	05/05/2028	1	32,268,137	.(3mo GBP LIBOR + 150bp)/1.5% USD	0		978,913	(397,993)		(397,993)	(397,993)	0	0	0	373,078		
Currency Swap, Maturing on 05/05/2028, Paying 3mo GBP LIBOR + 150bp, Receiving 1.5% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907ZI25D03	11/30/2022	05/05/2028	1	5,663,999	.(3mo GBP LIBOR + 150bp)/1.5% USD	0		171,828	(69,859)		(69,859)	(69,859)	0	0	0	65,486		
Currency Swap, Maturing on 07/08/2032, Paying 4.52% USD, Receiving 4.35% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	12/07/2022	07/08/2032	1	20,414,530	4.35% GBP/(4.52% USD)	0		21,393	(384,688)		(384,688)	(384,688)	0	0	0	314,977		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 07/25/2029, Paying 5.72% USD, Receiving 5.63% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/07/2022	07/25/2029	1	24,346,012	5.63% GBP/(5.72% USD)	0		25,513	(445,316)		(445,316)	(445,316)	0	0	0	311,974		
Currency Swap, Maturing on 10/04/2052, Paying 4.78% USD, Receiving 4.57% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/07/2022	10/04/2052	1	35,408,309	4.57% GBP/(4.78% USD)	0		198,106	(1,141,096)		(1,141,096)	(1,141,096)	0	0	0	965,861		
Currency Swap, Maturing on 08/28/2037, Paying 5.84% USD, Receiving 5.56% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/07/2022	08/28/2037	1	13,643,546	5.56% GBP/(5.84% USD)	0		14,298	(379,762)		(379,762)	(379,762)	0	0	0	261,205		
Currency Swap, Maturing on 07/28/2032, Paying 4.625% USD, Receiving 4.46% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/07/2022	07/28/2032	1	9,909,966	4.46% GBP/(4.625% USD)	0		10,385	(187,936)		(187,936)	(187,936)	0	0	0	153,341		
Currency Swap, Maturing on 10/21/2032, Paying 5.6% USD, Receiving 5.42% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/07/2022	10/21/2032	1	9,909,966	5.42% GBP/(5.6% USD)	0		10,385	(201,657)		(201,657)	(201,657)	0	0	0	155,192		
Currency Swap, Maturing on 07/08/2033, Paying 5.6% USD, Receiving 5.41% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/07/2022	07/08/2033	1	7,902,307	5.41% GBP/(5.6% USD)	0		8,281	(163,687)		(163,687)	(163,687)	0	0	0	128,163		
Currency Swap, Maturing on 07/21/2032, Paying 5% USD, Receiving 4.83% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/07/2022	07/21/2032	1	11,891,959	4.83% GBP/(5% USD)	0		12,462	(232,440)		(232,440)	(232,440)	0	0	0	183,824		
Currency Swap, Maturing on 11/22/2032, Paying 5.06% USD, Receiving 4.88% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/07/2022	11/22/2032	1	17,342,441	4.88% GBP/(5.06% USD)	0		18,174	(342,772)		(342,772)	(342,772)	0	0	0	272,797		
Currency Swap, Maturing on 10/07/2052, Paying 5.05% USD, Receiving 4.83% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/07/2022	10/07/2052	1	14,637,020	4.83% GBP/(5.05% USD)	0		15,339	(495,229)		(495,229)	(495,229)	0	0	0	399,321		
Currency Swap, Maturing on 01/07/2033, Paying 5.94% USD, Receiving 5.84% GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/07/2022	01/07/2033	1	19,819,932	5.84% GBP/(5.94% USD)	0		20,770	(415,197)		(415,197)	(415,197)	0	0	0	313,745		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/23/2049, Paying 3mo GBP LIBOR + 61.93bp, Receiving 3.2502% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	OLUSOMCIV6907Z125D03	12/09/2022	04/23/2049	1	1,208,004	.(3mo GBP LIBOR + 61.93bp)/3.2502 % USD	0			25,781		25,781	25,781	0	0	0	30,983		
Currency Swap, Maturing on 02/03/2028, Paying 3mo GBP LIBOR + 450bp, Receiving 4.5% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM	OLUSOMCIV6907Z125D03	12/15/2022	02/03/2028	1	18,237,144	.(3mo GBP LIBOR + 450bp)/4.5% USD	0		(196,972)	365,415		365,415	365,415	0	0	0	205,828		
Currency Swap, Maturing on 02/03/2028, Paying 3mo GBP LIBOR + 450bp, Receiving 4.5% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM	OLUSOMCIV6907Z125D03	12/15/2022	02/03/2028	1	5,480,587	.(3mo GBP LIBOR + 450bp)/4.5% USD	0		(59,194)	109,804		109,804	109,804	0	0	0	61,855		
Currency Swap, Maturing on 10/21/2048, Paying 3mo GBP LIBOR + 71.93bp, Receiving 3.3745% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	OLUSOMCIV6907Z125D03	12/15/2022	10/21/2048	1	4,391,454	.(3mo GBP LIBOR + 71.93bp)/3.3745 % USD	0		(2,065)	38,464		38,464	38,464	0	0	0	111,550		
Currency Swap, Maturing on 01/10/2061, Paying 3mo GBP LIBOR + 60bp, Receiving 3.93% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	OLUSOMCIV6907Z125D03	12/15/2022	01/10/2061	1	424,627	.(3mo GBP LIBOR + 60bp)/3.93% USD	0		(390)	3,920		3,920	3,920	0	0	0	13,093		
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange											0	0	738,471,283	311,654,190	XXX	311,654,190	170,083,417	0	0	0	159,519,280	XXX	XXX
Total Return Swap,Maturing on 01/13/2023,Paying Russell 2000 Total Return Index,Receiving 0 USD FEDFUNDS + 22bp	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV6907Z125D03	01/11/2022	01/13/2023	1	80,688,871	..(Russell 2000 Total Return Index)/0 USD FEDFUNDS + 22bp	0		23,701,216	(3,140,940)		(3,140,940)	(3,140,940)	0	0	0	78,986		
Total Return Swap,Maturing on 05/18/2023,Paying MSCI DAILY TR GROSS EAFE USD,Receiving 0 USD FEDFUNDS + 45.5bp	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV6907Z125D03	05/16/2022	05/18/2023	1	104,420,848	.(MSCI DAILY TR GROSS EAFE USD)/0 USD FEDFUNDS + 45.5bp	0		1,325,795	(1,195,424)		(1,195,424)	(1,195,424)	0	0	0	322,084		
Total Return Swap,Maturing on 05/22/2023,Paying MSCI DAILY TR GROSS EAFE USD,Receiving 0 USD FEDFUNDS + 44bp	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV6907Z125D03	05/17/2022	05/22/2023	1	59,813,663	.(MSCI DAILY TR GROSS EAFE USD)/0 USD FEDFUNDS + 44bp	0		1,569,789	(695,127)		(695,127)	(695,127)	0	0	0	187,130		
Total Return Swap,Maturing on 06/12/2023,Paying MSCI DAILY TR GROSS EAFE USD,Receiving 0 USD FEDFUNDS + 46.75bp	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV6907Z125D03	06/08/2022	06/12/2023	1	58,398,690	.(MSCI DAILY TR GROSS EAFE USD)/0 USD FEDFUNDS + 46.75bp	0		2,095,991	425,039		425,039	425,039	0	0	0	195,659		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap,Maturing on 07/19/2023,Paying MSCI DAILY TR GROSS EAFE USD,Receiving 0 USD FEDFUNDS + 55bp	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/14/2022	07/19/2023	1	25,851,660	.(MSCI DAILY TR GROSS EAFE USD)/0 USD FEDFUNDS + 55bp	0		1,925,225	(3,830,432)		(3,830,432)	(3,830,432)	0	0	0	95,887		
Total Return Swap,Maturing on 08/02/2023,Paying Russell 2000 Total Return Index,Receiving 0 USD FEDFUNDS + 0	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/29/2022	08/02/2023	1	60,665,570	..(Russell 2000 Total Return Index)/0 USD FEDFUNDS + 0	0		1,453,748	2,836,065		2,836,065	2,836,065	0	0	0	232,721		
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	32,071,764	(5,600,819)	XXX	(5,600,819)	(5,600,819)	0	0	0	1,112,467	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(34,374,765)	0	751,306,420	430,515,582	XXX	430,515,582	(338,785,811)	0	0	0	418,051,386	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										(284,257,015)	55,526,621	(19,049,467)	(1,461,289,459)	XXX	(1,461,289,459)	(1,878,024,122)	0	0	0	536,718,602	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	739,453,311	292,334,781	XXX	298,176,458	170,083,417	(19,319,409)	0	0	167,585,763	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	32,071,764	(5,600,819)	XXX	(5,600,819)	(5,600,819)	0	0	0	1,112,467	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										(284,257,015)	55,526,621	752,475,608	(1,174,555,497)	XXX	(1,168,713,820)	(1,713,541,524)	(19,319,409)	0	0	705,416,832	XXX	XXX
FX Forward, Maturing on 03/15/2023, Buy GBP, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/08/2022	03/15/2023	1	7,343,406	.EUR/GBP_.8658	0		74,757	(201,557)		(201,557)	(201,557)	0	0	0	16,638		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/13/2022	03/15/2023	1	19,390,171	.EUR/USD_1.0701	0		2,423	(104,881)		(104,881)	(104,881)	0	0	0	43,933		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/13/2022	03/15/2023	1	19,774,484	.EUR/USD_1.0701	0		2,471	(106,960)		(106,960)	(106,960)	0	0	0	44,803		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/13/2022	03/15/2023	1	19,774,484	.EUR/USD_1.0701	0		2,471	(106,960)		(106,960)	(106,960)	0	0	0	44,803		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/13/2022	03/15/2023	1	22,916,150	.GBP/USD_1.2425	0		(393,945)	622,752		622,752	622,752	0	0	0	51,921		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/13/2022	03/15/2023	1	52,359,030	.GBP/USD_1.2425	0		(900,089)	1,422,870		1,422,870	1,422,870	0	0	0	118,631		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/13/2022	03/15/2023	1	12,163,907	.GBP/USD_1.2425	0		(209,106)	330,557		330,557	330,557	0	0	0	27,560		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/13/2022	03/15/2023	1	4,905,989	.GBP/USD_1.2425	0		(84,337)	133,321		133,321	133,321	0	0	0	11,116		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/13/2022	03/15/2023	1	16,212,585	.GBP/USD_1.2425	0		(278,706)	440,581		440,581	440,581	0	0	0	36,733		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FX Forward, Maturing on 03/15/2023, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/13/2022	03/15/2023	1	17,072,842	GBP/USD_1.2425	0		(293,494)	463,959		463,959	463,959	0	0	0	38,682		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/13/2022	03/15/2023	1	25,033,038	GBP/USD_1.2425	0		(430,336)	1,316,067		680,279	680,279	0	0	0	56,718		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/13/2022	03/15/2023	1	18,285,959	GBP/USD_1.2425	0		(314,349)	496,926		496,926	496,926	0	0	0	41,431		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/13/2022	03/15/2023	1	19,151,700	GBP/USD_1.2425	0		(329,232)	520,452		520,452	520,452	0	0	0	43,392		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/13/2022	03/15/2023	1	34,374,225	GBP/USD_1.2425	0		(590,918)	934,128		934,128	934,128	0	0	0	77,882		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/13/2022	03/15/2023	1	15,609,965	GBP/USD_1.2425	0		(268,347)	424,205		424,205	424,205	0	0	0	35,368		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/13/2022	03/15/2023	1	34,986,489	GBP/USD_1.2425	0		(601,443)	950,767		950,767	950,767	0	0	0	79,269		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/14/2022	03/15/2023	1	4,828,135	GBP/USD_1.2439	0		(94,445)	136,512		136,512	136,512	0	0	0	10,939		
FX Forward, Maturing on 03/15/2023, Buy CAD, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/19/2022	03/15/2023	1	504,215	CAD/USD_1.3616	0		(875)	3,028		3,028	3,028	0	0	0	1,142		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell CHF	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/19/2022	03/15/2023	1	1,149,583	CHF/USD_.9214	0		4,239	(5,809)		(5,809)	(5,809)	0	0	0	2,605		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell DKK	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/19/2022	03/15/2023	1	960,644	DKK/USD_6.9573	0		(982)	(9,391)		(9,391)	(9,391)	0	0	0	2,177		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell EUR	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/19/2022	03/15/2023	1	1,000,664	EUR/USD_1.0689	0		(1,355)	(6,511)		(6,511)	(6,511)	0	0	0	2,267		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FX Forward, Maturing on 03/15/2023, Buy USD, Sell GBP	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/19/2022	03/15/2023	1	1,198,959	GBP/USD_1.2205	0		(9,672)	10,865		10,865	10,865	0	0	0	2,717		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell NOK	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/19/2022	03/15/2023	1	104,442	NOK/USD_9.8543	0		545	(761)		(761)	(761)	0	0	0	237		
FX Forward, Maturing on 03/15/2023, Buy SEK, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/19/2022	03/15/2023	1	146,675	SEK/USD_10.3135	0		625	(1,053)		(1,053)	(1,053)	0	0	0	332		
FX Forward, Maturing on 03/15/2023, Buy NOK, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/28/2022	03/15/2023	1	104,442	NOK/USD_9.8475	0			651		651	651	0	0	0	237		
FX Forward, Maturing on 03/15/2023, Buy CHF, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/28/2022	03/15/2023	1	1,149,583	CHF/USD_.9196	0			3,083		3,083	3,083	0	0	0	2,605		
FX Forward, Maturing on 03/15/2023, Buy DKK, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/28/2022	03/15/2023	1	960,644	DKK/USD_6.9575	0			8,812		8,812	8,812	0	0	0	2,177		
FX Forward, Maturing on 03/15/2023, Buy GBP, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/28/2022	03/15/2023	1	1,198,959	GBP/USD_1.2063	0			2,519		2,519	2,519	0	0	0	2,717		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FX Forward, Maturing on 03/15/2023, Buy USD, Sell CAD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/28/2022	03/15/2023	1	504,215	CAD/USD_1.3558	0			(1,153)		(1,153)	(1,153)	0	0	0	1,142		
FX Forward, Maturing on 03/15/2023, Buy EUR, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/28/2022	03/15/2023	1	1,000,664	EUR/USD_1.0682	0			6,706		6,706	6,706	0	0	0	2,267		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell SEK	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	12/28/2022	03/15/2023	1	146,675	SEK/USD_10.4084	0			(339)		(339)	(339)	0	0	0	332		
1439999999. Subtotal - Forwards - Hedging Other										0	0	(4,714,100)	7,683,386	XXX	7,047,598	7,047,598	0	0	0	802,773	XXX	XXX
1479999999. Subtotal - Forwards										0	0	(4,714,100)	7,683,386	XXX	7,047,598	7,047,598	0	0	0	802,773	XXX	XXX
	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts		Interest Rate	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03												185,239,007						
1489999999. Subtotal - SSAP No. 108 Adjustments - Offset to VM-21										0	0	0	0	XXX	0	185,239,007	0	0	0	0	XXX	XXX
	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts		Interest Rate	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03												915,206,417						
1499999999. Subtotal - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities										0	0	0	0	XXX	0	915,206,417	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	1,100,445,424	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	982,028	(19,319,409)	XXX	(13,477,732)	0	(19,319,409)	0	0	8,066,483	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										(157,034,013)	354,330,871	187,160	(1,196,036,980)	XXX	(1,196,036,980)	(1,365,079,880)	0	0	0	279,298,963	XXX	XXX
1709999999. Subtotal - Hedging Other										63,255,146	514,336,783	748,060,126	866,326,108	XXX	865,690,320	(597,474,466)	0	0	0	419,958,367	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	1,100,445,424	0	0	0	0	XXX	XXX
1759999999 - Totals										(93,778,867)	868,667,654	749,229,314	(349,030,281)	XXX	(343,824,392)	(862,108,922)	(19,319,409)	0	0	707,323,812	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Purchased Option, Call, USD, Maturing on 06/21/2060, Strike Price .6%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV6907Z125D03	06/17/2020	06/21/2060	06/21/2060	Expiration	1	70,000,000	.6%	8,844,500	(1,960,000)					5,073,954			(6,884,500)			
Purchased Option, Call, USD, Maturing on 07/19/2060, Strike Price .4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV6907Z125D03	07/13/2020	07/19/2060	07/19/2060	Expiration	1	80,000,000	.4%	20,730,000	(4,000,000)					13,449,608			(16,730,000)			
Purchased Option, Call, USD, Maturing on 10/25/2060, Strike Price .8%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV6907Z125D03	10/21/2020	10/25/2060	10/25/2060	Expiration	1	110,000,000	.8%	11,337,500	(3,297,186)					4,080,924			(8,040,314)			
Purchased Option, Call, USD, Maturing on 12/12/2035, Strike Price 1.25%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV6907Z125D03	12/10/2020	12/12/2035	12/12/2035	Expiration	1	250,000,000	1.25%	10,381,250	(1,275,000)					3,988,884			(9,106,250)			
Purchased Option, Call, USD, Maturing on 12/31/2035, Strike Price 1.1%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV6907Z125D03	12/29/2020	12/31/2035	12/31/2035	Expiration	1	180,000,000	1.1%	5,400,000	(1,308,000)					1,487,984			(4,092,000)			
Purchased Option, Call, USD, Maturing on 01/22/2036, Strike Price 1.3%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV6907Z125D03	01/20/2021	01/22/2036	01/22/2036	Expiration	1	170,000,000	1.3%	5,260,000	(1,300,000)					581,452			(3,960,000)			
Purchased Option, Call, USD, Maturing on 02/19/2036, Strike Price 1.7%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV6907Z125D03	02/16/2021	02/19/2036	02/19/2036	Expiration	1	300,000,000	1.7%	9,975,000	(3,600,000)					(2,706,251)			(6,375,000)			
Purchased Option, Call, USD, Maturing on 05/13/2036, Strike Price 2.2%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV6907Z125D03	05/11/2021	05/13/2036	05/13/2036	Expiration	1	200,000,000	2.2%	17,202,830	(7,291,000)					(6,436,374)			(9,911,830)			
Purchased Option, Call, USD, Maturing on 06/21/2052, Strike Price .9%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV6907Z125D03	12/17/2021	06/21/2052	06/17/2022	Expiration	1	500,000,000	.9%	3,150,000						1,340,494			(3,150,000)			
Purchased Option, Call, USD, Maturing on 06/24/2052, Strike Price 1.4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV6907Z125D03	12/21/2021	06/24/2052	06/21/2022	Expiration	1	200,000,000	1.4%	4,030,000						447,597			(4,030,000)			
Purchased Option, Call, USD, Maturing on 06/28/2027, Strike Price 1.25%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV6907Z125D03	12/22/2021	06/28/2027	06/22/2022	Expiration	1	1,000,000	1.25%	11,900						1,838			(11,900)			
Purchased Option, Call, USD, Maturing on 10/17/2052, Strike Price 2.4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV6907Z125D03	05/10/2022	10/17/2052	10/11/2022	Expiration	1	200,000,000	2.4%	1,200,000									(1,200,000)			
Purchased Option, Call, USD, Maturing on 11/25/2052, Strike Price 1.9%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV6907Z125D03	05/17/2022	11/25/2052	11/17/2022	Expiration	1	200,000,000	1.9%	2,080,000									(2,080,000)			
Purchased Option, Call, USD, Maturing on 02/18/2053, Strike Price 2.1%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV6907Z125D03	08/09/2022	02/18/2053	02/18/2053	Expiration	1	200,000,000	2.1%	(7,700,000)									7,700,000			
Purchased Option, Call, USD, Maturing on 03/17/2053, Strike Price 2%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV6907Z125D03	09/09/2022	03/17/2053	03/17/2053	Expiration	1	200,000,000	2%	2,070,000									(2,070,000)			
0089999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												96,322,980	(26,381,186)	0	0	0	XXX	21,310,110	0	0	(69,941,794)	0	0	XXX
Purchased Option, Put, USD, Maturing on 02/04/2055, Strike Price 2.85%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV6907Z125D03	01/31/2019	02/04/2055	02/04/2055	Expiration	1	140,000,000	2.85%	22,912,000	(29,300,000)					11,965,914			6,388,000			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Put, USD, Maturing on 01/29/2057, Strike Price 3%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/23/2020	01/29/2057	01/29/2057	Expiration	1	90,000,000	3%	3,829,500	(10,375,000)					756,088			6,545,500			
Purchased Option, Put, USD, Maturing on 06/21/2060, Strike Price 1.6%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/17/2020	06/21/2060	06/21/2060	Expiration	1	70,000,000	1.6%	9,124,500	(15,242,500)					(928,145)			6,118,000			
Purchased Option, Put, USD, Maturing on 07/19/2060, Strike Price 1.4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/13/2020	07/19/2060	07/19/2060	Expiration	1	80,000,000	1.4%	20,918,000	(38,985,000)					(5,823,789)			18,067,000			
Purchased Option, Put, USD, Maturing on 10/25/2060, Strike Price 1.8%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/21/2020	10/25/2060	10/25/2060	Expiration	1	110,000,000	1.8%	12,698,900	(22,475,814)					(843,014)			9,776,914			
Purchased Option, Put, USD, Maturing on 12/12/2035, Strike Price 1.75%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/10/2020	12/12/2035	12/12/2035	Expiration	1	250,000,000	1.75%	9,900,000	(37,300,000)					(3,305,977)			27,400,000			
Purchased Option, Put, USD, Maturing on 12/31/2035, Strike Price 2.1%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/29/2020	12/31/2035	12/31/2035	Expiration	1	180,000,000	2.1%	5,814,000	(22,642,000)					(1,229,692)			16,828,000			
Purchased Option, Put, USD, Maturing on 01/22/2036, Strike Price 2.3%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/20/2021	01/22/2036	01/22/2036	Expiration	1	170,000,000	2.3%	5,584,000	(18,700,000)					(63,242)			13,116,000			
Purchased Option, Put, USD, Maturing on 02/19/2036, Strike Price 2.7%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/16/2021	02/19/2036	02/19/2036	Expiration	1	300,000,000	2.7%	10,617,500	(26,000,000)					3,511,148			15,382,500			
Purchased Option, Put, USD, Maturing on 05/13/2036, Strike Price 2.7%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/11/2021	05/13/2036	05/13/2036	Expiration	1	200,000,000	2.7%	16,590,920	(30,447,000)					7,831,118			13,856,080			
Purchased Option, Put, USD, Maturing on 06/21/2052, Strike Price 2.45%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/17/2021	06/21/2052	06/17/2022	Expiration	1	500,000,000	2.45%	3,348,000	(47,350,000)					120,851			44,002,000			
Purchased Option, Put, USD, Maturing on 06/21/2052, Strike Price 2.4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/17/2021	06/21/2052	06/17/2022	Expiration	1	150,000,000	2.4%	3,650,000	(14,020,000)					(119,373)			10,370,000			
Purchased Option, Put, USD, Maturing on 06/24/2052, Strike Price 2.7%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/21/2021	06/24/2052	06/21/2022	Expiration	1	350,000,000	2.7%	3,277,000	(25,100,000)					1,002,300			21,823,000			
Purchased Option, Put, USD, Maturing on 06/24/2052, Strike Price 1.9%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/21/2021	06/24/2052	06/21/2022	Expiration	1	200,000,000	1.9%	7,630,000	(39,000,000)					1,022,263			31,370,000			
Purchased Option, Put, USD, Maturing on 10/17/2052, Strike Price 2.9%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/10/2022	10/17/2052	10/11/2022	Expiration	1	200,000,000	2.9%		4,700,000								(4,700,000)			
Purchased Option, Put, USD, Maturing on 11/25/2052, Strike Price 3.4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/17/2022	11/25/2052	11/17/2022	Expiration	1	200,000,000	3.4%		1,150,000								(1,150,000)			
Purchased Option, Put, USD, Maturing on 10/20/2022, Strike Price %	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/19/2022	10/20/2022	10/20/2022	Exercise	1	350,000,000			2,200,000	75,000							(2,125,000)			
Purchased Option, Put, USD, Maturing on 12/03/2052, Strike Price 3.5%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/23/2022	12/03/2052	11/23/2022	Expiration	1	350,000,000	3.5%		(5,175,000)								5,175,000			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Put, USD, Maturing on 12/03/2052, Strike Price 3.25%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	12/03/2052	11/28/2022	Expiration	1	300,000,000	3.25%		(7,740,000)								7,740,000			
Purchased Option, Put, USD, Maturing on 02/18/2053, Strike Price 2.6%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/09/2022	02/18/2053	02/18/2053	Expiration	1	200,000,000	2.6%		7,400,000								(7,400,000)			
Purchased Option, Put, USD, Maturing on 03/17/2053, Strike Price 3.5%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/09/2022	03/17/2053	03/17/2053	Expiration	1	200,000,000	3.5%		3,070,000								(3,070,000)			
0099999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - Put Options												135,894,320	(371,332,314)	75,000	0	0	XXX	13,896,450	0	0	235,512,994	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												232,217,300	(397,713,500)	75,000	0	0	XXX	35,206,560	0	0	165,571,200	0	0	XXX
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 06/06/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/29/2017	06/06/2022	06/06/2022	Exercise	1	1,485,597	Multiple	166,387		525,180				(687,742)			358,793			
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 06/02/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/29/2017	06/02/2022	06/02/2022	Exercise	1	6,004,201	Multiple	1,233,861		3,325,137				(3,486,035)			2,091,276			
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 07/28/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/22/2017	07/28/2022	07/28/2022	Exercise	1	5,156,525	Multiple	534,216		1,200,234				(2,221,594)			666,018			
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 07/26/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/22/2017	07/26/2022	07/26/2022	Exercise	1	5,506,264	Multiple	1,124,379		2,616,460				(3,077,031)			1,492,081			
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 10/12/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/15/2017	10/12/2022	10/12/2022	Exercise	1	8,926,950	Multiple	1,020,350		763,101				(3,283,830)			(257,250)			
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, ST50E.STX, Maturing on 11/15/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/15/2017	11/15/2022	11/15/2022	Exercise	1	3,120,430	Multiple	651,546		1,374,958				(1,476,973)			723,412			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/05/2022, Strike Price 1569.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/08/2020	01/05/2022	01/05/2022	Exercise	1	18,121,725	1569.66	573,062		1,508,585				(1,099,570)			935,523			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/05/2022, Strike Price 1585.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/08/2020	01/05/2022	01/05/2022	Exercise	1	18,522,879	1585.32	504,256		1,343,777				(1,005,544)			839,521			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/05/2022, Strike Price 1607.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/08/2020	01/05/2022	01/05/2022	Exercise	1	18,669,486	1607.36	398,368		1,079,847				(846,522)			681,479			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/05/2022, Strike Price 1640.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/08/2020	01/05/2022	01/05/2022	Exercise	1	18,983,730	1640.63	278,415		690,789				(576,793)			412,373			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/11/2022, Strike Price 239.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/10/2020	01/11/2022	01/11/2022	Expiration	1	699,457	239.54	23,109						22,848			(23,109)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/12/2022, Strike Price 1591.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/15/2020	01/12/2022	01/12/2022	Exercise	1	20,271,446	1591.79	597,760		981,614				(947,591)			383,854			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/12/2022, Strike Price 1633.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/15/2020	01/12/2022	01/12/2022	Exercise	1	20,717,887	1633.13	395,266		453,398				(619,711)			58,132			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/19/2022, Strike Price 1612.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/22/2020	01/19/2022	01/19/2022	Exercise	1	18,722,738	1612.5	480,579		652,422				(686,666)			171,843			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/18/2022, Strike Price 403.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/28/2020	01/18/2022	01/18/2022	Expiration	1	19,279,322	403.95	399,141						398,833			(399,141)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/25/2022, Strike Price 1599.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/29/2020	01/25/2022	01/25/2022	Exercise	1	19,956,984	1599.63	642,843		621,679				(767,799)			(21,164)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/25/2022, Strike Price 1621.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/29/2020	01/25/2022	01/25/2022	Exercise	1	21,423,750	1621.66	557,134		367,266				(645,606)			(189,869)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/25/2022, Strike Price 1652.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/29/2020	01/25/2022	01/25/2022	Expiration	1	19,535,507	1652.89	370,321						(337,408)			(370,321)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/01/2022, Strike Price 1621.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/05/2020	02/01/2022	02/01/2022	Exercise	1	19,633,632	1621.81	537,748		288,728				(560,597)			(249,020)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/01/2022, Strike Price 1661.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/05/2020	02/01/2022	02/01/2022	Expiration	1	19,888,887	1661.7	352,046						(262,061)			(352,046)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/02/2022, Strike Price 361.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/11/2020	02/02/2022	02/02/2022	Exercise	1	556,587	361.42	45,076		21,837				2,788			(23,239)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/02/2022, Strike Price 395.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/11/2020	02/02/2022	02/02/2022	Expiration	1	15,821,235	395.61	490,702						438,253			(490,702)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/09/2022, Strike Price 1626.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/12/2020	02/09/2022	02/09/2022	Exercise	1	15,144,205	1626.66	420,990		72,339				(375,262)			(348,651)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/09/2022, Strike Price 1652.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/12/2020	02/09/2022	02/09/2022	Expiration	1	15,618,625	1652.24	335,585						(235,261)			(335,585)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/09/2022, Strike Price 1688.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/12/2020	02/09/2022	02/09/2022	Expiration	1	15,046,139	1688.68	217,810						(33,275)			(217,810)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/25/2022, Strike Price 241.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/11/2020	01/25/2022	01/25/2022	Expiration	1	1,810,425	241.68	64,705						63,675			(64,705)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/25/2022, Strike Price 243.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/11/2020	01/25/2022	01/25/2022	Expiration	1	1,809,956	243.47	57,683						57,470			(57,683)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/15/2022, Strike Price 1644.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/19/2020	02/15/2022	02/15/2022	Expiration	1	21,039,752	1644.63	507,809						(359,567)			(507,809)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/16/2022, Strike Price 398.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/25/2020	02/16/2022	02/16/2022	Expiration	1	16,803,878	398.47	273,268						216,405			(273,268)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/23/2022, Strike Price 1632.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/26/2020	02/23/2022	02/23/2022	Expiration	1	20,172,997	1632.78	489,576						(487,866)			(489,576)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/23/2022, Strike Price 1650.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/26/2020	02/23/2022	02/23/2022	Expiration	1	20,566,974	1650.64	406,744						(365,022)			(406,744)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/23/2022, Strike Price 1684.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/26/2020	02/23/2022	02/23/2022	Expiration	1	20,926,831	1684.93	280,767						(120,635)			(280,767)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/02/2022, Strike Price 1629.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/04/2020	03/02/2022	03/02/2022	Exercise	1	15,256,672	1629.29	447,113		55,154				(323,602)			(391,959)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/02/2022, Strike Price 1650.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/04/2020	03/02/2022	03/02/2022	Expiration	1	15,347,907	1650.49	363,306						(214,093)			(363,306)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/02/2022, Strike Price 1686.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/04/2020	03/02/2022	03/02/2022	Expiration	1	15,674,344	1686.32	253,233						(43,650)			(253,233)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/02/2022, Strike Price 378.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/10/2020	03/02/2022	03/02/2022	Expiration	1	19,350,245	378.06	305,051						(334,826)			(305,051)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/02/2022, Strike Price 353.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/10/2020	03/02/2022	03/02/2022	Exercise	1	1,200,398	353.37	45,995		62,199				(75,501)			16,204			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/09/2022, Strike Price 1653.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/11/2020	03/09/2022	03/09/2022	Expiration	1	15,852,535	1653.2	280,191						(292,805)			(280,191)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/09/2022, Strike Price 1678.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/11/2020	03/09/2022	03/09/2022	Expiration	1	16,108,038	1678.97	213,499						(151,398)			(213,499)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/09/2022, Strike Price 1714.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/11/2020	03/09/2022	03/09/2022	Expiration	1	16,418,129	1714.15	142,106						(11,512)			(142,106)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/24/2022, Strike Price 241.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/12/2020	02/24/2022	02/24/2022	Expiration	1	9,472,373	241.71	131,841						108,076			(131,841)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/15/2022, Strike Price 1608.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/18/2020	03/15/2022	03/15/2022	Exercise	1	16,605,681	1608.61	315,435		58,738				(740,443)			(256,698)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/15/2022, Strike Price 1636.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/18/2020	03/15/2022	03/15/2022	Expiration	1	16,658,748	1636.58	226,496						(538,574)			(226,496)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/15/2022, Strike Price 1676.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/18/2020	03/15/2022	03/15/2022	Expiration	1	16,773,631	1676.86	135,946						(264,630)			(135,946)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/16/2022, Strike Price 352.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/24/2020	03/16/2022	03/16/2022	Exercise	1	24,447,615	352.52	461,878		429,283				(2,087,398)			(32,595)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/23/2022, Strike Price 1595.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/25/2020	03/23/2022	03/23/2022	Exercise	1	15,163,136	1595.28	383,266		43,533				(711,174)			(339,733)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/23/2022, Strike Price 1621.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/25/2020	03/23/2022	03/23/2022	Expiration	1	15,285,257	1621.95	289,665						(549,174)			(289,665)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/23/2022, Strike Price 1659.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/25/2020	03/23/2022	03/23/2022	Expiration	1	15,718,874	1659.86	191,993						(321,512)			(191,993)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/30/2022, Strike Price 1627.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/01/2020	03/30/2022	03/30/2022	Expiration	1	19,788,547	1627.08	410,030						(611,661)			(410,030)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/30/2022, Strike Price 1671.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/01/2020	03/30/2022	03/30/2022	Expiration	1	20,359,822	1671.99	253,428						(290,316)			(253,428)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/30/2022, Strike Price 347.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/07/2020	03/30/2022	03/30/2022	Exercise	1	23,937,391	347.13	618,553		859,906				(2,296,934)			241,353			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/25/2022, Strike Price 229.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/08/2020	03/25/2022	03/25/2022	Exercise	1	10,360,470	229.6	285,276		62,271				(99,526)			(223,005)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/06/2022, Strike Price 1633.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/08/2020	04/06/2022	04/06/2022	Expiration	1	18,993,978	1633.75	392,452						(510,982)			(392,452)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/06/2022, Strike Price 1672.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/08/2020	04/06/2022	04/06/2022	Expiration	1	19,600,432	1672.82	266,166						(253,465)			(266,166)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/13/2022, Strike Price 1630.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/15/2020	04/13/2022	04/13/2022	Expiration	1	20,036,288	1630.69	463,513						(524,887)			(463,513)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/13/2022, Strike Price 1674.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/15/2020	04/13/2022	04/13/2022	Expiration	1	20,585,348	1674.15	298,023						(238,717)			(298,023)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/13/2022, Strike Price 348.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/21/2020	04/13/2022	04/13/2022	Exercise	1	22,125,017	348.92	545,960		237,788				(2,031,572)			(308,173)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/20/2022, Strike Price 1645.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/22/2020	04/20/2022	04/20/2022	Expiration	1	16,074,776	1645.32	324,930						(332,031)			(324,930)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/20/2022, Strike Price 1664.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/22/2020	04/20/2022	04/20/2022	Expiration	1	16,032,228	1664.13	262,902						(233,846)			(262,902)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/20/2022, Strike Price 1699.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/22/2020	04/20/2022	04/20/2022	Expiration	1	16,550,218	1699.55	180,244						(85,740)			(180,244)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/26/2022, Strike Price 1655.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/28/2020	04/26/2022	04/26/2022	Expiration	1	18,642,483	1655.05	333,865						(335,081)			(333,865)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/29/2022, Strike Price 1635.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/05/2020	04/29/2022	04/29/2022	Expiration	1	22,070,279	1635.32	485,041						(547,760)			(485,041)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/29/2022, Strike Price 1681.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/05/2020	04/29/2022	04/29/2022	Expiration	1	22,601,107	1681.63	302,787						(226,799)			(302,787)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/27/2022, Strike Price 347.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/05/2020	04/27/2022	04/27/2022	Exercise	1	27,771,956	347.88	718,488		221,135				(2,621,569)			(497,353)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/21/2022, Strike Price 229.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/11/2020	04/21/2022	04/21/2022	Exercise	1	10,060,066	229.19	314,387		84,715				(82,480)			(229,672)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/09/2022, Strike Price 1640.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/12/2020	05/09/2022	05/09/2022	Expiration	1	15,082,495	1640.65	310,025						(351,601)			(310,025)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/09/2022, Strike Price 1660.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/12/2020	05/09/2022	05/09/2022	Expiration	1	15,282,410	1660.59	250,890						(258,674)			(250,890)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/09/2022, Strike Price 1693.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/12/2020	05/09/2022	05/09/2022	Expiration	1	15,508,341	1693.79	172,040						(122,749)			(172,040)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/11/2022, Strike Price 348.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/19/2020	05/11/2022	05/11/2022	Expiration	1	26,645,941	348.09	669,038						(2,530,391)			(669,038)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/13/2022, Strike Price 1647.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/19/2020	05/13/2022	05/13/2022	Expiration	1	21,514,379	1647.98	431,468						(427,467)			(431,468)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/13/2022, Strike Price 1693.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/19/2020	05/13/2022	05/13/2022	Expiration	1	22,191,765	1693.64	261,536						(166,084)			(261,536)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/13/2022, Strike Price 229.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/21/2020	05/13/2022	05/13/2022	Expiration	1	2,532,893	229.72	77,157						(18,930)			(77,157)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/24/2022, Strike Price 1643.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/28/2020	05/24/2022	05/24/2022	Expiration	1	20,506,470	1643.41	487,327						(384,998)			(487,327)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/24/2022, Strike Price 1670.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/28/2020	05/24/2022	05/24/2022	Expiration	1	20,874,568	1670.5	371,006						(235,466)			(371,006)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/24/2022, Strike Price 1703.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/28/2020	05/24/2022	05/24/2022	Expiration	1	21,291,797	1703.48	257,567						(90,096)			(257,567)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/24/2022, Strike Price 344.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/02/2020	05/24/2022	05/24/2022	Exercise	1	15,432,739	344.55	538,388		186,331				(1,495,941)			(352,057)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/24/2022, Strike Price 356.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/02/2020	05/24/2022	05/24/2022	Expiration	1	15,855,968	356.41	355,904						(1,150,883)			(355,904)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/01/2022, Strike Price 1683.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/04/2020	06/01/2022	06/01/2022	Expiration	1	14,762,015	1683.24	220,511						(131,910)			(220,511)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/01/2022, Strike Price 1715.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/04/2020	06/01/2022	06/01/2022	Expiration	1	14,853,822	1715.42	150,734						(44,174)			(150,734)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/27/2022, Strike Price 229.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/05/2020	05/27/2022	05/27/2022	Expiration	1	3,119,701	229.66	88,382						(31,934)			(88,382)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/08/2022, Strike Price 1664.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/11/2020	06/08/2022	06/08/2022	Expiration	1	18,209,606	1664.65	334,612						(248,601)			(334,612)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/08/2022, Strike Price 1711.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/11/2020	06/08/2022	06/08/2022	Expiration	1	18,754,685	1711.35	211,837						(60,219)			(211,837)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/08/2022, Strike Price 348.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/16/2020	06/08/2022	06/08/2022	Exercise	1	14,195,935	348.17	458,696		16,309				(1,256,515)			(442,387)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/08/2022, Strike Price 357.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/16/2020	06/08/2022	06/08/2022	Expiration	1	14,478,359	357.72	328,649						(1,003,799)			(328,649)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/15/2022, Strike Price 1659.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/18/2020	06/15/2022	06/15/2022	Expiration	1	14,276,370	1659.85	314,247						(177,057)			(314,247)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/15/2022, Strike Price 1681.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/18/2020	06/15/2022	06/15/2022	Expiration	1	14,444,329	1681.92	246,555						(111,103)			(246,555)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/10/2022, Strike Price 229.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/22/2020	06/10/2022	06/10/2022	Expiration	1	2,319,510	229.45	72,838						(19,396)			(72,838)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/23/2022, Strike Price 1666.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/25/2020	06/23/2022	06/23/2022	Expiration	1	17,694,292	1666.6	354,324						(201,451)			(354,324)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/23/2022, Strike Price 1702.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/25/2020	06/23/2022	06/23/2022	Expiration	1	18,112,789	1702.97	242,607						(73,477)			(242,607)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/23/2022, Strike Price 348.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/01/2020	06/23/2022	06/23/2022	Expiration	1	15,538,425	348.2	494,891						(1,389,865)			(494,891)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/23/2022, Strike Price 355.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/01/2020	06/23/2022	06/23/2022	Expiration	1	15,780,549	355.61	382,965						(1,176,932)			(382,965)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/29/2022, Strike Price 1670.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/02/2020	06/29/2022	06/29/2022	Expiration	1	16,487,553	1670.81	341,686						(147,454)			(341,686)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/29/2022, Strike Price 1706.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/02/2020	06/29/2022	06/29/2022	Expiration	1	16,534,375	1706.51	239,677						(33,575)			(239,677)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/28/2022, Strike Price 230.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/06/2020	06/28/2022	06/28/2022	Expiration	1	2,539,508	230.32	79,470						(14,467)			(79,470)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/07/2022, Strike Price 1700.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/09/2020	07/07/2022	07/07/2022	Expiration	1	23,711,713	1700.13	393,322						(53,348)			(393,322)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/07/2022, Strike Price 354.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/14/2020	07/07/2022	07/07/2022	Expiration	1	20,169,024	354.72	619,230						(1,440,063)			(619,230)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/14/2022, Strike Price 1696.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/16/2020	07/14/2022	07/14/2022	Expiration	1	24,535,622	1696.91	462,244						(32,309)			(462,244)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/11/2022, Strike Price 230.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/17/2020	07/11/2022	07/11/2022	Expiration	1	2,461,216	230.97	79,525						(6,848)			(79,525)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/20/2022, Strike Price 1697.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/23/2020	07/20/2022	07/20/2022	Expiration	1	14,765,767	1697.8	287,780						(8,403)			(287,780)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/20/2022, Strike Price 1735.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/23/2020	07/20/2022	07/20/2022	Expiration	1	14,874,669	1735.06	193,576						43,716			(193,576)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/20/2022, Strike Price 353.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/28/2020	07/20/2022	07/20/2022	Expiration	1	15,126,925	353.21	562,747						(1,059,475)			(562,747)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/20/2022, Strike Price 361.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/28/2020	07/20/2022	07/20/2022	Expiration	1	15,146,028	361.42	412,198						(861,319)			(412,198)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/27/2022, Strike Price 1719.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/29/2020	07/27/2022	07/27/2022	Expiration	1	25,523,899	1719.36	421,091						65,030			(421,091)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/25/2022, Strike Price 232.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/31/2020	07/25/2022	07/25/2022	Expiration	1	952,593	232.51	29,234						149			(29,234)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/02/2022, Strike Price 1725.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/05/2020	08/02/2022	08/02/2022	Expiration	1	13,993,665	1725.27	233,406						54,802			(233,406)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/02/2022, Strike Price 1759.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/05/2020	08/02/2022	08/02/2022	Expiration	1	13,838,251	1759.92	157,813						71,332			(157,813)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/03/2022, Strike Price 362.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/11/2020	08/03/2022	08/03/2022	Expiration	1	25,377,802	362.09	789,180						(1,322,334)			(789,180)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/09/2022, Strike Price 1746.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/12/2020	08/09/2022	08/09/2022	Expiration	1	26,298,284	1746.93	325,121						101,755			(325,121)			
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 07/26/2022, Strike Price 288.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/14/2020	07/26/2022	07/26/2022	Exercise	1	871,518	288.01	16,596	36,927					(47,438)			20,331			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/08/2022, Strike Price 233.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/17/2020	08/08/2022	08/08/2022	Expiration	1	1,967,062	233.23	57,083						282			(57,083)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/16/2022, Strike Price 1703.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/19/2020	08/16/2022	08/16/2022	Expiration	1	14,586,642	1703.45	310,423						30,011			(310,423)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/16/2022, Strike Price 1763.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/19/2020	08/16/2022	08/16/2022	Expiration	1	15,110,489	1763.39	160,790						68,475			(160,790)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/17/2022, Strike Price 360.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/25/2020	08/17/2022	08/17/2022	Expiration	1	14,671,228	360.26	552,217						(752,766)			(552,217)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/17/2022, Strike Price 367.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/25/2020	08/17/2022	08/17/2022	Expiration	1	14,933,207	367.46	436,781						(618,338)			(436,781)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/23/2022, Strike Price 1732.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/26/2020	08/23/2022	08/23/2022	Expiration	1	16,391,720	1732.74	291,360						100,577			(291,360)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/23/2022, Strike Price 1772.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/26/2020	08/23/2022	08/23/2022	Expiration	1	12,775,200	1772.61	151,976						87,079			(151,976)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/22/2022, Strike Price 232.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/28/2020	08/22/2022	08/22/2022	Expiration	1	1,041,583	232.86	29,818						(2,014)			(29,818)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/31/2022, Strike Price 1733.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/02/2020	08/31/2022	08/31/2022	Expiration	1	15,173,884	1733.96	324,570						148,759			(324,570)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/31/2022, Strike Price 1780.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/02/2020	08/31/2022	08/31/2022	Expiration	1	15,686,520	1780.94	206,202						138,153			(206,202)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/07/2022, Strike Price 1784.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/09/2020	09/07/2022	09/07/2022	Expiration	1	12,593,095	1784.23	116,980						65,094			(116,980)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/31/2022, Strike Price 367.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/09/2020	08/31/2022	08/31/2022	Expiration	1	27,239,403	367.4	669,493						(1,285,617)			(669,493)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/07/2022, Strike Price 233.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/10/2020	09/07/2022	09/07/2022	Expiration	1	1,484,782	233.64	58,020						15,224			(58,020)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/12/2022, Strike Price 1722.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/16/2020	09/12/2022	09/12/2022	Expiration	1	22,370,367	1722.52	420,156						95,970			(420,156)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/12/2022, Strike Price 1771.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/16/2020	09/12/2022	09/12/2022	Expiration	1	22,749,550	1771.22	249,197						121,115			(249,197)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/13/2022, Strike Price 359.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/22/2020	09/13/2022	09/13/2022	Expiration	1	15,499,530	359.86	452,246						(966,940)			(452,246)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/13/2022, Strike Price 368.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/22/2020	09/13/2022	09/13/2022	Expiration	1	15,416,751	368.17	333,317						(756,935)			(333,317)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/21/2022, Strike Price 1743.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/23/2020	09/21/2022	09/21/2022	Expiration	1	26,338,764	1743.25	334,133						65,358			(334,133)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/19/2022, Strike Price 232.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/25/2020	09/19/2022	09/19/2022	Expiration	1	1,032,456	232.64	29,343						(4,017)			(29,343)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/27/2022, Strike Price 1736.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/29/2020	09/27/2022	09/27/2022	Expiration	1	12,337,517	1736.7	195,448						51,528			(195,448)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/28/2022, Strike Price 354.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/06/2020	09/28/2022	09/28/2022	Expiration	1	16,790,674	354.87	648,689						(1,136,357)			(648,689)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/28/2022, Strike Price 363.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/06/2020	09/28/2022	09/28/2022	Expiration	1	16,905,140	363.7	483,402						(914,643)			(483,402)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/04/2022, Strike Price 1746.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/06/2020	10/04/2022	10/04/2022	Expiration	1	24,221,760	1746.09	325,958						82,767			(325,959)			
Purchased Option, Call, LMCDTRS.IDX/USD, Maturing on 09/21/2022, Strike Price 286.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/08/2020	09/21/2022	09/21/2022	Exercise	1	782,401	286.07	18,378		44,184				(45,727)			25,807			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/03/2022, Strike Price 232.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/09/2020	10/03/2022	10/03/2022	Expiration	1	1,279,280	232.09	42,153						(2,025)			(42,153)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/12/2022, Strike Price 1712.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/14/2020	10/12/2022	10/12/2022	Expiration	1	16,945,286	1712.51	389,894						85,810			(389,894)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/12/2022, Strike Price 1758.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/14/2020	10/12/2022	10/12/2022	Expiration	1	17,493,294	1758.12	254,560						111,600			(254,560)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/12/2022, Strike Price 1780.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/14/2020	10/12/2022	10/12/2022	Expiration	1	17,642,482	1780.63	195,949						104,165			(195,949)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/11/2022, Strike Price 361.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/20/2020	10/11/2022	10/11/2022	Expiration	1	15,245,771	361.78	529,145						(816,662)			(529,145)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/11/2022, Strike Price 369.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/20/2020	10/11/2022	10/11/2022	Expiration	1	15,444,633	369.48	409,616						(665,988)			(409,616)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/18/2022, Strike Price 1733.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/21/2020	10/18/2022	10/18/2022	Expiration	1	16,303,473	1733.49	252,449						41,361			(252,449)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/18/2022, Strike Price 1778.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/21/2020	10/18/2022	10/18/2022	Expiration	1	16,845,246	1778.05	166,269						71,264			(166,269)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/17/2022, Strike Price 233.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/26/2020	10/17/2022	10/17/2022	Expiration	1	1,241,149	233.65	35,516						(2,162)			(35,516)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 08/17/2022, Strike Price 184.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/27/2020	08/17/2022	08/17/2022	Expiration	1	1,956,239	184.03	53,486						(76,121)			(53,486)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/25/2022, Strike Price 1743.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/29/2020	10/25/2022	10/25/2022	Expiration	1	31,035,368	1743.56	347,217						4,757			(347,217)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/01/2022, Strike Price 1690.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/05/2020	11/01/2022	11/01/2022	Expiration	1	18,375,626	1690.49	503,834						37,288			(503,834)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/01/2022, Strike Price 1759.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/05/2020	11/01/2022	11/01/2022	Expiration	1	19,389,249	1759.46	268,337						103,945			(268,337)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/25/2022, Strike Price 366.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/12/2020	10/25/2022	10/25/2022	Expiration	1	15,478,667	366.88	557,556						(628,035)			(557,556)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/08/2022, Strike Price 362.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/12/2020	11/08/2022	11/08/2022	Expiration	1	31,369,721	362.53	1,317,852						(1,446,225)			(1,317,852)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/08/2022, Strike Price 1718.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/12/2020	11/08/2022	11/08/2022	Expiration	1	31,061,969	1718.98	606,438						79,393			(606,439)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/25/2022, Strike Price 233.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/13/2020	10/25/2022	10/25/2022	Expiration	1	1,066,729	233.42	34,995						1,591			(34,995)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/08/2022, Strike Price 232.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/13/2020	11/08/2022	11/08/2022	Expiration	1	1,325,713	232.99	45,125						1,275			(45,125)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/16/2022, Strike Price 1724.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/19/2020	11/16/2022	11/16/2022	Expiration	1	27,177,647	1724.47	542,558						113,212			(542,559)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/22/2022, Strike Price 373.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/25/2020	11/22/2022	11/22/2022	Expiration	1	33,657,491	373.64	1,249,651						(888,184)			(1,249,651)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/22/2022, Strike Price 1727.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/25/2020	11/22/2022	11/22/2022	Expiration	1	30,637,085	1727.98	621,631						159,389			(621,631)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/22/2022, Strike Price 234.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/27/2020	11/22/2022	11/22/2022	Expiration	1	958,655	234.39	34,800						6,431			(34,800)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 10/25/2022, Strike Price 184.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/27/2020	10/25/2022	10/25/2022	Expiration	1	1,784,414	184.15	73,016						(46,573)			(73,016)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/29/2022, Strike Price 1737.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/03/2020	11/29/2022	11/29/2022	Expiration	1	22,068,282	1737.66	415,627						127,073			(415,627)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/06/2022, Strike Price 1728.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/10/2020	12/06/2022	12/06/2022	Expiration	1	29,210,298	1728.42	627,310						180,623			(627,310)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/06/2022, Strike Price 379.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/10/2020	12/06/2022	12/06/2022	Expiration	1	31,388,867	379.23	1,082,399						(599,165)			(1,082,399)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/13/2022, Strike Price 1732.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/17/2020	12/13/2022	12/13/2022	Expiration	1	28,764,812	1732.82	628,476						213,035			(628,476)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/20/2022, Strike Price 383.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/23/2020	12/20/2022	12/20/2022	Expiration	1	33,173,240	383.55	1,047,394						(511,144)			(1,047,394)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/20/2022, Strike Price 1724.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/23/2020	12/20/2022	12/20/2022	Expiration	1	26,473,685	1724.67	571,811						135,388			(571,811)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/06/2022, Strike Price 236.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/23/2020	12/06/2022	12/06/2022	Expiration	1	654,773	236.38							(16,352)						
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/20/2022, Strike Price 237.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/23/2020	12/20/2022	12/20/2022	Expiration	1	950,480	237.62							(21,469)						
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/28/2022, Strike Price 1724.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/30/2020	12/28/2022	12/28/2022	Expiration	1	30,152,126	1724.95	735,802						236,336			(735,802)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/04/2022, Strike Price 368.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/07/2021	01/04/2022	01/04/2022	Exercise	1	8,312,531	368.3	413,257		465,168				(45,523)			51,911			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/04/2023, Strike Price 386.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/07/2021	01/04/2023	01/04/2023	Expiration	1	29,301,753	386.21	1,186,607						(92,173)			(1,186,607)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/04/2022, Strike Price 1703.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/07/2021	01/04/2022	01/04/2022	Exercise	1	43,144,774	1703.98	866,228		267,126				598,850			(599,102)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/04/2023, Strike Price 1695.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/07/2021	01/04/2023	01/04/2023	Expiration	1	29,969,014	1695.08	895,539						140,301			(895,539)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 01/04/2022, Strike Price 283.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/07/2021	01/04/2022	01/04/2022	Exercise	1	5,182,553	283.82	136,519		451,720				(315,199)			315,200			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/11/2022, Strike Price 1720.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/14/2021	01/11/2022	01/11/2022	Expiration	1	17,930,944	1720.82	261,511						235,487			(261,511)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/11/2022, Strike Price 1748.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/14/2021	01/11/2022	01/11/2022	Expiration	1	18,817,518	1748.84	179,906						179,894			(179,906)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/11/2022, Strike Price 1696.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/14/2021	01/11/2022	01/11/2022	Expiration	1	44,865,548	1696.24	912,525						439,572			(912,525)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/10/2023, Strike Price 1725.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/14/2021	01/10/2023	01/10/2023	Expiration	1	20,789,745	1725.29	443,079						95,813			(443,079)			
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 01/25/2022, Strike Price 303	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/20/2021	01/25/2022	01/25/2022	Expiration	1	10,605,000	303	270,071						260,407			(270,071)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/19/2022, Strike Price 1728.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/21/2021	01/19/2022	01/19/2022	Expiration	1	24,307,631	1728.85	367,434						330,670			(367,434)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/19/2022, Strike Price 1688.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/21/2021	01/19/2022	01/19/2022	Expiration	1	37,458,717	1688.09	951,494						370,936			(951,494)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/18/2023, Strike Price 1716.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/21/2021	01/18/2023	01/18/2023	Expiration	1	22,055,612	1716.39	568,998						146,384			(568,998)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 01/19/2022, Strike Price 285.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/21/2021	01/19/2022	01/19/2022	Exercise	1	3,800,196	285.3	89,875		280,952				(220,027)			191,077			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/19/2022, Strike Price 377.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/21/2021	01/19/2022	01/19/2022	Exercise	1	8,010,241	377.13	381,258		130,414				133,972			(250,844)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/18/2023, Strike Price 394.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/21/2021	01/18/2023	01/18/2023	Expiration	1	28,649,270	394.89	1,140,486						211,020			(1,140,486)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/19/2022, Strike Price 242.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/21/2021	01/19/2022	01/19/2022	Expiration	1	778,297	242.46	13,094						13,038			(13,094)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 3990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/28/2021	01/25/2022	01/25/2022	Exercise	1	695,217,600	3990	38,430,803		71,079,466				(96,517,967)			32,648,662			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/28/2021	01/25/2022	01/25/2022	Exercise	1	715,464,000	3800	60,973,482		112,580,143				(120,557,628)			51,606,661			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 3980	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/28/2021	01/25/2022	01/25/2022	Exercise	1	40,237,800	3980	2,279,267		4,225,373				(5,651,755)			1,946,106			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/25/2022, Strike Price 1727.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/28/2021	01/25/2022	01/25/2022	Expiration	1	28,833,143	1727.57	423,856						353,878			(423,856)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/25/2022, Strike Price 1697.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/28/2021	01/25/2022	01/25/2022	Expiration	1	45,991,139	1697.09	1,018,534						484,831			(1,018,534)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/24/2023, Strike Price 1721.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/28/2021	01/24/2023	01/24/2023	Expiration	1	22,092,362	1721.93	516,084						122,349			(516,084)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 02/01/2022, Strike Price 285.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/04/2021	02/01/2022	02/01/2022	Exercise	1	3,807,122	285.82	81,323		222,853				(221,794)			141,529			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/01/2022, Strike Price 380.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/04/2021	02/01/2022	02/01/2022	Expiration	1	7,962,048	380.05	307,546						108,215			(307,546)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/31/2023, Strike Price 400.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/04/2021	01/31/2023	01/31/2023	Expiration	1	27,535,750	400.52	860,750						121,251			(860,750)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 01/25/2022, Strike Price 190.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/04/2021	01/25/2022	01/25/2022	Exercise	1	2,330,034	190.83	45,501		11,722				(17,815)			(33,779)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 11/22/2022, Strike Price 187.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/04/2021	11/22/2022	11/22/2022	Expiration	1	2,940,162	187.63	103,997						(45,271)			(103,997)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 12/20/2022, Strike Price 188.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/04/2021	12/20/2022	12/20/2022	Expiration	1	1,529,870	188.64	50,490						(21,649)			(50,490)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 01/24/2023, Strike Price 189.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/04/2021	01/24/2023	01/24/2023	Expiration	1	1,557,765	189.74	47,829						(20,340)			(47,829)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/01/2022, Strike Price 1711.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/04/2021	02/01/2022	02/01/2022	Expiration	1	20,455,532	1711.76	385,149						241,720			(385,149)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/01/2022, Strike Price 1742.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/04/2021	02/01/2022	02/01/2022	Expiration	1	20,680,508	1742.25	257,074						229,588			(257,074)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/01/2022, Strike Price 1697.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/04/2021	02/01/2022	02/01/2022	Expiration	1	66,835,736	1697.2	1,524,006						702,069			(1,524,006)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/31/2023, Strike Price 1723.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/04/2021	01/31/2023	01/31/2023	Expiration	1	26,404,326	1723.52	623,600						157,092			(623,600)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/01/2022, Strike Price 242.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/05/2021	02/01/2022	02/01/2022	Expiration	1	996,223	242.39	14,860						14,217			(14,860)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/08/2022, Strike Price 1715.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/11/2021	02/08/2022	02/08/2022	Expiration	1	19,424,441	1715.94	378,063						250,516			(378,063)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/08/2022, Strike Price 1752.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/11/2021	02/08/2022	02/08/2022	Expiration	1	19,788,999	1752.79	231,417						212,580			(231,417)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/08/2022, Strike Price 1695.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/11/2021	02/08/2022	02/08/2022	Expiration	1	65,531,848	1695.52	1,653,924						763,292			(1,653,924)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/07/2023, Strike Price 1723.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/11/2021	02/07/2023	02/07/2023	Expiration	1	25,494,706	1723.78	629,179						176,618			(629,179)			
Purchased Option, Call, LMCDTR5.IDX/USD, Maturing on 02/15/2022, Strike Price 285.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/18/2021	02/15/2022	02/15/2022	Exercise	1	4,881,464	285.8	120,820		263,264				(268,388)			142,444			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/15/2022, Strike Price 381.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/18/2021	02/15/2022	02/15/2022	Expiration	1	8,367,522	381.73	333,970						138,786			(333,970)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/14/2023, Strike Price 401.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/18/2021	02/14/2023	02/14/2023	Expiration	1	32,278,138	401.17	1,071,419						199,121			(1,071,419)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/15/2022, Strike Price 1738.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/18/2021	02/15/2022	02/15/2022	Expiration	1	31,966,234	1738.24	368,252						279,017			(368,252)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/15/2022, Strike Price 1702	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/18/2021	02/15/2022	02/15/2022	Expiration	1	58,208,400	1702	1,117,238						437,654			(1,117,238)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/14/2023, Strike Price 1727.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/18/2021	02/14/2023	02/14/2023	Expiration	1	26,985,268	1727.61	573,598						115,285			(573,598)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/15/2022, Strike Price 241.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/19/2021	02/15/2022	02/15/2022	Expiration	1	882,315	241.73	12,225						10,605			(12,225)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/23/2022, Strike Price 1708.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/25/2021	02/23/2022	02/23/2022	Expiration	1	19,873,460	1708.81	177,851						(18,648)			(177,851)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/23/2022, Strike Price 1738.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/25/2021	02/23/2022	02/23/2022	Expiration	1	21,001,442	1738.53	115,109						47,868			(115,109)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/23/2022, Strike Price 1686.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/25/2021	02/23/2022	02/23/2022	Expiration	1	64,395,915	1686.64	788,692						(396,370)			(788,692)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/22/2023, Strike Price 1725.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/25/2021	02/22/2023	02/22/2023	Expiration	1	28,385,133	1725.54	402,107						(97,891)			(402,107)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/26/2021	02/23/2022	02/23/2022	Exercise	1	787,888,800	4080	36,171,495		51,921,486				(97,218,410)			15,749,991			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/26/2021	02/23/2022	02/23/2022	Exercise	1	800,982,000	3900	56,690,797		92,188,921				(121,295,407)			35,498,123			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4090	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/26/2021	02/23/2022	02/23/2022	Exercise	1	28,670,900	4090	1,283,230		1,814,679				(3,490,880)			531,449			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/01/2022, Strike Price 286.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/04/2021	03/01/2022	03/01/2022	Exercise	1	4,664,153	286.32	80,257		251,107				(282,673)			170,850			
Purchased Option, Call, PIMGPT.IDX/USD, Maturing on 03/01/2022, Strike Price 382.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/04/2021	03/01/2022	03/01/2022	Expiration	1	11,160,240	382.2	300,760						30,332			(300,760)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/01/2022, Strike Price 1674.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/04/2021	03/01/2022	03/01/2022	Expiration	1	23,530,378	1674.76	334,930						(238,373)			(334,930)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/01/2022, Strike Price 1715.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/04/2021	03/01/2022	03/01/2022	Expiration	1	24,172,522	1715.58	176,407						(25,845)			(176,407)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/01/2022, Strike Price 1662.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/04/2021	03/01/2022	03/01/2022	Expiration	1	95,783,040	1662.9	1,621,440						(1,309,161)			(1,621,440)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/28/2023, Strike Price 1700.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/04/2021	02/28/2023	02/28/2023	Expiration	1	30,755,533	1700.14	515,022						(249,053)			(515,022)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/28/2023, Strike Price 1658.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/04/2021	02/28/2023	02/28/2023	Expiration	1	1,725,194	1658.84	43,545						(25,388)			(43,545)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/01/2022, Strike Price 239.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/05/2021	03/01/2022	03/01/2022	Expiration	1	1,532,386	239.81	20,779						13,156			(20,779)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/08/2022, Strike Price 1664.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2021	03/08/2022	03/08/2022	Expiration	1	21,016,699	1664.03	409,717						(224,655)			(409,717)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/08/2022, Strike Price 1701.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2021	03/08/2022	03/08/2022	Expiration	1	21,518,662	1701.08	243,852						(45,745)			(243,852)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/08/2022, Strike Price 1647.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2021	03/08/2022	03/08/2022	Expiration	1	79,685,705	1647.42	1,939,502						(1,209,519)			(1,939,502)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/07/2023, Strike Price 1677.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2021	03/07/2023	03/07/2023	Expiration	1	32,753,372	1677.08	778,271						(296,666)			(778,271)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/15/2022, Strike Price 1658.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/18/2021	03/15/2022	03/15/2022	Expiration	1	16,598,482	1658.19	277,380						(277,600)			(277,380)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/15/2022, Strike Price 1672.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/18/2021	03/15/2022	03/15/2022	Expiration	1	16,660,789	1672.77	224,275						(206,524)			(224,275)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/15/2022, Strike Price 1706.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/18/2021	03/15/2022	03/15/2022	Expiration	1	17,305,431	1706.65	135,902						(71,263)			(135,902)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/15/2022, Strike Price 1645.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/18/2021	03/15/2022	03/15/2022	Expiration	1	87,123,437	1645.08	1,832,263						(1,727,898)			(1,832,263)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/14/2023, Strike Price 1679.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/18/2021	03/14/2023	03/14/2023	Expiration	1	32,122,140	1679.15	614,906						(418,899)			(614,906)			
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 03/15/2022, Strike Price 285.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/18/2021	03/15/2022	03/15/2022	Exercise	1	6,166,647	285.89	167,133		320,815				(323,038)			153,682			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/15/2022, Strike Price 377.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/18/2021	03/15/2022	03/15/2022	Expiration	1	15,226,296	377.73	584,092						52,367			(584,092)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/19/2021	03/22/2022	03/22/2022	Exercise	1	96,761,300	4010	5,919,729		10,933,786				(12,614,974)			5,014,056			
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/22/2022, Strike Price 2250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/19/2021	03/22/2022	03/22/2022	Expiration	1	4,792,500	2250	498,635						323,973			(498,635)			
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/22/2022, Strike Price 2280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/19/2021	03/22/2022	03/22/2022	Expiration	1	2,713,200	2280	133,637						30,980			(133,637)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/15/2022, Strike Price 239.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/19/2021	03/15/2022	03/15/2022	Expiration	1	3,219,149	239.52	55,559						35,027			(55,559)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/22/2022, Strike Price 1669.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/25/2021	03/22/2022	03/22/2022	Expiration	1	17,784,968	1669.95	285,160						(204,134)			(285,160)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/22/2022, Strike Price 1705.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/25/2021	03/22/2022	03/22/2022	Expiration	1	18,150,031	1705.83	168,447						(61,734)			(168,447)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/22/2022, Strike Price 1642.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/25/2021	03/22/2022	03/22/2022	Expiration	1	83,020,531	1642.02	1,976,378						(1,570,989)			(1,976,378)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/21/2023, Strike Price 1659.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/25/2021	03/21/2023	03/21/2023	Expiration	1	17,242,309	1659.51	457,794						(231,306)			(457,794)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/21/2023, Strike Price 1708.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/25/2021	03/21/2023	03/21/2023	Expiration	1	17,841,542	1708.96	278,590						(123,753)			(278,590)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/22/2022, Strike Price 1655.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/25/2021	03/22/2022	03/22/2022	Expiration	1	17,544,378	1655.13	346,661						(272,150)			(346,661)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/11/2022, Strike Price 1694.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/26/2021	01/11/2022	01/11/2022	Expiration	1	22,588,332	1694.93	148,583						(105,365)			(148,583)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/20/2022, Strike Price 1694.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/26/2021	01/20/2022	01/20/2022	Expiration	1	18,130,329	1694.74	122,293						(98,425)			(122,293)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/03/2022, Strike Price 1697.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/26/2021	02/03/2022	02/03/2022	Expiration	1	24,307,277	1697.08	163,672						(141,937)			(163,672)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/15/2022, Strike Price 1699.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/26/2021	02/15/2022	02/15/2022	Expiration	1	16,967,306	1699.62	112,865						(100,347)			(112,865)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/25/2022, Strike Price 1666.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/26/2021	02/25/2022	02/25/2022	Expiration	1	20,910,633	1666.85	257,287						(334,800)			(257,287)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/14/2022, Strike Price 1644.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/26/2021	03/14/2022	03/14/2022	Expiration	1	19,951,760	1644.15	360,100						(465,475)			(360,100)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/26/2022, Strike Price 376.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/26/2021	01/26/2022	01/26/2022	Expiration	1	8,911,227	376.43	299,013						987			(299,013)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2021	03/22/2022	03/22/2022	Exercise	1	727,994,400	4080	38,227,631		68,360,102				(86,988,278)			30,132,471			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2021	03/22/2022	03/22/2022	Exercise	1	738,777,000	3900	60,652,648		106,671,822				(104,805,225)			46,019,174			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4110	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2021	03/22/2022	03/22/2022	Exercise	1	28,235,700	4110	1,363,694		2,425,934				(3,263,407)			1,062,240			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/29/2022, Strike Price 289.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/01/2021	03/29/2022	03/29/2022	Exercise	1	5,283,286	289.02	147,512		303,757				(211,421)			156,245			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/29/2022, Strike Price 1658.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/01/2021	03/29/2022	03/29/2022	Expiration	1	22,195,012	1658.82	415,583						(324,657)			(415,583)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/29/2022, Strike Price 1696.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/01/2021	03/29/2022	03/29/2022	Expiration	1	22,765,420	1696.38	250,283						(120,847)			(250,283)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/29/2022, Strike Price 1642.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/01/2021	03/29/2022	03/29/2022	Expiration	1	77,146,827	1642.82	1,822,048						(1,436,908)			(1,822,048)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/28/2023, Strike Price 1703.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/01/2021	03/28/2023	03/28/2023	Expiration	1	23,025,912	1703.1	407,493						(156,346)			(407,493)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/29/2022, Strike Price 378.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/01/2021	03/29/2022	03/29/2022	Expiration	1	10,586,658	378.23	427,127						53,763			(427,127)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/05/2021	03/22/2022	03/22/2022	Exercise	1	157,411,800	4030	11,099,002		16,917,667				(18,160,852)			5,818,665			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/29/2022, Strike Price 241.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/07/2021	03/29/2022	03/29/2022	Expiration	1	6,089,728	241.56	101,366						74,719			(101,366)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/05/2022, Strike Price 1658.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/08/2021	04/05/2022	04/05/2022	Expiration	1	20,454,977	1658.96	452,331						(231,164)			(452,331)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/05/2022, Strike Price 1697.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/08/2021	04/05/2022	04/05/2022	Expiration	1	21,003,270	1697.92	274,318						(63,440)			(274,318)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/05/2022, Strike Price 1639.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/08/2021	04/05/2022	04/05/2022	Expiration	1	66,116,736	1639.8	1,916,813						(995,102)			(1,916,813)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/04/2023, Strike Price 1700.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/08/2021	04/04/2023	04/04/2023	Expiration	1	23,107,892	1700.36	470,429						(119,995)			(470,429)			
Purchased Option, Call, LMCDTRS.IDX/USD, Maturing on 04/12/2022, Strike Price 292.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/15/2021	04/12/2022	04/12/2022	Exercise	1	7,277,516	292.74	195,032		406,610				(203,750)			211,579			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/12/2022, Strike Price 380.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/15/2021	04/12/2022	04/12/2022	Expiration	1	10,757,113	380.11	478,838						125,181			(478,839)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/12/2022, Strike Price 1668.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/15/2021	04/12/2022	04/12/2022	Expiration	1	21,439,968	1668.48	504,879						(111,090)			(504,879)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/12/2022, Strike Price 1706.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/15/2021	04/12/2022	04/12/2022	Expiration	1	22,019,010	1706.9	322,540						28,122			(322,540)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/12/2022, Strike Price 1653.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/15/2021	04/12/2022	04/12/2022	Expiration	1	66,190,524	1653.11	1,973,572						(448,081)			(1,973,572)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/11/2023, Strike Price 1712.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/15/2021	04/11/2023	04/11/2023	Expiration	1	20,589,779	1712.96	441,216						(11,776)			(441,216)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/12/2022, Strike Price 241.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/15/2021	04/12/2022	04/12/2022	Expiration	1	5,779,020	241.8	110,885						83,154			(110,885)			
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 02/23/2022, Strike Price 273	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/19/2021	02/23/2022	02/23/2022	Expiration	1	19,110,000	273	503,300						(208,917)			(503,300)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 04/19/2022, Strike Price 193.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/19/2021	04/19/2022	04/19/2022	Expiration	1	1,660,791	193.34	29,730						(2,610)			(29,730)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 03/22/2022, Strike Price 192.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/19/2021	03/22/2022	03/22/2022	Expiration	1	6,399,485	192.35	124,268						(16,027)			(124,268)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 02/23/2022, Strike Price 191.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/19/2021	02/23/2022	02/23/2022	Expiration	1	4,769,844	191.56	98,015						(17,282)			(98,015)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/29/2022, Strike Price 240.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/19/2021	03/29/2022	03/29/2022	Expiration	1	2,616,409	240.7	52,883						38,594			(52,883)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/15/2022, Strike Price 238.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/19/2021	03/15/2022	03/15/2022	Expiration	1	2,574,695	238.84	61,065						41,603			(61,065)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/01/2022, Strike Price 239.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/19/2021	03/01/2022	03/01/2022	Expiration	1	1,329,669	239.58	28,816						21,735			(28,816)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/15/2022, Strike Price 241.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/19/2021	02/15/2022	02/15/2022	Expiration	1	2,249,930	241.15	40,624						35,351			(40,624)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/01/2022, Strike Price 241.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/19/2021	02/01/2022	02/01/2022	Expiration	1	2,227,807	241.89	36,169						34,204			(36,169)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/19/2022, Strike Price 241.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/19/2021	01/19/2022	01/19/2022	Expiration	1	3,111,966	241.8	49,601						49,080			(49,601)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/18/2023, Strike Price 239.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/19/2021	01/18/2023	01/18/2023	Expiration	1	1,762,020	239.08	54,068						18,015			(54,068)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/04/2023, Strike Price 237.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/19/2021	01/04/2023	01/04/2023	Expiration	1	1,015,491	237.82	33,714						10,737			(33,714)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/20/2022, Strike Price 1684.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2021	04/20/2022	04/20/2022	Expiration	1	19,932,130	1684.88	359,507						(70,945)			(359,507)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/20/2022, Strike Price 1726.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2021	04/20/2022	04/20/2022	Expiration	1	20,615,007	1726.55	212,627						38,035			(212,627)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/20/2022, Strike Price 1663.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2021	04/20/2022	04/20/2022	Expiration	1	66,282,206	1663.71	1,637,026						(430,395)			(1,637,026)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/18/2023, Strike Price 1733.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2021	04/18/2023	04/18/2023	Expiration	1	20,317,792	1733.6	342,036						(1,609)			(342,036)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2021	04/20/2022	04/20/2022	Exercise	1	744,716,700	4330	34,456,647		10,610,063				(50,883,845)			(23,846,584)			
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/22/2022, Strike Price 2270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2021	03/22/2022	03/22/2022	Expiration	1	18,886,400	2270	1,083,004						303,655			(1,083,004)			
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/22/2022, Strike Price 2280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2021	03/22/2022	03/22/2022	Expiration	1	22,503,600	2280	1,955,478						1,297,184			(1,955,478)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4120	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2021	04/20/2022	04/20/2022	Exercise	1	754,042,400	4120	58,519,823		49,724,704				(66,396,500)			(8,795,119)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4340	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2021	04/20/2022	04/20/2022	Exercise	1	32,723,600	4340	1,472,660		389,743				(2,203,671)			(1,082,917)			
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/22/2022, Strike Price 2200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2021	03/22/2022	03/22/2022	Expiration	1	18,304,000	2200	1,435,729						186,950			(1,435,729)			
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/22/2022, Strike Price 2200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2021	03/22/2022	03/22/2022	Expiration	1	23,672,000	2200	2,646,062						1,436,689			(2,646,062)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/26/2022, Strike Price 384.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2021	04/26/2022	04/26/2022	Expiration	1	11,295,165	384.32	462,011						159,831			(462,011)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 04/26/2022, Strike Price 295.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/29/2021	04/26/2022	04/26/2022	Exercise	1	7,143,256	295.42	173,972		291,795				(155,251)			117,823			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/26/2022, Strike Price 1689.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/29/2021	04/26/2022	04/26/2022	Expiration	1	23,700,037	1689.24	401,930						(77,215)			(401,930)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/26/2022, Strike Price 1729.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/29/2021	04/26/2022	04/26/2022	Expiration	1	24,218,460	1729.89	228,523						32,043			(228,523)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/26/2022, Strike Price 1668.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/29/2021	04/26/2022	04/26/2022	Expiration	1	61,879,104	1668.8	1,382,926						(413,391)			(1,382,926)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/25/2023, Strike Price 1736.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/29/2021	04/25/2023	04/25/2023	Expiration	1	22,745,792	1736.32	365,519						(7,084)			(365,519)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/26/2022, Strike Price 242.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/30/2021	04/26/2022	04/26/2022	Expiration	1	6,343,503	242.86	100,539						73,366			(100,539)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/03/2022, Strike Price 1687.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/06/2021	05/03/2022	05/03/2022	Expiration	1	24,428,629	1687.06	486,864						(35,177)			(486,864)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/03/2022, Strike Price 1722.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/06/2021	05/03/2022	05/03/2022	Expiration	1	25,184,120	1722.58	305,818						52,331			(305,818)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/03/2022, Strike Price 1666.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/06/2021	05/03/2022	05/03/2022	Expiration	1	74,171,710	1666.78	1,946,518						(295,819)			(1,946,519)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/02/2023, Strike Price 1729.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/06/2021	05/02/2023	05/02/2023	Expiration	1	21,716,491	1729.02	426,013						28,909			(426,013)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/10/2022, Strike Price 1693.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/13/2021	05/10/2022	05/10/2022	Expiration	1	23,120,370	1693.8	332,069						(109,407)			(332,069)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/10/2022, Strike Price 1730.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/13/2021	05/10/2022	05/10/2022	Expiration	1	23,806,589	1730.13	203,370						(2,034)			(203,370)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/10/2022, Strike Price 1673.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/13/2021	05/10/2022	05/10/2022	Expiration	1	62,199,906	1673.39	1,236,321						(466,816)			(1,236,321)			
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 05/10/2022, Strike Price 297.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/13/2021	05/10/2022	05/10/2022	Exercise	1	9,966,166	297.32	230,548		226,706				(173,472)			(3,842)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/10/2022, Strike Price 385.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/13/2021	05/10/2022	05/10/2022	Expiration	1	14,555,479	385.78	398,703						23,334			(398,703)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/10/2022, Strike Price 243.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/13/2021	05/10/2022	05/10/2022	Expiration	1	3,713,664	243.2	54,295						37,514			(54,295)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/17/2022, Strike Price 1688.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/20/2021	05/17/2022	05/17/2022	Expiration	1	19,690,942	1688.76	342,506						(75,317)			(342,506)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/17/2022, Strike Price 1727.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/20/2021	05/17/2022	05/17/2022	Expiration	1	20,139,735	1727.25	216,060						23,345			(216,060)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/17/2022, Strike Price 1665.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/20/2021	05/17/2022	05/17/2022	Expiration	1	70,614,232	1665.43	1,750,166						(453,195)			(1,750,166)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/27/2021	05/24/2022	05/24/2022	Expiration	1	760,937,400	4380	31,089,221						(52,011,182)			(31,089,221)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4180	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/27/2021	05/24/2022	05/24/2022	Expiration	1	769,663,400	4180	53,168,785						(66,196,063)			(53,168,785)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/27/2021	05/24/2022	05/24/2022	Expiration	1	32,324,400	4380	1,320,661						(2,209,420)			(1,320,661)			
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 04/19/2022, Strike Price 275	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/27/2021	04/19/2022	04/19/2022	Expiration	1	2,750,000	275	65,300						(20,227)			(65,300)			
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 05/24/2022, Strike Price 276	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/27/2021	05/24/2022	05/24/2022	Expiration	1	8,280,000	276	189,900						(51,980)			(189,900)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/24/2022, Strike Price 298.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/27/2021	05/24/2022	05/24/2022	Exercise	1	7,483,343	298.26	156,520		78,559				(129,704)			(77,961)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/24/2022, Strike Price 381.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/27/2021	05/24/2022	05/24/2022	Expiration	1	14,624,076	381.73	616,025						121,339			(616,025)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/24/2022, Strike Price 1686.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/27/2021	05/24/2022	05/24/2022	Expiration	1	17,877,536	1686.56	350,053						(48,983)			(350,053)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/24/2022, Strike Price 1729.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/27/2021	05/24/2022	05/24/2022	Expiration	1	18,371,113	1729.86	204,223						33,491			(204,223)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/24/2022, Strike Price 1664.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/27/2021	05/24/2022	05/24/2022	Expiration	1	67,546,210	1664.93	1,811,219						(324,682)			(1,811,219)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 04/19/2022, Strike Price 193.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/28/2021	04/19/2022	04/19/2022	Expiration	1	2,780,669	193.91	57,173						8,519			(57,173)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 05/24/2022, Strike Price 193.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/28/2021	05/24/2022	05/24/2022	Expiration	1	3,281,555	193.26	76,492						5,962			(76,492)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/24/2022, Strike Price 241.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/28/2021	05/24/2022	05/24/2022	Expiration	1	4,834,800	241.74	98,146						65,222			(98,146)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/01/2022, Strike Price 1719.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/03/2021	06/01/2022	06/01/2022	Expiration	1	30,856,409	1719.02	380,002						4,507			(380,002)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/01/2022, Strike Price 1675.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/03/2021	06/01/2022	06/01/2022	Expiration	1	61,942,979	1675.04	1,370,109						(319,065)			(1,370,109)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/07/2022, Strike Price 385.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/10/2021	06/07/2022	06/07/2022	Expiration	1	16,047,840	385.58	686,314						226,472			(686,314)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/07/2022, Strike Price 297.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/10/2021	06/07/2022	06/07/2022	Exercise	1	9,900,546	297.94	230,255		191,601				(162,850)			(38,654)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/07/2022, Strike Price 1698.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/10/2021	06/07/2022	06/07/2022	Expiration	1	19,822,195	1698.56	442,955						76,624			(442,955)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/07/2022, Strike Price 1734.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/10/2021	06/07/2022	06/07/2022	Expiration	1	20,539,558	1734.76	277,045						96,309			(277,045)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/07/2022, Strike Price 1676.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/10/2021	06/07/2022	06/07/2022	Expiration	1	63,124,186	1676.16	1,837,224						135,727			(1,837,224)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/07/2022, Strike Price 243.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/11/2021	06/07/2022	06/07/2022	Expiration	1	3,941,946	243.33	77,939						56,378			(77,939)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/14/2022, Strike Price 1710.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/17/2021	06/14/2022	06/14/2022	Expiration	1	19,275,419	1710.33	289,557						591			(289,557)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/14/2022, Strike Price 1749.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/17/2021	06/14/2022	06/14/2022	Expiration	1	19,785,375	1749.37	178,230						51,629			(178,230)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/14/2022, Strike Price 1688.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/17/2021	06/14/2022	06/14/2022	Expiration	1	66,051,315	1688.86	1,417,919						(40,609)			(1,417,919)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/18/2021	06/22/2022	06/22/2022	Expiration	1	124,192,500	4350	5,132,937						(9,794,471)			(5,132,937)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/18/2021	06/22/2022	06/22/2022	Expiration	1	113,056,500	4350	4,672,681						(8,916,227)			(4,672,681)			
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/22/2022, Strike Price 2340	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/18/2021	06/22/2022	06/22/2022	Expiration	1	11,746,800	2340	676,525						249,024			(676,525)			
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/22/2022, Strike Price 2400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/18/2021	06/22/2022	06/22/2022	Expiration	1	7,104,000	2400	241,963						100,699			(241,963)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/22/2022, Strike Price 297.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/24/2021	06/22/2022	06/22/2022	Expiration	1	11,321,465	297.62	222,612						(243,221)			(222,612)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/22/2022, Strike Price 388.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/24/2021	06/22/2022	06/22/2022	Expiration	1	17,223,214	388.26	650,441						204,633			(650,441)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/22/2022, Strike Price 1701.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/24/2021	06/22/2022	06/22/2022	Expiration	1	19,513,452	1701.26	375,721						24,670			(375,721)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/22/2022, Strike Price 1681.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/24/2021	06/22/2022	06/22/2022	Expiration	1	71,298,568	1681.57	1,819,041						30,694			(1,819,041)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/22/2022, Strike Price 1741.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/24/2021	06/22/2022	06/22/2022	Expiration	1	20,079,034	1741.46	231,560						71,940			(231,560)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/25/2021	06/22/2022	06/22/2022	Expiration	1	772,616,000	4420	32,282,827						(49,239,139)			(32,282,827)			
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/22/2022, Strike Price 2360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/25/2021	06/22/2022	06/22/2022	Expiration	1	35,164,000	2360	2,464,574						1,322,093			(2,464,574)			
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/22/2022, Strike Price 2400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/25/2021	06/22/2022	06/22/2022	Expiration	1	26,904,000	2400	992,654						457,666			(992,654)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/25/2021	06/22/2022	06/22/2022	Expiration	1	778,421,200	4220	55,624,933						(60,788,242)			(55,624,933)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/25/2021	06/22/2022	06/22/2022	Expiration	1	35,978,800	4420	1,503,331						(2,292,944)			(1,503,331)			
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/22/2022, Strike Price 2270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/25/2021	06/22/2022	06/22/2022	Expiration	1	36,478,900	2270	3,462,769						1,552,483			(3,462,769)			
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/22/2022, Strike Price 2310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/25/2021	06/22/2022	06/22/2022	Expiration	1	25,895,100	2310	1,496,191						463,607			(1,496,191)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/04/2022, Strike Price 383.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2021	05/04/2022	05/04/2022	Expiration	1	9,100,341	383.14	394,985						124,637			(394,985)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/08/2022, Strike Price 1650.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2021	03/08/2022	03/08/2022	Expiration	1	21,257,723	1650.06	551,560						(255,777)			(551,560)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/01/2022, Strike Price 1644.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2021	04/01/2022	04/01/2022	Expiration	1	22,142,163	1644.79	626,011						(284,684)			(626,011)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/19/2022, Strike Price 1663.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2021	04/19/2022	04/19/2022	Expiration	1	22,881,279	1663.73	499,315						(215,175)			(499,315)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/29/2022, Strike Price 1666.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2021	04/29/2022	04/29/2022	Expiration	1	18,304,029	1666.73	386,214						(165,223)			(386,214)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/10/2022, Strike Price 1666	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2021	05/10/2022	05/10/2022	Expiration	1	21,724,640	1666	469,565						(199,289)			(469,565)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/23/2022, Strike Price 1667.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2021	05/23/2022	05/23/2022	Expiration	1	18,935,753	1667.32	406,040						(170,859)			(406,040)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/02/2022, Strike Price 1676.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2021	06/02/2022	06/02/2022	Expiration	1	21,862,212	1676.55	412,800						(169,279)			(412,800)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/15/2022, Strike Price 1686.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2021	06/15/2022	06/15/2022	Expiration	1	20,177,765	1686.54	332,362						(131,023)			(332,362)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/22/2022, Strike Price 244.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/25/2021	06/22/2022	06/22/2022	Expiration	1	6,127,295	244.31	110,351						79,929			(110,351)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/28/2022, Strike Price 1704.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/01/2021	06/28/2022	06/28/2022	Expiration	1	19,023,224	1704.59	391,828						66,841			(391,828)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/28/2022, Strike Price 1744.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/01/2021	06/28/2022	06/28/2022	Expiration	1	19,592,756	1744.68	237,365						89,544			(237,365)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/28/2022, Strike Price 1682.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/01/2021	06/28/2022	06/28/2022	Expiration	1	69,790,515	1682.51	1,896,880						165,508			(1,896,880)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/06/2022, Strike Price 387.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/08/2021	07/06/2022	07/06/2022	Expiration	1	17,791,387	387.95	610,855						121,886			(610,855)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/06/2022, Strike Price 296.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/08/2021	07/06/2022	07/06/2022	Exercise	1	16,343,289	296.45	399,227		252,468				(337,483)			(146,759)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/06/2022, Strike Price 1734.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/08/2021	07/06/2022	07/06/2022	Expiration	1	32,202,051	1734.09	637,449						321,201			(637,449)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/06/2022, Strike Price 1691.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/08/2021	07/06/2022	07/06/2022	Expiration	1	73,496,570	1691.91	2,403,629						815,614			(2,403,629)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/06/2022, Strike Price 244.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/09/2021	07/06/2022	07/06/2022	Expiration	1	3,168,418	244.1	56,039						38,138			(56,039)			
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 04/19/2022, Strike Price 298	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/12/2021	04/19/2022	04/19/2022	Expiration	1	13,410,000	298	309,429						127,931			(309,429)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/12/2022, Strike Price 1752.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/15/2021	07/12/2022	07/12/2022	Expiration	1	32,502,383	1752.15	531,551						310,608			(531,551)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/12/2022, Strike Price 1713.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/15/2021	07/12/2022	07/12/2022	Expiration	1	61,538,503	1713.21	1,598,799						668,294			(1,598,799)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/11/2023, Strike Price 1791.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/15/2021	07/11/2023	07/11/2023	Expiration	1	21,324,086	1791.94	385,841						213,987			(385,841)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/19/2022, Strike Price 1733.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/22/2021	07/19/2022	07/19/2022	Expiration	1	18,117,897	1733.77	403,353						216,423			(403,353)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/19/2022, Strike Price 1776.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/22/2021	07/19/2022	07/19/2022	Expiration	1	18,569,128	1776.95	232,382						161,041			(232,382)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/19/2022, Strike Price 1714.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/22/2021	07/19/2022	07/19/2022	Expiration	1	79,552,819	1714.87	2,277,411						1,093,647			(2,277,411)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/18/2023, Strike Price 1781.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/22/2021	07/18/2023	07/18/2023	Expiration	1	21,343,568	1781.6	461,312						255,877			(461,312)			
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 07/19/2022, Strike Price 298.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/22/2021	07/19/2022	07/19/2022	Exercise	1	13,077,008	298.63	292,251		47,670				(222,686)			(244,581)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/19/2022, Strike Price 387.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/22/2021	07/19/2022	07/19/2022	Expiration	1	15,438,461	387.22	541,833						83,180			(541,833)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/19/2022, Strike Price 243.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/22/2021	07/19/2022	07/19/2022	Expiration	1	2,110,254	243.96	38,869						25,601			(38,869)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4570	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/28/2021	07/19/2022	07/19/2022	Expiration	1	803,314,600	4570	35,097,925						(30,527,099)			(35,097,925)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/28/2021	07/19/2022	07/19/2022	Expiration	1	809,521,200	4360	59,186,054						(40,075,285)			(59,186,054)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4570	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/28/2021	07/19/2022	07/19/2022	Expiration	1	28,379,700	4570	1,239,948						(1,078,469)			(1,239,948)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/26/2022, Strike Price 1746.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/29/2021	07/26/2022	07/26/2022	Expiration	1	18,253,015	1746.7	370,615						224,009			(370,615)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/26/2022, Strike Price 1779.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/29/2021	07/26/2022	07/26/2022	Expiration	1	18,648,426	1779.43	245,150						175,293			(245,150)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/26/2022, Strike Price 1727.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/29/2021	07/26/2022	07/26/2022	Expiration	1	78,192,608	1727.25	2,059,332						1,124,465			(2,059,332)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/25/2023, Strike Price 1798.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/29/2021	07/25/2023	07/25/2023	Expiration	1	24,373,740	1798.8	464,447						281,346			(464,447)			
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 08/02/2022, Strike Price 299.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/05/2021	08/02/2022	08/02/2022	Exercise	1	11,876,040	299.9	281,776		152,975				(152,878)			(128,801)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/02/2022, Strike Price 1773.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/05/2021	08/02/2022	08/02/2022	Expiration	1	33,624,233	1773.43	517,660						364,405			(517,660)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/02/2022, Strike Price 1732	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/05/2021	08/02/2022	08/02/2022	Expiration	1	88,903,560	1732	2,329,869						1,331,853			(2,329,869)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/01/2023, Strike Price 1796.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/05/2021	08/01/2023	08/01/2023	Expiration	1	21,702,445	1796.56	448,345						276,684			(448,345)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/02/2022, Strike Price 385.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/05/2021	08/02/2022	08/02/2022	Expiration	1	19,044,253	385.98	827,849						204,444			(827,849)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/02/2022, Strike Price 243.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/06/2021	08/02/2022	08/02/2022	Expiration	1	3,292,796	243.37	61,771						37,170			(61,771)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/09/2022, Strike Price 1756.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/12/2021	08/09/2022	08/09/2022	Expiration	1	18,369,434	1756.16	294,240						165,976			(294,240)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/09/2022, Strike Price 1803.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/12/2021	08/09/2022	08/09/2022	Expiration	1	18,953,419	1803.37	161,641						119,606			(161,641)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/09/2022, Strike Price 1737.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/12/2021	08/09/2022	08/09/2022	Expiration	1	75,380,579	1737.28	1,574,189						796,316			(1,574,189)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/08/2023, Strike Price 1804.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/12/2021	08/08/2023	08/08/2023	Expiration	1	24,141,802	1804.32	414,064						241,820			(414,064)			
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 07/08/2022, Strike Price 278	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/13/2021	07/08/2022	07/08/2022	Expiration	1	5,838,000	278	224,280						75,362			(224,280)			
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 07/11/2022, Strike Price 280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/13/2021	07/11/2022	07/11/2022	Expiration	1	2,800,000	280	68,800						9,841			(68,800)			
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 07/29/2022, Strike Price 301	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/16/2021	07/29/2022	07/29/2022	Expiration	1	18,361,000	301	403,436						143,857			(403,436)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/16/2022, Strike Price 1767.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/19/2021	08/16/2022	08/16/2022	Expiration	1	31,968,105	1767.17	503,134						323,804			(503,134)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/16/2022, Strike Price 1720	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/19/2021	08/16/2022	08/16/2022	Expiration	1	43,292,400	1720	1,209,109						580,786			(1,209,109)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/16/2022, Strike Price 1730.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/19/2021	08/16/2022	08/16/2022	Expiration	1	40,190,569	1730.86	992,126						513,660			(992,126)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/16/2022, Strike Price 389.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/19/2021	08/16/2022	08/16/2022	Expiration	1	16,613,240	389.16	487,520						2,269			(487,520)			
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 07/11/2022, Strike Price 280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/19/2021	07/11/2022	07/11/2022	Expiration	1	8,400,000	280	179,400						2,522			(179,400)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 08/16/2022, Strike Price 301.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/19/2021	08/16/2022	08/16/2022	Exercise	1	12,820,083	301.72	303,483		214,647				(115,406)			(88,836)			
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 08/23/2022, Strike Price 300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/20/2021	08/23/2022	08/23/2022	Expiration	1	3,000,000	300	60,847						10,566			(60,847)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/16/2022, Strike Price 244.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/20/2021	08/16/2022	08/16/2022	Expiration	1	2,576,416	244.21	44,533						26,545			(44,533)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YBZLHSQ77	08/26/2021	08/23/2022	08/23/2022	Expiration	1	850,578,000	4650	36,915,253						(25,729,277)			(36,915,253)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/26/2021	08/23/2022	08/23/2022	Expiration	1	860,205,600	4440	62,140,406						(33,778,779)			(62,140,406)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/26/2021	08/23/2022	08/23/2022	Expiration	1	37,386,000	4650	1,622,560						(1,130,895)			(1,622,560)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/23/2022, Strike Price 1753.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7Z125D03	08/26/2021	08/23/2022	08/23/2022	Expiration	1	18,329,091	1753.98	324,048						184,233			(324,048)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/23/2022, Strike Price 1792.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7Z125D03	08/26/2021	08/23/2022	08/23/2022	Expiration	1	18,593,203	1792.98	195,267						137,337			(195,267)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/23/2022, Strike Price 1727.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7Z125D03	08/26/2021	08/23/2022	08/23/2022	Expiration	1	46,459,735	1727.77	1,116,204						523,315			(1,116,204)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/23/2022, Strike Price 1736.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7Z125D03	08/26/2021	08/23/2022	08/23/2022	Expiration	1	45,302,154	1736.38	986,985						494,937			(986,985)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/30/2022, Strike Price 1775.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7Z125D03	09/02/2021	08/30/2022	08/30/2022	Expiration	1	33,229,310	1775.07	530,584						366,356			(530,584)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/30/2022, Strike Price 1735.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7Z125D03	09/02/2021	08/30/2022	08/30/2022	Expiration	1	41,818,079	1735.19	1,090,186						617,467			(1,090,186)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/30/2022, Strike Price 1727	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7Z125D03	09/02/2021	08/30/2022	08/30/2022	Expiration	1	42,501,470	1727	1,215,242						656,443			(1,215,242)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 08/30/2022, Strike Price 303.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7Z125D03	09/02/2021	08/30/2022	08/30/2022	Exercise	1	18,883,583	303.01	474,664		65,698				(97,668)			(408,967)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/30/2022, Strike Price 387.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7Z125D03	09/02/2021	08/30/2022	08/30/2022	Expiration	1	21,732,220	387.66	1,092,795						387,654			(1,092,795)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/30/2022, Strike Price 244.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7Z125D03	09/03/2021	08/30/2022	08/30/2022	Expiration	1	2,299,705	244.13	42,406						25,056			(42,406)			
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 07/11/2022, Strike Price 280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7Z125D03	09/07/2021	07/11/2022	07/11/2022	Expiration	1	4,200,000	280	114,600						26,161			(114,600)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4525	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7Z125D03	09/08/2021	04/19/2022	04/19/2022	Expiration	1	282,812,500	4525	14,174,771						(6,488,328)			(14,174,771)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4175	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7Z125D03	09/08/2021	04/19/2022	04/19/2022	Exercise	1	333,165,000	4175	37,983,607		17,363,682				(12,290,869)			(20,619,925)			
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 08/23/2022, Strike Price 300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7Z125D03	09/08/2021	08/23/2022	08/23/2022	Expiration	1	9,000,000	300	234,300						83,456			(234,300)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/07/2022, Strike Price 1778.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/09/2021	09/07/2022	09/07/2022	Expiration	1	26,517,137	1778.48	387,362						262,687			(387,362)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/07/2022, Strike Price 1734.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/09/2021	09/07/2022	09/07/2022	Expiration	1	37,776,321	1734.45	937,411						498,266			(937,411)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/07/2022, Strike Price 1740	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/09/2021	09/07/2022	09/07/2022	Expiration	1	38,645,400	1740	902,752						497,692			(902,752)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/13/2022, Strike Price 393.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/16/2021	09/13/2022	09/13/2022	Expiration	1	15,552,306	393.53	529,074						130,205			(529,074)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/13/2022, Strike Price 1773.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/16/2021	09/13/2022	09/13/2022	Expiration	1	33,378,776	1773.58	453,082						273,254			(453,082)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/13/2022, Strike Price 1731.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/16/2021	09/13/2022	09/13/2022	Expiration	1	62,126,308	1731.02	1,437,783						657,707			(1,437,783)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 09/13/2022, Strike Price 303.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/16/2021	09/13/2022	09/13/2022	Exercise	1	11,719,239	303.45	212,938		53,326				(138,277)			(159,611)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4610	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/17/2021	09/20/2022	09/20/2022	Expiration	1	134,704,200	4610	6,533,439						(4,837,723)			(6,533,439)			
Purchased Option, Call, RTY.NYS/USD, Maturing on 09/20/2022, Strike Price 2320	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/17/2021	09/20/2022	09/20/2022	Expiration	1	11,646,400	2320	784,802						138,462			(784,802)			
Purchased Option, Call, MXEA.ASE/USD, Maturing on 09/20/2022, Strike Price 2430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/17/2021	09/20/2022	09/20/2022	Expiration	1	7,362,900	2430	245,138						60,762			(245,138)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/17/2021	09/20/2022	09/20/2022	Expiration	1	245,251,100	4630	11,291,440						(8,586,797)			(11,291,440)			
Purchased Option, Call, RTY.NYS/USD, Maturing on 09/20/2022, Strike Price 2350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/17/2021	09/20/2022	09/20/2022	Expiration	1	41,477,500	2350	2,519,830						495,433			(2,519,830)			
Purchased Option, Call, MXEA.ASE/USD, Maturing on 09/20/2022, Strike Price 2480	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/17/2021	09/20/2022	09/20/2022	Expiration	1	26,709,600	2480	663,778						194,034			(663,778)			
Purchased Option, Call, RTY.NYS/USD, Maturing on 09/20/2022, Strike Price 2270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/17/2021	09/20/2022	09/20/2022	Expiration	1	43,379,700	2270	3,451,376						507,453			(3,451,376)			
Purchased Option, Call, MXEA.ASE/USD, Maturing on 09/20/2022, Strike Price 2380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/17/2021	09/20/2022	09/20/2022	Expiration	1	25,632,600	2380	1,109,601						221,749			(1,109,601)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/13/2022, Strike Price 244.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	09/17/2021	09/13/2022	09/13/2022	Expiration	1	5,702,877	244.13	72,158						26,480			(72,158)			

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
	Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/23/2021	09/20/2022	09/20/2022	Expiration	1	852,368,400	4680	34,577,455						(27,583,229)			(34,577,455)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
	Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/23/2021	09/20/2022	09/20/2022	Expiration	1	853,233,600	4470	58,249,039						(35,319,127)			(58,249,039)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
	Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/23/2021	09/20/2022	09/20/2022	Expiration	1	46,472,400	4680	1,885,215						(1,503,879)			(1,885,215)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/20/2022, Strike Price 1766.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/23/2021	09/20/2022	09/20/2022	Expiration	1	27,211,184	1766.96	321,076						147,662			(321,076)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/20/2022, Strike Price 1725.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/23/2021	09/20/2022	09/20/2022	Expiration	1	73,227,948	1725.04	1,541,407						506,954			(1,541,407)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/05/2022, Strike Price 388.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
	Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/29/2021	08/05/2022	08/05/2022	Expiration	1	8,547,308	388.62	260,667						10,657			(260,667)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/22/2022, Strike Price 1680.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/29/2021	06/22/2022	06/22/2022	Expiration	1	18,481,888	1680.63	346,309						(124,182)			(346,309)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/06/2022, Strike Price 1698.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/29/2021	07/06/2022	07/06/2022	Expiration	1	22,183,716	1698.6	316,799						(111,566)			(316,799)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/15/2022, Strike Price 1716.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/29/2021	07/15/2022	07/15/2022	Expiration	1	17,764,757	1716.07	190,904						(65,655)			(190,904)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/26/2022, Strike Price 1729.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/29/2021	07/26/2022	07/26/2022	Expiration	1	19,570,924	1729.95	167,434						(54,496)			(167,434)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/10/2022, Strike Price 1730.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
	Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/29/2021	08/10/2022	08/10/2022	Expiration	1	22,915,669	1730.66	199,654						(69,676)			(199,654)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/22/2022, Strike Price 1731.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
	Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/29/2021	08/22/2022	08/22/2022	Expiration	1	19,397,872	1731.18	172,079						(59,798)			(172,079)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/01/2022, Strike Price 1734.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
	Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/29/2021	09/01/2022	09/01/2022	Expiration	1	22,934,749	1734.59	196,023						(67,341)			(196,023)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/15/2022, Strike Price 1726.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
	Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/29/2021	09/15/2022	09/15/2022	Expiration	1	20,516,006	1726.21	206,188						(75,318)			(206,188)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 09/27/2022, Strike Price 299.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/01/2021	09/27/2022	09/27/2022	Expiration	1	11,206,540	299.56	196,251						(251,278)			(196,251)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/27/2022, Strike Price 388.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/01/2021	09/27/2022	09/27/2022	Expiration	1	16,099,747	388.32	499,593						(41,547)			(499,593)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/27/2022, Strike Price 1734.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/01/2021	09/27/2022	09/27/2022	Expiration	1	17,394,327	1734.23	281,177						69,140			(281,177)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/27/2022, Strike Price 1774.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/01/2021	09/27/2022	09/27/2022	Expiration	1	17,847,144	1774.07	163,299						62,787			(163,299)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/27/2022, Strike Price 1715.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/01/2021	09/27/2022	09/27/2022	Expiration	1	50,050,995	1715.25	1,025,385						184,598			(1,025,385)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/27/2022, Strike Price 1710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/01/2021	09/27/2022	09/27/2022	Expiration	1	39,244,500	1710	840,091						123,371			(840,091)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/27/2022, Strike Price 241.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/04/2021	09/27/2022	09/27/2022	Expiration	1	2,889,438	241.39	31,245						(4,343)			(31,245)			
Purchased Option, Call, EFA.ASE/USD, Maturing on 01/25/2022, Strike Price 82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/07/2021	01/25/2022	01/25/2022	Expiration	1	82,000,000	82	740,000						735,863			(740,000)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/04/2022, Strike Price 1738.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/07/2021	10/04/2022	10/04/2022	Expiration	1	32,890,150	1738.38	436,518						57,052			(436,518)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/04/2022, Strike Price 1697.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/07/2021	10/04/2022	10/04/2022	Expiration	1	39,889,135	1697.41	897,281						6,201			(897,281)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/04/2022, Strike Price 1690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/07/2021	10/04/2022	10/04/2022	Expiration	1	51,697,100	1690	1,262,898						(21,409)			(1,262,898)			
Purchased Option, Call, EFA.ASE/USD, Maturing on 02/23/2022, Strike Price 82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/13/2021	02/23/2022	02/23/2022	Expiration	1	82,000,000	82	1,010,000						1,000,523			(1,010,000)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/13/2021	01/25/2022	01/25/2022	Expiration	1	405,000,000	4500	6,203,700						(18,359,806)			(6,203,700)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 10/11/2022, Strike Price 297.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/14/2021	10/11/2022	10/11/2022	Expiration	1	11,665,367	297.51	316,951						(219,376)			(316,951)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/11/2022, Strike Price 382.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/14/2021	10/11/2022	10/11/2022	Expiration	1	15,804,900	382.5	714,423						22,028			(714,423)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/11/2022, Strike Price 1715.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/14/2021	10/11/2022	10/11/2022	Expiration	1	17,293,954	1715.67	334,162						38,765			(334,162)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/11/2022, Strike Price 1762.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/14/2021	10/11/2022	10/11/2022	Expiration	1	17,712,522	1762.44	182,812						49,624			(182,812)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/11/2022, Strike Price 1702.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/14/2021	10/11/2022	10/11/2022	Expiration	1	32,917,637	1702.93	745,751						62,447			(745,751)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/11/2022, Strike Price 1680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/14/2021	10/11/2022	10/11/2022	Expiration	1	39,278,400	1680	1,134,489						9,677			(1,134,489)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/11/2022, Strike Price 237.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/15/2021	10/11/2022	10/11/2022	Expiration	1	2,416,936	237.42	54,501						5,005			(54,501)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/18/2022, Strike Price 1722.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	10/21/2021	10/18/2022	10/18/2022	Expiration	1	31,520,469	1722.43	466,467						(23,048)			(466,467)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/18/2022, Strike Price 1687.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	10/21/2021	10/18/2022	10/18/2022	Expiration	1	72,912,122	1687.39	1,737,042						(166,689)			(1,737,042)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2021	10/25/2022	10/25/2022	Expiration	1	957,195,000	4450	85,503,806						(27,968,959)			(85,503,806)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2021	10/25/2022	10/25/2022	Expiration	1	66,352,000	4640	3,980,372						(1,631,300)			(3,980,372)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2021	10/25/2022	10/25/2022	Expiration	1	952,128,000	4640	57,116,943						(23,408,585)			(57,116,943)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	10/27/2021	02/23/2022	02/23/2022	Expiration	1	162,750,000	4650	3,899,900						(2,175,700)			(3,899,900)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/25/2022, Strike Price 387.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	10/28/2021	10/25/2022	10/25/2022	Expiration	1	16,440,461	387.29	761,129						150,068			(761,129)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 10/25/2022, Strike Price 300.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	10/28/2021	10/25/2022	10/25/2022	Expiration	1	12,154,242	300.55	304,630						(164,764)			(304,630)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/25/2022, Strike Price 1709.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	10/28/2021	10/25/2022	10/25/2022	Expiration	1	17,795,999	1709.51	381,290						40,797			(381,290)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/25/2022, Strike Price 1748.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	10/28/2021	10/25/2022	10/25/2022	Expiration	1	18,364,395	1748.99	229,702						45,555			(229,702)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/25/2022, Strike Price 1690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	10/28/2021	10/25/2022	10/25/2022	Expiration	1	41,320,500	1690	1,127,807						81,120			(1,127,807)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/25/2022, Strike Price 1683.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	10/28/2021	10/25/2022	10/25/2022	Expiration	1	40,757,293	1683.49	1,179,186						52,145			(1,179,186)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	11/04/2021	03/22/2022	03/22/2022	Expiration	1	141,000,000	4700	4,629,900						(448,049)			(4,629,900)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 5000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	11/04/2021	02/23/2022	02/23/2022	Expiration	1	125,000,000	5000	511,250						253,904			(511,250)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/01/2022, Strike Price 1717.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	11/04/2021	11/01/2022	11/01/2022	Expiration	1	18,891,840	1717.44	453,090						128,120			(453,090)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/01/2022, Strike Price 1760.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	11/04/2021	11/01/2022	11/01/2022	Expiration	1	19,611,747	1760.48	277,887						114,723			(277,887)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/01/2022, Strike Price 1695.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/04/2021	11/01/2022	11/01/2022	Expiration	1	88,159,443	1695.7	2,703,480						619,654			(2,703,480)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 08/23/2022, Strike Price 199.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/08/2021	08/23/2022	08/23/2022	Expiration	1	8,391,568	199.23	104,248						18,583			(104,248)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 09/20/2022, Strike Price 197.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/08/2021	09/20/2022	09/20/2022	Expiration	1	3,574,796	197.94	56,475						7,139			(56,475)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 10/25/2022, Strike Price 195.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/08/2021	10/25/2022	10/25/2022	Expiration	1	4,690,145	195.26	108,785						6,833			(108,785)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 11/08/2022, Strike Price 302.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/11/2021	11/08/2022	11/08/2022	Expiration	1	13,153,135	302.51	321,137						(133,418)			(321,137)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/08/2022, Strike Price 1725.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/11/2021	11/08/2022	11/08/2022	Expiration	1	18,345,573	1725.83	314,516						34,635			(314,516)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/08/2022, Strike Price 1768.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/11/2021	11/08/2022	11/08/2022	Expiration	1	19,173,250	1768.75	188,424						49,180			(188,424)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/08/2022, Strike Price 1710.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/11/2021	11/08/2022	11/08/2022	Expiration	1	82,992,124	1710.12	1,708,337						100,223			(1,708,337)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/08/2022, Strike Price 392.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/11/2021	11/08/2022	11/08/2022	Expiration	1	17,622,467	392.57	783,331						240,664			(783,331)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/25/2022, Strike Price 239.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/12/2021	10/25/2022	10/25/2022	Expiration	1	2,398,500	239.85	59,290						20,879			(59,290)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/08/2022, Strike Price 241.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/12/2021	11/08/2022	11/08/2022	Expiration	1	2,895,304	241.88	60,310						22,627			(60,310)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 11/08/2022, Strike Price 196.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/12/2021	11/08/2022	11/08/2022	Expiration	1	4,158,449	196.71	86,931						10,225			(86,931)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/15/2022, Strike Price 1730.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/18/2021	11/15/2022	11/15/2022	Expiration	1	17,320,103	1730.28	307,822						58,075			(307,822)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/15/2022, Strike Price 1770.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/18/2021	11/15/2022	11/15/2022	Expiration	1	17,755,808	1770.27	182,880						54,872			(182,880)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/15/2022, Strike Price 1707.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/18/2021	11/15/2022	11/15/2022	Expiration	1	79,874,511	1707.45	1,935,738						308,947			(1,935,738)			
Purchased Option, Call, EFA.ASE/USD, Maturing on 03/22/2022, Strike Price 84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/23/2021	03/22/2022	03/22/2022	Expiration	1	126,000,000	84	930,000						1,065,800			(930,000)			
Purchased Option, Call, EFA.ASE/USD, Maturing on 04/19/2022, Strike Price 85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/23/2021	04/19/2022	04/19/2022	Expiration	1	68,000,000	85	520,000						576,845			(520,000)			

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/04/2022, Strike Price 3920	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/24/2021	01/04/2022	01/04/2022	Exercise	1	130,928,000	3920	26,224,299		28,262,412				(2,038,047)			2,038,113			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/24/2021	01/25/2022	01/25/2022	Expiration	1	463,464,000	4710	10,465,573						1,437,686			(10,465,573)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/24/2021	11/22/2022	11/22/2022	Expiration	1	892,780,000	4900	42,702,961						(2,682,157)			(42,702,961)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/04/2022, Strike Price 3730	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/24/2021	01/04/2022	01/04/2022	Exercise	1	130,177,000	3730	33,935,490		36,162,682				(2,227,108)			2,227,192			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/24/2021	01/25/2022	01/25/2022	Expiration	1	442,350,000	4500	25,535,853						(1,292,955)			(25,535,853)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/24/2021	11/22/2022	11/22/2022	Expiration	1	907,515,000	4690	68,308,006						(4,459,214)			(68,308,006)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/24/2021	11/22/2022	11/22/2022	Expiration	1	52,812,000	4890	2,587,211						(162,931)			(2,587,211)			
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 11/22/2022, Strike Price 303.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/24/2021	11/22/2022	11/22/2022	Expiration	1	13,080,717	303.92	329,036						(89,935)			(329,036)			
Purchased Option, Call, PIMGCPT.IDX/USD, Maturing on 11/22/2022, Strike Price 396.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/24/2021	11/22/2022	11/22/2022	Expiration	1	14,381,825	396.74	493,907						110,519			(493,907)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/22/2022, Strike Price 1740.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/24/2021	11/22/2022	11/22/2022	Expiration	1	25,781,840	1740.84	349,081						32,505			(349,081)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/22/2022, Strike Price 1700.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/24/2021	11/22/2022	11/22/2022	Expiration	1	80,627,752	1700.29	1,856,278						29,254			(1,856,278)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/22/2022, Strike Price 243.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/26/2021	11/22/2022	11/22/2022	Expiration	1	1,395,370	243.52	15,824						404			(15,824)			
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 11/22/2022, Strike Price 197.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/26/2021	11/22/2022	11/22/2022	Expiration	1	2,632,718	197.8	31,773						(11,368)			(31,773)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/01/2021	01/25/2022	01/25/2022	Expiration	1	92,000,000	4600	3,080,000						(547,570)			(3,080,000)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/29/2022, Strike Price 1734.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/02/2021	11/29/2022	11/29/2022	Expiration	1	32,944,991	1734.86	558,020						107,472			(558,020)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/29/2022, Strike Price 1692.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/02/2021	11/29/2022	11/29/2022	Expiration	1	84,559,798	1692.55	2,413,965						274,787			(2,413,965)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/08/2021	03/22/2022	03/22/2022	Expiration	1	376,740,000	4680	13,981,113						(784,171)			(13,981,113)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4750	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2021	12/20/2022	12/20/2022	Expiration	1	130,720,000	4750	9,088,304						(661,343)			(9,088,304)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4740	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2021	12/20/2022	12/20/2022	Expiration	1	242,166,600	4740	17,172,158						(1,249,353)			(17,172,158)			
Purchased Option, Call, MXEA.ASE/USD, Maturing on 12/20/2022, Strike Price 2400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2021	12/20/2022	12/20/2022	Expiration	1	6,216,000	2400	233,767						(7,944)			(233,767)			
Purchased Option, Call, RTY.NYS/USD, Maturing on 12/20/2022, Strike Price 2380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2021	12/20/2022	12/20/2022	Expiration	1	10,900,400	2380	710,220						114,939			(710,220)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4175	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/09/2021	04/19/2022	04/19/2022	Exercise	1	333,165,000	4175	46,739,280		17,363,682				(3,535,196)			(29,375,598)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/09/2021	02/23/2022	02/23/2022	Exercise	1	260,820,000	4200	32,565,131		9,244,827				(3,141,326)			(23,320,304)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/09/2021	08/23/2022	08/23/2022	Expiration	1	292,320,000	4800	13,700,848						(1,249,132)			(13,700,848)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4525	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/09/2021	04/19/2022	04/19/2022	Expiration	1	282,812,500	4525	19,070,218						(1,592,881)			(19,070,218)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/09/2021	02/23/2022	02/23/2022	Exercise	1	299,520,000	3900	61,664,648		34,473,216				(4,891,689)			(27,191,432)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/09/2021	08/23/2022	08/23/2022	Expiration	1	336,160,000	4400	37,290,117						(2,882,248)			(37,290,117)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/26/2022, Strike Price 389.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2021	10/26/2022	10/26/2022	Expiration	1	9,076,919	389.3	295,344						(17,392)			(295,344)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/02/2022, Strike Price 1728.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2021	09/02/2022	09/02/2022	Expiration	1	17,300,410	1728.14	204,645						(19,614)			(204,645)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/29/2022, Strike Price 1696.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2021	09/29/2022	09/29/2022	Expiration	1	17,913,773	1696.38	366,814						(37,847)			(366,814)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/10/2022, Strike Price 1689.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2021	10/10/2022	10/10/2022	Expiration	1	15,171,513	1689.29	347,740						(34,850)			(347,740)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/18/2022, Strike Price 1686.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2021	10/18/2022	10/18/2022	Expiration	1	18,298,859	1686.22	440,739						(44,682)			(440,739)			

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/26/2022, Strike Price 1693.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/10/2021	10/26/2022	10/26/2022	Expiration	1	21,255,055	1693.36	468,636						(46,217)			(468,636)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/08/2022, Strike Price 1714.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/10/2021	11/08/2022	11/08/2022	Expiration	1	14,998,253	1714.87	247,561						(23,274)			(247,561)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/17/2022, Strike Price 1701.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/10/2021	11/17/2022	11/17/2022	Expiration	1	20,352,439	1701.14	413,951						(39,857)			(413,951)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/30/2022, Strike Price 1699.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/10/2021	11/30/2022	11/30/2022	Expiration	1	15,264,714	1699.1	322,163						(31,861)			(322,163)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/06/2022, Strike Price 385.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/09/2021	12/06/2022	12/06/2022	Expiration	1	14,150,599	385.68	594,745						(7,819)			(594,745)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 12/06/2022, Strike Price 302.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/09/2021	12/06/2022	12/06/2022	Exercise	1	14,697,720	302.36	356,530		199,043				(173,684)			(157,486)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/06/2022, Strike Price 1725.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/09/2021	12/06/2022	12/06/2022	Expiration	1	18,519,444	1725.95	375,754						81,696			(375,754)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/06/2022, Strike Price 1755.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/09/2021	12/06/2022	12/06/2022	Expiration	1	18,940,658	1755.39	264,901						77,760			(264,901)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/06/2022, Strike Price 1704.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/09/2021	12/06/2022	12/06/2022	Expiration	1	84,249,733	1704.77	2,219,452						399,888			(2,219,452)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 5000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/10/2021	03/22/2022	03/22/2022	Expiration	1	200,000,000	5000	1,220,400						146,887			(1,220,400)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/10/2021	03/22/2022	03/22/2022	Expiration	1	13,572,000	4680	535,600						3,683			(535,600)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/06/2022, Strike Price 239.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/10/2021	12/06/2022	12/06/2022	Expiration	1	1,328,226	239.32	27,284						2,673			(27,284)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/13/2021	03/22/2022	03/22/2022	Expiration	1	141,000,000	4700	4,504,860						(573,089)			(4,504,860)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/13/2021	02/23/2022	02/23/2022	Expiration	1	116,250,000	4650	3,809,150						(530,564)			(3,809,150)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/16/2021	04/19/2022	04/19/2022	Expiration	1	96,000,000	4800	2,478,000						(261,625)			(2,478,000)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/16/2021	03/22/2022	03/22/2022	Expiration	1	8,424,000	4680	275,460						(54,696)			(275,460)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/13/2022, Strike Price 1747.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/16/2021	12/13/2022	12/13/2022	Expiration	1	31,764,641	1747.23	539,219						174,485			(539,219)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/13/2022, Strike Price 1706.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/16/2021	12/13/2022	12/13/2022	Expiration	1	91,530,223	1706.38	2,580,620						631,857			(2,580,620)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/17/2021	03/22/2022	03/22/2022	Expiration	1	77,220,000	4680	2,157,019						(869,406)			(2,157,019)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/20/2021	03/22/2022	03/22/2022	Expiration	1	10,296,000	4680	215,414						(188,110)			(215,414)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/22/2021	03/22/2022	03/22/2022	Expiration	1	11,700,000	4680	400,202						(58,348)			(400,202)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/23/2021	03/22/2022	03/22/2022	Expiration	1	4,680,000	4680	178,543						(4,877)			(178,543)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 12/20/2022, Strike Price 303.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/23/2021	12/20/2022	12/20/2022	Exercise	1	13,216,611	303.9	342,049		11,164				(97,267)			(330,885)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/20/2022, Strike Price 384.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/23/2021	12/20/2022	12/20/2022	Expiration	1	13,586,970	384.9	610,485						2,111			(610,485)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/20/2022, Strike Price 1732.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/23/2021	12/20/2022	12/20/2022	Expiration	1	19,733,972	1732.57	414,448						125,676			(414,448)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/20/2022, Strike Price 1761.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/23/2021	12/20/2022	12/20/2022	Expiration	1	20,220,757	1761.39	287,869						102,665			(287,869)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/20/2022, Strike Price 1710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/23/2021	12/20/2022	12/20/2022	Expiration	1	51,949,800	1710	1,436,974						379,265			(1,436,974)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/20/2022, Strike Price 1714.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/23/2021	12/20/2022	12/20/2022	Expiration	1	48,334,856	1714.61	1,267,007						344,847			(1,267,007)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/28/2021	01/25/2022	01/25/2022	Expiration	1	463,464,000	4710	11,239,235						2,211,348			(11,239,235)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 3990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/28/2021	01/25/2022	01/25/2022	Exercise	1	695,217,600	3990	137,881,389		71,079,466				2,932,619			(66,801,924)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/28/2021	02/23/2022	02/23/2022	Expiration	1	380,520,000	4530	24,850,995						1,991,509			(24,850,995)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4850	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/28/2021	12/20/2022	12/20/2022	Expiration	1	50,634,000	4850	3,284,843						213,664			(3,284,843)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/28/2021	12/20/2022	12/20/2022	Expiration	1	1,035,036,500	4630	101,351,766						4,701,095			(101,351,766)			

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Purchased Option, Call, SPX.NYS/USD, Maturing on 01/11/2022, Strike Price 3780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/28/2021	01/11/2022	01/11/2022	Exercise	1	146,172,600	3780	38,687,932		34,688,150				589,166			(3,999,782)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/19/2022, Strike Price 3790	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/28/2021	01/19/2022	01/19/2022	Exercise	1	142,807,200	3790	37,284,451		32,888,988				582,097			(4,395,463)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 3820	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/28/2021	01/25/2022	01/25/2022	Exercise	1	152,036,000	3820	38,224,378		23,002,012				646,077			(15,222,366)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/01/2022, Strike Price 3770	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/28/2021	02/01/2022	02/01/2022	Exercise	1	194,041,900	3770	52,049,391		34,065,420				871,604			(17,983,971)			
Purchased Option, Call, RTY.NYS/USD, Maturing on 12/20/2022, Strike Price 2283	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/28/2021	12/20/2022	12/20/2022	Expiration	1	38,765,340	2283	3,109,266						123,513			(3,109,266)			
Purchased Option, Call, MXEA.ASE/USD, Maturing on 12/20/2022, Strike Price 2311	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/28/2021	12/20/2022	12/20/2022	Expiration	1	28,171,090	2311	1,592,281						(100,078)			(1,592,281)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/28/2021	01/25/2022	01/25/2022	Expiration	1	442,350,000	4500	28,975,756						2,146,948			(28,975,756)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/28/2021	01/25/2022	01/25/2022	Exercise	1	715,464,000	3800	184,578,357		112,580,143				3,047,246			(71,998,213)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/28/2021	02/23/2022	02/23/2022	Expiration	1	394,800,000	4700	13,436,039						1,983,430			(13,436,039)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4860	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/28/2021	12/20/2022	12/20/2022	Expiration	1	1,034,791,200	4860	65,758,159						4,348,581			(65,758,159)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/11/2022, Strike Price 3950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/28/2021	01/11/2022	01/11/2022	Exercise	1	141,765,500	3950	29,806,035		26,093,107				547,392			(3,712,928)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/19/2022, Strike Price 3980	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/28/2021	01/19/2022	01/19/2022	Exercise	1	138,583,600	3980	27,849,578		23,776,837				547,530			(4,072,741)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/28/2021	01/25/2022	01/25/2022	Exercise	1	150,735,900	4010	28,999,910		14,582,665				636,153			(14,417,245)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/01/2022, Strike Price 3960	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/28/2021	02/01/2022	02/01/2022	Exercise	1	193,248,000	3960	40,157,922		23,026,280				864,524			(17,131,642)			
Purchased Option, Call, RTY.NYS/USD, Maturing on 12/20/2022, Strike Price 2359	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/28/2021	12/20/2022	12/20/2022	Expiration	1	35,573,720	2359	2,205,796						109,091			(2,205,796)			

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Purchased Option, Call, MXEA.ASE/USD, Maturing on 12/20/2022, Strike Price 2391	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2021	12/20/2022	12/20/2022	Expiration	1	29,146,290	2391	1,111,606						(76,653)			(1,111,606)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/28/2021	03/22/2022	03/22/2022	Expiration	1	98,280,000	4680	4,361,078						509,265			(4,361,078)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/05/2022, Strike Price 4800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/28/2021	01/05/2022	01/05/2022	Expiration	1	68,160,000	4800	270,842						261,481			(270,842)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/29/2021	03/22/2022	03/22/2022	Expiration	1	18,720,000	4680	839,075						105,396			(839,075)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/28/2022, Strike Price 1746.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/29/2021	12/28/2022	12/28/2022	Expiration	1	23,125,646	1746.65	420,370						146,197			(420,370)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/28/2022, Strike Price 1710.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/29/2021	12/28/2022	12/28/2022	Expiration	1	77,243,019	1710.43	2,174,121						598,079			(2,174,121)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/20/2022, Strike Price 240.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/29/2021	12/20/2022	12/20/2022	Expiration	1	2,034,084	240.72	34,391						1,073			(34,391)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 12/20/2022, Strike Price 196.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/29/2021	12/20/2022	12/20/2022	Expiration	1	4,167,129	196.47	91,108						5,593			(91,108)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/30/2021	03/22/2022	03/22/2022	Exercise	1	9,360,000	4680	416,543		(416,543)				466,247			(833,086)			
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 10/24/2022, Strike Price 281	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/04/2022	10/24/2022	10/24/2022	Expiration	1	8,430,000	281	203,700									(203,700)			
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 10/25/2022, Strike Price 299	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/05/2022	10/25/2022	10/25/2022	Expiration	1	11,661,000	299	171,974									(171,974)			
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 01/04/2023, Strike Price 306.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/06/2022	01/04/2023	01/04/2023	Expiration	1	11,615,865	306.73	287,094									(287,094)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/04/2023, Strike Price 1748.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/06/2022	01/04/2023	01/04/2023	Expiration	1	28,050,592	1748.79	301,254									(301,254)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/04/2023, Strike Price 1715.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/06/2022	01/04/2023	01/04/2023	Expiration	1	72,043,923	1715.74	1,235,934									(1,235,934)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/04/2023, Strike Price 387.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/06/2022	01/04/2023	01/04/2023	Expiration	1	11,990,189	387.03	457,301									(457,301)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/07/2022	03/22/2022	03/22/2022	Expiration	1	14,040,000	4680	405,631									(405,631)			

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Purchased Option, Call, SPX.NYS/USD, Maturing on 01/19/2022, Strike Price 4610	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/10/2022	01/19/2022	01/19/2022	Expiration	1	149,825,000	4610		(539,858)								539,858			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/04/2023, Strike Price 240.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/07/2022	01/04/2023	01/04/2023	Expiration	1	2,264,756	240.42		31,992								(31,992)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 01/04/2023, Strike Price 196.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/07/2022	01/04/2023	01/04/2023	Expiration	1	2,046,096	196.74		32,464								(32,464)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/10/2023, Strike Price 1708.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/13/2022	01/10/2023	01/10/2023	Expiration	1	17,839,663	1708.78		332,770								(332,770)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/10/2023, Strike Price 1742.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/13/2022	01/10/2023	01/10/2023	Expiration	1	18,073,147	1742.83		214,723								(214,723)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/10/2023, Strike Price 1685.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/13/2022	01/10/2023	01/10/2023	Expiration	1	62,013,152	1685.14		1,559,023								(1,559,023)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/14/2022	03/22/2022	03/22/2022	Expiration	1	13,572,000	4680		345,333								(345,333)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/18/2023, Strike Price 1713.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/20/2022	01/18/2023	01/18/2023	Expiration	1	25,105,412	1713.68		308,784								(308,784)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/18/2023, Strike Price 1674.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/20/2022	01/18/2023	01/18/2023	Expiration	1	59,399,197	1674.16		1,230,486								(1,230,486)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/18/2023, Strike Price 384.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/20/2022	01/18/2023	01/18/2023	Expiration	1	10,451,664	384.96		332,588								(332,588)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/21/2022	03/22/2022	03/22/2022	Expiration	1	57,564,000	4680		364,637								(364,637)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/21/2022	03/22/2022	03/22/2022	Expiration	1	12,636,000	4680		80,042								(80,042)			
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/18/2023, Strike Price 239.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/21/2022	01/18/2023	01/18/2023	Expiration	1	2,482,474	239.39		27,279								(27,279)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 01/18/2023, Strike Price 195.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/21/2022	01/18/2023	01/18/2023	Expiration	1	2,558,976	195.94		32,789								(32,789)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/27/2022	02/23/2022	02/23/2022	Exercise	1	800,982,000	3900		91,267,970	92,188,921							920,951			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/27/2022	02/23/2022	02/23/2022	Expiration	1	380,520,000	4530		2,257,286								(2,257,286)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4750	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	03/22/2022	03/22/2022	Expiration	1	341,810,000	4750		892,988								(892,988)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/08/2022, Strike Price 4010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/08/2022	02/08/2022	Exercise	1	180,891,100	4010		14,483,207	22,127,808							7,644,601			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/15/2022, Strike Price 4110	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/15/2022	02/15/2022	Exercise	1	178,579,500	4110		10,716,337	13,410,408							2,694,071			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4110	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/23/2022	02/23/2022	Exercise	1	167,153,700	4110		10,667,458	9,714,843							(952,615)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/01/2022, Strike Price 4050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	03/01/2022	03/01/2022	Exercise	1	226,233,000	4050		18,246,280	18,693,549							447,269			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	03/22/2022	03/22/2022	Expiration	1	65,520,000	4680		307,062								(307,062)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/23/2022	02/23/2022	Exercise	1	787,888,800	4080		55,381,902	51,921,486							(3,460,416)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/23/2022	02/23/2022	Expiration	1	394,800,000	4700		387,587								(387,587)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	03/22/2022	03/22/2022	Expiration	1	331,016,000	4600		2,744,949								(2,744,949)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/08/2022, Strike Price 3830	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/08/2022	02/08/2022	Exercise	1	182,844,200	3830		23,699,656	32,011,102							8,311,446			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/15/2022, Strike Price 3920	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/15/2022	02/15/2022	Exercise	1	180,398,400	3920		19,155,738	22,947,413							3,791,675			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 3920	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/23/2022	02/23/2022	Exercise	1	168,599,200	3920		18,325,396	18,445,699							120,302			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/01/2022, Strike Price 3860	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	03/01/2022	03/01/2022	Exercise	1	226,311,800	3860		28,882,052	30,760,230							1,878,177			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/24/2023, Strike Price 1686.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	01/24/2023	01/24/2023	Expiration	1	26,714,477	1686.52		406,102								(406,102)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/24/2023, Strike Price 1650.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	01/24/2023	01/24/2023	Expiration	1	63,218,396	1650.18		1,516,954								(1,516,954)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/02/2022, Strike Price 4320	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/28/2022	02/02/2022	02/02/2022	Expiration	1	99,360,000	4320		(978,650)								978,650			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/02/2022	02/23/2022	02/23/2022	Exercise	1	299,520,000	3900		51,765,834	34,473,216							(17,292,618)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/02/2022	08/23/2022	08/23/2022	Expiration	1	336,160,000	4400		28,170,006								(28,170,006)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/02/2022	04/19/2022	04/19/2022	Expiration	1	260,040,000	4400		15,636,502								(15,636,502)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/02/2022	10/25/2022	10/25/2022	Expiration	1	302,820,000	4900		7,959,812								(7,959,812)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/02/2022	02/23/2022	02/23/2022	Exercise	1	260,820,000	4200		23,559,607	9,244,827							(14,314,780)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/02/2022	08/23/2022	08/23/2022	Expiration	1	292,320,000	4800		7,968,747								(7,968,747)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/02/2022	04/19/2022	04/19/2022	Exercise	1	305,860,000	4100		38,477,387	21,827,214							(16,650,173)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/02/2022	10/25/2022	10/25/2022	Expiration	1	342,900,000	4500		26,269,499								(26,269,499)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/31/2023, Strike Price 1664.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/03/2022	01/31/2023	01/31/2023	Expiration	1	18,012,054	1664.7		404,522								(404,522)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/31/2023, Strike Price 1687.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/03/2022	01/31/2023	01/31/2023	Expiration	1	18,259,724	1687.59		311,178								(311,178)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/31/2023, Strike Price 1642.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/03/2022	01/31/2023	01/31/2023	Expiration	1	101,917,746	1642.51		2,979,831								(2,979,831)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/04/2022	03/22/2022	03/22/2022	Expiration	1	12,168,000	4680		103,686								(103,686)			
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 01/31/2023, Strike Price 192.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/04/2022	01/31/2023	01/31/2023	Expiration	1	1,437,552	192.96		24,397								(24,397)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4550	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/08/2022	08/23/2022	08/23/2022	Expiration	1	455,000,000	4550		22,822,000								(22,822,000)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/07/2023, Strike Price 1665.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/10/2022	02/07/2023	02/07/2023	Expiration	1	20,052,861	1665.52		364,961								(364,961)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/07/2023, Strike Price 1704.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/10/2022	02/07/2023	02/07/2023	Expiration	1	20,704,451	1704.07		220,610								(220,610)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/07/2023, Strike Price 1645.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/10/2022	02/07/2023	02/07/2023	Expiration	1	97,635,381	1645.91		2,276,637								(2,276,637)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/11/2022	03/22/2022	03/22/2022	Expiration	1	12,168,000	4680		41,522								(41,522)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/14/2023, Strike Price 1653.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/17/2022	02/14/2023	02/14/2023	Expiration	1	17,660,768	1653.63		366,685								(366,685)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/14/2023, Strike Price 1682.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/17/2022	02/14/2023	02/14/2023	Expiration	1	17,964,401	1682.06		262,194								(262,194)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/14/2023, Strike Price 1629.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/17/2022	02/14/2023	02/14/2023	Expiration	1	98,267,915	1629.11		2,765,010								(2,765,010)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/18/2022	03/22/2022	03/22/2022	Expiration	1	43,992,000	4680		59,063								(59,063)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/23/2022	03/22/2022	03/22/2022	Expiration	1	13,104,000	4680		2,753								(2,753)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Exercise	1	738,777,000	3900		59,021,650	106,671,822							47,650,172			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Expiration	1	331,016,000	4600		134,969								(134,969)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	04/20/2022	04/20/2022	Expiration	1	108,163,600	4520		639,599								(639,599)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/08/2022, Strike Price 4020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/08/2022	03/08/2022	Exercise	1	227,371,200	4020		10,054,333	17,469,687							7,415,354			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/15/2022, Strike Price 4080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/15/2022	03/15/2022	Exercise	1	186,782,400	4080		7,074,191	5,690,912							(1,383,279)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4130	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Exercise	1	194,564,300	4130		6,620,228	15,693,283							9,073,055			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/29/2022, Strike Price 4120	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/29/2022	03/29/2022	Exercise	1	202,662,800	4120		8,067,083	20,810,321							12,743,239			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Expiration	1	157,716,000	4680		18,406								(18,406)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Exercise	1	727,994,400	4080		30,942,356	68,360,102							37,417,746			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4750	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Expiration	1	341,810,000	4750		15,989								(15,989)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	04/20/2022	04/20/2022	Expiration	1	105,805,200	4440		1,085,890								(1,085,890)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/08/2022, Strike Price 3830	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/08/2022	03/08/2022	Exercise	1	226,774,300	3830		20,728,566	29,538,093							8,809,527			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/15/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/15/2022	03/15/2022	Exercise	1	190,125,000	3900		14,511,329	14,835,113							323,784			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 3940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Exercise	1	197,669,800	3940		13,979,766	26,244,930							12,265,164			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/29/2022, Strike Price 3930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/29/2022	03/29/2022	Exercise	1	203,888,400	3930		15,654,273	31,805,553							16,151,280			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Expiration	1	23,400,000	4680		12,044								(12,044)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/22/2023, Strike Price 1641.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	02/22/2023	02/22/2023	Expiration	1	16,566,367	1641.86		367,982								(367,982)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/22/2023, Strike Price 1676.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	02/22/2023	02/22/2023	Expiration	1	16,928,812	1676.12		235,633								(235,633)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/22/2023, Strike Price 1621.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	02/22/2023	02/22/2023	Expiration	1	88,699,879	1621.57		2,584,575								(2,584,575)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/25/2022	03/22/2022	03/22/2022	Expiration	1	14,508,000	4680		15,817								(15,817)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/25/2022	03/22/2022	03/22/2022	Expiration	1	13,104,000	4680		18,548								(18,548)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/02/2022	06/22/2022	06/22/2022	Expiration	1	480,000,000	4800		3,795,000								(3,795,000)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/08/2022, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/02/2022	03/08/2022	03/08/2022	Expiration	1	86,000,000	4300		1,367,200								(1,367,200)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/28/2023, Strike Price 1642.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/03/2022	02/28/2023	02/28/2023	Expiration	1	21,932,048	1642.85		584,730								(584,730)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/28/2023, Strike Price 1669.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/03/2022	02/28/2023	02/28/2023	Expiration	1	22,304,119	1669.47		438,609								(438,609)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/04/2022	03/22/2022	03/22/2022	Expiration	1	12,636,000	4680		2,405								(2,405)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/07/2022	03/22/2022	03/22/2022	Expiration	1	10,764,000	4680		.47								(47)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/07/2023, Strike Price 1657.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/10/2022	03/07/2023	03/07/2023	Expiration	1	19,795,804	1657.94		372,528								(372,528)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/07/2023, Strike Price 1692.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/10/2022	03/07/2023	03/07/2023	Expiration	1	20,348,778	1692.91		233,789								(233,789)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2022	03/22/2022	03/22/2022	Exercise	1	59,500,000	4250		865,060	2,983,680							2,118,620			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2022	03/22/2022	03/22/2022	Expiration	1	15,912,000	4680		.2								(2)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/14/2022	06/22/2022	06/22/2022	Expiration	1	363,300,000	4200		19,897,015								(19,897,015)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/14/2022	03/22/2022	03/22/2022	Expiration	1	391,716,000	4680		.1								(1)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/14/2023, Strike Price 1681.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/17/2022	03/14/2023	03/14/2023	Expiration	1	21,727,047	1681.66		265,927								(265,927)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/18/2022	06/22/2022	06/22/2022	Expiration	1	36,960,000	4200		3,233,491								(3,233,491)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/29/2022, Strike Price 4463	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/21/2022	03/29/2022	03/29/2022	Expiration	1	59,804,200	4463		(688,358)								688,358			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/21/2023, Strike Price 1669.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/24/2022	03/21/2023	03/21/2023	Expiration	1	16,532,802	1669.98		220,736								(220,736)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/25/2022	06/22/2022	06/22/2022	Expiration	1	11,340,000	4200		1,120,896								(1,120,896)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/20/2022	04/20/2022	Exercise	1	744,716,700	4330		53,469,019	10,610,063							(42,858,956)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/20/2022	04/20/2022	Expiration	1	108,163,600	4520		3,436,219								(3,436,219)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	05/24/2022	05/24/2022	Expiration	1	60,168,000	4360		4,376,967								(4,376,967)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, SPX.NYS/USD, Maturing on 04/05/2022, Strike Price 3990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/05/2022	04/05/2022	Expiration	1	172,527,600	3990		3,675,951								(3,675,951)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/12/2022, Strike Price 4090	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/12/2022	04/12/2022	Exercise	1	170,266,700	4090		22,496,034	16,580,396							(5,915,638)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4150	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/19/2022	04/19/2022	Exercise	1	166,830,000	4150		19,372,295	9,752,118							(9,620,177)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/26/2022, Strike Price 4160	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/26/2022	04/26/2022	Exercise	1	162,448,000	4160		18,602,605	4,365,009							(14,237,596)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	05/03/2022	05/03/2022	Expiration	1	177,991,200	4190		19,245,066								(19,245,066)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4120	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/20/2022	04/20/2022	Exercise	1	754,042,400	4120		93,932,932	49,724,704							(44,208,228)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/20/2022	04/20/2022	Expiration	1	105,805,200	4440		5,021,312								(5,021,312)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	05/24/2022	05/24/2022	Expiration	1	61,134,000	4430		3,565,748								(3,565,748)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/05/2022, Strike Price 4180	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/05/2022	04/05/2022	Expiration	1	168,788,400	4180		3,433,151								(3,433,151)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/12/2022, Strike Price 4280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/12/2022	04/12/2022	Exercise	1	168,032,800	4280		13,802,063	8,177,073							(5,624,990)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/19/2022	04/19/2022	Exercise	1	162,846,000	4360		10,405,705	1,217,237							(9,188,468)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/26/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/26/2022	04/26/2022	Expiration	1	162,628,000	4360		10,718,418								(10,718,418)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	05/03/2022	05/03/2022	Expiration	1	178,684,000	4400		10,563,959								(10,563,959)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	06/22/2022	06/22/2022	Expiration	1	123,900,000	4200		14,201,919								(14,201,919)			
Purchased Option, Call, PIMSGPT.IDX/USD, Maturing on 01/19/2023, Strike Price 379.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	03/29/2022	01/19/2023	01/19/2023	Expiration	1	15,507,651	379.29		265,332								(265,332)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/26/2022, Strike Price 1703.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	03/29/2022	10/26/2022	10/26/2022	Expiration	1	20,690,458	1703.9		27,724								(27,724)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/08/2022, Strike Price 1708.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	03/29/2022	12/08/2022	12/08/2022	Expiration	1	14,809,538	1708.53		27,432								(27,432)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/16/2022, Strike Price 1710.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	03/29/2022	12/16/2022	12/16/2022	Expiration	1	18,269,311	1710.93		34,277								(34,277)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/27/2022, Strike Price 1710.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	03/29/2022	12/27/2022	12/27/2022	Expiration	1	14,711,418	1710.63		30,172								(30,172)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/03/2023, Strike Price 1715.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	03/29/2022	01/03/2023	01/03/2023	Expiration	1	17,426,940	1715.25		33,209								(33,209)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/11/2023, Strike Price 1678.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	03/29/2022	01/11/2023	01/11/2023	Expiration	1	24,725,894	1678.38		125,017								(125,017)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/20/2023, Strike Price 1653.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	03/29/2022	01/20/2023	01/20/2023	Expiration	1	21,372,753	1653.47		190,905								(190,905)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/31/2023, Strike Price 1644.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	03/29/2022	01/31/2023	01/31/2023	Expiration	1	15,962,767	1644.29		177,303								(177,303)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/22/2023, Strike Price 1637.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	03/29/2022	02/22/2023	02/22/2023	Expiration	1	20,921,791	1637.97		280,496								(280,496)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/16/2023, Strike Price 1622.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	03/29/2022	02/16/2023	02/16/2023	Expiration	1	20,447,013	1622.65		349,125								(349,125)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/30/2022	06/22/2022	06/22/2022	Expiration	1	11,760,000	4200		1,297,130								(1,297,130)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/07/2022	04/19/2022	04/19/2022	Exercise	1	305,860,000	4100	29,798,605	21,827,214								(7,971,391)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	04/07/2022	10/25/2022	10/25/2022	Expiration	1	342,900,000	4500	21,091,191									(21,091,191)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/07/2022	07/19/2022	07/19/2022	Expiration	1	277,840,000	4600	7,491,760									(7,491,760)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/07/2022	04/19/2022	04/19/2022	Expiration	1	260,040,000	4400	6,744,450									(6,744,450)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	04/07/2022	10/25/2022	10/25/2022	Expiration	1	302,820,000	4900	4,942,009									(4,942,009)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/07/2022	07/19/2022	07/19/2022	Expiration	1	323,360,000	4300	24,023,475									(24,023,475)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, SPX.NYS/USD, Maturing on 04/13/2022, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/08/2022	04/13/2022	04/13/2022	Expiration	1	85,050,000	4500		540,729								(540,729)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/08/2022	06/22/2022	06/22/2022	Expiration	1	10,080,000	4200		859,994								(859,994)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/12/2022	06/22/2022	06/22/2022	Expiration	1	336,000,000	4200		23,480,000								(23,480,000)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/13/2022	06/22/2022	06/22/2022	Expiration	1	18,480,000	4200		1,356,031								(1,356,031)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/13/2022	06/22/2022	06/22/2022	Expiration	1	12,600,000	4200		959,971								(959,971)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/14/2022	06/22/2022	06/22/2022	Expiration	1	49,560,000	4200		3,285,788								(3,285,788)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4340	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/14/2022	04/20/2022	04/20/2022	Expiration	1	32,723,600	4340		131,690								(131,690)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/20/2022	06/22/2022	06/22/2022	Expiration	1	13,440,000	4200		1,055,702								(1,055,702)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/21/2022	06/22/2022	06/22/2022	Expiration	1	294,000,000	4200		21,420,000								(21,420,000)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/21/2022	06/22/2022	06/22/2022	Expiration	1	21,000,000	4200		1,396,406								(1,396,406)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/26/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2022	04/26/2022	04/26/2022	Expiration	1	80,660,000	4360		669,425								(669,425)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/26/2022, Strike Price 4160	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2022	04/26/2022	04/26/2022	Expiration	1	81,120,000	4160		2,375,816								(2,375,816)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2022	06/22/2022	06/22/2022	Expiration	1	49,140,000	4200		2,589,303								(2,589,303)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2022	06/22/2022	06/22/2022	Expiration	1	21,000,000	4200		1,001,134								(1,001,134)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2022	06/22/2022	06/22/2022	Expiration	1	23,940,000	4200		1,089,840								(1,089,840)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/25/2022	06/22/2022	06/22/2022	Expiration	1	21,000,000	4200		889,623								(889,623)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/25/2022	06/22/2022	06/22/2022	Expiration	1	26,460,000	4200		1,206,494								(1,206,494)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/25/2022	05/03/2022	05/03/2022	Expiration	1	25,960,000	4400		37,685								(37,685)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/25/2022	06/22/2022	06/22/2022	Expiration	1	31,500,000	4200		1,579,560								(1,579,560)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/25/2022	05/03/2022	05/03/2022	Expiration	1	24,637,200	4190		686,942								(686,942)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/26/2022	05/03/2022	05/03/2022	Expiration	1	25,960,000	4400		408								(408)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/26/2022	06/22/2022	06/22/2022	Expiration	1	16,800,000	4200		568,903								(568,903)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/26/2022	05/03/2022	05/03/2022	Expiration	1	24,721,000	4190		188,407								(188,407)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/24/2022	05/24/2022	Expiration	1	760,937,400	4380		4,553,065								(4,553,065)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/24/2022	05/24/2022	Expiration	1	61,134,000	4430		216,269								(216,269)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	06/22/2022	06/22/2022	Expiration	1	82,695,000	4470		629,170								(629,170)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/10/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/10/2022	05/10/2022	Expiration	1	154,518,000	4200		2,252,548								(2,252,548)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/17/2022, Strike Price 4170	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/17/2022	05/17/2022	Expiration	1	151,579,500	4170		3,665,989								(3,665,989)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4160	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/24/2022	05/24/2022	Expiration	1	180,793,600	4160		5,434,938								(5,434,938)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/01/2022, Strike Price 4190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	06/01/2022	06/01/2022	Expiration	1	161,608,300	4190		4,748,996								(4,748,996)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4180	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/24/2022	05/24/2022	Expiration	1	769,663,400	4180		20,837,491								(20,837,491)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/24/2022	05/24/2022	Expiration	1	60,168,000	4360		439,884								(439,884)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	06/22/2022	06/22/2022	Expiration	1	83,805,000	4530		384,052								(384,052)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/10/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/10/2022	05/10/2022	Expiration	1	153,164,000	4400		150,313								(150,313)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/17/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/17/2022	05/17/2022	Expiration	1	150,071,200	4360		710,982								(710,982)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/24/2022	05/24/2022	Expiration	1	179,021,600	4360		1,308,814								(1,308,814)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/01/2022, Strike Price 4390	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	06/01/2022	06/01/2022	Expiration	1	160,542,300	4390		1,209,010								(1,209,010)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	06/22/2022	06/22/2022	Expiration	1	73,500,000	4200		2,617,417								(2,617,417)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/03/2022	05/03/2022	Expiration	1	20,950,000	4190		149,796								(149,796)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/03/2022	05/03/2022	Expiration	1	22,000,000	4400		74								(74)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	06/22/2022	06/22/2022	Expiration	1	9,240,000	4200		329,047								(329,047)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2022	06/22/2022	06/22/2022	Expiration	1	21,000,000	4200		1,039,357								(1,039,357)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2022	05/03/2022	05/03/2022	Expiration	1	25,140,000	4190		590,030								(590,030)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2022	05/03/2022	05/03/2022	Expiration	1	26,400,000	4400		777								(777)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2022	06/22/2022	06/22/2022	Expiration	1	12,180,000	4200		584,340								(584,340)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	06/22/2022	06/22/2022	Expiration	1	25,200,000	4200		1,008,654								(1,008,654)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	06/22/2022	06/22/2022	Expiration	1	13,440,000	4200		437,202								(437,202)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/10/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	05/10/2022	05/10/2022	Expiration	1	154,518,000	4200		2,534,095								(2,534,095)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/17/2022, Strike Price 4170	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	05/17/2022	05/17/2022	Expiration	1	151,579,500	4170		3,971,965								(3,971,965)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4160	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	05/24/2022	05/24/2022	Expiration	1	180,793,600	4160		5,675,876								(5,675,876)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/01/2022, Strike Price 4190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	06/01/2022	06/01/2022	Expiration	1	161,608,300	4190		4,852,877								(4,852,877)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/02/2022	07/19/2022	07/19/2022	Expiration	1	420,000,000	4200		14,164,719								(14,164,719)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/02/2022	06/22/2022	06/22/2022	Expiration	1	21,000,000	4200		558,396								(558,396)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/04/2022	06/22/2022	06/22/2022	Expiration	1	23,100,000	4200		663,738								(663,738)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/04/2022	06/22/2022	06/22/2022	Expiration	1	18,900,000	4200		818,306								(818,306)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/05/2022	06/22/2022	06/22/2022	Expiration	1	90,300,000	4200		2,415,749								(2,415,749)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/06/2022	06/22/2022	06/22/2022	Expiration	1	31,500,000	4200		766,178								(766,178)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/06/2022	06/22/2022	06/22/2022	Expiration	1	34,440,000	4200		929,236								(929,236)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/10/2022	06/22/2022	06/22/2022	Expiration	1	33,600,000	4200		434,307								(434,307)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/11/2022	06/22/2022	06/22/2022	Expiration	1	21,000,000	4200		306,347								(306,347)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/12/2022	06/22/2022	06/22/2022	Expiration	1	29,400,000	4200		262,458								(262,458)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/12/2022	06/22/2022	06/22/2022	Expiration	1	25,200,000	4200		146,579								(146,579)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/19/2022	06/22/2022	06/22/2022	Expiration	1	10,920,000	4200		54,497								(54,497)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/20/2022	06/22/2022	06/22/2022	Expiration	1	18,060,000	4200		45,546								(45,546)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/25/2022	06/22/2022	06/22/2022	Expiration	1	25,200,000	4200		118,086								(118,086)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/25/2022	09/20/2022	09/20/2022	Expiration	1	615,000,000	4100		21,573,000								(21,573,000)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/25/2022	09/20/2022	09/20/2022	Expiration	1	430,000,000	4300		6,930,000								(6,930,000)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	06/22/2022	06/22/2022	Expiration	1	705,000,000	4700		34,500								(34,500)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	08/23/2022	08/23/2022	Expiration	1	860,000,000	4300		16,584,500								(16,584,500)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	06/22/2022	06/22/2022	Expiration	1	83,805,000	4530		31,950								(31,950)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	06/22/2022	06/22/2022	Expiration	1	772,616,000	4420		927,906								(927,906)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	07/19/2022	07/19/2022	Expiration	1	33,210,000	4050		1,238,004								(1,238,004)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/07/2022, Strike Price 4210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	06/07/2022	06/07/2022	Expiration	1	169,915,600	4210		401,862								(401,862)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/14/2022, Strike Price 4240	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	06/14/2022	06/14/2022	Expiration	1	166,674,400	4240		688,596								(688,596)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	06/22/2022	06/22/2022	Expiration	1	174,750,200	4220		1,380,289								(1,380,289)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, SPX.NYS/USD, Maturing on 06/28/2022, Strike Price 4250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	06/28/2022	06/28/2022	Expiration	1	185,512,500	4250		1,594,048								(1,594,048)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	06/22/2022	06/22/2022	Expiration	1	778,421,200	4220		6,148,467								(6,148,467)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	06/22/2022	06/22/2022	Expiration	1	82,695,000	4470		59,875								(59,875)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	07/19/2022	07/19/2022	Expiration	1	33,620,000	4100		1,018,556								(1,018,556)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/07/2022, Strike Price 4420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	06/07/2022	06/07/2022	Expiration	1	169,197,600	4420		6,614								(6,614)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/14/2022, Strike Price 4440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	06/14/2022	06/14/2022	Expiration	1	164,990,400	4440		54,583								(54,583)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	06/22/2022	06/22/2022	Expiration	1	175,959,600	4430		191,387								(191,387)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/28/2022, Strike Price 4460	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	06/28/2022	06/28/2022	Expiration	1	184,599,400	4460		294,787								(294,787)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	06/22/2022	06/22/2022	Expiration	1	84,000,000	4200		774,847								(774,847)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/02/2022	06/22/2022	06/22/2022	Expiration	1	460,000,000	4600		40,000								(40,000)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/02/2022	07/19/2022	07/19/2022	Expiration	1	480,000,000	4800		100,000								(100,000)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/14/2022, Strike Price 4240	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/02/2022	06/14/2022	06/14/2022	Expiration	1	166,674,400	4240		786,200								(786,200)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4160	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/02/2022	06/22/2022	06/22/2022	Expiration	1	130,748,800	4160		2,388,680								(2,388,680)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/28/2022, Strike Price 4250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/02/2022	06/28/2022	06/28/2022	Expiration	1	185,512,500	4250		2,165,359								(2,165,359)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/02/2022	06/22/2022	06/22/2022	Expiration	1	174,750,200	4220		1,987,680								(1,987,680)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/06/2022	06/22/2022	06/22/2022	Expiration	1	27,300,000	4200		195,047								(195,047)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/10/2022	06/22/2022	06/22/2022	Expiration	1	12,180,000	4200		1,004								(1,004)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/14/2022	06/22/2022	06/22/2022	Expiration	1	27,300,000	4200		0								0			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/15/2022	06/22/2022	06/22/2022	Expiration	1	18,900,000	4200		0								0			
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/16/2022	06/22/2022	06/22/2022	Expiration	1	386,400,000	4200												
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/16/2022	09/20/2022	09/20/2022	Exercise	1	349,600,000	3800		12,214,323	6,746,360							(5,467,963)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/21/2022	09/20/2022	09/20/2022	Exercise	1	19,000,000	3800		856,391	366,650							(489,741)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/23/2022	07/19/2022	07/19/2022	Expiration	1	460,000,000	4600		29,000								(29,000)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/24/2022	07/19/2022	07/19/2022	Expiration	1	323,360,000	4300		258,744								(258,744)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/24/2022	11/22/2022	11/22/2022	Expiration	1	267,360,000	4800		613,731								(613,731)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/24/2022	07/19/2022	07/19/2022	Expiration	1	277,840,000	4600		11,588								(11,588)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/24/2022	11/22/2022	11/22/2022	Expiration	1	332,640,000	4400		4,028,677								(4,028,677)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/19/2022	07/19/2022	Expiration	1	33,210,000	4050		88,530								(88,530)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/19/2022	07/19/2022	Expiration	1	809,521,200	4360		25,990								(25,990)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4070	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/28/2022	08/23/2022	08/23/2022	Exercise	1	58,445,200	4070		616,457	2,275,773							1,659,316			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, SPX.NYS/USD, Maturing on 07/06/2022, Strike Price 4520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/06/2022	07/06/2022	Expiration	1	165,703,200	4520													
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/12/2022, Strike Price 4560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/12/2022	07/12/2022	Expiration	1	135,249,600	4560		1								(1)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4570	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/19/2022	07/19/2022	Expiration	1	179,418,200	4570		299								(299)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/26/2022, Strike Price 4560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/26/2022	07/26/2022	Expiration	1	195,076,800	4560		3,874								(3,874)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/02/2022, Strike Price 4630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	08/02/2022	08/02/2022	Expiration	1	202,145,800	4630		8,073								(8,073)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/28/2022	09/20/2022	09/20/2022	Exercise	1	101,460,000	3800		5,159,816	1,957,911							(3,201,905)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/19/2022	07/19/2022	Expiration	1	33,620,000	4100		46,455								(46,455)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4570	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/19/2022	07/19/2022	Expiration	1	803,314,600	4570		1,338								(1,338)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/28/2022	08/23/2022	08/23/2022	Exercise	1	57,583,600	4010		878,819	3,137,373							2,258,554			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/06/2022, Strike Price 4310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/06/2022	07/06/2022	Expiration	1	167,141,800	4310		0								0			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/12/2022, Strike Price 4350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/12/2022	07/12/2022	Expiration	1	138,025,500	4350		170								(170)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/19/2022	07/19/2022	Expiration	1	179,501,200	4360		5,763								(5,763)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/26/2022, Strike Price 4350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/26/2022	07/26/2022	Expiration	1	194,706,000	4350		34,203								(34,203)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/02/2022, Strike Price 4410	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	08/02/2022	08/02/2022	Expiration	1	202,374,900	4410		52,668								(52,668)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/29/2022	09/20/2022	09/20/2022	Exercise	1	28,500,000	3800		1,381,309	549,975							(831,334)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, SPX.NYS/USD, Maturing on 07/06/2022, Strike Price 3825	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/29/2022	07/06/2022	07/06/2022	Expiration	1	97,537,500	3825		766,530								(766,530)			
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 12/20/2022, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/08/2022	12/20/2022	12/20/2022	Expiration	1	22,950,000	255		357,300								(357,300)			
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 12/20/2022, Strike Price 270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/11/2022	12/20/2022	12/20/2022	Expiration	1	8,100,000	270		83,880								(83,880)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/12/2022	09/20/2022	09/20/2022	Exercise	1	11,400,000	3800		573,194	219,990							(353,204)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/11/2023, Strike Price 1581.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/14/2022	07/22/2022	07/22/2022	Expiration	1	26,288,020	1581.71		(21,452)								21,452			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/11/2023, Strike Price 1556.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/14/2022	07/22/2022	07/22/2022	Expiration	1	68,826,745	1556.11		(71,439)								71,439			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/15/2022	09/20/2022	09/20/2022	Exercise	1	12,160,000	3800		592,866	234,656							(358,210)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/22/2022	09/20/2022	09/20/2022	Exercise	1	12,540,000	3800		827,591	241,989							(585,602)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/27/2022	09/20/2022	09/20/2022	Exercise	1	11,400,000	3800		727,548	219,990							(507,558)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/27/2022	08/23/2022	08/23/2022	Exercise	1	57,583,600	4010		1,294,383	3,137,373							1,842,989			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/27/2022	09/20/2022	09/20/2022	Expiration	1	50,904,800	3940		2,297,231								(2,297,231)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/27/2022	09/20/2022	09/20/2022	Exercise	1	116,660,000	3800		8,635,352	2,251,231							(6,384,121)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4070	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/27/2022	08/23/2022	08/23/2022	Exercise	1	58,445,200	4070		846,829	2,275,773							1,428,943			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/27/2022	09/20/2022	09/20/2022	Expiration	1	50,129,600	3880		2,841,640								(2,841,640)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4150	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/01/2022	10/25/2022	10/25/2022	Expiration	1	622,500,000	4150		22,410,500								(22,410,500)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/02/2022	08/23/2022	08/23/2022	Expiration	1	850,578,000	4650		8,198								(8,198)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Call, SPX.NYS/USD, Maturing on 08/09/2022, Strike Price 4420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/02/2022	08/09/2022	08/09/2022	Expiration	1	174,192,200	4420		4								(4)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/02/2022	08/23/2022	08/23/2022	Expiration	1	860,205,600	4440		302,044								(302,044)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/09/2022, Strike Price 4630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/02/2022	08/09/2022	08/09/2022	Expiration	1	173,162,000	4630													
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	08/02/2022	11/22/2022	11/22/2022	Expiration	1	792,000,000	4400		13,266,000								(13,266,000)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	08/02/2022	12/20/2022	12/20/2022	Expiration	1	645,000,000	4300		20,894,000								(20,894,000)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/16/2022, Strike Price 4450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	08/02/2022	08/16/2022	08/16/2022	Expiration	1	195,533,000	4450		14,890								(14,890)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	08/02/2022	08/23/2022	08/23/2022	Expiration	1	181,204,000	4450		46,284								(46,284)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/30/2022, Strike Price 4480	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	08/02/2022	08/30/2022	08/30/2022	Expiration	1	193,670,400	4480		89,290								(89,290)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/16/2022	09/20/2022	09/20/2022	Exercise	1	15,200,000	3800		2,004,417	293,320							(1,711,097)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/17/2022	09/20/2022	09/20/2022	Expiration	1	852,368,400	4680		221,878								(221,878)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/17/2022	09/20/2022	09/20/2022	Exercise	1	136,800,000	3800		17,421,840	2,639,880							(14,781,960)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/17/2022	09/20/2022	09/20/2022	Expiration	1	50,904,800	3940		4,543,529								(4,543,529)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4070	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/17/2022	10/25/2022	10/25/2022	Expiration	1	78,917,300	4070		5,538,020								(5,538,020)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/17/2022	09/20/2022	09/20/2022	Expiration	1	853,233,600	4470		3,161,258								(3,161,258)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/07/2022, Strike Price 4520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	08/17/2022	09/07/2022	09/07/2022	Expiration	1	172,664,000	4520		99,320								(99,320)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, SPX.NYS/USD, Maturing on 09/13/2022, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/17/2022	09/13/2022	09/13/2022	Expiration	1	179,640,000	4500		255,488								(255,488)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/17/2022	09/20/2022	09/20/2022	Expiration	1	186,010,000	4450		886,160								(886,160)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/17/2022	09/20/2022	09/20/2022	Expiration	1	50,129,600	3880		5,263,827								(5,263,827)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/27/2022, Strike Price 4420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/17/2022	09/27/2022	09/27/2022	Expiration	1	207,651,600	4420		1,846,314								(1,846,314)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/04/2022, Strike Price 4380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/17/2022	10/04/2022	10/04/2022	Expiration	1	208,926,000	4380		3,072,548								(3,072,548)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4140	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/17/2022	10/25/2022	10/25/2022	Expiration	1	80,274,600	4140		4,525,878								(4,525,878)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/18/2022	09/20/2022	09/20/2022	Exercise	1	28,880,000	3800		3,735,799	557,308							(3,178,491)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/19/2022	09/20/2022	09/20/2022	Exercise	1	18,240,000	3800		2,129,745	351,984							(1,777,761)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/23/2022	09/20/2022	09/20/2022	Exercise	1	9,500,000	3800		869,072	183,325							(685,747)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/24/2022	09/20/2022	09/20/2022	Exercise	1	7,600,000	3800		718,495	146,660							(571,835)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/29/2022	09/20/2022	09/20/2022	Exercise	1	138,700,000	3800		9,188,107	2,676,545							(6,511,562)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/30/2022	09/20/2022	09/20/2022	Exercise	1	368,600,000	3800		20,733,630	7,113,010							(13,620,620)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/31/2022	09/20/2022	09/20/2022	Exercise	1	11,400,000	3800		621,873	219,990							(401,883)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	158,018,100	4430													
Purchased Option, Call, RTY.NYS/USD, Maturing on 09/20/2022, Strike Price 2230	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	11,194,600	2230													

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, MXEA.ASE/USD, Maturing on 09/20/2022, Strike Price 2340	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	7,090,200	2340													
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4410	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	235,714,500	4410													
Purchased Option, Call, RTY.NYS/USD, Maturing on 09/20/2022, Strike Price 2270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	43,379,700	2270													
Purchased Option, Call, MXEA.ASE/USD, Maturing on 09/20/2022, Strike Price 2380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	25,632,600	2380													
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	12/20/2022	12/20/2022	Expiration	1	46,800,000	3900		2,177,848								(2,177,848)			
Purchased Option, Call, MXEA.ASE/USD, Maturing on 09/20/2022, Strike Price 2480	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	26,709,600	2480													
Purchased Option, Call, RTY.NYS/USD, Maturing on 09/20/2022, Strike Price 2350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	41,477,500	2350													
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	45,600,000	3800		6,973								(6,973)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/21/2022	12/20/2022	12/20/2022	Expiration	1	12,870,000	3900		577,141								(577,141)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4070	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/25/2022	10/25/2022	Expiration	1	78,917,300	4070		82,724								(82,724)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/25/2022	10/25/2022	Expiration	1	957,195,000	4450		15,310								(15,310)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	11/22/2022	11/22/2022	Expiration	1	55,971,000	4050		307,409								(307,409)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/12/2022, Strike Price 4560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/12/2022	10/12/2022	Expiration	1	195,350,400	4560		0								0			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/18/2022, Strike Price 4610	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/18/2022	10/18/2022	Expiration	1	192,237,000	4610		30								(30)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4730	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/25/2022	10/25/2022	Expiration	1	204,288,700	4730		212								(212)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, SPX.NYS/USD, Maturing on 11/01/2022, Strike Price 4790	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	11/01/2022	11/01/2022	Expiration	1	203,814,500	4790		924								(924)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	12/20/2022	12/20/2022	Expiration	1	124,800,000	3900		2,598,004								(2,598,004)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4140	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/25/2022	10/25/2022	Expiration	1	80,274,600	4140		41,673								(41,673)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/25/2022	10/25/2022	Expiration	1	952,128,000	4640		2,344								(2,344)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 3990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	11/22/2022	11/22/2022	Expiration	1	55,141,800	3990		441,587								(441,587)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/12/2022, Strike Price 4370	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/12/2022	10/12/2022	Expiration	1	193,503,600	4370		7								(7)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/18/2022, Strike Price 4420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/18/2022	10/18/2022	Expiration	1	194,259,000	4420		400								(400)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/25/2022	10/25/2022	Expiration	1	205,162,800	4520		1,638								(1,638)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/01/2022, Strike Price 4580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	11/01/2022	11/01/2022	Expiration	1	204,955,000	4580		4,587								(4,587)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/04/2022, Strike Price 3648	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	09/28/2022	10/04/2022	10/04/2022	Expiration	1	59,097,600	3648		1,198,800								(1,198,800)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/30/2022	12/20/2022	12/20/2022	Expiration	1	18,720,000	3900		380,869								(380,869)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/03/2022	12/20/2022	12/20/2022	Expiration	1	12,480,000	3900		257,299								(257,299)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/26/2022	12/20/2022	12/20/2022	Expiration	1	27,300,000	3900		988,157								(988,157)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/22/2022	11/22/2022	Expiration	1	892,780,000	4900		449								(449)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/22/2022	11/22/2022	Expiration	1	55,971,000	4050		269,784								(269,784)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3670	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	12/20/2022	12/20/2022	Exercise	1	41,691,200	3670		2,685,263	2,071,610							(613,654)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/08/2022, Strike Price 4660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/08/2022	11/08/2022	Expiration	1	192,225,000	4660		0								0			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/16/2022, Strike Price 4690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/16/2022	11/16/2022	Expiration	1	193,931,500	4690		30								(30)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/22/2022	11/22/2022	Expiration	1	225,635,900	4690		925								(925)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/29/2022, Strike Price 4650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/29/2022	11/29/2022	Expiration	1	210,319,500	4650		7,309								(7,309)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/22/2022	11/22/2022	Expiration	1	907,515,000	4690		3,720								(3,720)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 3990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/22/2022	11/22/2022	Expiration	1	55,141,800	3990		439,075								(439,075)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3720	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	12/20/2022	12/20/2022	Exercise	1	42,259,200	3720		2,310,140	1,503,610							(806,530)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/08/2022, Strike Price 4870	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/08/2022	11/08/2022	Expiration	1	189,881,300	4870		0								0			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/16/2022, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/16/2022	11/16/2022	Expiration	1	190,463,000	4900		1								(1)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4910	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/22/2022	11/22/2022	Expiration	1	222,815,800	4910		102								(102)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/29/2022, Strike Price 4890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/29/2022	11/29/2022	Expiration	1	209,927,700	4890		1,119								(1,119)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	12/20/2022	12/20/2022	Expiration	1	147,030,000	3900		3,989,995								(3,989,995)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/01/2022	12/20/2022	12/20/2022	Expiration	1	11,700,000	3900		341,822								(341,822)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/16/2022	12/20/2022	12/20/2022	Expiration	1	21,450,000	3900		817,641								(817,641)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/21/2022	12/20/2022	12/20/2022	Expiration	1	25,350,000	3900		785,508								(785,508)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/20/2022	12/20/2022	Expiration	1	1,035,036,500	4630		258								(258)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3670	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/20/2022	12/20/2022	Exercise	1	41,691,200	3670		3,474,970	2,071,610							(1,403,360)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/06/2022, Strike Price 4790	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/06/2022	12/06/2022	Expiration	1	208,269,200	4790													
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/13/2022, Strike Price 4890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/13/2022	12/13/2022	Expiration	1	229,585,500	4890		0								0			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/20/2022	12/20/2022	Expiration	1	261,275,200	4880		1								(1)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/28/2022, Strike Price 4890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/28/2022	12/28/2022	Expiration	1	220,392,300	4890		29								(29)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/04/2023, Strike Price 5010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	01/04/2023	01/04/2023	Expiration	1	191,632,500	5010		78								(78)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/20/2022	12/20/2022	Expiration	1	156,000,000	3900		4,560,699								(4,560,699)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4860	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/20/2022	12/20/2022	Expiration	1	1,034,791,200	4860		4								(4)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3720	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/20/2022	12/20/2022	Exercise	1	42,259,200	3720		2,952,447	1,503,610							(1,448,837)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/06/2022, Strike Price 4580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/06/2022	12/06/2022	Expiration	1	209,306,000	4580													
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/13/2022, Strike Price 4660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/13/2022	12/13/2022	Expiration	1	228,107,000	4660		0								0			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/20/2022	12/20/2022	Expiration	1	261,705,600	4660		37								(37)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/28/2022, Strike Price 4650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/28/2022	12/28/2022	Expiration	1	220,921,500	4650		650								(650)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Call, SPX.NYS/USD, Maturing on 01/04/2023, Strike Price 4770	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	01/04/2023	01/04/2023	Expiration	1	190,513,800	4770		671								(671)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/29/2022	12/20/2022	12/20/2022	Expiration	1	11,310,000	3900		340,974								(340,974)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/05/2023, Strike Price 4177.07	Macro Asset Liability Management hedges		Equity/Index	AIG MARKETS, INC. . QLUS0MCIV69Q7ZI25D03	12/08/2022	01/05/2023	01/05/2023	Expiration	1	1,099,997,968	4177.07		3,910,629								(3,910,629)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/05/2023, Strike Price 4170.02	Macro Asset Liability Management hedges		Equity/Index	AIG MARKETS, INC. . QLUS0MCIV69Q7ZI25D03	12/08/2022	01/05/2023	01/05/2023	Expiration	1	1,099,997,066	4170.02		4,233,781								(4,233,781)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/13/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUS0MCIV69Q7ZI25D03	12/08/2022	12/13/2022	12/13/2022	Expiration	1	140,400,000	3900		1,000,440								(1,000,440)			
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4540	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/15/2022	12/20/2022	12/20/2022	Expiration	1	237,850,600	4540													
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/15/2022	12/20/2022	12/20/2022	Expiration	1	149,659,200	4560													
Purchased Option, Call, MXEA.ASE/USD, Maturing on 12/20/2022, Strike Price 2310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/15/2022	12/20/2022	12/20/2022	Expiration	1	5,982,900	2310													
Purchased Option, Call, RTY.NYS/USD, Maturing on 12/20/2022, Strike Price 2300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/15/2022	12/20/2022	12/20/2022	Expiration	1	10,534,000	2300													
Purchased Option, Call, RTY.NYS/USD, Maturing on 12/20/2022, Strike Price 2283	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/15/2022	12/20/2022	12/20/2022	Expiration	1	38,765,340	2283													
Purchased Option, Call, MXEA.ASE/USD, Maturing on 12/20/2022, Strike Price 2311	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/15/2022	12/20/2022	12/20/2022	Expiration	1	28,171,090	2311													
Purchased Option, Call, RTY.NYS/USD, Maturing on 12/20/2022, Strike Price 2359	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/15/2022	12/20/2022	12/20/2022	Expiration	1	35,573,720	2359													
Purchased Option, Call, MXEA.ASE/USD, Maturing on 12/20/2022, Strike Price 2391	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/15/2022	12/20/2022	12/20/2022	Expiration	1	29,146,290	2391													
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/10/2023, Strike Price 4950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/28/2022	01/10/2023	01/10/2023	Expiration	1	170,131,500	4950													
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/18/2023, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/28/2022	01/18/2023	01/18/2023	Expiration	1	176,988,000	4900		0								0			
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/10/2023, Strike Price 4740	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/28/2022	01/10/2023	01/10/2023	Expiration	1	173,958,000	4740													

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												2,737,611,585	1,627,463,266	2,048,599,431	0	0	XXX	(1,394,270,189)	0	0	(2,316,475,430)	0	0	XXX
Purchased Option, Put, MXEA.ASE/USD, Maturing on 03/22/2022, Strike Price 1550	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/20/2020	03/22/2022	03/22/2022	Expiration	1	155,000,000	1550	4,950,000						4,847,513			(4,950,000)			
Purchased Option, Put, USD, Maturing on 03/07/2022, Strike Price %	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/05/2021	03/11/2052	03/07/2022	Expiration	1	150,000,000		9,450,000						8,558,327			(9,450,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 2400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/15/2021	03/22/2022	03/22/2022	Expiration	1	360,000,000	2400	7,135,500						6,881,253			(7,135,500)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 2600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/16/2021	03/22/2022	03/22/2022	Expiration	1	390,000,000	2600	9,225,000						8,866,075			(9,225,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 2600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/23/2021	06/22/2022	06/22/2022	Expiration	1	312,000,000	2600	3,936,000						2,585,806			(3,936,000)			
Purchased Option, Put, EEM.ASE/USD, Maturing on 06/22/2022, Strike Price 46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/23/2021	06/22/2022	06/22/2022	Exercise	1	69,000,000	46	2,760,000		9,495,000				623,068			6,735,000			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 2800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/24/2021	03/22/2022	03/22/2022	Expiration	1	280,000,000	2800	2,891,800						2,566,035			(2,891,800)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 2500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/24/2021	06/22/2022	06/22/2022	Expiration	1	250,000,000	2500	2,811,000						1,825,846			(2,811,000)			
Purchased Option, Put, HYG.ASE/USD, Maturing on 01/11/2022, Strike Price 79	Hedges of Credit Risk in Funds Withheld Portfolio	Schedule D	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/08/2021	01/11/2022	01/11/2022	Expiration	1	197,500,000	79	1,993,750						1,993,750			(1,993,750)			
Purchased Option, Put, EFA.ASE/USD, Maturing on 03/22/2022, Strike Price 72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/01/2021	03/22/2022	03/22/2022	Expiration	1	72,000,000	72	1,530,000						1,226,375			(1,530,000)			
Purchased Option, Put, EFA.ASE/USD, Maturing on 03/22/2022, Strike Price 69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/01/2021	03/22/2022	03/22/2022	Expiration	1	69,000,000	69	1,200,000						1,040,509			(1,200,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 3000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/09/2021	03/22/2022	03/22/2022	Expiration	1	255,000,000	3000	2,380,000						2,006,006			(2,380,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 2800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/09/2021	06/22/2022	06/22/2022	Expiration	1	238,000,000	2800	2,805,000						1,581,329			(2,805,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 3000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/10/2021	03/22/2022	03/22/2022	Expiration	1	255,000,000	3000	2,376,209						2,002,215			(2,376,209)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 2800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/10/2021	06/22/2022	06/22/2022	Expiration	1	238,000,000	2800	3,170,407						1,946,736			(3,170,407)			
Purchased Option, Put, MARKIT CDX.NA.IG.37 V1 12/26 INDEX, Maturing on 12/21/2026, Strike Price 75	Hedges of Credit Risk in Funds Withheld Portfolio	Schedule D	Credit	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/23/2021	12/21/2026	12/21/2026	Expiration	1	920,000,000	75	1,159,200						1,143,825			(1,159,200)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Put, EFA.ASE/USD, Maturing on 01/25/2022, Strike Price 75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/07/2021	01/25/2022	01/25/2022	Expiration	1	75,000,000	75	1,870,000						1,751,674			(1,870,000)			
Purchased Option, Put, EFA.ASE/USD, Maturing on 02/23/2022, Strike Price 73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/13/2021	02/23/2022	02/23/2022	Expiration	1	73,000,000	73	1,560,000						1,357,462			(1,560,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/13/2021	01/25/2022	01/25/2022	Expiration	1	546,000,000	4200	14,716,000						14,506,923			(14,716,000)			
Purchased Option, Put, MARKIT CDX.NA.IG.37 V1 12/26 INDEX, Maturing on 12/21/2026, Strike Price 75	Hedges of Credit Risk in Funds Withheld Portfolio	Schedule D	Credit	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/15/2021	12/21/2026	12/21/2026	Expiration	1	920,000,000	75	1,357,000						1,133,530			(1,357,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/27/2021	02/23/2022	02/23/2022	Exercise	1	154,000,000	4400	3,827,600		1,789,550				2,837,440			(2,038,050)			
Purchased Option, Put, EFA.ASE/USD, Maturing on 03/22/2022, Strike Price 73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/23/2021	03/22/2022	03/22/2022	Expiration	1	109,500,000	73	2,175,000						1,605,423			(2,175,000)			
Purchased Option, Put, EFA.ASE/USD, Maturing on 04/19/2022, Strike Price 74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/23/2021	04/19/2022	04/19/2022	Exercise	1	59,200,000	74	1,520,000		1,584,000				923,055			64,000			
Purchased Option, Put, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/01/2021	01/25/2022	01/25/2022	Exercise	1	92,000,000	4600	2,220,000		4,041,200				1,870,647			1,821,200			
Purchased Option, Put, EEM.ASE/USD, Maturing on 09/20/2022, Strike Price 38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/07/2021	09/20/2022	09/20/2022	Exercise	1	95,000,000	38	3,125,000		525,000				1,620,705			(2,600,000)			
Purchased Option, Put, EEM.ASE/USD, Maturing on 09/20/2022, Strike Price 40	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/07/2021	09/20/2022	09/20/2022	Exercise	1	100,000,000	40	3,904,000		5,525,000				1,836,441			1,621,000			
Purchased Option, Put, EFA.ASE/USD, Maturing on 06/22/2022, Strike Price 66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/07/2021	06/22/2022	06/22/2022	Exercise	1	46,200,000	66	1,029,980		3,164,000				620,355			2,134,020			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/08/2021	03/22/2022	03/22/2022	Exercise	1	376,740,000	4680	14,695,644		17,458,840				5,992,890			2,763,196			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/10/2021	03/22/2022	03/22/2022	Expiration	1	168,000,000	4200	2,610,000						1,231,976			(2,610,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/10/2021	03/22/2022	03/22/2022	Exercise	1	13,572,000	4680	479,504		628,952				165,989			149,448			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/13/2021	03/22/2022	03/22/2022	Expiration	1	252,000,000	4200	4,145,160						2,078,124			(4,145,160)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/13/2021	04/19/2022	04/19/2022	Exercise	1	132,000,000	4400	3,730,830		222,300				1,360,753			(3,508,530)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Put, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/16/2021	04/19/2022	04/19/2022	Exercise	1	88,000,000	4400	2,576,000		148,200				995,949			(2,427,800)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/16/2021	04/19/2022	04/19/2022	Expiration	1	210,000,000	4200	4,700,000						2,017,178			(4,700,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/16/2021	03/22/2022	03/22/2022	Exercise	1	8,424,000	4680	318,060		390,384				123,464			72,324			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/17/2021	03/22/2022	03/22/2022	Exercise	1	77,220,000	4680	3,340,225		3,578,520				1,556,431			238,295			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/20/2021	03/22/2022	03/22/2022	Exercise	1	10,296,000	4680	550,461		477,136				312,622			(73,325)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/22/2021	03/22/2022	03/22/2022	Exercise	1	11,700,000	4680	417,883		542,200				147,611			124,317			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/23/2021	03/22/2022	03/22/2022	Exercise	1	4,680,000	4680	139,832		216,880				31,723			77,048			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/28/2021	03/22/2022	03/22/2022	Exercise	1	98,280,000	4680	2,465,825		4,554,480				195,541			2,088,655			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/28/2021	09/20/2022	09/20/2022	Expiration	1	270,000,000	3000	3,702,780						424,017			(3,702,780)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 2800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/28/2021	12/20/2022	12/20/2022	Expiration	1	252,000,000	2800	4,224,411						349,987			(4,224,411)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 3200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/28/2021	06/22/2022	06/22/2022	Expiration	1	288,000,000	3200	2,591,136						431,175			(2,591,136)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/29/2021	03/22/2022	03/22/2022	Exercise	1	18,720,000	4680	433,434		867,520				999			434,086			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/30/2021	03/22/2022	03/22/2022	Exercise	1	9,360,000	4680	207,282		226,478				(8,935)			(8,935)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/07/2022	03/22/2022	03/22/2022	Exercise	1	14,040,000	4680		445,222	650,640							205,418			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/14/2022	03/22/2022	03/22/2022	Exercise	1	13,572,000	4680		420,898	628,952							208,054			
Purchased Option, Put, MARKIT CDX.NA.IG.37 V1 12/26 INDEX, Maturing on 12/21/2026, Strike Price 80	Hedges of Credit Risk in Funds Withheld Portfolio	Schedule D	Credit	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/19/2022	12/21/2026	12/21/2026	Expiration	1	460,000,000	80		552,000								(552,000)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Put, MARKIT CDX.NA.IG.37 V1 12/26 INDEX, Maturing on 12/21/2026, Strike Price 80	Hedges of Credit Risk in Funds Withheld Portfolio	Schedule D	Credit	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	01/20/2022	12/21/2026	12/21/2026	Expiration	1	460,000,000	80		552,000							(552,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 3600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	01/21/2022	06/22/2022	06/22/2022	Expiration	1	108,000,000	3600		1,899,115							(1,899,115)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 01/26/2022, Strike Price 4480	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	01/21/2022	01/26/2022	01/26/2022	Expiration	1	44,800,000	4480		(412,371)							412,371			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	01/21/2022	03/22/2022	03/22/2022	Exercise	1	57,564,000	4680		3,942,613	2,667,624						(1,274,989)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	01/21/2022	03/22/2022	03/22/2022	Exercise	1	12,636,000	4680		865,452	585,576						(279,876)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 3700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	01/27/2022	05/24/2022	05/24/2022	Expiration	1	370,000,000	3700		8,106,000							(8,106,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	01/27/2022	03/22/2022	03/22/2022	Exercise	1	65,520,000	4680		5,377,959	3,036,320						(2,341,639)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	01/28/2022	06/22/2022	06/22/2022	Exercise	1	380,000,000	3800		11,810,000	12,516,000						706,000			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	02/04/2022	03/22/2022	03/22/2022	Exercise	1	12,168,000	4680		590,694	563,888						(26,806)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	02/08/2022	04/19/2022	04/19/2022	Expiration	1	210,000,000	4200		3,476,000							(3,476,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	02/08/2022	05/24/2022	05/24/2022	Exercise	1	205,000,000	4100		4,273,000	9,932,000						5,659,000			
Purchased Option, Put, SPX.NYS/USD, Maturing on 02/15/2022, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	02/08/2022	02/15/2022	02/15/2022	Expiration	1	108,000,000	4500		(1,023,922)							1,023,922			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	02/11/2022	03/22/2022	03/22/2022	Exercise	1	12,168,000	4680		736,493	563,888						(172,605)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	02/18/2022	03/22/2022	03/22/2022	Exercise	1	43,992,000	4680		3,214,153	2,038,672						(1,175,481)			
Purchased Option, Put, EFA.ASE/USD, Maturing on 06/22/2022, Strike Price 66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	02/23/2022	06/22/2022	06/22/2022	Exercise	1	85,800,000	66		1,817,400	5,876,000						4,058,600			
Purchased Option, Put, EFA.ASE/USD, Maturing on 06/22/2022, Strike Price 68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	02/23/2022	06/22/2022	06/22/2022	Exercise	1	88,400,000	68		2,242,500	8,476,000						6,233,500			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Put, EFA.ASE/USD, Maturing on 09/20/2022, Strike Price 64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/23/2022	09/20/2022	09/20/2022	Exercise	1	83,200,000	64		2,342,600	4,680,000							2,337,400			
Purchased Option, Put, EFA.ASE/USD, Maturing on 09/20/2022, Strike Price 67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/23/2022	09/20/2022	09/20/2022	Exercise	1	87,100,000	67		3,023,800	8,580,000							5,556,200			
Purchased Option, Put, EFA.ASE/USD, Maturing on 12/20/2022, Strike Price 64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/23/2022	12/20/2022	12/20/2022	Expiration	1	83,200,000	64		3,536,499								(3,536,499)			
Purchased Option, Put, EFA.ASE/USD, Maturing on 12/20/2022, Strike Price 62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/23/2022	12/20/2022	12/20/2022	Expiration	1	80,600,000	62		2,800,200								(2,800,200)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/23/2022	03/22/2022	03/22/2022	Exercise	1	13,104,000	4680		1,262,380	607,264							(655,116)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/24/2022	03/22/2022	03/22/2022	Exercise	1	157,716,000	4680		17,066,512	7,308,856							(9,757,656)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/24/2022	03/22/2022	03/22/2022	Exercise	1	23,400,000	4680		2,016,188	1,084,400							(931,788)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/25/2022	03/22/2022	03/22/2022	Exercise	1	14,508,000	4680		1,012,352	672,328							(340,024)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/25/2022	03/22/2022	03/22/2022	Exercise	1	13,104,000	4680		856,049	607,264							(248,785)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/02/2022	04/19/2022	04/19/2022	Expiration	1	570,000,000	3800		5,034,000								(5,034,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/02/2022	09/20/2022	09/20/2022	Expiration	1	370,000,000	3700		12,202,000								(12,202,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/04/2022	03/22/2022	03/22/2022	Exercise	1	12,636,000	4680		956,447	585,576							(370,871)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/07/2022	03/22/2022	03/22/2022	Exercise	1	10,764,000	4680		1,098,252	498,824							(599,428)			
Purchased Option, Put, EFA.ASE/USD, Maturing on 06/22/2022, Strike Price 60	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/08/2022	06/22/2022	06/22/2022	Expiration	1	120,000,000	60		4,398,995								(4,398,995)			
Purchased Option, Put, EFA.ASE/USD, Maturing on 09/20/2022, Strike Price 58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/08/2022	09/20/2022	09/20/2022	Expiration	1	116,000,000	58		5,014,800								(5,014,800)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 2800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/11/2022	09/20/2022	09/20/2022	Expiration	1	224,000,000	2800		3,228,000								(3,228,000)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2022	09/20/2022	09/20/2022	Expiration	1	256,000,000	3200		5,648,800								(5,648,800)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2022	03/22/2022	03/22/2022	Exercise	1	15,912,000	4680		1,622,693	737,392							(885,301)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/14/2022	03/22/2022	03/22/2022	Expiration	1	391,716,000	4680		20,001,214								(20,001,214)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/14/2022	06/22/2022	06/22/2022	Exercise	1	363,300,000	4200		18,409,518	45,426,340							27,016,822			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/18/2022	06/22/2022	06/22/2022	Exercise	1	36,960,000	4200		982,190	4,621,408							3,639,218			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/21/2022	09/20/2022	09/20/2022	Expiration	1	180,000,000	3000		2,040,000								(2,040,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 2800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/21/2022	12/20/2022	12/20/2022	Expiration	1	168,000,000	2800		2,550,000								(2,550,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/21/2022	12/20/2022	12/20/2022	Expiration	1	270,000,000	3000		4,890,600								(4,890,600)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/25/2022	06/22/2022	06/22/2022	Exercise	1	11,340,000	4200		211,435	1,417,932							1,206,497			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	06/22/2022	06/22/2022	Exercise	1	123,900,000	4200		1,648,542	15,492,220							13,843,678			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/30/2022	06/22/2022	06/22/2022	Exercise	1	11,760,000	4200		165,257	1,470,448							1,305,191			
Purchased Option, Put, EFA.ASE/USD, Maturing on 09/20/2022, Strike Price 67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/06/2022	09/20/2022	09/20/2022	Exercise	1	20,100,000	67		774,000	1,980,000							1,206,000			
Purchased Option, Put, EFA.ASE/USD, Maturing on 12/20/2022, Strike Price 64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/06/2022	12/20/2022	12/20/2022	Expiration	1	25,600,000	64		1,104,000								(1,104,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/08/2022	07/19/2022	07/19/2022	Exercise	1	200,000,000	4000		3,105,000	6,842,000							3,737,000			
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/08/2022	12/20/2022	12/20/2022	Expiration	1	190,000,000	3800		6,333,500								(6,333,500)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/08/2022	06/22/2022	06/22/2022	Exercise	1	10,080,000	4200		179,604	1,260,384							1,080,780			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/13/2022	06/22/2022	06/22/2022	Exercise	1	18,480,000	4200		390,172	2,310,704							1,920,532			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/13/2022	06/22/2022	06/22/2022	Exercise	1	12,600,000	4200		251,810	1,575,480							1,323,670			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/14/2022	06/22/2022	06/22/2022	Exercise	1	49,560,000	4200		1,067,248	6,196,888							5,129,640			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/20/2022	06/22/2022	06/22/2022	Exercise	1	13,440,000	4200		193,343	1,680,512							1,487,169			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/21/2022	06/22/2022	06/22/2022	Exercise	1	21,000,000	4200		374,300	2,625,800							2,251,500			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2022	06/22/2022	06/22/2022	Exercise	1	49,140,000	4200		1,219,556	6,144,372							4,924,816			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2022	06/22/2022	06/22/2022	Exercise	1	21,000,000	4200		586,109	2,625,800							2,039,691			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2022	06/22/2022	06/22/2022	Exercise	1	23,940,000	4200		703,217	2,993,412							2,290,195			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/25/2022	06/22/2022	06/22/2022	Exercise	1	21,000,000	4200		709,259	2,625,800							1,916,541			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/25/2022	06/22/2022	06/22/2022	Exercise	1	26,460,000	4200		828,195	3,308,508							2,480,313			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/25/2022	06/22/2022	06/22/2022	Exercise	1	31,500,000	4200		887,908	3,938,700							3,050,792			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/26/2022	06/22/2022	06/22/2022	Exercise	1	16,800,000	4200		684,520	2,100,640							1,416,120			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	06/22/2022	06/22/2022	Exercise	1	73,500,000	4200		2,971,557	9,190,300							6,218,743			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	06/22/2022	06/22/2022	Exercise	1	9,240,000	4200		373,567	1,155,352							781,785			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2022	06/22/2022	06/22/2022	Exercise	1	21,000,000	4200		571,772	2,625,800							2,054,028			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2022	06/22/2022	06/22/2022	Exercise	1	12,180,000	4200		343,605	1,522,964							1,179,359			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	06/22/2022	06/22/2022	Exercise	1	25,200,000	4200		888,831	3,150,960							2,262,129			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	06/22/2022	06/22/2022	Exercise	1	13,440,000	4200		571,784	1,680,512							1,108,728			
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	07/19/2022	07/19/2022	Exercise	1	320,000,000	4000		10,236,000	10,947,200							711,200			
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	12/20/2022	12/20/2022	Exercise	1	205,000,000	4100		13,747,000	12,382,000							(1,365,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/04/2022, Strike Price 4290	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	05/04/2022	05/04/2022	Expiration	1	150,150,000	4290		(1,401,050)								1,401,050			
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/05/2022, Strike Price 4130	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/02/2022	05/05/2022	05/05/2022	Expiration	1	167,265,000	4130		2,364,904								(2,364,904)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/02/2022	06/22/2022	06/22/2022	Exercise	1	21,000,000	4200		1,001,495	2,625,800							1,624,305			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/04/2022	06/22/2022	06/22/2022	Exercise	1	23,100,000	4200		926,756	2,888,380							1,961,624			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/04/2022	06/22/2022	06/22/2022	Exercise	1	18,900,000	4200		512,230	2,363,220							1,850,990			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/05/2022	06/22/2022	06/22/2022	Exercise	1	90,300,000	4200		3,496,819	11,290,940							7,794,121			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/06/2022	06/22/2022	06/22/2022	Exercise	1	31,500,000	4200		1,565,036	3,938,700							2,373,664			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/06/2022	06/22/2022	06/22/2022	Exercise	1	34,440,000	4200		1,584,429	4,306,312							2,721,883			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/10/2022	06/22/2022	06/22/2022	Exercise	1	33,600,000	4200		2,236,855	4,201,280							1,964,425			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/11/2022	06/22/2022	06/22/2022	Exercise	1	21,000,000	4200		1,223,040	2,625,800							1,402,760			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/12/2022	06/22/2022	06/22/2022	Exercise	1	29,400,000	4200		2,116,503	3,676,120							1,559,617			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/12/2022	06/22/2022	06/22/2022	Exercise	1	25,200,000	4200		2,155,892	3,150,960							995,068			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/19/2022	06/22/2022	06/22/2022	Exercise	1	10,920,000	4200		774,226	1,365,416							591,190			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/20/2022	06/22/2022	06/22/2022	Exercise	1	18,060,000	4200		1,464,437	2,258,188							793,751			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/25/2022	06/22/2022	06/22/2022	Exercise	1	25,200,000	4200		1,588,360	3,150,960							1,562,600			
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/31/2022, Strike Price 3950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/25/2022	05/31/2022	05/31/2022	Expiration	1	256,750,000	3950		2,358,850								(2,358,850)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/01/2022, Strike Price 3950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/25/2022	06/01/2022	06/01/2022	Expiration	1	237,000,000	3950		2,377,450								(2,377,450)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/26/2022	06/22/2022	06/22/2022	Exercise	1	84,000,000	4200		3,657,883	10,503,200							6,845,317			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/07/2022, Strike Price 4150	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/02/2022	06/07/2022	06/07/2022	Expiration	1	141,100,000	4150		(627,640)								627,640			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/06/2022	06/22/2022	06/22/2022	Exercise	1	27,300,000	4200		716,703	3,413,540							2,696,837			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/10/2022	06/22/2022	06/22/2022	Exercise	1	12,180,000	4200		840,954	1,522,964							682,010			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/14/2022	06/22/2022	06/22/2022	Expiration	1	27,300,000	4200		(452,634)								452,634			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/15/2022	06/22/2022	06/22/2022	Expiration	1	18,900,000	4200		(403,663)								403,663			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/16/2022	09/20/2022	09/20/2022	Expiration	1	349,600,000	3800		24,062,564								(24,062,564)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/16/2022	06/22/2022	06/22/2022	Expiration	1	386,400,000	4200		713,040								(713,040)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/21/2022	09/20/2022	09/20/2022	Expiration	1	19,000,000	3800		984,111								(984,111)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/28/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7ZI25D03	06/23/2022	06/28/2022	06/28/2022	Expiration	1	281,200,000	3800		3,600,914								(3,600,914)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/28/2022	09/20/2022	09/20/2022	Expiration	1	101,460,000	3800		4,483,469								(4,483,469)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/29/2022	09/20/2022	09/20/2022	Expiration	1	28,500,000	3800		1,267,221								(1,267,221)			
Purchased Option, Put, EFA.ASE/USD, Maturing on 12/20/2022, Strike Price 52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7ZI25D03	07/06/2022	12/20/2022	12/20/2022	Expiration	1	52,000,000	52		1,220,000								(1,220,000)			
Purchased Option, Put, EFA.ASE/USD, Maturing on 12/20/2022, Strike Price 58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7ZI25D03	07/06/2022	12/20/2022	12/20/2022	Expiration	1	145,000,000	58		6,075,000								(6,075,000)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/12/2022	09/20/2022	09/20/2022	Expiration	1	11,400,000	3800		403,182								(403,182)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2022	09/20/2022	09/20/2022	Expiration	1	12,160,000	3800		397,750								(397,750)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/22/2022	09/20/2022	09/20/2022	Expiration	1	12,540,000	3800		257,920								(257,920)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/27/2022	09/20/2022	09/20/2022	Expiration	1	11,400,000	3800		209,585								(209,585)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/27/2022	09/20/2022	09/20/2022	Expiration	1	116,660,000	3800		1,704,008								(1,704,008)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7ZI25D03	08/01/2022	10/25/2022	10/25/2022	Exercise	1	585,000,000	3900		13,813,500	22,087,500							8,274,000			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/16/2022	09/20/2022	09/20/2022	Expiration	1	15,200,000	3800		30,976								(30,976)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/17/2022	09/20/2022	09/20/2022	Expiration	1	136,800,000	3800		325,535								(325,535)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4306	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7ZI25D03	08/17/2022	08/23/2022	08/23/2022	Expiration	1	203,243,200	4306		(1,497,184)								1,497,184			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/18/2022	09/20/2022	09/20/2022	Expiration	1	28,880,000	3800		55,483								(55,483)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/19/2022	09/20/2022	09/20/2022	Expiration	1	18,240,000	3800		43,272								(43,272)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/23/2022	09/20/2022	09/20/2022	Expiration	1	9,500,000	3800		37,377								(37,377)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/24/2022	09/20/2022	09/20/2022	Expiration	1	7,600,000	3800		25,197								(25,197)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/29/2022	09/20/2022	09/20/2022	Expiration	1	138,700,000	3800		745,303								(745,303)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/30/2022	09/20/2022	09/20/2022	Expiration	1	368,600,000	3800		2,612,317								(2,612,317)			
Purchased Option, EEM.ASE/USD, Maturing on 12/20/2022, Strike Price 35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	08/30/2022	12/20/2022	12/20/2022	Expiration	1	87,500,000	35		1,775,000								(1,775,000)			
Purchased Option, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/31/2022	09/20/2022	09/20/2022	Expiration	1	11,400,000	3800		72,836								(72,836)			
Purchased Option, SPX.NYS/USD, Maturing on 09/08/2022, Strike Price 4000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	09/02/2022	09/08/2022	09/08/2022	Expiration	1	153,200,000	4000		(1,301,233)								1,301,233			
Purchased Option, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	45,600,000	3800		3,241								(3,241)			
Purchased Option, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	12/20/2022	12/20/2022	Exercise	1	46,800,000	3900		2,278,128	571,680							(1,706,448)			
Purchased Option, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/21/2022	12/20/2022	12/20/2022	Exercise	1	12,870,000	3900		616,553	157,212							(459,341)			
Purchased Option, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	12/20/2022	12/20/2022	Exercise	1	124,800,000	3900		10,177,306	1,524,480							(8,652,826)			
Purchased Option, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/30/2022	12/20/2022	12/20/2022	Exercise	1	18,720,000	3900		1,423,843	228,672							(1,195,171)			
Purchased Option, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/03/2022	12/20/2022	12/20/2022	Exercise	1	12,480,000	3900		865,529	152,448							(713,081)			
Purchased Option, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	10/24/2022	12/20/2022	12/20/2022	Expiration	1	170,000,000	3400		2,190,000								(2,190,000)			
Purchased Option, SPX.NYS/USD, Maturing on 10/27/2022, Strike Price 3750	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	10/24/2022	10/27/2022	10/27/2022	Expiration	1	611,250,000	3750		1,923,400								(1,923,400)			

SCHEDULE DB - PART A - SECTION 2

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Purchased Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/26/2022	12/20/2022	12/20/2022	Exercise	1	27,300,000	3900		1,128,535	333,480							(795,055)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2022	12/20/2022	12/20/2022	Exercise	1	147,030,000	3900		7,037,545	1,796,028							(5,241,517)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/01/2022	12/20/2022	12/20/2022	Exercise	1	11,700,000	3900		460,146	142,920							(317,226)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/16/2022	12/20/2022	12/20/2022	Exercise	1	21,450,000	3900		409,657	262,020							(147,637)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2022	12/20/2022	12/20/2022	Exercise	1	25,350,000	3900		448,417	309,660							(138,757)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/28/2022	12/20/2022	12/20/2022	Exercise	1	156,000,000	3900		1,813,492	1,905,600							92,108			
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/29/2022	12/20/2022	12/20/2022	Exercise	1	11,310,000	3900		130,854	138,156							7,302			
Purchased Option, MSEHZN.IDX/USD, Maturing on 12/20/2022, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/06/2022	12/20/2022	12/20/2022	Exercise	1	22,950,000	255		581,400	497,700							(83,700)			
Purchased Option, SPX.NYS/USD, Maturing on 12/14/2022, Strike Price 3965	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/09/2022	12/14/2022	12/14/2022	Expiration	1	67,801,500	3965		222,300								(222,300)			
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												148,406,913	345,905,710	381,014,876	0	0	XXX	97,165,817	0	0	(113,325,878)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												2,886,018,498	1,973,368,976	2,429,614,307	0	0	XXX	(1,297,104,372)	0	0	(2,429,801,308)	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												2,833,934,565	1,601,082,080	2,048,599,431	0	0	XXX	(1,372,960,079)	0	0	(2,386,417,224)	0	0	XXX
0449999999. Total Purchased Options - Put Options												284,301,233	(25,426,604)	381,089,876	0	0	XXX	111,062,267	0	0	122,187,116	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												3,118,235,798	1,575,655,476	2,429,689,307	0	0	XXX	(1,261,897,812)	0	0	(2,264,230,108)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 02/02/2022, Strike Price 426.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/11/2020	02/02/2022	02/02/2022	Expiration	1	656,764	426.47	(5,097)						(5,097)			5,097			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/02/2022, Strike Price 422.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/10/2020	03/02/2022	03/02/2022	Expiration	1	1,435,674	422.63	(1,936)						(1,821)			1,936			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/19/2022, Strike Price 405.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/21/2021	01/19/2022	01/19/2022	Expiration	1	1,097,577	405.01	(12,358)						(12,342)			12,358			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/28/2021	01/25/2022	01/25/2022	Exercise	1	715,464,000	3800	(60,973,482)		(112,580,143)				120,562,342			(51,606,661)			
Written Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 3980	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/28/2021	01/25/2022	01/25/2022	Exercise	1	40,237,800	3980	(2,279,267)		(4,225,373)				5,652,033			(1,946,106)			
Written Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 3990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/28/2021	01/25/2022	01/25/2022	Exercise	1	695,217,600	3990	(38,430,803)		(71,079,466)				96,522,786			(32,648,662)			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 02/01/2022, Strike Price 409.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/04/2021	02/01/2022	02/01/2022	Expiration	1	2,200,689	409.05	(16,086)						(15,869)			16,086			
Written Option, Call, MLSB.IDX/USD, Maturing on 02/01/2022, Strike Price 1822.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/04/2021	02/01/2022	02/01/2022	Expiration	1	38,152,460	1822.86	(66,359)						(66,350)			66,359			
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 01/19/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/11/2021	01/19/2022	01/19/2022	Exercise	1	3,706,960	Multiple	70,432		97,493				(27,057)			27,061			
Written Option, Call, MLSB.IDX/USD, Maturing on 02/08/2022, Strike Price 1829.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/11/2021	02/08/2022	02/08/2022	Expiration	1	39,752,645	1829.39	(79,338)						(79,257)			79,338			
Written Option, Call, MLSB.IDX/USD, Maturing on 02/15/2022, Strike Price 1832.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/18/2021	02/15/2022	02/15/2022	Expiration	1	35,093,524	1832.56	(44,237)						(44,126)			44,237			
Written Option, Call, MLSB.IDX/USD, Maturing on 02/23/2022, Strike Price 1819.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/25/2021	02/23/2022	02/23/2022	Expiration	1	42,214,720	1819.6	(43,384)						(42,254)			43,384			
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/26/2021	02/23/2022	02/23/2022	Exercise	1	800,982,000	3900	(56,690,797)		(92,188,921)				121,328,046			(35,498,123)			
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4090	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/26/2021	02/23/2022	02/23/2022	Exercise	1	28,670,900	4090	(1,283,230)		(1,814,679)				3,492,466			(531,449)			
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/26/2021	02/23/2022	02/23/2022	Exercise	1	787,888,800	4080	(36,171,495)		(51,921,486)				97,261,262			(15,749,991)			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/01/2022, Strike Price 406.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/04/2021	03/01/2022	03/01/2022	Expiration	1	2,992,576	406.6	(15,603)						(11,490)			15,603			
Written Option, Call, MLSB.IDX/USD, Maturing on 03/01/2022, Strike Price 1795.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/04/2021	03/01/2022	03/01/2022	Expiration	1	56,149,976	1795.65	(36,049)						(22,091)			36,049			
Written Option, Call, MLSB.IDX/USD, Maturing on 02/28/2023, Strike Price 1843.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/04/2021	02/28/2023	02/28/2023	Expiration	1	497,769	1843.59	(587)						763			587			
Written Option, Call, MLSB.IDX/USD, Maturing on 03/08/2022, Strike Price 1773.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/11/2021	03/08/2022	03/08/2022	Expiration	1	44,023,730	1773.72	(83,095)						(34,493)			83,095			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 02/22/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/17/2021	02/22/2022	02/22/2022	Exercise	1	1,229,778	Multiple	20,660		30,376				(9,411)			9,715			
Written Option, Call, MLSB.IDX/USD, Maturing on 03/15/2022, Strike Price 1772.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/18/2021	03/15/2022	03/15/2022	Expiration	1	50,475,104	1772.3	(76,939)						(6,221)			76,939			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/15/2022, Strike Price 399.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/18/2021	03/15/2022	03/15/2022	Expiration	1	2,644,359	399.45	(28,267)						(14,364)			28,267			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 3840	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/19/2021	03/22/2022	03/22/2022	Exercise	1	115,545,600	3840	(10,376,522)		(18,749,681)				17,657,682			(8,373,159)			
Written Option, Call, RTY.NYS/USD, Maturing on 03/22/2022, Strike Price 2180	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/19/2021	03/22/2022	03/22/2022	Expiration	1	4,643,400	2180	(583,820)						(315,990)			583,820			
Written Option, Call, MXEA.ASE/USD, Maturing on 03/22/2022, Strike Price 2200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/19/2021	03/22/2022	03/22/2022	Expiration	1	2,618,000	2200	(182,759)						209			182,759			
Written Option, Call, MLSB.IDX/USD, Maturing on 03/22/2022, Strike Price 1768.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/25/2021	03/22/2022	03/22/2022	Expiration	1	52,247,989	1768.72	(111,200)						(12,227)			111,200			
Written Option, Call, MLSB.IDX/USD, Maturing on 01/11/2022, Strike Price 1694.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/26/2021	01/11/2022	01/11/2022	Expiration	1	22,588,332	1694.93	(148,583)						128,308			148,583			
Written Option, Call, MLSB.IDX/USD, Maturing on 01/20/2022, Strike Price 1694.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/26/2021	01/20/2022	01/20/2022	Expiration	1	18,130,329	1694.74	(122,293)						118,163			122,293			
Written Option, Call, MLSB.IDX/USD, Maturing on 02/03/2022, Strike Price 1697.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/26/2021	02/03/2022	02/03/2022	Expiration	1	24,307,277	1697.08	(163,672)						169,637			163,672			
Written Option, Call, MLSB.IDX/USD, Maturing on 02/15/2022, Strike Price 1699.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/26/2021	02/15/2022	02/15/2022	Expiration	1	16,967,306	1699.62	(112,865)						119,639			112,865			
Written Option, Call, MLSB.IDX/USD, Maturing on 02/25/2022, Strike Price 1666.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/26/2021	02/25/2022	02/25/2022	Expiration	1	20,910,633	1666.85	(257,287)						360,520			257,287			
Written Option, Call, MLSB.IDX/USD, Maturing on 03/14/2022, Strike Price 1644.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/26/2021	03/14/2022	03/14/2022	Expiration	1	19,951,760	1644.15	(360,100)						490,406			360,100			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/26/2022, Strike Price 376.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/26/2021	01/26/2022	01/26/2022	Expiration	1	8,911,227	376.43	(299,013)						(984)			299,013			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2021	03/22/2022	03/22/2022	Exercise	1	738,777,000	3900	(60,652,648)		(106,671,822)				104,874,305			(46,019,174)			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4110	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2021	03/22/2022	03/22/2022	Exercise	1	28,235,700	4110	(1,363,694)		(2,425,934)				3,266,857			(1,062,240)			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2021	03/22/2022	03/22/2022	Exercise	1	727,994,400	4080	(38,227,631)		(68,360,102)				87,073,902			(30,132,471)			
Written Option, Call, MLSB.IDX/USD, Maturing on 03/29/2022, Strike Price 1767.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/01/2021	03/29/2022	03/29/2022	Expiration	1	41,715,360	1767.6	(81,665)						11,655			81,665			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/29/2022, Strike Price 403.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/01/2021	03/29/2022	03/29/2022	Expiration	1	1,683,512	403.72	(23,352)						(16,399)			23,352			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 3850	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/05/2021	03/22/2022	03/22/2022	Exercise	1	154,539,000	3850	(16,268,230)		(24,610,637)				20,741,484			(8,342,407)			
Written Option, Call, MLSB.IDX/USD, Maturing on 04/05/2022, Strike Price 1765.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/08/2021	04/05/2022	04/05/2022	Expiration	1	34,193,861	1765.3	(107,825)						(14,813)			107,825			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/12/2022, Strike Price 403.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/15/2021	04/12/2022	04/12/2022	Expiration	1	1,271,529	403.66	(16,097)						(9,538)			16,097			
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, STSOE.STX, Maturing on 03/17/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/16/2021	03/17/2022	03/17/2022	Exercise	1	3,065,069	Multiple	73,562		275				(27,696)			(73,286)			
Written Option, Call, MLSB.IDX/USD, Maturing on 04/12/2022, Strike Price 1784.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/15/2021	04/12/2022	04/12/2022	Expiration	1	36,181,139	1784.96	(108,566)						(55,438)			108,566			
Written Option, Call, MLSB.IDX/USD, Maturing on 04/20/2022, Strike Price 1787.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2021	04/20/2022	04/20/2022	Expiration	1	35,856,849	1787.48	(92,097)						(39,495)			92,097			
Written Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4120	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2021	04/20/2022	04/20/2022	Exercise	1	754,042,400	4120	(58,519,823)		(49,724,704)				66,491,279			8,795,119			
Written Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4340	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2021	04/20/2022	04/20/2022	Exercise	1	32,723,600	4340	(1,472,660)		(389,743)				2,208,634			1,082,917			
Written Option, Call, MXEA.ASE/USD, Maturing on 03/22/2022, Strike Price 2200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2021	03/22/2022	03/22/2022	Expiration	1	18,304,000	2200	(1,435,729)						(156,491)			1,435,729			
Written Option, Call, RTY.NYS/USD, Maturing on 03/22/2022, Strike Price 2200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2021	03/22/2022	03/22/2022	Expiration	1	23,672,000	2200	(2,646,062)						(1,436,669)			2,646,062			
Written Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2021	04/20/2022	04/20/2022	Exercise	1	744,716,700	4330	(34,456,647)		(10,610,063)				50,995,924			23,846,584			
Written Option, Call, MXEA.ASE/USD, Maturing on 03/22/2022, Strike Price 2270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2021	03/22/2022	03/22/2022	Expiration	1	18,886,400	2270	(1,083,004)						(267,096)			1,083,004			
Written Option, Call, RTY.NYS/USD, Maturing on 03/22/2022, Strike Price 2280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2021	03/22/2022	03/22/2022	Expiration	1	22,503,600	2280	(1,955,478)						(1,297,169)			1,955,478			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/26/2022, Strike Price 407.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2021	04/26/2022	04/26/2022	Expiration	1	1,162,772	407.99	(14,364)						(9,628)			14,364			
Written Option, Call, MLSB.IDX/USD, Maturing on 04/26/2022, Strike Price 1796.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2021	04/26/2022	04/26/2022	Expiration	1	33,641,328	1796.12	(61,361)						(21,484)			61,361			
Written Option, Call, MLSB.IDX/USD, Maturing on 05/03/2022, Strike Price 1794.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/06/2021	05/03/2022	05/03/2022	Expiration	1	45,927,141	1794.73	(117,458)						(53,821)			117,458			
Written Option, Call, MLSB.IDX/USD, Maturing on 05/10/2022, Strike Price 1805.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/13/2021	05/10/2022	05/10/2022	Expiration	1	32,053,838	1805.85	(32,827)						537			32,827			
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 04/21/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/14/2021	04/21/2022	04/21/2022	Exercise	1	1,904,500	Multiple	27,234		6,846				(6,407)			(20,388)			
Written Option, Call, MLSB.IDX/USD, Maturing on 05/17/2022, Strike Price 1792.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/20/2021	05/17/2022	05/17/2022	Expiration	1	40,360,205	1792.99	(91,523)						(20,270)			91,523			
Written Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4180	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/27/2021	05/24/2022	05/24/2022	Expiration	1	769,663,400	4180	(53,168,785)						66,270,408			53,168,785			
Written Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/27/2021	05/24/2022	05/24/2022	Expiration	1	32,324,400	4380	(1,320,661)						2,212,893			1,320,661			
Written Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/27/2021	05/24/2022	05/24/2022	Expiration	1	760,937,400	4380	(31,089,221)						52,092,931			31,089,221			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/24/2022, Strike Price 401.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/27/2021	05/24/2022	05/24/2022	Expiration	1	1,658,856	401.66	(24,326)						(8,671)			24,326			
Written Option, Call, MLSB.IDX/USD, Maturing on 05/24/2022, Strike Price 1794.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/27/2021	05/24/2022	05/24/2022	Expiration	1	35,977,921	1794.41	(73,511)						(8,219)			73,511			
Written Option, Call, MLSB.IDX/USD, Maturing on 06/01/2022, Strike Price 1800.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/03/2021	06/01/2022	06/01/2022	Expiration	1	33,665,984	1800.32	(57,759)						(2,583)			57,759			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/07/2022, Strike Price 409.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/10/2021	06/07/2022	06/07/2022	Expiration	1	1,176,270	409.85	(13,141)						(6,569)			13,141			
Written Option, Call, MLSB.IDX/USD, Maturing on 06/07/2022, Strike Price 1806.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/10/2021	06/07/2022	06/07/2022	Expiration	1	35,745,490	1806.24	(98,344)						(46,816)			98,344			
Purchased Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 05/18/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/17/2021	05/18/2022	05/18/2022	Expiration	1	1,057,519	Multiple	17,978						147			(17,978)			
Written Option, Call, MLSB.IDX/USD, Maturing on 06/14/2022, Strike Price 1818.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/17/2021	06/14/2022	06/14/2022	Expiration	1	36,087,770	1818.94	(50,195)						(13,146)			50,195			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4160	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/18/2021	06/22/2022	06/22/2022	Expiration	1	121,305,600	4160	(8,319,894)						11,585,066			8,319,894			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4160	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/18/2021	06/22/2022	06/22/2022	Expiration	1	130,748,800	4160	(8,967,568)						12,486,922			8,967,568			
Written Option, Call, RTY.NYS/USD, Maturing on 06/22/2022, Strike Price 2260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/18/2021	06/22/2022	06/22/2022	Expiration	1	11,345,200	2260	(872,113)						(248,773)			872,113			
Written Option, Call, MXEA.ASE/USD, Maturing on 06/22/2022, Strike Price 2310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/18/2021	06/22/2022	06/22/2022	Expiration	1	6,837,600	2310	(368,084)						(93,735)			368,084			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/22/2022, Strike Price 411.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/24/2021	06/22/2022	06/22/2022	Expiration	1	1,102,096	411.23	(12,131)						(5,856)			12,131			
Written Option, Call, MLSB.IDX/USD, Maturing on 06/22/2022, Strike Price 1814.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/24/2021	06/22/2022	06/22/2022	Expiration	1	36,628,092	1814.17	(71,773)						(23,801)			71,773			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/25/2021	06/22/2022	06/22/2022	Expiration	1	778,421,200	4220	(55,624,933)						60,840,724			55,624,933			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/25/2021	06/22/2022	06/22/2022	Expiration	1	35,978,800	4420	(1,503,331)						2,295,541			1,503,331			
Written Option, Call, RTY.NYS/USD, Maturing on 06/22/2022, Strike Price 2270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/25/2021	06/22/2022	06/22/2022	Expiration	1	36,478,900	2270	(3,462,769)						(1,552,407)			3,462,769			
Written Option, Call, MXEA.ASE/USD, Maturing on 06/22/2022, Strike Price 2310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/25/2021	06/22/2022	06/22/2022	Expiration	1	25,895,100	2310	(1,496,191)						(457,188)			1,496,191			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/25/2021	06/22/2022	06/22/2022	Expiration	1	772,616,000	4420	(32,282,827)						49,294,917			32,282,827			
Written Option, Call, RTY.NYS/USD, Maturing on 06/22/2022, Strike Price 2360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/25/2021	06/22/2022	06/22/2022	Expiration	1	35,164,000	2360	(2,464,574)						(1,322,038)			2,464,574			
Written Option, Call, MXEA.ASE/USD, Maturing on 06/22/2022, Strike Price 2400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/25/2021	06/22/2022	06/22/2022	Expiration	1	26,904,000	2400	(992,654)						(452,063)			992,654			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/04/2022, Strike Price 383.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2021	05/04/2022	05/04/2022	Expiration	1	9,100,341	383.14	(394,985)						(124,618)			394,985			
Written Option, Call, MLSB.IDX/USD, Maturing on 03/08/2022, Strike Price 1650.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2021	03/08/2022	03/08/2022	Expiration	1	21,257,723	1650.06	(551,560)						282,158			551,560			
Written Option, Call, MLSB.IDX/USD, Maturing on 04/01/2022, Strike Price 1644.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2021	04/01/2022	04/01/2022	Expiration	1	22,142,163	1644.79	(626,011)						313,049			626,011			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, MLSB.IDX/USD, Maturing on 04/19/2022, Strike Price 1663.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2021	04/19/2022	04/19/2022	Expiration	1	22,881,279	1663.73	(499,315)						244,294			499,315			
Written Option, Call, MLSB.IDX/USD, Maturing on 04/29/2022, Strike Price 1666.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2021	04/29/2022	04/29/2022	Expiration	1	18,304,029	1666.73	(386,214)						188,331			386,214			
Written Option, Call, MLSB.IDX/USD, Maturing on 05/10/2022, Strike Price 1666	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2021	05/10/2022	05/10/2022	Expiration	1	21,724,640	1666	(469,565)						227,002			469,565			
Written Option, Call, MLSB.IDX/USD, Maturing on 05/23/2022, Strike Price 1667.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2021	05/23/2022	05/23/2022	Expiration	1	18,935,753	1667.32	(406,040)						195,071			406,040			
Written Option, Call, MLSB.IDX/USD, Maturing on 06/02/2022, Strike Price 1676.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2021	06/02/2022	06/02/2022	Expiration	1	21,862,212	1676.55	(412,800)						196,819			412,800			
Written Option, Call, MLSB.IDX/USD, Maturing on 06/15/2022, Strike Price 1686.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2021	06/15/2022	06/15/2022	Expiration	1	20,177,765	1686.54	(332,362)						155,907			332,362			
Written Option, Call, MLSB.IDX/USD, Maturing on 06/28/2022, Strike Price 1814.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/01/2021	06/28/2022	06/28/2022	Expiration	1	40,210,650	1814.56	(87,356)						(32,475)			87,356			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/06/2022, Strike Price 409.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/08/2021	07/06/2022	07/06/2022	Expiration	1	2,441,454	409.64	(21,334)						(3,795)			21,334			
Written Option, Call, MLSB.IDX/USD, Maturing on 07/06/2022, Strike Price 1819.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/08/2021	07/06/2022	07/06/2022	Expiration	1	44,362,579	1819.63	(156,248)						(99,761)			156,248			
Written Option, Call, MLSB.IDX/USD, Maturing on 07/12/2022, Strike Price 1844.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/15/2021	07/12/2022	07/12/2022	Expiration	1	38,017,824	1844.63	(66,364)						(42,633)			66,364			
Written Option, Call, MLSB.IDX/USD, Maturing on 07/19/2022, Strike Price 1851.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/22/2021	07/19/2022	07/19/2022	Expiration	1	49,248,038	1851.43	(101,845)						(75,448)			101,845			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/19/2022, Strike Price 406.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/22/2021	07/19/2022	07/19/2022	Expiration	1	2,281,868	406.75	(25,461)						(3,444)			25,461			
Purchased Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 06/22/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/28/2021	06/22/2022	06/22/2022	Expiration	1	2,101,669	Multiple	29,423						(2,015)			(29,423)			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/28/2021	07/19/2022	07/19/2022	Expiration	1	809,521,200	4360	(59,186,054)						40,120,196			59,186,054			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4570	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/28/2021	07/19/2022	07/19/2022	Expiration	1	28,379,700	4570	(1,239,948)						1,080,101			1,239,948			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4570	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/28/2021	07/19/2022	07/19/2022	Expiration	1	803,314,600	4570	(35,097,925)						30,573,288			35,097,925			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, MLSB.IDX/USD, Maturing on 07/26/2022, Strike Price 1864.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/29/2021	07/26/2022	07/26/2022	Expiration	1	39,314,924	1864.15	(69,035)						(53,912)			69,035			
Written Option, Call, MLSB.IDX/USD, Maturing on 08/02/2022, Strike Price 1872.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/05/2021	08/02/2022	08/02/2022	Expiration	1	51,431,806	1872.29	(87,234)						(71,123)			87,234			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/02/2022, Strike Price 409.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/05/2021	08/02/2022	08/02/2022	Expiration	1	2,511,277	409.67	(28,382)						(6,530)			28,382			
Written Option, Call, MLSB.IDX/USD, Maturing on 08/09/2022, Strike Price 1872.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/12/2021	08/09/2022	08/09/2022	Expiration	1	42,904,015	1872.72	(56,132)						(42,083)			56,132			
Written Option, Call, MLSB.IDX/USD, Maturing on 08/16/2022, Strike Price 1856.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/19/2021	08/16/2022	08/16/2022	Expiration	1	46,731,377	1856.63	(102,523)						(74,999)			102,523			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/16/2022, Strike Price 412.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/19/2021	08/16/2022	08/16/2022	Expiration	1	2,861,744	412.95	(17,093)						4,903			17,093			
Purchased Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 07/19/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/20/2021	07/19/2022	07/19/2022	Expiration	1	1,191,456	Multiple	16,323						1,549			(16,323)			
Written Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/26/2021	08/23/2022	08/23/2022	Expiration	1	860,205,600	4440	(62,140,406)						33,841,676			62,140,406			
Written Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/26/2021	08/23/2022	08/23/2022	Expiration	1	37,386,000	4650	(1,622,560)						1,133,672			1,622,560			
Written Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/26/2021	08/23/2022	08/23/2022	Expiration	1	850,578,000	4650	(36,915,253)						25,792,440			36,915,253			
Written Option, Call, MLSB.IDX/USD, Maturing on 08/23/2022, Strike Price 1865.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/26/2021	08/23/2022	08/23/2022	Expiration	1	48,680,287	1865.86	(63,354)						(39,714)			63,354			
Written Option, Call, MLSB.IDX/USD, Maturing on 08/30/2022, Strike Price 1864.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/02/2021	08/30/2022	08/30/2022	Expiration	1	45,895,927	1864.93	(101,990)						(77,077)			101,990			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/30/2022, Strike Price 409.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/02/2021	08/30/2022	08/30/2022	Expiration	1	1,040,587	409.68	(17,120)						(6,476)			17,120			
Written Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4175	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/08/2021	04/19/2022	04/19/2022	Exercise	1	333,165,000	4175	(37,983,607)		(17,363,682)				12,336,404			20,619,925			
Written Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4525	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/08/2021	04/19/2022	04/19/2022	Expiration	1	282,812,500	4525	(14,174,771)						6,539,289			14,174,771			
Written Option, Call, MLSB.IDX/USD, Maturing on 09/07/2022, Strike Price 1867.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/09/2021	09/07/2022	09/07/2022	Expiration	1	41,473,621	1867.34	(73,923)						(51,882)			73,923			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 08/19/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/14/2021	08/19/2022	08/19/2022	Exercise	1	1,892,772	Multiple	27,067		117				5,112			(26,950)			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/13/2022, Strike Price 419.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/16/2021	09/13/2022	09/13/2022	Expiration	1	2,023,822	419.88	(30,366)						(18,417)			30,366			
Written Option, Call, MLSB.IDX/USD, Maturing on 09/13/2022, Strike Price 1860.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/16/2021	09/13/2022	09/13/2022	Expiration	1	36,102,818	1860.97	(60,719)						(35,764)			60,719			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/17/2021	09/20/2022	09/20/2022	Expiration	1	158,018,100	4430	(11,646,831)						6,920,261			11,646,831			
Written Option, Call, RTY.NYS/USD, Maturing on 09/20/2022, Strike Price 2230	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/17/2021	09/20/2022	09/20/2022	Expiration	1	11,194,600	2230	(1,011,037)						(126,762)			1,011,037			
Written Option, Call, MXEA.ASE/USD, Maturing on 09/20/2022, Strike Price 2340	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/17/2021	09/20/2022	09/20/2022	Expiration	1	7,090,200	2340	(373,160)						(63,386)			373,160			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4410	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/17/2021	09/20/2022	09/20/2022	Expiration	1	235,714,500	4410	(18,113,526)						10,518,836			18,113,526			
Written Option, Call, RTY.NYS/USD, Maturing on 09/20/2022, Strike Price 2270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/17/2021	09/20/2022	09/20/2022	Expiration	1	43,379,700	2270	(3,451,376)						(507,365)			3,451,376			
Written Option, Call, MXEA.ASE/USD, Maturing on 09/20/2022, Strike Price 2380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/17/2021	09/20/2022	09/20/2022	Expiration	1	25,632,600	2380	(1,109,601)						(221,242)			1,109,601			
Written Option, Call, RTY.NYS/USD, Maturing on 09/20/2022, Strike Price 2350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/17/2021	09/20/2022	09/20/2022	Expiration	1	41,477,500	2350	(2,519,830)						(495,363)			2,519,830			
Written Option, Call, MXEA.ASE/USD, Maturing on 09/20/2022, Strike Price 2480	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/17/2021	09/20/2022	09/20/2022	Expiration	1	26,709,600	2480	(663,778)						(193,696)			663,778			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/23/2021	09/20/2022	09/20/2022	Expiration	1	853,233,600	4470	(58,249,039)						35,391,910			58,249,039			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/23/2021	09/20/2022	09/20/2022	Expiration	1	46,472,400	4680	(1,885,215)						1,507,861			1,885,215			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/23/2021	09/20/2022	09/20/2022	Expiration	1	852,368,400	4680	(34,577,455)						27,656,267			34,577,455			
Written Option, Call, MLSB.IDX/USD, Maturing on 09/20/2022, Strike Price 1851.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/23/2021	09/20/2022	09/20/2022	Expiration	1	42,709,722	1851.31	(59,384)						(18,164)			59,384			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/05/2022, Strike Price 388.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/29/2021	08/05/2022	08/05/2022	Expiration	1	8,547,308	388.62	(260,667)						(10,635)			260,667			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, MLSB.IDX/USD, Maturing on 06/22/2022, Strike Price 1680.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/29/2021	06/22/2022	06/22/2022	Expiration	1	18,481,888	1680.63	(346,309)						147,455			346,309			
Written Option, Call, MLSB.IDX/USD, Maturing on 07/06/2022, Strike Price 1698.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/29/2021	07/06/2022	07/06/2022	Expiration	1	22,183,716	1698.6	(316,799)						137,497			316,799			
Written Option, Call, MLSB.IDX/USD, Maturing on 07/15/2022, Strike Price 1716.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/29/2021	07/15/2022	07/15/2022	Expiration	1	17,764,757	1716.07	(190,904)						84,158			190,904			
Written Option, Call, MLSB.IDX/USD, Maturing on 07/26/2022, Strike Price 1729.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/29/2021	07/26/2022	07/26/2022	Expiration	1	19,570,924	1729.95	(167,434)						72,792			167,434			
Written Option, Call, MLSB.IDX/USD, Maturing on 08/10/2022, Strike Price 1730.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/29/2021	08/10/2022	08/10/2022	Expiration	1	22,915,669	1730.66	(199,654)						90,959			199,654			
Written Option, Call, MLSB.IDX/USD, Maturing on 08/22/2022, Strike Price 1731.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/29/2021	08/22/2022	08/22/2022	Expiration	1	19,397,872	1731.18	(172,079)						77,905			172,079			
Written Option, Call, MLSB.IDX/USD, Maturing on 09/01/2022, Strike Price 1734.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/29/2021	09/01/2022	09/01/2022	Expiration	1	22,934,749	1734.59	(196,023)						88,144			196,023			
Written Option, Call, MLSB.IDX/USD, Maturing on 09/15/2022, Strike Price 1726.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/29/2021	09/15/2022	09/15/2022	Expiration	1	20,516,006	1726.21	(206,188)						95,341			206,188			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/27/2022, Strike Price 410.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/01/2021	09/27/2022	09/27/2022	Expiration	1	3,232,366	410.72	(38,720)						(2,895)			38,720			
Written Option, Call, MLSB.IDX/USD, Maturing on 09/27/2022, Strike Price 1838.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/01/2021	09/27/2022	09/27/2022	Expiration	1	42,195,182	1838.57	(57,965)						2,624			57,965			
Written Option, Call, MLSB.IDX/USD, Maturing on 10/04/2022, Strike Price 1821.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/07/2021	10/04/2022	10/04/2022	Expiration	1	55,734,368	1821.98	(101,481)						25,077			101,481			
Purchased Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 09/20/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/11/2021	09/21/2022	09/21/2022	Expiration	1	1,453,519	Multiple	16,715						2,039			(16,715)			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/11/2022, Strike Price 402.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/14/2021	10/11/2022	10/11/2022	Expiration	1	1,675,856	402.85	(24,952)						4,879			24,952			
Written Option, Call, MLSB.IDX/USD, Maturing on 10/11/2022, Strike Price 1812.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/14/2021	10/11/2022	10/11/2022	Expiration	1	42,366,430	1812.08	(112,814)						13,022			112,814			
Written Option, Call, MLSB.IDX/USD, Maturing on 10/18/2022, Strike Price 1811.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/21/2021	10/18/2022	10/18/2022	Expiration	1	41,180,850	1811.74	(83,342)						44,188			83,342			
Written Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2021	10/25/2022	10/25/2022	Expiration	1	952,128,000	4640	(57,116,943)						23,499,891			57,116,943			
Written Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2021	10/25/2022	10/25/2022	Expiration	1	957,195,000	4450	(85,503,806)						28,060,347			85,503,806			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2021	10/25/2022	10/25/2022	Expiration	1	66,352,000	4640	(3,980,372)						1,637,663			3,980,372			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/25/2022, Strike Price 408.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/28/2021	10/25/2022	10/25/2022	Expiration	1	2,744,381	408.39	(41,710)						(2,857)			41,710			
Written Option, Call, MLSB.IDX/USD, Maturing on 10/25/2022, Strike Price 1810.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/28/2021	10/25/2022	10/25/2022	Expiration	1	43,820,826	1810.03	(119,721)						25,307			119,721			
Written Option, Call, MLSB.IDX/USD, Maturing on 11/01/2022, Strike Price 1821.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/04/2021	11/01/2022	11/01/2022	Expiration	1	48,590,873	1821.93	(148,616)						(20,179)			148,616			
Written Option, Call, MLSB.IDX/USD, Maturing on 11/08/2022, Strike Price 1837.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/11/2021	11/08/2022	11/08/2022	Expiration	1	42,906,559	1837.54	(64,329)						18,158			64,329			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/08/2022, Strike Price 416.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/11/2021	11/08/2022	11/08/2022	Expiration	1	5,620,050	416.3	(73,440)						(17,761)			73,440			
Purchased Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 10/18/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/17/2021	10/18/2022	10/18/2022	Expiration	1	1,449,442	Multiple	22,176						6,424			(22,176)			
Written Option, Call, MLSB.IDX/USD, Maturing on 11/15/2022, Strike Price 1836.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/18/2021	11/15/2022	11/15/2022	Expiration	1	40,559,194	1836.92	(76,288)						6,650			76,288			
Written Option, Call, SPX.NYS/USD, Maturing on 01/04/2022, Strike Price 3730	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/24/2021	01/04/2022	01/04/2022	Exercise	1	130,177,000	3730	(33,935,490)		(36,162,682)				2,227,108			(2,227,192)			
Written Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/24/2021	01/25/2022	01/25/2022	Expiration	1	442,350,000	4500	(25,535,853)						1,299,784			25,535,853			
Written Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/24/2021	11/22/2022	11/22/2022	Expiration	1	907,515,000	4690	(68,308,006)						4,550,846			68,308,006			
Written Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/24/2021	11/22/2022	11/22/2022	Expiration	1	52,812,000	4890	(2,587,211)						167,995			2,587,211			
Written Option, Call, SPX.NYS/USD, Maturing on 01/04/2022, Strike Price 3920	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/24/2021	01/04/2022	01/04/2022	Exercise	1	130,928,000	3920	(26,224,299)		(28,262,412)				2,038,047			(2,038,113)			
Written Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/24/2021	01/25/2022	01/25/2022	Expiration	1	463,464,000	4710	(10,465,573)						(1,425,810)			10,465,573			
Written Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/24/2021	11/22/2022	11/22/2022	Expiration	1	892,780,000	4900	(42,702,961)						2,767,398			42,702,961			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/22/2022, Strike Price 422.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/24/2021	11/22/2022	11/22/2022	Expiration	1	2,544,901	422.04	(34,800)						(15,077)			34,800			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Written Option, Call, MLSB.IDX/USD, Maturing on 11/22/2022, Strike Price 1831.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	11/24/2021	11/22/2022	11/22/2022	Expiration	1	43,445,789	1831.61	(80,427)						22,257			80,427			
Written Option, Call, MLSB.IDX/USD, Maturing on 11/29/2022, Strike Price 1826.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/02/2021	11/29/2022	11/29/2022	Expiration	1	42,737,058	1826.37	(102,975)						13,236			102,975			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/08/2021	03/22/2022	03/22/2022	Expiration	1	376,740,000	4680	(13,981,113)						866,438			13,981,113			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/08/2021	12/20/2022	12/20/2022	Expiration	1	149,659,200	4560	(14,730,699)						1,047,292			14,730,699			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4540	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/08/2021	12/20/2022	12/20/2022	Expiration	1	237,850,600	4540	(24,208,792)						1,709,740			24,208,792			
Written Option, Call, MXEA.ASE/USD, Maturing on 12/20/2022, Strike Price 2310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/08/2021	12/20/2022	12/20/2022	Expiration	1	5,982,900	2310	(344,416)						16,832			344,416			
Written Option, Call, RTY.NYS/USD, Maturing on 12/20/2022, Strike Price 2300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/08/2021	12/20/2022	12/20/2022	Expiration	1	10,534,000	2300	(889,923)						(124,059)			889,923			
Written Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4525	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/09/2021	04/19/2022	04/19/2022	Expiration	1	282,812,500	4525	(19,070,218)						1,643,842			19,070,218			
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/09/2021	02/23/2022	02/23/2022	Exercise	1	299,520,000	3900	(61,664,648)		(34,473,216)				4,903,894			27,191,432			
Written Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/09/2021	08/23/2022	08/23/2022	Expiration	1	336,160,000	4400	(37,290,117)						2,906,646			37,290,117			
Written Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4175	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/09/2021	04/19/2022	04/19/2022	Exercise	1	333,165,000	4175	(46,739,280)		(17,363,682)				3,580,731			29,375,598			
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/09/2021	02/23/2022	02/23/2022	Exercise	1	260,820,000	4200	(32,565,131)		(9,244,827)				3,158,771			23,320,304			
Written Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/09/2021	08/23/2022	08/23/2022	Expiration	1	292,320,000	4800	(13,700,848)						1,270,306			13,700,848			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/26/2022, Strike Price 389.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/10/2021	10/26/2022	10/26/2022	Expiration	1	9,076,919	389.3	(295,344)						17,413			295,344			
Written Option, Call, MLSB.IDX/USD, Maturing on 09/02/2022, Strike Price 1728.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/10/2021	09/02/2022	09/02/2022	Expiration	1	17,300,410	1728.14	(204,645)						36,174			204,645			
Written Option, Call, MLSB.IDX/USD, Maturing on 09/29/2022, Strike Price 1696.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/10/2021	09/29/2022	09/29/2022	Expiration	1	17,913,773	1696.38	(366,814)						58,793			366,814			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Written Option, Call, MLSB.IDX/USD, Maturing on 10/10/2022, Strike Price 1689.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/10/2021	10/10/2022	10/10/2022	Expiration	1	15,171,513	1689.29	(347,740)						53,146			347,740			
Written Option, Call, MLSB.IDX/USD, Maturing on 10/18/2022, Strike Price 1686.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/10/2021	10/18/2022	10/18/2022	Expiration	1	18,298,859	1686.22	(440,739)						66,925			440,739			
Written Option, Call, MLSB.IDX/USD, Maturing on 10/26/2022, Strike Price 1693.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/10/2021	10/26/2022	10/26/2022	Expiration	1	21,255,055	1693.36	(468,636)						71,351			468,636			
Written Option, Call, MLSB.IDX/USD, Maturing on 11/08/2022, Strike Price 1714.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/10/2021	11/08/2022	11/08/2022	Expiration	1	14,998,253	1714.87	(247,561)						39,191			247,561			
Written Option, Call, MLSB.IDX/USD, Maturing on 11/17/2022, Strike Price 1701.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/10/2021	11/17/2022	11/17/2022	Expiration	1	20,352,439	1701.14	(413,951)						63,290			413,951			
Written Option, Call, MLSB.IDX/USD, Maturing on 11/30/2022, Strike Price 1699.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/10/2021	11/30/2022	11/30/2022	Expiration	1	15,264,714	1699.1	(322,163)						49,560			322,163			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/06/2022, Strike Price 408.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/09/2021	12/06/2022	12/06/2022	Expiration	1	2,718,786	408.84	(51,012)						(7,285)			51,012			
Written Option, Call, MLSB.IDX/USD, Maturing on 12/06/2022, Strike Price 1837.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/09/2021	12/06/2022	12/06/2022	Expiration	1	42,458,848	1837.25	(122,021)						(27,880)			122,021			
Written Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/10/2021	01/25/2022	01/25/2022	Expiration	1	92,000,000	4600	(3,252,800)						376,642			3,252,800			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/10/2021	03/22/2022	03/22/2022	Expiration	1	13,572,000	4680	(535,600)						(719)			535,600			
Written Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/13/2021	01/25/2022	01/25/2022	Expiration	1	225,000,000	4500	(11,597,100)						2,052,766			11,597,100			
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 5000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/13/2021	02/23/2022	02/23/2022	Expiration	1	125,000,000	5000	(252,600)						13,704			252,600			
Written Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/16/2021	01/25/2022	01/25/2022	Expiration	1	180,000,000	4500	(9,108,000)						1,811,893			9,108,000			
Purchased Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 11/21/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/16/2021	11/21/2022	11/21/2022	Expiration	1	1,367,955	Multiple	16,826						5,198			(16,826)			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/16/2021	03/22/2022	03/22/2022	Expiration	1	8,424,000	4680	(275,460)						56,535			275,460			
Written Option, Call, MLSB.IDX/USD, Maturing on 12/13/2022, Strike Price 1833.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/16/2021	12/13/2022	12/13/2022	Expiration	1	48,141,975	1833.98	(144,486)						(26,341)			144,486			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Written Option, Call, MLSB.IDX/USD, Maturing on 12/12/2023, Strike Price 1889.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/16/2021	12/12/2023	12/12/2023	Expiration	1	1,681,602	1889.44	(7,075)						(2,510)			7,075			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/17/2021	03/22/2022	03/22/2022	Expiration	1	77,220,000	4680	(2,157,019)						886,268			2,157,019			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/20/2021	03/22/2022	03/22/2022	Expiration	1	10,296,000	4680	(215,414)						190,358			215,414			
Written Option, Call, EFA.ASE/USD, Maturing on 01/25/2022, Strike Price 82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/21/2021	01/25/2022	01/25/2022	Expiration	1	82,000,000	82	(70,000)						(27,241)			70,000			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/22/2021	03/22/2022	03/22/2022	Expiration	1	11,700,000	4680	(400,202)						60,903			400,202			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/23/2021	03/22/2022	03/22/2022	Expiration	1	4,680,000	4680	(178,543)						5,899			178,543			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/20/2022, Strike Price 408.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/23/2021	12/20/2022	12/20/2022	Expiration	1	2,880,560	408.59	(33,572)						15,448			33,572			
Written Option, Call, MLSB.IDX/USD, Maturing on 12/20/2022, Strike Price 1844.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/23/2021	12/20/2022	12/20/2022	Expiration	1	52,004,630	1844.79	(110,306)						(5,236)			110,306			
Written Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/28/2021	01/25/2022	01/25/2022	Expiration	1	442,350,000	4500	(28,975,756)						(2,140,119)			28,975,756			
Written Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/28/2021	01/25/2022	01/25/2022	Exercise	1	715,464,000	3800	(184,578,357)		(112,580,143)				(3,042,533)			71,998,213			
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/28/2021	02/23/2022	02/23/2022	Expiration	1	394,800,000	4700	(13,436,039)						(1,925,240)			13,436,039			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4860	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2021	12/20/2022	12/20/2022	Expiration	1	1,034,791,200	4860	(65,758,159)						(4,243,121)			65,758,159			
Written Option, Call, SPX.NYS/USD, Maturing on 01/11/2022, Strike Price 3950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/28/2021	01/11/2022	01/11/2022	Exercise	1	141,765,500	3950	(29,806,035)		(26,093,107)				(546,645)			3,712,928			
Written Option, Call, SPX.NYS/USD, Maturing on 01/19/2022, Strike Price 3980	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/28/2021	01/19/2022	01/19/2022	Exercise	1	138,583,600	3980	(27,849,578)		(23,776,837)				(546,741)			4,072,741			
Written Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/28/2021	01/25/2022	01/25/2022	Exercise	1	150,735,900	4010	(28,999,910)		(14,582,665)				(635,098)			14,417,245			
Written Option, Call, SPX.NYS/USD, Maturing on 02/01/2022, Strike Price 3960	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/28/2021	02/01/2022	02/01/2022	Exercise	1	193,248,000	3960	(40,157,922)		(23,026,280)				(862,762)			17,131,642			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, RTY.NYS/USD, Maturing on 12/20/2022, Strike Price 2359	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2021	12/20/2022	12/20/2022	Expiration	1	35,573,720	2359	(2,205,796)						(109,038)			2,205,796			
Written Option, Call, MXEA.ASE/USD, Maturing on 12/20/2022, Strike Price 2391	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2021	12/20/2022	12/20/2022	Expiration	1	29,146,290	2391	(1,111,606)						77,383			1,111,606			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	12/28/2021	03/22/2022	03/22/2022	Expiration	1	98,280,000	4680	(4,361,078)						(487,804)			4,361,078			
Written Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	12/28/2021	01/25/2022	01/25/2022	Expiration	1	463,464,000	4710	(11,239,235)						(2,199,472)			11,239,235			
Written Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 3990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	12/28/2021	01/25/2022	01/25/2022	Exercise	1	695,217,600	3990	(137,881,389)		(71,079,466)				(2,927,800)			66,801,924			
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	12/28/2021	02/23/2022	02/23/2022	Expiration	1	380,520,000	4530	(24,850,995)						(1,945,896)			24,850,995			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4850	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2021	12/20/2022	12/20/2022	Expiration	1	50,634,000	4850	(3,284,843)						(208,487)			3,284,843			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2021	12/20/2022	12/20/2022	Expiration	1	1,035,036,500	4630	(101,351,766)						(4,590,495)			101,351,766			
Written Option, Call, SPX.NYS/USD, Maturing on 01/11/2022, Strike Price 3780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	12/28/2021	01/11/2022	01/11/2022	Exercise	1	146,172,600	3780	(38,687,932)		(34,688,150)				(588,362)			3,999,782			
Written Option, Call, SPX.NYS/USD, Maturing on 01/19/2022, Strike Price 3790	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	12/28/2021	01/19/2022	01/19/2022	Exercise	1	142,807,200	3790	(37,284,451)		(32,888,988)				(581,259)			4,395,463			
Written Option, Call, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 3820	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	12/28/2021	01/25/2022	01/25/2022	Exercise	1	152,036,000	3820	(38,224,378)		(23,002,012)				(645,074)			15,222,366			
Written Option, Call, SPX.NYS/USD, Maturing on 02/01/2022, Strike Price 3770	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	12/28/2021	02/01/2022	02/01/2022	Exercise	1	194,041,900	3770	(52,049,391)		(34,065,420)				(870,012)			17,983,971			
Written Option, Call, RTY.NYS/USD, Maturing on 12/20/2022, Strike Price 2283	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2021	12/20/2022	12/20/2022	Expiration	1	38,765,340	2283	(3,109,266)						(123,447)			3,109,266			
Written Option, Call, MXEA.ASE/USD, Maturing on 12/20/2022, Strike Price 2311	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2021	12/20/2022	12/20/2022	Expiration	1	28,171,090	2311	(1,592,281)						100,967			1,592,281			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	12/29/2021	03/22/2022	03/22/2022	Expiration	1	18,720,000	4680	(839,075)						(101,308)			839,075			
Written Option, Call, MLSB.IDX/USD, Maturing on 12/28/2022, Strike Price 1842.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	12/29/2021	12/28/2022	12/28/2022	Expiration	1	37,422,800	1842.58	(90,892)						(8,759)			90,892			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/30/2021	03/22/2022	03/22/2022	Exercise	1	9,360,000	4680	(416,543)		416,543				(464,203)			833,086			
Written Option, Call, MLSB.IDX/USD, Maturing on 01/04/2023, Strike Price 1849.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/06/2022	01/04/2023	01/04/2023	Expiration	1	38,417,854	1849.68			(29,939)							29,939			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/04/2023, Strike Price 410.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/06/2022	01/04/2023	01/04/2023	Expiration	1	1,495,203	410.77			(12,195)							12,195			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/07/2022	03/22/2022	03/22/2022	Expiration	1	14,040,000	4680			(405,631)							405,631			
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/10/2022	02/23/2022	02/23/2022	Expiration	1	279,000,000	4650			(4,573,200)							4,573,200			
Written Option, Call, MLSB.IDX/USD, Maturing on 01/10/2023, Strike Price 1813.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/13/2022	01/10/2023	01/10/2023	Expiration	1	28,030,371	1813.09			(57,587)							57,587			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/14/2022	03/22/2022	03/22/2022	Expiration	1	13,572,000	4680			(345,333)							345,333			
Purchased Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 12/22/2022, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/20/2022	12/22/2022	12/22/2022	Expiration	1	1,696,640	Multiple			23,753							(23,753)			
Written Option, Call, MLSB.IDX/USD, Maturing on 01/18/2023, Strike Price 1796.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/20/2022	01/18/2023	01/18/2023	Expiration	1	29,329,007	1796.02			(41,285)							41,285			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/18/2023, Strike Price 407.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/20/2022	01/18/2023	01/18/2023	Expiration	1	1,761,955	407.86			(11,367)							11,367			
Written Option, Call, SPX.NYS/USD, Maturing on 01/26/2022, Strike Price 4480	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/21/2022	01/26/2022	01/26/2022	Expiration	1	44,800,000	4480			(421,106)							421,106			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/21/2022	03/22/2022	03/22/2022	Expiration	1	57,564,000	4680			(364,637)							364,637			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/21/2022	03/22/2022	03/22/2022	Expiration	1	12,636,000	4680			(80,042)							80,042			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	03/22/2022	03/22/2022	Expiration	1	282,000,000	4700			(1,090,200)							1,090,200			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 5000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	03/22/2022	03/22/2022	Expiration	1	200,000,000	5000			(90,400)							90,400			
Written Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	04/19/2022	04/19/2022	Expiration	1	96,000,000	4800			(347,400)							347,400			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/23/2022	02/23/2022	Exercise	1	787,888,800	4080		(55,381,902)	(51,921,486)							3,460,416			
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/23/2022	02/23/2022	Expiration	1	394,800,000	4700		(387,587)								387,587			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	03/22/2022	03/22/2022	Expiration	1	331,016,000	4600		(2,744,949)								2,744,949			
Written Option, Call, SPX.NYS/USD, Maturing on 02/08/2022, Strike Price 3830	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/08/2022	02/08/2022	Exercise	1	182,844,200	3830		(23,699,656)	(32,011,102)							(8,311,446)			
Written Option, Call, SPX.NYS/USD, Maturing on 02/15/2022, Strike Price 3920	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/15/2022	02/15/2022	Exercise	1	180,398,400	3920		(19,155,738)	(22,947,413)							(3,791,675)			
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 3920	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/23/2022	02/23/2022	Exercise	1	168,599,200	3920		(18,325,396)	(18,445,699)							(120,302)			
Written Option, Call, SPX.NYS/USD, Maturing on 03/01/2022, Strike Price 3860	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	03/01/2022	03/01/2022	Exercise	1	226,311,800	3860		(28,882,052)	(30,760,230)							(1,878,177)			
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/23/2022	02/23/2022	Exercise	1	800,982,000	3900		(91,267,970)	(92,188,921)							(920,951)			
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/23/2022	02/23/2022	Expiration	1	380,520,000	4530		(2,257,286)								2,257,286			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4750	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	03/22/2022	03/22/2022	Expiration	1	341,810,000	4750		(892,988)								892,988			
Written Option, Call, SPX.NYS/USD, Maturing on 02/08/2022, Strike Price 4010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/08/2022	02/08/2022	Exercise	1	180,891,100	4010		(14,483,207)	(22,127,808)							(7,644,601)			
Written Option, Call, SPX.NYS/USD, Maturing on 02/15/2022, Strike Price 4110	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/15/2022	02/15/2022	Exercise	1	178,579,500	4110		(10,716,337)	(13,410,408)							(2,694,071)			
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4110	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	02/23/2022	02/23/2022	Exercise	1	167,153,700	4110		(10,667,458)	(9,714,843)							952,615			
Written Option, Call, SPX.NYS/USD, Maturing on 03/01/2022, Strike Price 4050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	03/01/2022	03/01/2022	Exercise	1	226,233,000	4050		(18,246,280)	(18,693,549)							(447,269)			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	03/22/2022	03/22/2022	Expiration	1	65,520,000	4680		(307,062)								307,062			
Written Option, Call, MLSB.IDX/USD, Maturing on 01/24/2023, Strike Price 1775.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/27/2022	01/24/2023	01/24/2023	Expiration	1	33,428,711	1775.29		(60,049)								60,049			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/02/2022	02/23/2022	02/23/2022	Exercise	1	260,820,000	4200		(23,559,607)	(9,244,827)							14,314,780			
Written Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/02/2022	08/23/2022	08/23/2022	Expiration	1	292,320,000	4800		(7,968,747)								7,968,747			
Written Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/02/2022	04/19/2022	04/19/2022	Exercise	1	305,860,000	4100		(38,477,387)	(21,827,214)							16,650,173			
Written Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/02/2022	10/25/2022	10/25/2022	Expiration	1	342,900,000	4500		(26,269,499)								26,269,499			
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/02/2022	02/23/2022	02/23/2022	Exercise	1	299,520,000	3900		(51,765,834)	(34,473,216)							17,292,618			
Written Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/02/2022	08/23/2022	08/23/2022	Expiration	1	336,160,000	4400		(28,170,006)								28,170,006			
Written Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/02/2022	04/19/2022	04/19/2022	Expiration	1	260,040,000	4400		(15,636,502)								15,636,502			
Written Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/02/2022	10/25/2022	10/25/2022	Expiration	1	302,820,000	4900		(7,959,812)								7,959,812			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/31/2023, Strike Price 406.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/03/2022	01/31/2023	01/31/2023	Expiration	1	2,006,362	406.97		(11,841)								11,841			
Written Option, Call, MLSB.IDX/USD, Maturing on 01/31/2023, Strike Price 1767.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/03/2022	01/31/2023	01/31/2023	Expiration	1	50,846,660	1767.35		(140,192)								140,192			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/04/2022	03/22/2022	03/22/2022	Expiration	1	12,168,000	4680		(103,686)								103,686			
Written Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/08/2022	08/23/2022	08/23/2022	Expiration	1	495,000,000	4950		(5,686,000)								5,686,000			
Written Option, Call, SPX.NYS/USD, Maturing on 02/15/2022, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/08/2022	02/15/2022	02/15/2022	Expiration	1	108,000,000	4500		(918,720)								918,720			
Written Option, Call, MLSB.IDX/USD, Maturing on 02/07/2023, Strike Price 1772.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/10/2022	02/07/2023	02/07/2023	Expiration	1	48,570,884	1772.66		(74,161)								74,161			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/11/2022	03/22/2022	03/22/2022	Expiration	1	12,168,000	4680		(41,522)								41,522			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 02/14/2023, Strike Price 397.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/17/2022	02/14/2023	02/14/2023	Expiration	1	806,539	397.31		(8,253)								8,253			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Written Option, Call, MLSB.IDX/USD, Maturing on 02/14/2023, Strike Price 1755.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/17/2022	02/14/2023	02/14/2023	Expiration	1	52,735,220	1755.5		(140,587)								140,587			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/18/2022	03/22/2022	03/22/2022	Expiration	1	43,992,000	4680		(59,063)								59,063			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/23/2022	03/22/2022	03/22/2022	Expiration	1	13,104,000	4680		(2,753)								2,753			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Exercise	1	727,994,400	4080		(30,942,356)	(68,360,102)							(37,417,746)			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4750	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Expiration	1	341,810,000	4750		(15,989)								15,989			
Written Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	04/20/2022	04/20/2022	Expiration	1	105,805,200	4440		(1,085,890)								1,085,890			
Written Option, Call, SPX.NYS/USD, Maturing on 03/08/2022, Strike Price 3830	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/08/2022	03/08/2022	Exercise	1	226,774,300	3830		(20,728,566)	(29,538,093)							(8,809,527)			
Written Option, Call, SPX.NYS/USD, Maturing on 03/15/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/15/2022	03/15/2022	Exercise	1	190,125,000	3900		(14,511,329)	(14,835,113)							(323,784)			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 3940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Exercise	1	197,669,800	3940		(13,979,766)	(26,244,930)							(12,265,164)			
Written Option, Call, SPX.NYS/USD, Maturing on 03/29/2022, Strike Price 3930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/29/2022	03/29/2022	Exercise	1	203,888,400	3930		(15,654,273)	(31,805,553)							(16,151,280)			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Exercise	1	738,777,000	3900		(59,021,650)	(106,671,822)							(47,650,172)			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Expiration	1	331,016,000	4600		(134,969)								134,969			
Written Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	04/20/2022	04/20/2022	Expiration	1	108,163,600	4520		(639,599)								639,599			
Written Option, Call, SPX.NYS/USD, Maturing on 03/08/2022, Strike Price 4020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/08/2022	03/08/2022	Exercise	1	227,371,200	4020		(10,054,333)	(17,469,687)							(7,415,354)			
Written Option, Call, SPX.NYS/USD, Maturing on 03/15/2022, Strike Price 4080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/15/2022	03/15/2022	Exercise	1	186,782,400	4080		(7,074,191)	(5,690,912)							1,383,279			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4130	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Exercise	1	194,564,300	4130		(6,620,228)	(15,693,283)							(9,073,055)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Written Option, Call, SPX.NYS/USD, Maturing on 03/29/2022, Strike Price 4120	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/29/2022	03/29/2022	Exercise	1	202,662,800	4120		(8,067,083)	(20,810,321)							(12,743,239)			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Expiration	1	157,716,000	4680		(18,406)								18,406			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Expiration	1	23,400,000	4680		(12,044)								12,044			
Written Option, Call, MLSB.IDX/USD, Maturing on 02/22/2023, Strike Price 1747.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	02/22/2023	02/22/2023	Expiration	1	51,451,801	1747.09		(139,494)								139,494			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/25/2022	03/22/2022	03/22/2022	Expiration	1	14,508,000	4680		(15,817)								15,817			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/25/2022	03/22/2022	03/22/2022	Expiration	1	13,104,000	4680		(18,548)								18,548			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/02/2022	06/22/2022	06/22/2022	Expiration	1	460,000,000	4600		(10,029,000)								10,029,000			
Written Option, Call, MLSB.IDX/USD, Maturing on 02/28/2023, Strike Price 1741.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/03/2022	02/28/2023	02/28/2023	Expiration	1	58,623,266	1741.63		(259,054)								259,054			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/04/2022	03/22/2022	03/22/2022	Expiration	1	12,636,000	4680		(2,405)								2,405			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/07/2022	03/22/2022	03/22/2022	Expiration	1	10,764,000	4680		(47)								47			
Written Option, Call, MLSB.IDX/USD, Maturing on 03/07/2023, Strike Price 1765.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/10/2022	03/07/2023	03/07/2023	Expiration	1	62,456,346	1765.8		(113,382)								113,382			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2022	03/22/2022	03/22/2022	Expiration	1	15,912,000	4680		(2)								2			
Written Option, Call, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/14/2022	03/22/2022	03/22/2022	Expiration	1	391,716,000	4680		(1)								1			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/14/2022	06/22/2022	06/22/2022	Expiration	1	363,300,000	4200		(19,897,015)								19,897,015			
Written Option, Call, MLSB.IDX/USD, Maturing on 03/14/2023, Strike Price 1749.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/17/2022	03/14/2023	03/14/2023	Expiration	1	53,091,559	1749.31		(118,472)								118,472			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/18/2022	06/22/2022	06/22/2022	Expiration	1	36,960,000	4200		(3,233,491)								3,233,491			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Written Option, Call, MLSB.IDX/USD, Maturing on 03/21/2023, Strike Price 1735.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/24/2022	03/21/2023	03/21/2023	Expiration	1	70,560,957	1735.39		(185,257)								185,257			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/25/2022	06/22/2022	06/22/2022	Expiration	1	11,340,000	4200		(1,120,896)								1,120,896			
Written Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4120	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/20/2022	04/20/2022	Exercise	1	754,042,400	4120		(93,932,932)	(49,724,704)							44,208,228			
Written Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/20/2022	04/20/2022	Expiration	1	105,805,200	4440		(5,021,312)								5,021,312			
Written Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	05/24/2022	05/24/2022	Expiration	1	61,134,000	4430		(3,565,748)								3,565,748			
Written Option, Call, SPX.NYS/USD, Maturing on 04/05/2022, Strike Price 4180	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/05/2022	04/05/2022	Expiration	1	168,788,400	4180		(3,433,151)								3,433,151			
Written Option, Call, SPX.NYS/USD, Maturing on 04/12/2022, Strike Price 4280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/12/2022	04/12/2022	Exercise	1	168,032,800	4280		(13,802,063)	(8,177,073)							5,624,990			
Written Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/19/2022	04/19/2022	Exercise	1	162,846,000	4360		(10,405,705)	(1,217,237)							9,188,468			
Written Option, Call, SPX.NYS/USD, Maturing on 04/26/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/26/2022	04/26/2022	Expiration	1	162,628,000	4360		(10,718,418)								10,718,418			
Written Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	05/03/2022	05/03/2022	Expiration	1	178,684,000	4400		(10,563,959)								10,563,959			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	06/22/2022	06/22/2022	Expiration	1	123,900,000	4200		(14,201,919)								14,201,919			
Written Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/20/2022	04/20/2022	Exercise	1	744,716,700	4330		(53,469,019)	(10,610,063)							42,858,956			
Written Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/20/2022	04/20/2022	Expiration	1	108,163,600	4520		(3,436,219)								3,436,219			
Written Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	05/24/2022	05/24/2022	Expiration	1	60,168,000	4360		(4,376,967)								4,376,967			
Written Option, Call, SPX.NYS/USD, Maturing on 04/05/2022, Strike Price 3990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/05/2022	04/05/2022	Expiration	1	172,527,600	3990		(3,675,951)								3,675,951			
Written Option, Call, SPX.NYS/USD, Maturing on 04/12/2022, Strike Price 4090	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	04/12/2022	04/12/2022	Exercise	1	170,266,700	4090		(22,496,034)	(16,580,396)							5,915,638			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4150	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/29/2022	04/19/2022	04/19/2022	Exercise	1	166,830,000	4150		(19,372,295)	(9,752,118)							9,620,177			
Written Option, Call, SPX.NYS/USD, Maturing on 04/26/2022, Strike Price 4160	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/29/2022	04/26/2022	04/26/2022	Exercise	1	162,448,000	4160		(18,602,605)	(4,365,009)							14,237,596			
Written Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/29/2022	05/03/2022	05/03/2022	Expiration	1	177,991,200	4190		(19,245,066)								19,245,066			
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/19/2023, Strike Price 379.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	01/19/2023	01/19/2023	Expiration	1	15,507,651	379.29		(265,332)								265,332			
Written Option, Call, MLSB.IDX/USD, Maturing on 10/26/2022, Strike Price 1703.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	10/26/2022	10/26/2022	Expiration	1	20,690,458	1703.9		(27,724)								27,724			
Written Option, Call, MLSB.IDX/USD, Maturing on 12/08/2022, Strike Price 1708.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	12/08/2022	12/08/2022	Expiration	1	14,809,538	1708.53		(27,432)								27,432			
Written Option, Call, MLSB.IDX/USD, Maturing on 12/16/2022, Strike Price 1710.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	12/16/2022	12/16/2022	Expiration	1	18,269,311	1710.93		(34,277)								34,277			
Written Option, Call, MLSB.IDX/USD, Maturing on 12/27/2022, Strike Price 1710.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	12/27/2022	12/27/2022	Expiration	1	14,711,418	1710.63		(30,172)								30,172			
Written Option, Call, MLSB.IDX/USD, Maturing on 01/03/2023, Strike Price 1715.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	01/03/2023	01/03/2023	Expiration	1	17,426,940	1715.25		(33,209)								33,209			
Written Option, Call, MLSB.IDX/USD, Maturing on 01/11/2023, Strike Price 1678.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	01/11/2023	01/11/2023	Expiration	1	24,725,894	1678.38		(125,017)								125,017			
Written Option, Call, MLSB.IDX/USD, Maturing on 01/20/2023, Strike Price 1653.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	01/20/2023	01/20/2023	Expiration	1	21,372,753	1653.47		(190,905)								190,905			
Written Option, Call, MLSB.IDX/USD, Maturing on 01/31/2023, Strike Price 1644.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	01/31/2023	01/31/2023	Expiration	1	15,962,767	1644.29		(177,303)								177,303			
Written Option, Call, MLSB.IDX/USD, Maturing on 02/22/2023, Strike Price 1637.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	02/22/2023	02/22/2023	Expiration	1	20,921,791	1637.97		(280,496)								280,496			
Written Option, Call, MLSB.IDX/USD, Maturing on 02/16/2023, Strike Price 1622.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	02/16/2023	02/16/2023	Expiration	1	20,447,013	1622.65		(349,125)								349,125			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/30/2022	06/22/2022	06/22/2022	Expiration	1	11,760,000	4200		(1,297,130)								1,297,130			
Written Option, Call, MLSB.IDX/USD, Maturing on 03/28/2023, Strike Price 1735.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	03/30/2022	03/28/2023	03/28/2023	Expiration	1	45,613,939	1735.03		(126,750)								126,750			
Written Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/07/2022	04/19/2022	04/19/2022	Expiration	1	260,040,000	4400		(6,744,450)								6,744,450			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	04/07/2022	10/25/2022	10/25/2022	Expiration	1	302,820,000	4900		(4,942,009)								4,942,009			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/07/2022	07/19/2022	07/19/2022	Expiration	1	323,360,000	4300		(24,023,475)								24,023,475			
Written Option, Call, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/07/2022	04/19/2022	04/19/2022	Exercise	1	305,860,000	4100		(29,798,605)	(21,827,214)							7,971,391			
Written Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	04/07/2022	10/25/2022	10/25/2022	Expiration	1	342,900,000	4500		(21,091,191)								21,091,191			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/07/2022	07/19/2022	07/19/2022	Expiration	1	277,840,000	4600		(7,491,760)								7,491,760			
Written Option, Call, MLSB.IDX/USD, Maturing on 04/04/2023, Strike Price 1722.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/07/2022	04/04/2023	04/04/2023	Expiration	1	46,730,882	1722.48		(104,133)								104,133			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/08/2022	06/22/2022	06/22/2022	Expiration	1	10,080,000	4200		(859,994)								859,994			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/12/2022	06/22/2022	06/22/2022	Expiration	1	376,000,000	4700		(1,906,560)								1,906,560			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/13/2022	06/22/2022	06/22/2022	Expiration	1	18,480,000	4200		(1,356,031)								1,356,031			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/13/2022	06/22/2022	06/22/2022	Expiration	1	12,600,000	4200		(959,971)								959,971			
Written Option, Call, SPX.NYS/USD, Maturing on 04/20/2022, Strike Price 4340	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/14/2022	04/20/2022	04/20/2022	Expiration	1	32,723,600	4340		(131,690)								131,690			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/14/2022	06/22/2022	06/22/2022	Expiration	1	49,560,000	4200		(3,285,788)								3,285,788			
Written Option, Call, MLSB.IDX/USD, Maturing on 04/11/2023, Strike Price 1709.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/14/2022	04/11/2023	04/11/2023	Expiration	1	46,542,661	1709.87		(107,393)								107,393			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/20/2022	06/22/2022	06/22/2022	Expiration	1	13,440,000	4200		(1,055,702)								1,055,702			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/21/2022	06/22/2022	06/22/2022	Expiration	1	329,000,000	4700		(1,540,000)								1,540,000			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	04/21/2022	06/22/2022	06/22/2022	Expiration	1	21,000,000	4200		(1,396,406)								1,396,406			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 04/26/2022, Strike Price 4160	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2022	04/26/2022	04/26/2022	Expiration	1	81,120,000	4160		(2,375,816)								2,375,816			
Written Option, Call, SPX.NYS/USD, Maturing on 04/26/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2022	04/26/2022	04/26/2022	Expiration	1	80,660,000	4360		(669,425)								669,425			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2022	06/22/2022	06/22/2022	Expiration	1	49,140,000	4200		(2,589,303)								2,589,303			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2022	06/22/2022	06/22/2022	Expiration	1	21,000,000	4200		(1,001,134)								1,001,134			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2022	06/22/2022	06/22/2022	Expiration	1	23,940,000	4200		(1,089,840)								1,089,840			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/25/2022	06/22/2022	06/22/2022	Expiration	1	21,000,000	4200		(889,623)								889,623			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/25/2022	06/22/2022	06/22/2022	Expiration	1	26,460,000	4200		(1,206,494)								1,206,494			
Written Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/25/2022	05/03/2022	05/03/2022	Expiration	1	24,637,200	4190		(686,942)								686,942			
Written Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/25/2022	05/03/2022	05/03/2022	Expiration	1	25,960,000	4400		(37,685)								37,685			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/25/2022	06/22/2022	06/22/2022	Expiration	1	31,500,000	4200		(1,579,560)								1,579,560			
Written Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/26/2022	05/03/2022	05/03/2022	Expiration	1	24,721,000	4190		(188,407)								188,407			
Written Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/26/2022	05/03/2022	05/03/2022	Expiration	1	25,960,000	4400		(408)								408			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/26/2022	06/22/2022	06/22/2022	Expiration	1	16,800,000	4200		(568,903)								568,903			
Written Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4180	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/24/2022	05/24/2022	Expiration	1	769,663,400	4180		(20,837,491)								20,837,491			
Written Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/24/2022	05/24/2022	Expiration	1	60,168,000	4360		(439,884)								439,884			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	06/22/2022	06/22/2022	Expiration	1	83,805,000	4530		(384,052)								384,052			
Written Option, Call, SPX.NYS/USD, Maturing on 05/10/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/10/2022	05/10/2022	Expiration	1	153,164,000	4400		(150,313)								150,313			
Written Option, Call, SPX.NYS/USD, Maturing on 05/17/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/17/2022	05/17/2022	Expiration	1	150,071,200	4360		(710,982)								710,982			
Written Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/24/2022	05/24/2022	Expiration	1	179,021,600	4360		(1,308,814)								1,308,814			
Written Option, Call, SPX.NYS/USD, Maturing on 06/01/2022, Strike Price 4390	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	06/01/2022	06/01/2022	Expiration	1	160,542,300	4390		(1,209,010)								1,209,010			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	06/22/2022	06/22/2022	Expiration	1	73,500,000	4200		(2,617,417)								2,617,417			
Written Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/24/2022	05/24/2022	Expiration	1	760,937,400	4380		(4,553,065)								4,553,065			
Written Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/24/2022	05/24/2022	Expiration	1	61,134,000	4430		(216,269)								216,269			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	06/22/2022	06/22/2022	Expiration	1	82,695,000	4470		(629,170)								629,170			
Written Option, Call, SPX.NYS/USD, Maturing on 05/10/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/10/2022	05/10/2022	Expiration	1	154,518,000	4200		(2,252,548)								2,252,548			
Written Option, Call, SPX.NYS/USD, Maturing on 05/17/2022, Strike Price 4170	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/17/2022	05/17/2022	Expiration	1	151,579,500	4170		(3,665,989)								3,665,989			
Written Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4160	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/24/2022	05/24/2022	Expiration	1	180,793,600	4160		(5,434,938)								5,434,938			
Written Option, Call, SPX.NYS/USD, Maturing on 06/01/2022, Strike Price 4190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	06/01/2022	06/01/2022	Expiration	1	161,608,300	4190		(4,748,996)								4,748,996			
Written Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/03/2022	05/03/2022	Expiration	1	22,000,000	4400		(74)								74			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	06/22/2022	06/22/2022	Expiration	1	9,240,000	4200		(329,047)								329,047			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	05/03/2022	05/03/2022	Expiration	1	20,950,000	4190		(149,796)								149,796			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2022	06/22/2022	06/22/2022	Expiration	1	21,000,000	4200		(1,039,357)								1,039,357			
Written Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2022	05/03/2022	05/03/2022	Expiration	1	26,400,000	4400		(777)								777			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2022	06/22/2022	06/22/2022	Expiration	1	12,180,000	4200		(584,340)								584,340			
Written Option, Call, SPX.NYS/USD, Maturing on 05/03/2022, Strike Price 4190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2022	05/03/2022	05/03/2022	Expiration	1	25,140,000	4190		(590,030)								590,030			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	06/22/2022	06/22/2022	Expiration	1	25,200,000	4200		(1,008,654)								1,008,654			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	06/22/2022	06/22/2022	Expiration	1	13,440,000	4200		(437,202)								437,202			
Written Option, Call, SPX.NYS/USD, Maturing on 05/10/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	05/10/2022	05/10/2022	Expiration	1	153,164,000	4400		(179,620)								179,620			
Written Option, Call, SPX.NYS/USD, Maturing on 05/17/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	05/17/2022	05/17/2022	Expiration	1	150,071,200	4360		(777,548)								777,548			
Written Option, Call, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	05/24/2022	05/24/2022	Expiration	1	179,021,600	4360		(1,343,894)								1,343,894			
Written Option, Call, SPX.NYS/USD, Maturing on 06/01/2022, Strike Price 4390	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	06/01/2022	06/01/2022	Expiration	1	160,542,300	4390		(1,209,370)								1,209,370			
Written Option, Call, SPX.NYS/USD, Maturing on 05/04/2022, Strike Price 4290	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	05/04/2022	05/04/2022	Expiration	1	150,150,000	4290		(202,650)								202,650			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4750	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/02/2022	07/19/2022	07/19/2022	Expiration	1	475,000,000	4750		(581,577)								581,577			
Written Option, Call, SPX.NYS/USD, Maturing on 05/05/2022, Strike Price 4130	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/02/2022	05/05/2022	05/05/2022	Expiration	1	167,265,000	4130		1,043,894								(1,043,894)			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/02/2022	06/22/2022	06/22/2022	Expiration	1	21,000,000	4200		(558,396)								558,396			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/04/2022	06/22/2022	06/22/2022	Expiration	1	23,100,000	4200		(663,738)								663,738			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/04/2022	06/22/2022	06/22/2022	Expiration	1	18,900,000	4200		(818,306)								818,306			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/05/2022	06/22/2022	06/22/2022	Expiration	1	90,300,000	4200		(2,415,749)								2,415,749			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/06/2022	06/22/2022	06/22/2022	Expiration	1	31,500,000	4200		(766,178)								766,178			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/06/2022	06/22/2022	06/22/2022	Expiration	1	34,440,000	4200		(929,236)								929,236			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/10/2022	06/22/2022	06/22/2022	Expiration	1	33,600,000	4200		(434,307)								434,307			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/11/2022	06/22/2022	06/22/2022	Expiration	1	21,000,000	4200		(306,347)								306,347			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/12/2022	06/22/2022	06/22/2022	Expiration	1	29,400,000	4200		(262,458)								262,458			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/12/2022	06/22/2022	06/22/2022	Expiration	1	25,200,000	4200		(146,579)								146,579			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/19/2022	06/22/2022	06/22/2022	Expiration	1	10,920,000	4200		(54,497)								54,497			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/20/2022	06/22/2022	06/22/2022	Expiration	1	18,060,000	4200		(45,546)								45,546			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/25/2022	06/22/2022	06/22/2022	Expiration	1	25,200,000	4200		(118,086)								118,086			
Written Option, Call, SPX.NYS/USD, Maturing on 05/31/2022, Strike Price 3950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/25/2022	05/31/2022	05/31/2022	Expiration	1	256,750,000	3950		5,081,700								(5,081,700)			
Written Option, Call, SPX.NYS/USD, Maturing on 06/01/2022, Strike Price 3950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/25/2022	06/01/2022	06/01/2022	Expiration	1	237,000,000	3950		10,714,800								(10,714,800)			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	06/22/2022	06/22/2022	Expiration	1	630,000,000	4200		(6,129,000)								6,129,000			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/26/2022	06/22/2022	06/22/2022	Expiration	1	82,695,000	4470		(59,875)								59,875			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/26/2022	06/22/2022	06/22/2022	Expiration	1	778,421,200	4220		(6,148,467)								6,148,467			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/26/2022	07/19/2022	07/19/2022	Expiration	1	33,620,000	4100		(1,018,556)								1,018,556			
Written Option, Call, SPX.NYS/USD, Maturing on 06/07/2022, Strike Price 4420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/26/2022	06/07/2022	06/07/2022	Expiration	1	169,197,600	4420		(6,614)								6,614			
Written Option, Call, SPX.NYS/USD, Maturing on 06/14/2022, Strike Price 4440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/26/2022	06/14/2022	06/14/2022	Expiration	1	164,990,400	4440		(54,583)								54,583			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/26/2022	06/22/2022	06/22/2022	Expiration	1	175,959,600	4430		(191,387)								191,387			
Written Option, Call, SPX.NYS/USD, Maturing on 06/28/2022, Strike Price 4460	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/26/2022	06/28/2022	06/28/2022	Expiration	1	184,599,400	4460		(294,787)								294,787			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/26/2022	06/22/2022	06/22/2022	Expiration	1	84,000,000	4200		(774,847)								774,847			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/26/2022	06/22/2022	06/22/2022	Expiration	1	772,616,000	4420		(927,906)								927,906			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/26/2022	06/22/2022	06/22/2022	Expiration	1	83,805,000	4530		(31,950)								31,950			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/26/2022	07/19/2022	07/19/2022	Expiration	1	33,210,000	4050		(1,238,004)								1,238,004			
Written Option, Call, SPX.NYS/USD, Maturing on 06/07/2022, Strike Price 4210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/26/2022	06/07/2022	06/07/2022	Expiration	1	169,915,600	4210		(401,862)								401,862			
Written Option, Call, SPX.NYS/USD, Maturing on 06/14/2022, Strike Price 4240	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/26/2022	06/14/2022	06/14/2022	Expiration	1	166,674,400	4240		(688,596)								688,596			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/26/2022	06/22/2022	06/22/2022	Expiration	1	174,750,200	4220		(1,380,289)								1,380,289			
Written Option, Call, SPX.NYS/USD, Maturing on 06/28/2022, Strike Price 4250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	05/26/2022	06/28/2022	06/28/2022	Expiration	1	185,512,500	4250		(1,594,048)								1,594,048			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/02/2022	06/22/2022	06/22/2022	Expiration	1	480,000,000	4800		(10,000)								10,000			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/02/2022	07/19/2022	07/19/2022	Expiration	1	460,000,000	4600		(500,000)								500,000			
Written Option, Call, SPX.NYS/USD, Maturing on 06/14/2022, Strike Price 4440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/02/2022	06/14/2022	06/14/2022	Expiration	1	164,990,400	4440		(18,580)								18,580			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/02/2022	06/22/2022	06/22/2022	Expiration	1	113,056,500	4350		(311,880)								311,880			
Written Option, Call, SPX.NYS/USD, Maturing on 06/28/2022, Strike Price 4460	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/02/2022	06/28/2022	06/28/2022	Expiration	1	184,599,400	4460		(206,950)								206,950			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/02/2022	06/22/2022	06/22/2022	Expiration	1	175,959,600	4430		(158,880)								158,880			
Written Option, Call, SPX.NYS/USD, Maturing on 06/07/2022, Strike Price 4150	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/02/2022	06/07/2022	06/07/2022	Expiration	1	141,100,000	4150		(884,000)								884,000			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/06/2022	06/22/2022	06/22/2022	Expiration	1	27,300,000	4200		(195,047)								195,047			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/10/2022	06/22/2022	06/22/2022	Expiration	1	12,180,000	4200		(1,004)								1,004			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/14/2022	06/22/2022	06/22/2022	Expiration	1	27,300,000	4200		0								0			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/15/2022	06/22/2022	06/22/2022	Expiration	1	18,900,000	4200		0								0			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/16/2022	09/20/2022	09/20/2022	Exercise	1	349,600,000	3800		(12,214,323)	(6,746,360)							5,467,963			
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/16/2022	06/22/2022	06/22/2022	Expiration	1	386,400,000	4200													
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/21/2022	09/20/2022	09/20/2022	Exercise	1	19,000,000	3800		(856,391)	(366,650)							489,741			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/23/2022	07/19/2022	07/19/2022	Expiration	1	420,000,000	4200		(285,000)								285,000			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Written Option, Call, SPX.NYS/USD, Maturing on 06/28/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/23/2022	06/28/2022	06/28/2022	Expiration	1	281,200,000	3800		7,470,300								(7,470,300)			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/24/2022	07/19/2022	07/19/2022	Expiration	1	277,840,000	4600		(11,588)								11,588			
Written Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2022	11/22/2022	11/22/2022	Expiration	1	332,640,000	4400		(4,028,677)								4,028,677			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/24/2022	07/19/2022	07/19/2022	Expiration	1	323,360,000	4300		(258,744)								258,744			
Written Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2022	11/22/2022	11/22/2022	Expiration	1	267,360,000	4800		(613,731)								613,731			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/19/2022	07/19/2022	Expiration	1	33,620,000	4100		(46,455)								46,455			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4570	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/19/2022	07/19/2022	Expiration	1	803,314,600	4570		(1,338)								1,338			
Written Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/28/2022	08/23/2022	08/23/2022	Exercise	1	57,583,600	4010		(878,819)	(3,137,373)							(2,258,554)			
Written Option, Call, SPX.NYS/USD, Maturing on 07/06/2022, Strike Price 4310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/06/2022	07/06/2022	Expiration	1	167,141,800	4310		0								0			
Written Option, Call, SPX.NYS/USD, Maturing on 07/12/2022, Strike Price 4350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/12/2022	07/12/2022	Expiration	1	138,025,500	4350		(170)								170			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/19/2022	07/19/2022	Expiration	1	179,501,200	4360		(5,763)								5,763			
Written Option, Call, SPX.NYS/USD, Maturing on 07/26/2022, Strike Price 4350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/26/2022	07/26/2022	Expiration	1	194,706,000	4350		(34,203)								34,203			
Written Option, Call, SPX.NYS/USD, Maturing on 08/02/2022, Strike Price 4410	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	08/02/2022	08/02/2022	Expiration	1	202,374,900	4410		(52,668)								52,668			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/19/2022	07/19/2022	Expiration	1	33,210,000	4050		(88,530)								88,530			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/19/2022	07/19/2022	Expiration	1	809,521,200	4360		(25,990)								25,990			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Written Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4070	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/28/2022	08/23/2022	08/23/2022	Exercise	1	58,445,200	4070		(616,457)	(2,275,773)							(1,659,316)			
Written Option, Call, SPX.NYS/USD, Maturing on 07/06/2022, Strike Price 4520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/06/2022	07/06/2022	Expiration	1	165,703,200	4520													
Written Option, Call, SPX.NYS/USD, Maturing on 07/12/2022, Strike Price 4560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/12/2022	07/12/2022	Expiration	1	135,249,600	4560		(1)								1			
Written Option, Call, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4570	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/19/2022	07/19/2022	Expiration	1	179,418,200	4570		(299)								299			
Written Option, Call, SPX.NYS/USD, Maturing on 07/26/2022, Strike Price 4560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	07/26/2022	07/26/2022	Expiration	1	195,076,800	4560		(3,874)								3,874			
Written Option, Call, SPX.NYS/USD, Maturing on 08/02/2022, Strike Price 4630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/28/2022	08/02/2022	08/02/2022	Expiration	1	202,145,800	4630		(8,073)								8,073			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/28/2022	09/20/2022	09/20/2022	Exercise	1	101,460,000	3800		(5,159,816)	(1,957,911)							3,201,905			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/29/2022	09/20/2022	09/20/2022	Exercise	1	28,500,000	3800		(1,381,309)	(549,975)							831,334			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/12/2022	09/20/2022	09/20/2022	Exercise	1	11,400,000	3800		(573,194)	(219,990)							353,204			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/15/2022	09/20/2022	09/20/2022	Exercise	1	12,160,000	3800		(592,866)	(234,656)							358,210			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/22/2022	09/20/2022	09/20/2022	Exercise	1	12,540,000	3800		(827,591)	(241,989)							585,602			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/27/2022	09/20/2022	09/20/2022	Exercise	1	11,400,000	3800		(727,548)	(219,990)							507,558			
Written Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4070	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/27/2022	08/23/2022	08/23/2022	Exercise	1	58,445,200	4070		(846,829)	(2,275,773)							(1,428,943)			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/27/2022	09/20/2022	09/20/2022	Expiration	1	50,129,600	3880		(2,841,640)								2,841,640			
Written Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/27/2022	08/23/2022	08/23/2022	Exercise	1	57,583,600	4010		(1,294,383)	(3,137,373)							(1,842,989)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/27/2022	09/20/2022	09/20/2022	Expiration	1	50,904,800	3940		(2,297,231)								2,297,231			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/27/2022	09/20/2022	09/20/2022	Exercise	1	116,660,000	3800		(8,635,352)	(2,251,231)							6,384,121			
Written Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/01/2022	08/23/2022	08/23/2022	Expiration	1	860,000,000	4300		(2,094,000)								2,094,000			
Written Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/02/2022	08/23/2022	08/23/2022	Expiration	1	860,205,600	4440		(302,044)								302,044			
Written Option, Call, SPX.NYS/USD, Maturing on 08/09/2022, Strike Price 4630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/02/2022	08/09/2022	08/09/2022	Expiration	1	173,162,000	4630													
Written Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/02/2022	08/23/2022	08/23/2022	Expiration	1	850,578,000	4650		(8,198)								8,198			
Written Option, Call, SPX.NYS/USD, Maturing on 08/09/2022, Strike Price 4420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/02/2022	08/09/2022	08/09/2022	Expiration	1	174,192,200	4420		(4)								4			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/02/2022	09/20/2022	09/20/2022	Expiration	1	615,000,000	4100		(20,160,000)								20,160,000			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/02/2022	09/20/2022	09/20/2022	Expiration	1	430,000,000	4300		(4,180,000)								4,180,000			
Written Option, Call, SPX.NYS/USD, Maturing on 08/16/2022, Strike Price 4660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/02/2022	08/16/2022	08/16/2022	Expiration	1	194,694,800	4660		(1,711)								1,711			
Written Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/02/2022	08/23/2022	08/23/2022	Expiration	1	179,363,400	4660		(4,316)								4,316			
Written Option, Call, SPX.NYS/USD, Maturing on 08/30/2022, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/02/2022	08/30/2022	08/30/2022	Expiration	1	192,136,000	4700		(7,647)								7,647			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/16/2022	09/20/2022	09/20/2022	Exercise	1	15,200,000	3800		(2,004,417)	(293,320)							1,711,097			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/17/2022	09/20/2022	09/20/2022	Expiration	1	853,233,600	4470		(3,161,258)								3,161,258			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/17/2022	09/20/2022	09/20/2022	Expiration	1	50,129,600	3880		(5,263,827)								5,263,827			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Written Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4140	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/17/2022	10/25/2022	10/25/2022	Expiration	1	80,274,600	4140		(4,525,878)								4,525,878			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/17/2022	09/20/2022	09/20/2022	Expiration	1	852,368,400	4680		(221,878)								221,878			
Written Option, Call, SPX.NYS/USD, Maturing on 09/07/2022, Strike Price 4740	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	08/17/2022	09/07/2022	09/07/2022	Expiration	1	173,104,800	4740		(7,304)								7,304			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/17/2022	09/20/2022	09/20/2022	Exercise	1	136,800,000	3800		(17,421,840)	(2,639,880)							14,781,960			
Written Option, Call, SPX.NYS/USD, Maturing on 09/13/2022, Strike Price 4710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	08/17/2022	09/13/2022	09/13/2022	Expiration	1	179,168,400	4710		(11,412)								11,412			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	08/17/2022	09/20/2022	09/20/2022	Expiration	1	185,934,000	4660		(63,840)								63,840			
Written Option, Call, SPX.NYS/USD, Maturing on 09/27/2022, Strike Price 4620	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	08/17/2022	09/27/2022	09/27/2022	Expiration	1	208,639,200	4620		(239,348)								239,348			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/17/2022	09/20/2022	09/20/2022	Expiration	1	50,904,800	3940		(4,543,529)								4,543,529			
Written Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4070	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/17/2022	10/25/2022	10/25/2022	Expiration	1	78,917,300	4070		(5,538,020)								5,538,020			
Written Option, Call, SPX.NYS/USD, Maturing on 10/04/2022, Strike Price 4580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	08/17/2022	10/04/2022	10/04/2022	Expiration	1	206,695,400	4580		(550,586)								550,586			
Written Option, Call, SPX.NYS/USD, Maturing on 08/23/2022, Strike Price 4306	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7ZI25D03	08/17/2022	08/23/2022	08/23/2022	Expiration	1	203,243,200	4306		(613,600)								613,600			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/18/2022	09/20/2022	09/20/2022	Exercise	1	28,880,000	3800		(3,735,799)	(557,308)							3,178,491			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/19/2022	09/20/2022	09/20/2022	Exercise	1	18,240,000	3800		(2,129,745)	(351,984)							1,777,761			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/23/2022	09/20/2022	09/20/2022	Exercise	1	9,500,000	3800		(869,072)	(183,325)							685,747			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/24/2022	09/20/2022	09/20/2022	Exercise	1	7,600,000	3800		(718,495)	(146,660)							571,835			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/29/2022	09/20/2022	09/20/2022	Exercise	1	138,700,000	3800		(9,188,107)	(2,676,545)							6,511,562			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/30/2022	09/20/2022	09/20/2022	Exercise	1	368,600,000	3800		(20,733,630)	(7,113,010)							13,620,620			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/31/2022	09/20/2022	09/20/2022	Exercise	1	11,400,000	3800		(621,873)	(219,990)							401,883			
Written Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4150	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	09/02/2022	10/25/2022	10/25/2022	Expiration	1	622,500,000	4150		(6,772,046)								6,772,046			
Written Option, Call, SPX.NYS/USD, Maturing on 09/08/2022, Strike Price 4000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	09/02/2022	09/08/2022	09/08/2022	Expiration	1	153,200,000	4000		(399,122)								399,122			
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4610	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	134,704,200	4610													
Written Option, Call, RTY.NYS/USD, Maturing on 09/20/2022, Strike Price 2320	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	11,646,400	2320													
Written Option, Call, MXEA.ASE/USD, Maturing on 09/20/2022, Strike Price 2430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	7,362,900	2430													
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	245,251,100	4630													
Written Option, Call, RTY.NYS/USD, Maturing on 09/20/2022, Strike Price 2350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	41,477,500	2350													
Written Option, Call, MXEA.ASE/USD, Maturing on 09/20/2022, Strike Price 2480	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	26,709,600	2480													
Written Option, Call, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	45,600,000	3800		(6,973)								6,973			
Written Option, Call, MXEA.ASE/USD, Maturing on 09/20/2022, Strike Price 2380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	25,632,600	2380													
Written Option, Call, RTY.NYS/USD, Maturing on 09/20/2022, Strike Price 2270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	09/20/2022	09/20/2022	Expiration	1	43,379,700	2270													
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/16/2022	12/20/2022	12/20/2022	Expiration	1	46,800,000	3900		(2,177,848)								2,177,848			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/21/2022	12/20/2022	12/20/2022	Expiration	1	12,870,000	3900		(577,141)								577,141			
Written Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4140	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/25/2022	10/25/2022	Expiration	1	80,274,600	4140		(41,673)								41,673			
Written Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/25/2022	10/25/2022	Expiration	1	952,128,000	4640		(2,344)								2,344			
Written Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 3990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	11/22/2022	11/22/2022	Expiration	1	55,141,800	3990		(441,587)								441,587			
Written Option, Call, SPX.NYS/USD, Maturing on 10/12/2022, Strike Price 4370	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/12/2022	10/12/2022	Expiration	1	193,503,600	4370		(7)								7			
Written Option, Call, SPX.NYS/USD, Maturing on 10/18/2022, Strike Price 4420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/18/2022	10/18/2022	Expiration	1	194,259,000	4420		(400)								400			
Written Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/25/2022	10/25/2022	Expiration	1	205,162,800	4520		(1,638)								1,638			
Written Option, Call, SPX.NYS/USD, Maturing on 11/01/2022, Strike Price 4580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	11/01/2022	11/01/2022	Expiration	1	204,955,000	4580		(4,587)								4,587			
Written Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4070	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/25/2022	10/25/2022	Expiration	1	78,917,300	4070		(82,724)								82,724			
Written Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/25/2022	10/25/2022	Expiration	1	957,195,000	4450		(15,310)								15,310			
Written Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	11/22/2022	11/22/2022	Expiration	1	55,971,000	4050		(307,409)								307,409			
Written Option, Call, SPX.NYS/USD, Maturing on 10/12/2022, Strike Price 4560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/12/2022	10/12/2022	Expiration	1	195,350,400	4560		0								0			
Written Option, Call, SPX.NYS/USD, Maturing on 10/18/2022, Strike Price 4610	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/18/2022	10/18/2022	Expiration	1	192,237,000	4610		(30)								30			
Written Option, Call, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 4730	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	10/25/2022	10/25/2022	Expiration	1	204,288,700	4730		(212)								212			
Written Option, Call, SPX.NYS/USD, Maturing on 11/01/2022, Strike Price 4790	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	11/01/2022	11/01/2022	Expiration	1	203,814,500	4790		(924)								924			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/27/2022	12/20/2022	12/20/2022	Expiration	1	124,800,000	3900		(2,598,004)								2,598,004			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	09/30/2022	12/20/2022	12/20/2022	Expiration	1	18,720,000	3900		(380,869)								380,869			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/03/2022	12/20/2022	12/20/2022	Expiration	1	12,480,000	3900		(257,299)								257,299			
Written Option, Call, SPX.NYS/USD, Maturing on 10/27/2022, Strike Price 3750	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7ZI25D03	10/24/2022	10/27/2022	10/27/2022	Expiration	1	611,250,000	3750		9,162,230								(9,162,230)			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/26/2022	12/20/2022	12/20/2022	Expiration	1	27,300,000	3900		(988,157)								988,157			
Written Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/22/2022	11/22/2022	Expiration	1	907,515,000	4690		(3,720)								3,720			
Written Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 3990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/22/2022	11/22/2022	Expiration	1	55,141,800	3990		(439,075)								439,075			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3720	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	12/20/2022	12/20/2022	Exercise	1	42,259,200	3720		(2,310,140)	(1,503,610)							806,530			
Written Option, Call, SPX.NYS/USD, Maturing on 11/08/2022, Strike Price 4870	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/08/2022	11/08/2022	Expiration	1	189,881,300	4870		0								0			
Written Option, Call, SPX.NYS/USD, Maturing on 11/16/2022, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/16/2022	11/16/2022	Expiration	1	190,463,000	4900		(1)								1			
Written Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4910	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/22/2022	11/22/2022	Expiration	1	222,815,800	4910		(102)								102			
Written Option, Call, SPX.NYS/USD, Maturing on 11/29/2022, Strike Price 4890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/29/2022	11/29/2022	Expiration	1	209,927,700	4890		(1,119)								1,119			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	12/20/2022	12/20/2022	Expiration	1	147,030,000	3900		(3,989,995)								3,989,995			
Written Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/22/2022	11/22/2022	Expiration	1	892,780,000	4900		(449)								449			
Written Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/22/2022	11/22/2022	Expiration	1	55,971,000	4050		(269,784)								269,784			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3670	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	12/20/2022	12/20/2022	Exercise	1	41,691,200	3670		(2,685,263)	(2,071,610)							613,654			
Written Option, Call, SPX.NYS/USD, Maturing on 11/08/2022, Strike Price 4660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/08/2022	11/08/2022	Expiration	1	192,225,000	4660		0								0			
Written Option, Call, SPX.NYS/USD, Maturing on 11/16/2022, Strike Price 4690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/16/2022	11/16/2022	Expiration	1	193,931,500	4690		(30)								30			
Written Option, Call, SPX.NYS/USD, Maturing on 11/22/2022, Strike Price 4690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/22/2022	11/22/2022	Expiration	1	225,635,900	4690		(925)								925			
Written Option, Call, SPX.NYS/USD, Maturing on 11/29/2022, Strike Price 4650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	10/27/2022	11/29/2022	11/29/2022	Expiration	1	210,319,500	4650		(7,309)								7,309			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/01/2022	12/20/2022	12/20/2022	Expiration	1	11,700,000	3900		(341,822)								341,822			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/16/2022	12/20/2022	12/20/2022	Expiration	1	21,450,000	3900		(817,641)								817,641			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/21/2022	12/20/2022	12/20/2022	Expiration	1	25,350,000	3900		(785,508)								785,508			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4860	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/20/2022	12/20/2022	Expiration	1	1,034,791,200	4860		(4)								4			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3720	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/20/2022	12/20/2022	Exercise	1	42,259,200	3720		(2,952,447)	(1,503,610)							1,448,837			
Written Option, Call, SPX.NYS/USD, Maturing on 12/06/2022, Strike Price 4580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/06/2022	12/06/2022	Expiration	1	209,306,000	4580													
Written Option, Call, SPX.NYS/USD, Maturing on 12/13/2022, Strike Price 4660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/13/2022	12/13/2022	Expiration	1	228,107,000	4660		0								0			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/20/2022	12/20/2022	Expiration	1	261,705,600	4660		(37)								37			
Written Option, Call, SPX.NYS/USD, Maturing on 12/28/2022, Strike Price 4650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/28/2022	12/28/2022	Expiration	1	220,921,500	4650		(650)								650			
Written Option, Call, SPX.NYS/USD, Maturing on 01/04/2023, Strike Price 4770	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	01/04/2023	01/04/2023	Expiration	1	190,513,800	4770		(671)								671			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/20/2022	12/20/2022	Expiration	1	1,035,036,500	4630			(258)							258			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3670	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/20/2022	12/20/2022	Exercise	1	41,691,200	3670		(3,474,970)	(2,071,610)							1,403,360			
Written Option, Call, SPX.NYS/USD, Maturing on 12/06/2022, Strike Price 4790	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/06/2022	12/06/2022	Expiration	1	208,269,200	4790													
Written Option, Call, SPX.NYS/USD, Maturing on 12/13/2022, Strike Price 4890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/13/2022	12/13/2022	Expiration	1	229,585,500	4890		0								0			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/20/2022	12/20/2022	Expiration	1	261,275,200	4880		(1)								1			
Written Option, Call, SPX.NYS/USD, Maturing on 12/28/2022, Strike Price 4890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/28/2022	12/28/2022	Expiration	1	220,392,300	4890		(29)								29			
Written Option, Call, SPX.NYS/USD, Maturing on 01/04/2023, Strike Price 5010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	01/04/2023	01/04/2023	Expiration	1	191,632,500	5010		(78)								78			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/20/2022	12/20/2022	Expiration	1	156,000,000	3900		(4,560,699)								4,560,699			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/29/2022	12/20/2022	12/20/2022	Expiration	1	11,310,000	3900		(340,974)								340,974			
Written Option, Call, MSEHZN.IDX/USD, Maturing on 12/20/2022, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7Z125D03	12/06/2022	12/20/2022	12/20/2022	Expiration	1	22,950,000	255													
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7Z125D03	12/09/2022	12/20/2022	12/20/2022	Expiration	1	645,000,000	4300		(150,000)								150,000			
Written Option, Call, SPX.NYS/USD, Maturing on 12/14/2022, Strike Price 3965	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUS0MCIV69Q7Z125D03	12/09/2022	12/14/2022	12/14/2022	Expiration	1	67,801,500	3965		(7,524)								7,524			
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4740	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/15/2022	12/20/2022	12/20/2022	Expiration	1	242,166,600	4740													
Written Option, Call, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4750	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/15/2022	12/20/2022	12/20/2022	Expiration	1	130,720,000	4750													
Written Option, Call, MXEA.ASE/USD, Maturing on 12/20/2022, Strike Price 2400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/15/2022	12/20/2022	12/20/2022	Expiration	1	6,216,000	2400													

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Written Option, Call, RTY.NYS/USD, Maturing on 12/20/2022, Strike Price 2380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/15/2022	12/20/2022	12/20/2022	Expiration	1	10,900,400	2380													
Written Option, Call, RTY.NYS/USD, Maturing on 12/20/2022, Strike Price 2359	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/15/2022	12/20/2022	12/20/2022	Expiration	1	35,573,720	2359													
Written Option, Call, MXEA.ASE/USD, Maturing on 12/20/2022, Strike Price 2391	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/15/2022	12/20/2022	12/20/2022	Expiration	1	29,146,290	2391													
Written Option, Call, RTY.NYS/USD, Maturing on 12/20/2022, Strike Price 2283	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/15/2022	12/20/2022	12/20/2022	Expiration	1	38,765,340	2283													
Written Option, Call, MXEA.ASE/USD, Maturing on 12/20/2022, Strike Price 2311	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/15/2022	12/20/2022	12/20/2022	Expiration	1	28,171,090	2311													
Written Option, Call, SPX.NYS/USD, Maturing on 01/10/2023, Strike Price 4740	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/28/2022	01/10/2023	01/10/2023	Expiration	1	173,958,000	4740													
Written Option, Call, SPX.NYS/USD, Maturing on 01/10/2023, Strike Price 4950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/28/2022	01/10/2023	01/10/2023	Expiration	1	170,131,500	4950													
Written Option, Call, SPX.NYS/USD, Maturing on 01/18/2023, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	12/28/2022	01/18/2023	01/18/2023	Expiration	1	176,988,000	4900		0								0		
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(2,551,672,552)	(1,416,167,389)	(2,035,542,525)	0	0	XXX	1,343,882,247	0	0	1,932,297,422	0	0	XXX
Written Option, Put, PIMGEM.IDX/USD, Maturing on 01/25/2022, Strike Price 303	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	01/20/2021	01/25/2022	01/25/2022	Exercise	1	10,605,000	303	(212,979)		(425,600)				(56,773)			(212,622)			
Written Option, Put, MSEHZN.IDX/USD, Maturing on 05/24/2022, Strike Price 276	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/27/2021	05/24/2022	05/24/2022	Exercise	1	8,280,000	276	(199,200)		(505,500)				(156,798)			(306,300)			
Written Option, Put, MSEHZN.IDX/USD, Maturing on 07/11/2022, Strike Price 280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/13/2021	07/11/2022	07/11/2022	Exercise	1	2,800,000	280	(61,900)		(243,900)				(27,816)			(182,000)			
Written Option, Put, MSEHZN.IDX/USD, Maturing on 07/11/2022, Strike Price 280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/19/2021	07/11/2022	07/11/2022	Exercise	1	8,400,000	280	(193,200)		(731,700)				(90,947)			(538,500)			
Written Option, Put, PIMGEM.IDX/USD, Maturing on 08/23/2022, Strike Price 300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/20/2021	08/23/2022	08/23/2022	Exercise	1	3,000,000	300	(78,180)		(331,900)				(18,922)			(253,720)			
Written Option, Put, MSEHZN.IDX/USD, Maturing on 07/11/2022, Strike Price 280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/07/2021	07/11/2022	07/11/2022	Exercise	1	4,200,000	280	(63,300)		(365,850)				(12,174)			(302,550)			
Written Option, Put, PIMGEM.IDX/USD, Maturing on 08/23/2022, Strike Price 300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/08/2021	08/23/2022	08/23/2022	Exercise	1	9,000,000	300	(146,700)		(995,700)				31,073			(849,000)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/08/2021	03/22/2022	03/22/2022	Exercise	1	376,740,000	4680	(14,695,644)		(17,458,840)				(5,911,145)			(2,763,196)			
Written Option, Put, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/10/2021	01/25/2022	01/25/2022	Exercise	1	92,000,000	4600	(1,356,200)		(4,041,200)				(1,005,272)			(2,685,000)			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/10/2021	03/22/2022	03/22/2022	Exercise	1	13,572,000	4680	(479,504)		(628,952)				(163,044)			(149,448)			
Written Option, Put, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/13/2021	01/25/2022	01/25/2022	Expiration	1	294,000,000	4200	(1,493,870)		(1,380,418)				1,493,870			1,493,870			
Written Option, Put, SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/16/2021	01/25/2022	01/25/2022	Expiration	1	252,000,000	4200	(1,206,000)		(1,108,755)				1,206,000			1,206,000			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/16/2021	03/22/2022	03/22/2022	Exercise	1	8,424,000	4680	(318,060)		(390,384)				(121,637)			(72,324)			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/17/2021	03/22/2022	03/22/2022	Exercise	1	77,220,000	4680	(3,340,225)		(3,578,520)				(1,539,676)			(238,295)			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/20/2021	03/22/2022	03/22/2022	Exercise	1	10,296,000	4680	(550,461)		(477,136)				(310,388)			73,325			
Written Option, Put, EFA.ASE/USD, Maturing on 01/25/2022, Strike Price 75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/21/2021	01/25/2022	01/25/2022	Expiration	1	75,000,000	75	(780,000)						(577,096)			780,000			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/22/2021	03/22/2022	03/22/2022	Exercise	1	11,700,000	4680	(417,883)		(542,200)				(145,072)			(124,317)			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/23/2021	03/22/2022	03/22/2022	Exercise	1	4,680,000	4680	(139,832)		(216,880)				(30,708)			(77,048)			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/28/2021	03/22/2022	03/22/2022	Exercise	1	98,280,000	4680	(2,465,825)		(4,554,480)				(174,216)			(2,088,655)			
Written Option, Put, SPX.NYS/USD, Maturing on 01/05/2022, Strike Price 4800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/28/2021	01/05/2022	01/05/2022	Exercise	1	68,160,000	4800	(265,327)		(48,848)				229,235			216,479			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/29/2021	03/22/2022	03/22/2022	Exercise	1	18,720,000	4680	(433,434)		(867,520)				3,062			(434,086)			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/30/2021	03/22/2022	03/22/2022	Exercise	1	9,360,000	4680	(207,282)		(226,478)				10,966			8,935			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/07/2022	03/22/2022	03/22/2022	Exercise	1	14,040,000	4680		(445,222)	(650,640)							(205,418)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Put, SPX.NYS/USD, Maturing on 01/19/2022, Strike Price 4610	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/10/2022	01/19/2022	01/19/2022	Expiration	1	149,825,000	4610		(1,544,920)								1,544,920			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/14/2022	03/22/2022	03/22/2022	Exercise	1	13,572,000	4680		(420,898)	(628,952)							(208,054)			
Written Option, Put, SPX.NYS/USD, Maturing on 02/23/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/21/2022	02/23/2022	02/23/2022	Exercise	1	154,000,000	4400		(2,759,337)	(1,789,550)							969,787			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/21/2022	03/22/2022	03/22/2022	Exercise	1	57,564,000	4680		(3,942,613)	(2,667,624)							1,274,989			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/21/2022	03/22/2022	03/22/2022	Exercise	1	12,636,000	4680		(865,452)	(585,576)							279,876			
Written Option, Put, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/27/2022	04/19/2022	04/19/2022	Exercise	1	220,000,000	4400		(10,878,000)	(370,500)							10,507,500			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/27/2022	03/22/2022	03/22/2022	Exercise	1	65,520,000	4680		(5,377,959)	(3,036,320)							2,341,639			
Written Option, Put, EFA.ASE/USD, Maturing on 02/23/2022, Strike Price 73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/28/2022	02/23/2022	02/23/2022	Expiration	1	73,000,000	73		(1,010,000)								1,010,000			
Written Option, Put, SPX.NYS/USD, Maturing on 02/02/2022, Strike Price 4320	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/28/2022	02/02/2022	02/02/2022	Expiration	1	99,360,000	4320		(3,519,000)								3,519,000			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/04/2022	03/22/2022	03/22/2022	Exercise	1	12,168,000	4680		(590,694)	(563,888)							26,806			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/08/2022	03/22/2022	03/22/2022	Expiration	1	420,000,000	4200		(4,076,000)								4,076,000			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/11/2022	03/22/2022	03/22/2022	Exercise	1	12,168,000	4680		(736,493)	(563,888)							172,605			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/18/2022	03/22/2022	03/22/2022	Exercise	1	43,992,000	4680		(3,214,153)	(2,038,672)							1,175,481			
Written Option, Put, EFA.ASE/USD, Maturing on 03/22/2022, Strike Price 69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/23/2022	03/22/2022	03/22/2022	Expiration	1	69,000,000	69		(464,000)								464,000			
Written Option, Put, EFA.ASE/USD, Maturing on 03/22/2022, Strike Price 72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/23/2022	03/22/2022	03/22/2022	Expiration	1	72,000,000	72		(894,000)								894,000			
Written Option, Put, EFA.ASE/USD, Maturing on 03/22/2022, Strike Price 73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	02/23/2022	03/22/2022	03/22/2022	Expiration	1	73,000,000	73		(1,130,000)								1,130,000			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/23/2022	03/22/2022	03/22/2022	Exercise	1	13,104,000	4680		(1,262,380)	(607,264)							655,116			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Exercise	1	157,716,000	4680		(17,066,512)	(7,308,856)							9,757,656			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/24/2022	03/22/2022	03/22/2022	Exercise	1	23,400,000	4680		(2,016,188)	(1,084,400)							931,788			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/25/2022	03/22/2022	03/22/2022	Exercise	1	14,508,000	4680		(1,012,352)	(672,328)							340,024			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/25/2022	03/22/2022	03/22/2022	Exercise	1	13,104,000	4680		(856,049)	(607,264)							248,785			
Written Option, Put, SPX.NYS/USD, Maturing on 04/19/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/02/2022	04/19/2022	04/19/2022	Expiration	1	420,000,000	4200		(9,603,000)								9,603,000			
Written Option, Put, SPX.NYS/USD, Maturing on 03/08/2022, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/02/2022	03/08/2022	03/08/2022	Expiration	1	86,000,000	4300		(293,600)								293,600			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/04/2022	03/22/2022	03/22/2022	Exercise	1	12,636,000	4680		(956,447)	(585,576)							370,871			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/07/2022	03/22/2022	03/22/2022	Exercise	1	10,764,000	4680		(1,098,252)	(498,824)							599,428			
Written Option, Put, EFA.ASE/USD, Maturing on 03/22/2022, Strike Price 73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/08/2022	03/22/2022	03/22/2022	Expiration	1	36,500,000	73		(2,720,000)								2,720,000			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2022	03/22/2022	03/22/2022	Expiration	1	59,500,000	4250		(837,865)								837,865			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2022	03/22/2022	03/22/2022	Exercise	1	15,912,000	4680		(1,622,693)	(737,392)							885,301			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/14/2022	06/22/2022	06/22/2022	Exercise	1	363,300,000	4200		(18,409,518)	(45,426,340)							(27,016,822)			
Written Option, Put, SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4680	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/14/2022	03/22/2022	03/22/2022	Expiration	1	391,716,000	4680		(20,001,214)								20,001,214			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/18/2022	06/22/2022	06/22/2022	Exercise	1	36,960,000	4200		(982,190)	(4,621,408)							(3,639,218)			
Written Option, Put, SPX.NYS/USD, Maturing on 03/29/2022, Strike Price 4463	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/21/2022	03/29/2022	03/29/2022	Expiration	1	59,804,200	4463		(794,620)								794,620			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/25/2022	06/22/2022	06/22/2022	Exercise	1	11,340,000	4200		(211,435)	(1,417,932)							(1,206,497)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/29/2022	06/22/2022	06/22/2022	Exercise	1	123,900,000	4200		(1,648,542)	(15,492,220)							(13,843,678)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/30/2022	06/22/2022	06/22/2022	Exercise	1	11,760,000	4200		(165,257)	(1,470,448)							(1,305,191)			
Written Option, Put, EFA.ASE/USD, Maturing on 04/19/2022, Strike Price 74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/06/2022	04/19/2022	04/19/2022	Exercise	1	59,200,000	74		(1,288,000)	(1,584,000)							(296,000)			
Written Option, Put, SPX.NYS/USD, Maturing on 04/13/2022, Strike Price 4500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/08/2022	04/13/2022	04/13/2022	Expiration	1	85,050,000	4500		1,391,229								(1,391,229)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/08/2022	06/22/2022	06/22/2022	Exercise	1	10,080,000	4200		(179,604)	(1,260,384)							(1,080,780)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/13/2022	06/22/2022	06/22/2022	Exercise	1	18,480,000	4200		(390,172)	(2,310,704)							(1,920,532)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/13/2022	06/22/2022	06/22/2022	Exercise	1	12,600,000	4200		(251,810)	(1,575,480)							(1,323,670)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/14/2022	06/22/2022	06/22/2022	Exercise	1	49,560,000	4200		(1,067,248)	(6,196,888)							(5,129,640)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/20/2022	06/22/2022	06/22/2022	Exercise	1	13,440,000	4200		(193,343)	(1,680,512)							(1,487,169)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/21/2022	06/22/2022	06/22/2022	Exercise	1	21,000,000	4200		(374,300)	(2,625,800)							(2,251,500)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2022	06/22/2022	06/22/2022	Exercise	1	49,140,000	4200		(1,219,556)	(6,144,372)							(4,924,816)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2022	06/22/2022	06/22/2022	Exercise	1	21,000,000	4200		(586,109)	(2,625,800)							(2,039,691)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/22/2022	06/22/2022	06/22/2022	Exercise	1	23,940,000	4200		(703,217)	(2,993,412)							(2,290,195)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/25/2022	06/22/2022	06/22/2022	Exercise	1	21,000,000	4200		(709,259)	(2,625,800)							(1,916,541)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/25/2022	06/22/2022	06/22/2022	Exercise	1	26,460,000	4200		(828,195)	(3,308,508)							(2,480,313)			

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Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/25/2022	06/22/2022	06/22/2022	Exercise	1	31,500,000	4200		(887,908)	(3,938,700)							(3,050,792)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/26/2022	06/22/2022	06/22/2022	Exercise	1	16,800,000	4200		(684,520)	(2,100,640)							(1,416,120)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	06/22/2022	06/22/2022	Exercise	1	73,500,000	4200		(2,971,557)	(9,190,300)							(6,218,743)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	06/22/2022	06/22/2022	Exercise	1	9,240,000	4200		(373,567)	(1,155,352)							(781,785)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2022	06/22/2022	06/22/2022	Exercise	1	21,000,000	4200		(571,772)	(2,625,800)							(2,054,028)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2022	06/22/2022	06/22/2022	Exercise	1	12,180,000	4200		(343,605)	(1,522,964)							(1,179,359)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	06/22/2022	06/22/2022	Exercise	1	25,200,000	4200		(888,831)	(3,150,960)							(2,262,129)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	06/22/2022	06/22/2022	Exercise	1	13,440,000	4200		(571,784)	(1,680,512)							(1,108,728)			
Written Option, Put, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 3700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	05/24/2022	05/24/2022	Expiration	1	370,000,000	3700		(1,597,900)								1,597,900			
Written Option, Put, SPX.NYS/USD, Maturing on 05/24/2022, Strike Price 4100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	05/24/2022	05/24/2022	Exercise	1	205,000,000	4100		(3,637,500)	(9,932,000)							(6,294,500)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/02/2022	06/22/2022	06/22/2022	Exercise	1	21,000,000	4200		(1,001,495)	(2,625,800)							(1,624,305)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/04/2022	06/22/2022	06/22/2022	Exercise	1	23,100,000	4200		(926,756)	(2,888,380)							(1,961,624)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/04/2022	06/22/2022	06/22/2022	Exercise	1	18,900,000	4200		(512,230)	(2,363,220)							(1,850,990)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/05/2022	06/22/2022	06/22/2022	Exercise	1	90,300,000	4200		(3,496,819)	(11,290,940)							(7,794,121)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/06/2022	06/22/2022	06/22/2022	Exercise	1	31,500,000	4200		(1,565,036)	(3,938,700)							(2,373,664)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/06/2022	06/22/2022	06/22/2022	Exercise	1	34,440,000	4200		(1,584,429)	(4,306,312)							(2,721,883)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/10/2022	06/22/2022	06/22/2022	Exercise	1	33,600,000	4200		(2,236,855)	(4,201,280)							(1,964,425)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/11/2022	06/22/2022	06/22/2022	Exercise	1	21,000,000	4200		(1,223,040)	(2,625,800)							(1,402,760)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/12/2022	06/22/2022	06/22/2022	Exercise	1	29,400,000	4200		(2,116,503)	(3,676,120)							(1,559,617)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/12/2022	06/22/2022	06/22/2022	Exercise	1	25,200,000	4200		(2,155,892)	(3,150,960)							(995,068)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/19/2022	06/22/2022	06/22/2022	Exercise	1	10,920,000	4200		(774,226)	(1,365,416)							(591,190)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/20/2022	06/22/2022	06/22/2022	Exercise	1	18,060,000	4200		(1,464,437)	(2,258,188)							(793,751)			
Written Option, Put, EFA.ASE/USD, Maturing on 06/22/2022, Strike Price 68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/24/2022	06/22/2022	06/22/2022	Exercise	1	88,400,000	68		(2,359,500)	(8,476,000)							(6,116,500)			
Written Option, Put, EEM.ASE/USD, Maturing on 06/22/2022, Strike Price 46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/24/2022	06/22/2022	06/22/2022	Exercise	1	69,000,000	46		(8,505,000)	(9,495,000)							(990,000)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/25/2022	06/22/2022	06/22/2022	Exercise	1	25,200,000	4200		(1,588,360)	(3,150,960)							(1,562,600)			
Written Option, Put, EFA.ASE/USD, Maturing on 06/22/2022, Strike Price 66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/25/2022	06/22/2022	06/22/2022	Exercise	1	132,000,000	66		(2,120,000)	(9,040,000)							(6,920,000)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 3600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/25/2022	06/22/2022	06/22/2022	Expiration	1	108,000,000	3600		(691,800)								691,800			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/25/2022	06/22/2022	06/22/2022	Exercise	1	380,000,000	3800		(6,050,000)	(12,516,000)							(6,466,000)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/26/2022	06/22/2022	06/22/2022	Exercise	1	84,000,000	4200		(3,657,883)	(10,503,200)							(6,845,317)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/06/2022	06/22/2022	06/22/2022	Exercise	1	27,300,000	4200		(716,703)	(3,413,540)							(2,696,837)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/10/2022	06/22/2022	06/22/2022	Exercise	1	12,180,000	4200		(840,954)	(1,522,964)							(682,010)			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/14/2022	06/22/2022	06/22/2022	Expiration	1	27,300,000	4200		452,634								(452,634)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/15/2022	06/22/2022	06/22/2022	Expiration	1	18,900,000	4200		403,663								(403,663)			
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/16/2022	06/22/2022	06/22/2022	Expiration	1	386,400,000	4200		(713,040)								713,040			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/16/2022	09/20/2022	09/20/2022	Expiration	1	349,600,000	3800		(24,062,564)								24,062,564			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/21/2022	09/20/2022	09/20/2022	Expiration	1	19,000,000	3800		(984,111)								984,111			
Written Option, Put, SPX.NYS/USD, Maturing on 07/19/2022, Strike Price 4000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/23/2022	07/19/2022	07/19/2022	Exercise	1	520,000,000	4000		(32,955,000)	(17,789,200)							15,165,800			
Written Option, Put, EFA.ASE/USD, Maturing on 09/20/2022, Strike Price 67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/23/2022	09/20/2022	09/20/2022	Exercise	1	107,200,000	67		(9,323,200)	(10,560,000)							(1,236,800)			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/28/2022	09/20/2022	09/20/2022	Expiration	1	101,460,000	3800		(4,483,469)								4,483,469			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	06/29/2022	09/20/2022	09/20/2022	Expiration	1	28,500,000	3800		(1,267,221)								1,267,221			
Written Option, Put, SPX.NYS/USD, Maturing on 07/06/2022, Strike Price 3825	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	06/29/2022	07/06/2022	07/06/2022	Expiration	1	97,537,500	3825		(1,138,695)								1,138,695			
Written Option, Put, EFA.ASE/USD, Maturing on 09/20/2022, Strike Price 64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/06/2022	09/20/2022	09/20/2022	Exercise	1	83,200,000	64		(4,836,000)	(4,680,000)							156,000			
Written Option, Put, EFA.ASE/USD, Maturing on 12/20/2022, Strike Price 64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/06/2022	12/20/2022	12/20/2022	Expiration	1	108,800,000	64		(8,228,000)								8,228,000			
Written Option, Put, EFA.ASE/USD, Maturing on 12/20/2022, Strike Price 62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/06/2022	12/20/2022	12/20/2022	Expiration	1	80,600,000	62		(5,018,000)								5,018,000			
Written Option, Put, EFA.ASE/USD, Maturing on 09/20/2022, Strike Price 58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/06/2022	09/20/2022	09/20/2022	Expiration	1	116,000,000	58		(2,780,000)								2,780,000			
Written Option, MSEHZN.IDX/USD, Maturing on 12/20/2022, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/08/2022	12/20/2022	12/20/2022	Exercise	1	22,950,000	255		(324,000)	(497,700)							(173,700)			
Written Option, PIMGEM.IDX/USD, Maturing on 12/20/2022, Strike Price 270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. 0LUSOMCIV69Q7ZI25D03	07/11/2022	12/20/2022	12/20/2022	Exercise	1	8,100,000	270		(167,802)	(435,900)							(268,098)			

SCHEDULE DB - PART A - SECTION 2

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Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/12/2022	09/20/2022	09/20/2022	Expiration	1	11,400,000	3800		(403,182)								403,182			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/15/2022	09/20/2022	09/20/2022	Expiration	1	12,160,000	3800		(397,750)								397,750			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/22/2022	09/20/2022	09/20/2022	Expiration	1	12,540,000	3800		(257,920)								257,920			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/27/2022	09/20/2022	09/20/2022	Expiration	1	11,400,000	3800		(209,585)								209,585			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	07/27/2022	09/20/2022	09/20/2022	Expiration	1	116,660,000	3800		(1,704,008)								1,704,008			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	08/01/2022	09/20/2022	09/20/2022	Expiration	1	370,000,000	3700		(2,630,000)								2,630,000			
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/06/2022, Strike Price 3730.67	Macro Asset Liability Management hedges		Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	08/05/2022	10/06/2022	10/06/2022	Expiration	1	899,998,023	3730.67		6,889,997								(6,889,997)			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/16/2022	09/20/2022	09/20/2022	Expiration	1	15,200,000	3800		(30,976)								30,976			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/17/2022	09/20/2022	09/20/2022	Expiration	1	136,800,000	3800		(325,535)								325,535			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/18/2022	09/20/2022	09/20/2022	Expiration	1	28,880,000	3800		(55,483)								55,483			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/19/2022	09/20/2022	09/20/2022	Expiration	1	18,240,000	3800		(43,272)								43,272			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/23/2022	09/20/2022	09/20/2022	Expiration	1	9,500,000	3800		(37,377)								37,377			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/24/2022	09/20/2022	09/20/2022	Expiration	1	7,600,000	3800		(25,197)								25,197			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/29/2022	09/20/2022	09/20/2022	Expiration	1	138,700,000	3800		(745,303)								745,303			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	08/30/2022	09/20/2022	09/20/2022	Expiration	1	368,600,000	3800		(2,612,317)								2,612,317			
Written Option, Put, EEM.ASE/USD, Maturing on 09/20/2022, Strike Price 38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . 0LUSOMCIV69Q7ZI25D03	08/30/2022	09/20/2022	09/20/2022	Exercise	1	95,000,000	38		(700,000)	(525,000)							175,000			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Put, EEM.ASE/USD, Maturing on 09/20/2022, Strike Price 40	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	08/30/2022	09/20/2022	09/20/2022	Exercise	1	100,000,000	40			(2,825,000)	(5,525,000)						(2,700,000)			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/31/2022	09/20/2022	09/20/2022	Expiration	1	11,400,000	3800			(72,836)							72,836			
Written Option, Put, SPX.NYS/USD, Maturing on 10/25/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/02/2022	10/25/2022	10/25/2022	Exercise	1	585,000,000	3900			(15,965,271)	(22,087,500)						(6,122,229)			
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/06/2022, Strike Price 3785.38	Macro Asset Liability Management hedges		Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/12/2022	10/06/2022	10/06/2022	Expiration	1	922,576,599	3785.38			2,741,861							(2,741,861)			
Written Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	12/20/2022	12/20/2022	Exercise	1	46,800,000	3900			(2,278,128)	(571,680)						1,706,448			
Written Option, Put, SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2022	09/20/2022	09/20/2022	Expiration	1	45,600,000	3800			(3,241)							3,241			
Written Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/21/2022	12/20/2022	12/20/2022	Exercise	1	12,870,000	3900			(616,553)	(157,212)						459,341			
Written Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/27/2022	12/20/2022	12/20/2022	Exercise	1	124,800,000	3900			(10,177,306)	(1,524,480)						8,652,826			
Written Option, Put, SPX.NYS/USD, Maturing on 10/04/2022, Strike Price 3648	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/28/2022	10/04/2022	10/04/2022	Expiration	1	59,097,600	3648			637,956							(637,956)			
Written Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2022	12/20/2022	12/20/2022	Exercise	1	18,720,000	3900			(1,423,843)	(228,672)						1,195,171			
Written Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/03/2022	12/20/2022	12/20/2022	Exercise	1	12,480,000	3900			(865,529)	(152,448)						713,081			
Written Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/24/2022	12/20/2022	12/20/2022	Expiration	1	190,000,000	3800			(8,015,000)							8,015,000			
Written Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/24/2022	12/20/2022	12/20/2022	Exercise	1	205,000,000	4100			(17,270,000)	(12,382,000)						4,888,000			
Written Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/26/2022	12/20/2022	12/20/2022	Exercise	1	27,300,000	3900			(1,128,535)	(333,480)						795,055			
Written Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2022	12/20/2022	12/20/2022	Exercise	1	147,030,000	3900			(7,037,545)	(1,796,028)						5,241,517			
Written Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/01/2022	12/20/2022	12/20/2022	Exercise	1	11,700,000	3900			(460,146)	(142,920)						317,226			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/16/2022	12/20/2022	12/20/2022	Exercise	1	21,450,000	3900		(409,657)	(262,020)							147,637			
Written Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/21/2022	12/20/2022	12/20/2022	Exercise	1	25,350,000	3900		(448,417)	(309,660)							138,757			
Written Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/28/2022	12/20/2022	12/20/2022	Exercise	1	156,000,000	3900		(1,813,492)	(1,905,600)							(92,108)			
Written Option, Put, SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/29/2022	12/20/2022	12/20/2022	Exercise	1	11,310,000	3900		(130,854)	(138,156)							(7,302)			
Written Option, Put, SPX.NYS/USD, Maturing on 12/13/2022, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/08/2022	12/13/2022	12/13/2022	Expiration	1	140,400,000	3900		(124,200)								124,200			
0659999999. Subtotal - Written Options - Hedging Other - Put Options												(29,105,006)	(354,341,750)	(385,099,774)	0	0	XXX	(12,556,521)	0	0	(1,624,888)	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(2,580,777,558)	(1,770,509,139)	(2,420,642,299)	0	0	XXX	1,331,325,726	0	0	1,930,672,534	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												(2,551,672,552)	(1,416,167,389)	(2,035,542,525)	0	0	XXX	1,343,882,247	0	0	1,932,297,422	0	0	XXX
0939999999. Total Written Options - Put Options												(29,105,006)	(354,341,750)	(385,099,774)	0	0	XXX	(12,556,521)	0	0	(1,624,888)	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(2,580,777,558)	(1,770,509,139)	(2,420,642,299)	0	0	XXX	1,331,325,726	0	0	1,930,672,534	0	0	XXX
Currency Swap, Maturing on 11/16/2032, Paying 5.39% EUR, Receiving 6.735% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/20/2022	12/23/2022	12/23/2022	Maturity	1	42,475,319	(5.39% EUR)/6.735% USD				681,283	(2,212,185)								100/100
Currency Swap, Maturing on 11/15/2034, Paying 5.54% EUR, Receiving 6.843% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/20/2022	12/23/2022	12/23/2022	Maturity	1	14,335,420	(5.54% EUR)/6.843% USD				223,183	(746,612)								100/100
Currency Swap, Maturing on 11/16/2037, Paying 6.07% GBP, Receiving 6.288% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	10/27/2022	12/23/2022	12/23/2022	Maturity	1	12,808,090	(6.07% GBP)/6.288% USD				(271,817)	(517,529)								100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												0	0	0	632,649	(3,476,326)	XXX	0	0	0	0	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	632,649	(3,476,326)	XXX	0	0	0	0	0	0	XXX
Interest Rate Swap, Maturing on 01/29/2036, Paying 3mo USD LIBOR, Receiving 2.705% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	01/27/2016	01/29/2036	01/29/2036	Maturity	1	162,000,000	2.705% USD/(3mo USD LIBOR)		(187,394,676)	10,964,000				(349,642,684)			176,430,676			
Interest Rate Swap, Maturing on 07/13/2046, Paying 3mo USD LIBOR, Receiving 1% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	07/11/2016	07/13/2046	07/13/2046	Maturity	1	490,000,000	1% USD/(3mo USD LIBOR)		(81,674,500)	854,725,000				358,144,377			(773,050,500)			
Interest Rate Swap, Maturing on 10/05/2037, Paying 3mo USD LIBOR, Receiving 4% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/28/2017	10/05/2037	10/05/2037	Maturity	1	12,000,000	4% USD/(3mo USD LIBOR)		(173,214,000)	(80,649,000)				(265,360,393)			253,863,000			
Interest Rate Swap, Maturing on 06/13/2022, Paying 1.7% USD, Receiving 3mo USD LIBOR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/07/2019	06/13/2022	06/13/2022	Maturity	1	1,075,000,000	(1.7% USD)/3mo USD LIBOR		(17,526,000)		(6,518,458)			(9,936,291)			17,526,000			
Interest Rate Swap, Maturing on 06/13/2023, Paying 3mo USD LIBOR, Receiving 1.813% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	06/11/2019	06/13/2023	06/13/2023	Maturity	1	1,780,000,000	1.813% USD/(3mo USD LIBOR)		33,851,000	(2,075,000)	(903,848)			4,131,793			(31,776,000)			

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap, Maturing on 11/20/2045, Paying 3mo USD LIBOR, Receiving .5% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/23/2020	11/20/2045	11/20/2045	Maturity	1	80,000,000	.5% USD/(3mo USD LIBOR)	841,000	362,859,000					261,439,905			(363,700,000)			
Interest Rate Swap, Maturing on 11/20/2045, Paying 1.3% USD, Receiving 3mo USD LIBOR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/27/2020	11/20/2045	11/20/2045	Maturity	1	100,000,000	(1.3% USD)/3mo USD LIBOR	56,457,000	(74,554,000)					7,179,938			18,097,000			
Interest Rate Swap, Maturing on 01/29/2036, Paying 3mo USD LIBOR, Receiving .4% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	04/28/2020	01/29/2036	01/29/2036	Maturity	1	180,000,000	.4% USD/(3mo USD LIBOR)	(48,519,000)	294,429,879					118,047,510			(245,910,879)			
Interest Rate Swap, Maturing on 10/05/2037, Paying 3mo USD LIBOR, Receiving .4% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	05/01/2020	10/05/2037	10/05/2037	Maturity	1	190,000,000	.4% USD/(3mo USD LIBOR)	(18,195,000)	140,230,000					93,343,439			(122,035,000)			
Interest Rate Swap, Maturing on 10/11/2050, Paying 3mo USD LIBOR, Receiving 3.5% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/06/2020	10/11/2050	10/11/2050	Maturity	1	83,000,000	3.5% USD/(3mo USD LIBOR)	293,742,000	(143,718,000)					(16,033,160)			(150,024,000)			
Interest Rate Swap, Maturing on 08/02/2024, Paying 3mo USD LIBOR, Receiving .75% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/29/2021	08/02/2024	08/02/2024	Maturity	1	1,600,000,000	.75% USD/(3mo USD LIBOR)	(4,729,000)	65,135,000					12,199,625			(60,406,000)			
Interest Rate Swap, Maturing on 10/21/2041, Paying 2.07% USD, Receiving 3mo USD LIBOR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/15/2021	10/21/2041	10/21/2041	Maturity	1	110,000,000	(2.07% USD)/3mo USD LIBOR	(430,000)	(55,935,000)					15,359,574			56,365,000			
Interest Rate Swap, Maturing on 10/19/2051, Paying 3mo USD LIBOR, Receiving 2% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/15/2021	10/19/2051	10/19/2051	Maturity	1	17,000,000	2% USD/(3mo USD LIBOR)	9,572,000	75,747,000					(21,397,870)			(85,319,000)			
Interest Rate Swap, Maturing on 11/29/2027, Paying 1.75% USD, Receiving 3mo USD LIBOR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/24/2021	11/29/2027	11/29/2027	Maturity	1	1,000,000	(1.75% USD)/3mo USD LIBOR		(65,000)					7,718			65,000			
Interest Rate Swap, Maturing on 11/28/2029, Paying 1.85% USD, Receiving 3mo USD LIBOR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/24/2021	11/28/2029	11/28/2029	Maturity	1	2,000,000	(1.85% USD)/3mo USD LIBOR		(159,000)					27,409			159,000			
Interest Rate Swap, Maturing on 11/29/2032, Paying 1.9% USD, Receiving 3mo USD LIBOR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/24/2021	12/23/2022	12/23/2022	Maturity	1	47,000,000	(1.9% USD)/3mo USD LIBOR	125,000	(2,795,000)	6,920,000				1,665,541			9,590,000			
Interest Rate Swap, Maturing on 11/28/2042, Paying 1.95% USD, Receiving 3mo USD LIBOR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/24/2021	11/28/2042	11/28/2042	Maturity	1	14,000,000	(1.95% USD)/3mo USD LIBOR		(9,840,000)					1,202,867			9,840,000			
Interest Rate Swap, Maturing on 11/29/2052, Paying 1.9% USD, Receiving 3mo USD LIBOR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/24/2021	11/29/2052	11/29/2052	Maturity	1	51,000,000	(1.9% USD)/3mo USD LIBOR	320,000	(12,400,000)					2,598,795			12,080,000			
Interest Rate Swap, Maturing on 11/29/2027, Paying 3mo USD LIBOR, Receiving 1.75% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/24/2021	11/29/2027	11/29/2027	Maturity	1	135,000,000	1.75% USD/(3mo USD LIBOR)		12,730,000					(1,926,306)			(12,730,000)			
Interest Rate Swap, Maturing on 11/28/2029, Paying 1.85% USD, Receiving 3mo USD LIBOR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	11/24/2021	11/28/2029	11/28/2029	Maturity	1	118,000,000	(1.85% USD)/3mo USD LIBOR		(12,005,000)					2,329,741			12,005,000			
Interest Rate Swap, Maturing on 11/28/2042, Paying 1.95% USD, Receiving 3mo USD LIBOR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	11/24/2021	11/28/2042	11/28/2042	Maturity	1	285,000,000	(1.95% USD)/3mo USD LIBOR	(150,000)	(63,145,000)					7,271,464			63,295,000			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap, Maturing on 11/29/2052, Paying 1.9% USD, Receiving 3mo USD LIBOR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/24/2021	11/29/2052	11/29/2052	Maturity	1	228,000,000	. (1.9% USD)/3mo USD LIBOR	1,027,000	(40,835,000)					8,774,903			39,808,000			
Interest Rate Swap, Maturing on 12/03/2052, Paying 1.65% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	03/10/2022	12/23/2022	12/23/2022	Maturity	1	92,000,000	. (1.65% USD)/1d USD SOFR		12,807,000	24,633,000							11,826,000			
Interest Rate Swap, Maturing on 12/02/2042, Paying 1.7% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHS077	03/10/2022	12/23/2022	12/23/2022	Maturity	1	24,000,000	.. (1.7% USD)/1d USD SOFR		4,035,000	5,556,000							1,521,000			
1059999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(135,897,176)	1,335,486,879	37,109,000	(7,422,306)	0	XXX	229,427,895	0	0	(1,162,480,703)	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												(135,897,176)	1,335,486,879	37,109,000	(7,422,306)	0	XXX	229,427,895	0	0	(1,162,480,703)	0	0	XXX
Interest Rate Swap, Maturing on 02/22/2023, Paying 3.35% USD, Receiving 3mo USD LIBOR + 59.35bp	Hedges of Investments in US Dollar denominated fixed rate assets	Schedule D	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/15/2018	07/21/2022	07/21/2022	Maturity	1	25,000,000	(3.35% USD)/3mo USD LIBOR + 59.35bp			(187,000)	(301,240)			889,669			(187,000)			
Interest Rate Swap, Maturing on 07/01/2022, Paying 3mo USD LIBOR + 55.45bp, Receiving 2.3% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2019	07/01/2022	07/01/2022	Maturity	1	150,000,000	.. 2.3% USD/(3mo USD LIBOR + 55.45bp)				2,323,136			(2,541,443)						
Interest Rate Swap, Maturing on 01/04/2027, Paying 3mo USD LIBOR + 159bp, Receiving 3.171% USD	Hedges of Investments in CLOs	Schedule D	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/21/2019	01/04/2027	01/04/2027	Maturity	1	14,431,373	3.171% USD/(3mo USD LIBOR + 159bp)				122,850			(195,870)						
Interest Rate Swap, Maturing on 09/30/2027, Paying 3mo USD LIBOR + 159bp, Receiving 3.186% USD	Hedges of Investments in CLOs	Schedule D	Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/21/2019	09/30/2027	09/30/2027	Maturity	1	16,341,241	3.186% USD/(3mo USD LIBOR + 159bp)				140,717			(222,717)						
Interest Rate Swap, Maturing on 04/06/2051, Paying 2.235% USD, Receiving 3mo USD CME_LIBOR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/31/2021	06/16/2022	06/16/2022	Maturity	1	250,000,000	(2.235% USD)/3mo USD CME_LIBOR				38,522,153			30,589,128						
Interest Rate Swap, Maturing on 04/13/2037, Paying 3.6831% GBP, Receiving 1d GBP SONIA + 220.87bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/04/2022	10/20/2022	10/20/2022	Maturity	1	17,677,458	(3.6831% GBP)/1d GBP SONIA + 220.87bp				6,150,225	(26,546)						6,150,225			
Interest Rate Swap, Maturing on 07/08/2032, Paying 4.52% USD, Receiving 1d USD SOFR + 131.2bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/15/2022	12/09/2022	12/09/2022	Maturity	1	20,600,000	. (4.52% USD)/1d USD SOFR + 131.2bp				(87,000)	(54,339)						(87,000)			
Interest Rate Swap, Maturing on 07/25/2029, Paying 5.72% USD, Receiving 1d USD SOFR + 299.7bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/01/2022	12/09/2022	12/09/2022	Maturity	1	23,000,000	. (5.72% USD)/1d USD SOFR + 299.7bp				851,000							851,000			
Interest Rate Swap, Maturing on 10/04/2052, Paying 4.78% USD, Receiving 1d USD SOFR + 203.15bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/08/2022	12/09/2022	12/09/2022	Maturity	1	28,000,000	. (4.78% USD)/1d USD SOFR + 203.15bp				480,000							480,000			
Interest Rate Swap, Maturing on 07/26/2032, Paying 4.625% USD, Receiving 1d USD SOFR + 181.65bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/19/2022	12/16/2022	12/16/2022	Maturity	1	9,000,000	(4.625% USD)/1d USD SOFR + 181.65bp				254,560							254,560			
Interest Rate Swap, Maturing on 12/05/2052, Paying 4.5% USD, Receiving 1d USD SOFR + 195.1bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/25/2022	10/20/2022	10/20/2022	Maturity	1	13,500,000	.. (4.5% USD)/1d USD SOFR + 195.1bp				1,727,000										
Interest Rate Swap, Maturing on 08/27/2032, Paying 4.9% GBP, Receiving 1d GBP SONIA + 281.8bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/26/2022	12/16/2022	12/16/2022	Maturity	1	78,932,130	...(4.9% GBP)/1d GBP SONIA + 281.8bp				8,456,309	5,064,957						8,456,309			
Interest Rate Swap, Maturing on 08/27/2032, Paying 4.9% GBP, Receiving 1d GBP SONIA + 281.7bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/26/2022	12/16/2022	12/16/2022	Maturity	1	23,072,469	...(4.9% GBP)/1d GBP SONIA + 281.7bp														

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap, Maturing on 10/19/2032, Paying 5.6% USD, Receiving 1d USD SOFR + 313.25bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/28/2022	12/16/2022	12/16/2022	Maturity	1	8,700,000	(5.6% USD)/1d USD SOFR + 313.25bp			510,062	1,130						510,062			
Interest Rate Swap, Maturing on 08/18/2032, Paying 3.528% GBP, Receiving 1d GBP SONIA + 139.85bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/08/2022	12/16/2022	12/16/2022	Maturity	1	109,290,642	(3.528% GBP)/1d GBP SONIA + 139.85bp			10,366,583	7,239,816						10,366,583			
Interest Rate Swap, Maturing on 08/28/2037, Paying 5.84% USD, Receiving 1d USD SOFR + 316.15bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/09/2022	12/09/2022	12/09/2022	Maturity	1	11,000,000	(5.84% USD)/1d USD SOFR + 316.15bp			640,000							640,000			
Interest Rate Swap, Maturing on 07/06/2033, Paying 5.6% USD, Receiving 1d USD SOFR + 293.5bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/11/2022	12/16/2022	12/16/2022	Maturity	1	6,000,000	(5.6% USD)/1d USD SOFR + 293.5bp			260,800							260,800			
Interest Rate Swap, Maturing on 07/19/2032, Paying 5% USD, Receiving 1d USD SOFR + 245.5bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/15/2022	12/16/2022	12/16/2022	Maturity	1	10,000,000	(5% USD)/1d USD SOFR + 245.5bp			513,152							513,152			
Interest Rate Swap, Maturing on 11/18/2032, Paying 5.06% USD, Receiving 1d USD SOFR + 240bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/17/2022	12/16/2022	12/16/2022	Maturity	1	17,500,000	(5.06% USD)/1d USD SOFR + 240bp			728,707							728,707			
Interest Rate Swap, Maturing on 11/20/2037, Paying 4.94% GBP, Receiving 1d GBP SONIA + 216.95bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/25/2022	12/16/2022	12/16/2022	Maturity	1	41,894,746	(4.94% GBP)/1d GBP SONIA + 216.95bp				4,014,740									
Interest Rate Swap, Maturing on 11/21/2042, Paying 5.12% GBP, Receiving 1d GBP SONIA + 243.8bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	08/25/2022	12/16/2022	12/16/2022	Maturity	1	20,279,486	(5.12% GBP)/1d GBP SONIA + 243.8bp													
Interest Rate Swap, Maturing on 10/03/2052, Paying 5.05% USD, Receiving 1d USD SOFR + 210.1bp	Hedges of Investments in US Dollar denominated fixed rate assets	Schedule D	Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	09/20/2022	12/16/2022	12/16/2022	Maturity	1	11,500,000	(5.05% USD)/1d USD SOFR + 210.1bp			(418,000)									
Interest Rate Swap, Maturing on 04/19/2035, Paying 6.22% GBP, Receiving 1d GBP SONIA + 217.1bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/04/2022	12/16/2022	12/16/2022	Maturity	1	21,615,260	(6.22% GBP)/1d GBP SONIA + 217.1bp			(2,019,780)							(2,019,780)			
Interest Rate Swap, Maturing on 04/19/2035, Paying 6.22% GBP, Receiving 1d GBP SONIA + 217.1bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/04/2022	12/12/2022	12/12/2022	Maturity	1	13,672,729	(6.22% GBP)/1d GBP SONIA + 217.1bp			(1,212,000)							(1,212,000)			
Interest Rate Swap, Maturing on 10/19/2037, Paying 6.34% GBP, Receiving 1d GBP SONIA + 237.8bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/04/2022	12/12/2022	12/12/2022	Maturity	1	12,207,793	(6.34% GBP)/1d GBP SONIA + 237.8bp													
Interest Rate Swap, Maturing on 11/16/2032, Paying 6.644% GBP, Receiving 1d GBP SONIA + 260.8bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/20/2022	12/16/2022	12/16/2022	Maturity	1	38,858,895	(6.644% GBP)/1d GBP SONIA + 260.8bp													
Interest Rate Swap, Maturing on 11/12/2037, Paying 6.288% USD, Receiving 1d USD SOFR + 258.5bp	Hedges of Investment Assets		Interest Rates	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10/27/2022	12/09/2022	12/09/2022	Maturity	1	10,000,000	(6.288% USD)/1d USD SOFR + 258.5bp			(710,000)							(710,000)			
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												0	0	24,995,618	58,356,374	0	XXX	28,518,767	0	0	24,995,618	0	0	XXX
Currency Swap, Maturing on 12/16/2033, Paying 3mo GBP LIBOR + 225bp, Receiving 2.8116% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	05/12/2015	12/16/2033	12/16/2033	Maturity	1	11,650,350	(3mo GBP LIBOR + 225bp)/2.8116% USD				1,648,146			312,259						
Currency Swap, Maturing on 12/05/2022, Paying 6.14% CAD, Receiving 6.51% USD	Hedges of Investments in Private Placements	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/30/2015	12/05/2022	12/05/2022	Maturity	1	15,816,354	(6.14% CAD)/6.51% USD				5,064,990			(3,865,614)						
Currency Swap, Maturing on 12/05/2022, Paying 6.14% CAD, Receiving 6.51% USD	Hedges of Investments in Private Placements	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	07/30/2015	12/05/2022	12/05/2022	Maturity	1	7,945,305	(6.14% CAD)/6.51% USD				2,544,385			(1,941,881)						

SCHEDULE DB - PART A - SECTION 2

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Currency Swap, Maturing on 08/25/2056, Paying 3mo GBP LIBOR + 180bp, Receiving 2.1724% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	04/19/2017	03/02/2022	03/02/2022	Maturity	1	15,911,029	(3mo GBP LIBOR + 180bp)/2.1724% USD			(36,758)	(175)			191,479			(36,758)			
Currency Swap, Maturing on 08/25/2056, Paying 3mo GBP LIBOR + 225bp, Receiving 2.6224% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	04/19/2017	03/02/2022	03/02/2022	Maturity	1	39,179,517	(3mo GBP LIBOR + 225bp)/2.6224% USD			(90,513)	(533)			435,781			(90,513)			
Currency Swap, Maturing on 12/19/2025, Paying 0% GBP, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/08/2015	09/15/2022	09/15/2022	Maturity	1	55,627,106	(0% GBP)/0% USD			17,712,847	438,367			(7,830,282)			17,712,847			
Currency Swap, Maturing on 12/19/2025, Paying 0% GBP, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/08/2015	09/15/2022	09/15/2022	Maturity	1	166,881,318	(0% GBP)/0% USD			53,138,541	1,222,927			(22,999,713)			53,138,541			
Currency Swap, Maturing on 02/02/2026, Paying 0% CAD, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/11/2015	02/02/2026	02/02/2026	Maturity	1	4,412,690	(0% CAD)/0% USD				745,093			7,452						
Currency Swap, Maturing on 12/19/2025, Paying 3.015% GBP, Receiving 4.5675% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/04/2018	09/15/2022	09/15/2022	Maturity	1	232,450,877	(3.015% GBP)/4.5675% USD			38,222,858	3,040,828			3,315,011			38,222,858			
Currency Swap, Maturing on 04/04/2024, Paying 3mo DKK CIBOR + 325bp, Receiving 3.25% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/11/2018	04/04/2024	01/12/2022	Sale	1	2,649,490	(3mo DKK CIBOR + 325bp)/3.25% USD				70,602			(70,601)						
Currency Swap, Maturing on 04/04/2024, Paying 3mo SEK STIBOR + 325bp, Receiving 3.25% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/11/2018	04/04/2024	01/12/2022	Sale	1	37,740,293	(3mo SEK STIBOR + 325bp)/3.25% USD				1,359,318			(1,359,297)						
Currency Swap, Maturing on 04/04/2024, Paying 3mo NOK NIBOR + 325bp, Receiving 4.5609% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/11/2018	04/04/2024	01/12/2022	Sale	1	13,197,246	(3mo NOK NIBOR + 325bp)/4.5609% USD				519,387			(519,379)						
Currency Swap, Maturing on 08/19/2050, Paying 1mo AUD BBR + 220bp, Receiving 3.55% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	07/03/2019	08/19/2050	08/19/2050	Maturity	1	2,304,448	. (1mo AUD BBR + 220bp)/3.55% USD				148,894			50,655						
Currency Swap, Maturing on 08/19/2050, Paying 1mo AUD BBR + 245bp, Receiving 3.8% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	07/03/2019	08/19/2050	08/19/2050	Maturity	1	741,207	. (1mo AUD BBR + 245bp)/3.8% USD				53,082			22,394						
Currency Swap, Maturing on 09/17/2048, Paying 1mo AUD BBR + 275bp, Receiving 4.1177% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	07/03/2019	04/26/2022	04/26/2022	Maturity	1	1,382,275	. (1mo AUD BBR + 275bp)/4.1177% USD			(25,858)	(20,900)			29,171			(25,858)			
Currency Swap, Maturing on 04/29/2025, Paying 3mo GBP LIBOR + 325bp, Receiving 3.9471% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	04/01/2020	04/29/2025	04/29/2025	Maturity	1	1,531,202	(3mo GBP LIBOR + 325bp)/3.9471% USD				272,964			(24,657)						
Currency Swap, Maturing on 10/17/2030, Paying 3mo EUR EURIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	07/31/2020	10/17/2030	07/18/2022	Sale	1	7,790,356	(3mo EUR EURIBOR)/0% USD				1,041,195			(185,470)						
Currency Swap, Maturing on 10/17/2030, Paying 3mo CAD BA, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	07/31/2020	10/17/2030	07/18/2022	Sale	1	894,449	(3mo CAD BA)/0% USD				52,008			(13,937)						
Currency Swap, Maturing on 08/25/2056, Paying 3mo GBP LIBOR + 180bp, Receiving 1.8683% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	10/12/2020	03/02/2022	03/02/2022	Maturity	1	53,118,318	(3mo GBP LIBOR + 180bp)/1.8683% USD			(122,715)	(585)			590,159			(122,715)			
Currency Swap, Maturing on 02/26/2054, Paying 3mo GBP LIBOR + 205bp, Receiving 7.7447% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	10/23/2020	02/26/2054	02/26/2054	Maturity	1	7,297,328	(3mo GBP LIBOR + 205bp)/7.7447% USD				852,737			96,541						
Currency Swap, Maturing on 01/06/2026, Paying 1mo GBP LIBOR + 330bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/16/2020	01/06/2026	07/07/2022	Sale	1	299,803,133	(1mo GBP LIBOR + 330bp)/0% USD				34,381,338			5,074,012						
Currency Swap, Maturing on 01/06/2026, Paying 1mo GBP LIBOR + 330bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/16/2020	01/06/2026	07/07/2022	Sale	1	12,122,472	(1mo GBP LIBOR + 330bp)/0% USD				1,390,202			205,167						

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap, Maturing on 01/06/2026, Paying 1mo GBP LIBOR + 600bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7Z125D03	12/16/2020	01/06/2026	07/07/2022	Sale	1	35,265,070	(1mo GBP LIBOR + 600bp)/0% USD				4,062,418			600,957					
Currency Swap, Maturing on 06/01/2039, Paying 3mo EUR EURIBOR + 375.29bp, Receiving 3.7529% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7Z125D03	01/08/2021	09/07/2022	09/07/2022	Maturity	1	69,948,747	(3mo EUR EURIBOR + 375.29bp)/3.7529% USD			4,251,005	4,911,531			633,858			4,251,005		
Currency Swap, Maturing on 06/01/2039, Paying 3mo EUR EURIBOR + 375.29bp, Receiving 3.7529% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7Z125D03	01/08/2021	09/07/2022	09/07/2022	Maturity	1	29,978,035	(3mo EUR EURIBOR + 375.29bp)/3.7529% USD			1,821,859	2,104,942			271,653			1,821,859		
Currency Swap, Maturing on 03/03/2037, Paying 3mo EUR EURIBOR + 312.61bp, Receiving 3.1261% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7Z125D03	01/08/2021	09/07/2022	09/07/2022	Maturity	1	24,726,366	(3mo EUR EURIBOR + 312.61bp)/3.1261% USD			1,503,570	1,731,205			223,716			1,503,570		
Currency Swap, Maturing on 01/27/2031, Paying 6mo GBP LIBOR + 163.05bp, Receiving 1.673% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7Z125D03	01/14/2021	02/01/2022	02/01/2022	Maturity	1	9,328,195	(6mo GBP LIBOR + 163.05bp)/1.673% USD			(163,958)	2,279			161,671			(163,958)		
Currency Swap, Maturing on 01/28/2036, Paying 6mo GBP LIBOR + 160.7bp, Receiving 1.6495% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7Z125D03	01/14/2021	02/01/2022	02/01/2022	Maturity	1	16,516,431	(6mo GBP LIBOR + 160.7bp)/1.6495% USD			322,272	3,980			(326,233)			322,272		
Currency Swap, Maturing on 04/27/2026, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7Z125D03	01/18/2021	01/26/2022	01/26/2022	Maturity	1	2,947,162	(3mo EUR EURIBOR + 200bp)/2% USD			82,178	406			(70,790)			82,178		
Currency Swap, Maturing on 04/27/2026, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7Z125D03	01/18/2021	01/26/2022	01/26/2022	Maturity	1	4,773,018	(3mo EUR EURIBOR + 200bp)/2% USD			133,089	658			(114,647)			133,089		
Currency Swap, Maturing on 07/29/2044, Paying 6mo GBP LIBOR + 208.1bp, Receiving 2.1221% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7Z125D03	01/28/2021	02/03/2022	02/03/2022	Maturity	1	6,430,734	(6mo GBP LIBOR + 208.1bp)/2.1221% USD			185,960	101			(186,050)			185,960		
Currency Swap, Maturing on 05/27/2026, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7Z125D03	02/11/2021	05/27/2026	01/14/2022	Sale	1	9,279,983	(3mo EUR EURIBOR + 200bp)/2% USD			(22,145)	(339)			22,484			(22,145)		
Currency Swap, Maturing on 06/01/2026, Paying 3mo EUR EURIBOR + 180bp, Receiving 1.8% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7Z125D03	02/17/2021	03/04/2022	03/04/2022	Maturity	1	1,339,931	(3mo EUR EURIBOR + 180bp)/1.8% USD				917			(917)					
Currency Swap, Maturing on 09/08/2026, Paying 3mo GBP LIBOR + 300bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7Z125D03	03/26/2021	03/10/2022	03/10/2022	Maturity	1	111,817,795	(3mo GBP LIBOR + 300bp)/0% USD				1,506,331			2,085,169					
Currency Swap, Maturing on 09/08/2026, Paying 3mo GBP LIBOR + 300bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7Z125D03	03/26/2021	03/10/2022	03/10/2022	Maturity	1	17,385,647	(3mo GBP LIBOR + 300bp)/0% USD				234,207			324,206					
Currency Swap, Maturing on 08/03/2026, Paying 3mo EUR EURIBOR + 270bp, Receiving 2.7263% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7Z125D03	04/30/2021	05/10/2022	05/10/2022	Maturity	1	8,060,023	(3mo EUR EURIBOR + 270bp)/2.7263% USD			442,554	399,248			(229,776)			442,554		
Currency Swap, Maturing on 08/03/2026, Paying 3mo EUR EURIBOR + 270bp, Receiving 2.7592% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7Z125D03	04/30/2021	05/10/2022	05/10/2022	Maturity	1	18,364,608	(3mo EUR EURIBOR + 270bp)/2.7592% USD			1,008,351	909,679			(523,540)			1,008,351		
Currency Swap, Maturing on 10/17/2030, Paying 3mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7Z125D03	07/13/2021	10/17/2030	04/26/2022	Sale	1	1,211,914	(3mo GBP LIBOR)/0% USD			32,975	25,638			(10,747)			32,975		
Currency Swap, Maturing on 11/23/2026, Paying 3mo EUR EURIBOR + 75bp, Receiving .75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7Z125D03	07/14/2021	11/23/2026	11/23/2026	Maturity	1	2,460,516	(3mo EUR EURIBOR + 75bp)/.75% USD				288,445			16,694					

SCHEDULE DB - PART A - SECTION 2

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Currency Swap, Maturing on 11/23/2026, Paying 3mo EUR EURIBOR + 105bp, Receiving 1.05% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	07/14/2021	11/23/2026	11/23/2026	Maturity	1	705,880	(3mo EUR EURIBOR + 105bp)/1.05% USD				82,811			4,792					
Currency Swap, Maturing on 11/23/2026, Paying 3mo EUR EURIBOR + 140bp, Receiving 1.4% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	07/14/2021	11/23/2026	11/23/2026	Maturity	1	1,148,245	(3mo EUR EURIBOR + 140bp)/1.4% USD				134,827			7,802					
Currency Swap, Maturing on 11/23/2026, Paying 3mo EUR EURIBOR + 190bp, Receiving 1.9% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	07/14/2021	11/23/2026	11/23/2026	Maturity	1	820,175	(3mo EUR EURIBOR + 190bp)/1.9% USD				96,426			5,580					
Currency Swap, Maturing on 10/28/2026, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	07/15/2021	10/28/2026	01/14/2022	Sale	1	26,998,025	(3mo EUR EURIBOR + 200bp)/2% USD			694,599	1,646			(696,230)			694,599		
Currency Swap, Maturing on 10/28/2026, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	07/15/2021	10/28/2026	01/14/2022	Sale	1	8,482,682	(3mo EUR EURIBOR + 200bp)/2% USD			218,240	518			(218,753)			218,240		
Currency Swap, Maturing on 01/13/2027, Paying 6mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	07/15/2021	01/13/2027	01/14/2022	Sale	1	8,550,465	(6mo EUR EURIBOR + 200bp)/2% USD			401,461	2,699			(404,150)			401,461		
Currency Swap, Maturing on 01/13/2027, Paying 6mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	07/15/2021	01/13/2027	01/14/2022	Sale	1	6,334,185	(6mo EUR EURIBOR + 200bp)/2% USD			297,403	1,998			(299,395)			297,403		
Currency Swap, Maturing on 07/26/2032, Paying 3mo EUR EURIBOR + 265bp, Receiving 2.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	07/22/2021	04/29/2022	04/29/2022	Maturity	1	4,879,283	(3mo EUR EURIBOR + 265bp)/2.65% USD			34,621	212,210			(123,597)			34,621		
Currency Swap, Maturing on 07/26/2032, Paying 3mo EUR EURIBOR + 265bp, Receiving 2.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	07/22/2021	04/29/2022	04/29/2022	Maturity	1	1,084,285	(3mo EUR EURIBOR + 265bp)/2.65% USD			7,694	47,157			(27,466)			7,694		
Currency Swap, Maturing on 07/26/2032, Paying 3mo EUR EURIBOR + 385bp, Receiving 3.85% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	07/22/2021	05/03/2022	05/03/2022	Maturity	1	1,626,428	(3mo EUR EURIBOR + 385bp)/3.85% USD			11,264	71,258			(41,324)			11,264		
Currency Swap, Maturing on 07/26/2032, Paying 3mo EUR EURIBOR + 385bp, Receiving 3.85% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	07/22/2021	04/29/2022	04/29/2022	Maturity	1	3,252,855	(3mo EUR EURIBOR + 385bp)/3.85% USD			22,529	142,515			(82,649)			22,529		
Currency Swap, Maturing on 09/16/2026, Paying 1mo GBP LIBOR + 190bp, Receiving 1.8928% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	08/06/2021	08/25/2022	08/25/2022	Maturity	1	4,627,579	(1mo GBP LIBOR + 190bp)/1.8928% USD			(91,424)	450,569			126,559			(91,424)		
Currency Swap, Maturing on 09/16/2026, Paying 1mo GBP LIBOR + 190bp, Receiving 1.8928% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	08/06/2021	08/25/2022	08/25/2022	Maturity	1	4,696,866	(1mo GBP LIBOR + 190bp)/1.8928% USD			(75,804)	495,319			157,908			(75,804)		
Currency Swap, Maturing on 11/23/2026, Paying 3mo EUR EURIBOR + 200bp, Receiving 2.0166% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	08/11/2021	11/23/2026	01/12/2022	Sale	1	5,677,345	(3mo EUR EURIBOR + 200bp)/2.0166% USD			(26,836)	(72)			36,398			(26,836)		
Currency Swap, Maturing on 08/22/2031, Paying 3mo GBP LIBOR + 150bp, Receiving 1.5499% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	08/16/2021	08/22/2031	08/22/2031	Maturity	1	1,767,435	(3mo GBP LIBOR + 150bp)/1.5499% USD				246,040			10,032					
Currency Swap, Maturing on 08/22/2031, Paying 3mo GBP LIBOR + 175bp, Receiving 1.7999% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	08/16/2021	08/22/2031	08/22/2031	Maturity	1	2,592,239	(3mo GBP LIBOR + 175bp)/1.7999% USD				361,058			14,723					
Currency Swap, Maturing on 10/13/2026, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	09/03/2021	01/18/2022	01/18/2022	Maturity	1	19,419,714	(3mo EUR EURIBOR + 200bp)/2% USD			240,284	1,228			(350,878)			240,284		

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap, Maturing on 09/20/2045, Paying 3mo GBP LIBOR + 233.7bp, Receiving 2.337% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	09/08/2021	02/14/2022	02/14/2022	Maturity	1	39,438,868	(3mo GBP LIBOR + 233.7bp)/2.337% USD				822,884			(822,876)						
Currency Swap, Maturing on 12/24/2026, Paying 3mo EUR EURIBOR + 180bp, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	09/13/2021	12/24/2026	12/24/2026	Maturity	1	2,882,145	(3mo EUR EURIBOR + 180bp)/0% USD				536,005			35,800						
Currency Swap, Maturing on 09/29/2033, Paying 6mo GBP LIBOR + 152.2bp, Receiving 1.522% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	09/20/2021	04/01/2022	04/01/2022	Maturity	1	18,936,655	(6mo GBP LIBOR + 152.2bp)/1.522% USD			258,696	6,254			(264,880)			258,696			
Currency Swap, Maturing on 04/12/2027, Paying 6mo EUR EURIBOR + 255bp, Receiving 2.55% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	09/28/2021	04/12/2027	10/12/2022	Sale	1	15,559,476	(6mo EUR EURIBOR + 255bp)/2.55% USD				3,423,362			(519,598)						
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 270bp, Receiving 2.6716% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	10/22/2021	01/26/2022	01/26/2022	Maturity	1	1,133,252	(3mo EUR EURIBOR + 270bp)/2.6716% USD			32,125	224			(32,348)			32,125			
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 270bp, Receiving 2.6716% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	10/22/2021	01/26/2022	01/26/2022	Maturity	1	3,139,003	(3mo EUR EURIBOR + 270bp)/2.6716% USD			(616)	616			0			(616)			
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 390bp, Receiving 3.8589% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	10/22/2021	01/26/2022	01/26/2022	Maturity	1	2,549,818	(3mo EUR EURIBOR + 390bp)/3.8589% USD			72,284	728			(73,008)			72,284			
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 390bp, Receiving 3.8589% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	10/22/2021	01/26/2022	01/26/2022	Maturity	1	1,133,252	(3mo EUR EURIBOR + 390bp)/3.8589% USD			32,126	324			(32,448)			32,126			
Currency Swap, Maturing on 02/22/2027, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	11/08/2021	02/22/2027	05/20/2022	Sale	1	20,783,725	(3mo EUR EURIBOR + 160bp)/1.6% USD			1,297,293	1,078,426			(982,016)			1,297,293			
Currency Swap, Maturing on 02/22/2027, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	11/08/2021	02/22/2027	05/20/2022	Sale	1	3,828,581	(3mo EUR EURIBOR + 160bp)/1.6% USD			238,975	198,657			(180,898)			238,975			
Currency Swap, Maturing on 02/24/2027, Paying 3mo GBP LIBOR + 165bp, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	11/10/2021	02/24/2027	02/24/2027	Maturity	1	10,559,941	(3mo GBP LIBOR + 165bp)/0% USD			(70,403)				23,010						
Currency Swap, Maturing on 02/24/2027, Paying 3mo GBP LIBOR + 180bp, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	11/10/2021	02/24/2027	02/24/2027	Maturity	1	5,889,198	(3mo GBP LIBOR + 180bp)/0% USD			(39,278)				12,837						
Currency Swap, Maturing on 02/24/2027, Paying 3mo GBP LIBOR + 235bp, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	11/10/2021	02/24/2027	02/24/2027	Maturity	1	13,197,215	(3mo GBP LIBOR + 235bp)/0% USD			(89,065)				29,109						
Currency Swap, Maturing on 07/19/2030, Paying 3mo EUR EURIBOR + 150bp, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	11/23/2021	07/19/2030	01/26/2022	Sale	1	2,833,131	(3mo EUR EURIBOR + 150bp)/0% USD			83,885				(72,547)						
Currency Swap, Maturing on 03/10/2027, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	11/26/2021	06/13/2022	06/13/2022	Maturity	1	25,716,787	(3mo EUR EURIBOR + 160bp)/1.6% USD			456,431	933,220			349,352			456,431			
Currency Swap, Maturing on 03/10/2027, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	11/26/2021	06/13/2022	06/13/2022	Maturity	1	4,929,051	(3mo EUR EURIBOR + 160bp)/1.6% USD			87,483	178,867			66,959			87,483			
Currency Swap, Maturing on 03/18/2027, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	12/08/2021	07/15/2022	07/15/2022	Maturity	1	11,053,816	(3mo EUR EURIBOR + 200bp)/2% USD			402,695	1,075,768			73,190			402,695			

SCHEDULE DB - PART A - SECTION 2

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Currency Swap, Maturing on 01/28/2027, Paying 1mo EUR EURIBOR + 265bp, Receiving 2.5697% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	12/15/2021	04/29/2022	04/29/2022	Maturity	1	15,045,327	(1mo EUR EURIBOR + 265bp)/2.5697% USD			532,878	577,520			249,815			532,878			
Currency Swap, Maturing on 01/28/2027, Paying 1mo EUR EURIBOR + 265bp, Receiving 2.5697% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	12/15/2021	04/29/2022	04/29/2022	Maturity	1	2,600,427	(1mo EUR EURIBOR + 265bp)/2.5697% USD			92,102	99,822			43,178			92,102			
Currency Swap, Maturing on 04/07/2027, Paying 3mo EUR EURIBOR + 165bp, Receiving 1.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	12/23/2021	04/07/2027	07/25/2022	Sale	1	44,862,474	(3mo EUR EURIBOR + 165bp)/1.65% USD				4,923,728			321,595						
Currency Swap, Maturing on 04/07/2027, Paying 3mo EUR EURIBOR + 165bp, Receiving 1.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	12/23/2021	04/07/2027	07/25/2022	Sale	1	8,156,813	(3mo EUR EURIBOR + 165bp)/1.65% USD				895,223			58,472						
Currency Swap, Maturing on 04/29/2027, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	01/18/2022	07/15/2022	07/15/2022	Maturity	1	40,685,148	(3mo EUR EURIBOR + 200bp)/2% USD			2,170,793	3,229,403						2,170,793			
Currency Swap, Maturing on 04/29/2027, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	01/18/2022	07/15/2022	07/15/2022	Maturity	1	7,182,687	(3mo EUR EURIBOR + 200bp)/2% USD			383,239	570,129						383,239			
Currency Swap, Maturing on 02/16/2027, Paying 1mo GBP LIBOR + 1200bp, Receiving 12.2961% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	01/20/2022	02/16/2027	12/19/2022	Sale	1	8,100,969	(1mo GBP LIBOR + 1200bp)/12.2961% USD				847,815									
Currency Swap, Maturing on 05/10/2027, Paying 3mo EUR EURIBOR + 165bp, Receiving 1.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	01/25/2022	05/10/2027	08/04/2022	Sale	1	4,716,046	(3mo EUR EURIBOR + 165bp)/1.65% USD			43,677	253,929						43,677			
Currency Swap, Maturing on 05/10/2027, Paying 3mo EUR EURIBOR + 165bp, Receiving 1.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	01/25/2022	05/10/2027	08/04/2022	Sale	1	811,363	(3mo EUR EURIBOR + 165bp)/1.65% USD			7,514	43,687						7,514			
Currency Swap, Maturing on 05/11/2027, Paying 3mo GBP LIBOR + 250bp, Receiving 2.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	01/28/2022	05/11/2027	08/09/2022	Sale	1	23,925,193	(3mo GBP LIBOR + 250bp)/2.5% USD			433,881	2,307,598						433,881			
Currency Swap, Maturing on 05/11/2027, Paying 3mo GBP LIBOR + 250bp, Receiving 2.5% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	01/28/2022	05/11/2027	08/09/2022	Sale	1	4,207,949	(3mo GBP LIBOR + 250bp)/2.5% USD			76,311	405,859						76,311			
Currency Swap, Maturing on 05/25/2027, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	02/11/2022	07/15/2022	07/15/2022	Maturity	1	33,207,085	(3mo EUR EURIBOR + 200bp)/2% USD			2,095,750	2,243,342						2,095,750			
Currency Swap, Maturing on 05/25/2027, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	02/11/2022	07/15/2022	07/15/2022	Maturity	1	5,818,764	(3mo EUR EURIBOR + 200bp)/2% USD			367,231	393,093						367,231			
Currency Swap, Maturing on 04/13/2037, Paying 3mo GBP LIBOR + .0000000001bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	04/04/2022	12/29/2022	12/29/2022	Maturity	1	21,736,318	(3mo GBP LIBOR + .0000000001bp)/0% USD			613,083	2,727,339						613,083			
Currency Swap, Maturing on 07/14/2027, Paying 3mo GBP LIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	04/04/2022	07/14/2027	10/19/2022	Sale	1	7,200,606	(3mo GBP LIBOR + 175bp)/1.75% USD				1,224,983									
Currency Swap, Maturing on 07/14/2027, Paying 3mo GBP LIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	04/04/2022	07/14/2027	10/19/2022	Sale	1	4,050,340	(3mo GBP LIBOR + 175bp)/1.75% USD				689,053									
Currency Swap, Maturing on 05/25/2027, Paying 1mo EUR EURIBOR + 265bp, Receiving 2.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM 0LUSOMCIV69Q7ZI25D03	04/12/2022	06/27/2022	06/27/2022	Maturity	1	1,340,832	(1mo EUR EURIBOR + 265bp)/2.65% USD			13,012	103,584						13,012			

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Currency Swap, Maturing on 05/25/2027, Paying 1mo EURIBOR + 265bp, Receiving 2.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM QLUSOMCIV69Q7Z125D03	04/12/2022	06/27/2022	06/27/2022	Maturity	1	3,095,944	(1mo EUR EURIBOR + 265bp)/2.65% USD			30,043	239,173						30,043			
Currency Swap, Maturing on 08/02/2027, Paying 3mo EURIBOR + 195bp, Receiving 1.95% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM QLUSOMCIV69Q7Z125D03	04/20/2022	11/09/2022	11/09/2022	Maturity	1	8,578,110	(3mo EUR EURIBOR + 195bp)/1.95% USD				883,905									
Currency Swap, Maturing on 05/11/2037, Paying 3.41% EUR, Receiving 5.095% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. . QLUSOMCIV69Q7Z125D03	04/22/2022	05/11/2037	05/11/2037	Maturity	1	25,786,868	(3.41% EUR)/5.095% USD													
Currency Swap, Maturing on 08/19/2027, Paying 3mo EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM QLUSOMCIV69Q7Z125D03	05/06/2022	08/19/2027	11/22/2022	Sale	1	3,820,758	(3mo EUR EURIBOR + 200bp)/2% USD				165,580									
Currency Swap, Maturing on 08/19/2027, Paying 3mo EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM QLUSOMCIV69Q7Z125D03	05/06/2022	08/19/2027	11/22/2022	Sale	1	8,745,485	(3mo EUR EURIBOR + 200bp)/2% USD				379,002									
Currency Swap, Maturing on 06/23/2027, Paying 1mo EURIBOR + 265bp, Receiving 2.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM QLUSOMCIV69Q7Z125D03	05/12/2022	06/23/2027	09/22/2022	Sale	1	15,657,410	(1mo EUR EURIBOR + 265bp)/2.65% USD				816,634									
Currency Swap, Maturing on 06/23/2027, Paying 1mo EURIBOR + 265bp, Receiving 2.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM QLUSOMCIV69Q7Z125D03	05/12/2022	06/23/2027	09/22/2022	Sale	1	2,747,370	(1mo EUR EURIBOR + 265bp)/2.65% USD				143,293									
Currency Swap, Maturing on 07/20/2027, Paying 1mo EURIBOR + 265bp, Receiving 2.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM QLUSOMCIV69Q7Z125D03	06/09/2022	07/20/2027	09/22/2022	Sale	1	4,388,860	(1mo EUR EURIBOR + 265bp)/2.65% USD				261,362									
Currency Swap, Maturing on 07/20/2027, Paying 1mo EURIBOR + 265bp, Receiving 2.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM QLUSOMCIV69Q7Z125D03	06/09/2022	07/20/2027	09/22/2022	Sale	1	770,104	(1mo EUR EURIBOR + 265bp)/2.65% USD				45,861									
Currency Swap, Maturing on 10/04/2027, Paying 3mo EURIBOR + 165bp, Receiving 1.65% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM QLUSOMCIV69Q7Z125D03	06/20/2022	10/04/2027	10/04/2027	Maturity	1	1,266,925	(3mo EUR EURIBOR + 165bp)/1.65% USD				14,656									
Currency Swap, Maturing on 08/05/2027, Paying 1mo EURIBOR + 265bp, Receiving 2.65% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM QLUSOMCIV69Q7Z125D03	06/24/2022	11/09/2022	11/09/2022	Maturity	1	2,283,990	(1mo EUR EURIBOR + 265bp)/2.65% USD			(887)	196,170						(887)			
Currency Swap, Maturing on 12/06/2027, Paying 3mo EURIBOR + 200bp, Receiving 2.4266% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM QLUSOMCIV69Q7Z125D03	08/23/2022	12/12/2022	12/12/2022	Maturity	1	1,745,301	(3mo EUR EURIBOR + 200bp)/2.4266% USD			(80,532)	4,530						(80,532)			
Currency Swap, Maturing on 04/23/2049, Paying 3mo GBP LIBOR + 61.93bp, Receiving 3.2502% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM QLUSOMCIV69Q7Z125D03	12/09/2022	04/23/2049	04/23/2049	Maturity	1	1,219,654	(3mo GBP LIBOR + 61.93bp)/3.2502% USD				(11,891)									
Currency Swap, Maturing on 10/21/2048, Paying 3mo GBP LIBOR + 71.93bp, Receiving 3.3745% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM QLUSOMCIV69Q7Z125D03	12/15/2022	10/21/2048	10/21/2048	Maturity	1	4,433,804	(3mo GBP LIBOR + 71.93bp)/3.3745% USD													
Currency Swap, Maturing on 01/10/2061, Paying 3mo GBP LIBOR + 60bp, Receiving 3.93% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM QLUSOMCIV69Q7Z125D03	12/15/2022	01/10/2061	01/10/2061	Maturity	1	428,722	(3mo GBP LIBOR + 60bp)/3.93% USD													
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												0	0	129,869,615	106,085,094	0	XXX	(29,200,992)	0	0	129,785,730	0	0	XXX
Total Return Swap,Maturing on 01/13/2022,Paying Russell 2000 Total Return Index,Receiving 3mo USD LIBOR + -2bp	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . QLUSOMCIV69Q7Z125D03	01/11/2021	01/13/2022	01/13/2022	Maturity	1	104,474,530	.. (Russell 2000 Total Return Index)/3mo USD LIBOR + -2bp				997,578			1,788,122						

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap,Maturing on 05/18/2022,Paying MSCI DAILY TR GROSS EAFE USD,Receiving 3mo USD LIBOR + 31.5bp	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/12/2021	05/18/2022	05/18/2022	Maturity	1	117,578,116	..(MSCI DAILY TR GROSS EAFE USD)/3mo USD LIBOR + 31.5bp				20,799,933			(1,378,298)						
Total Return Swap,Maturing on 05/20/2022,Paying MSCI DAILY TR GROSS EAFE USD,Receiving 3mo USD LIBOR + 33bp	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/17/2021	05/20/2022	05/20/2022	Maturity	1	67,513,007	..(MSCI DAILY TR GROSS EAFE USD)/3mo USD LIBOR + 33bp				10,458,051			(169,732)						
Total Return Swap,Maturing on 06/10/2022,Paying MSCI DAILY TR GROSS EAFE USD,Receiving 3mo USD LIBOR + 33bp	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/07/2021	06/10/2022	06/10/2022	Maturity	1	57,198,397	..(MSCI DAILY TR GROSS EAFE USD)/3mo USD LIBOR + 33bp				7,046,161			1,071,157						
Total Return Swap,Maturing on 07/19/2022,Paying MSCI DAILY TR GROSS EAFE USD,Receiving 3mo USD LIBOR + 38bp	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/14/2021	07/19/2022	07/19/2022	Maturity	1	31,607,075	..(MSCI DAILY TR GROSS EAFE USD)/3mo USD LIBOR + 38bp				7,052,353			327,533						
Total Return Swap,Maturing on 08/03/2022,Paying Russell 2000 Total Return Index,Receiving 3mo USD LIBOR + 5bp	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/30/2021	08/03/2022	08/02/2022	Sale	1	60,788,072	.. (Russell 2000 Total Return Index)/3mo USD LIBOR + 5bp				13,070,491			(1,259,771)						
Total Return Swap,Maturing on 03/01/2022,Paying S&P 500 Total Return Index,Receiving 3mo USD LIBOR + 43.5bp	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/25/2021	03/01/2022	03/01/2022	Maturity	1	183,237,972	..(S&P 500 Total Return Index)/3mo USD LIBOR + 43.5bp				8,028,220			6,934,810						
Total Return Swap, Maturing on 12/30/2022, Paying MSCBSAIS.IDX Total Return Index	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/29/2021	12/30/2022	12/30/2022	Maturity	1	2,620,987					3,639,923			132,436						
1149999999. Subtotal - Swaps - Hedging Other - Total Return												0	0	0	71,092,710	0	XXX	7,446,257	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	154,865,233	235,534,178	0	XXX	6,764,032	0	0	154,781,348	0	0	XXX
Total Return Swap, Maturing on 12/30/2022, Receiving MSCBSAIL.IDX Total Return Index	Replication of a common stock whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index	Equity/Index	Equity/Index	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/29/2021	12/30/2022	12/30/2022	Maturity	1	24,167,151	-			(3,814,874)	(611,830)			29,910			(3,814,874)			
1209999999. Subtotal - Swaps - Replication - Total Return												0	0	(3,814,874)	(611,830)	0	XXX	29,910	0	0	(3,814,874)	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	(3,814,874)	(611,830)	0	XXX	29,910	0	0	(3,814,874)	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												(135,897,176)	1,335,486,879	62,104,618	50,934,068	0	XXX	257,946,662	0	0	(1,137,485,085)	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	129,869,615	106,717,743	(3,476,326)	XXX	(29,200,992)	0	0	129,785,730	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	(3,814,874)	70,480,880	0	XXX	7,476,167	0	0	(3,814,874)	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												(135,897,176)	1,335,486,879	188,159,359	228,132,691	(3,476,326)	XXX	236,221,837	0	0	(1,011,514,229)	0	0	XXX
FX Forward, Maturing on 01/19/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	10/08/2021	01/19/2022	01/19/2022	Maturity	1	32,845,995	. GBP/USD_1.3647				53,829			(267,918)						
FX Forward, Maturing on 06/17/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/09/2021	06/17/2022	06/17/2022	Maturity	1	2,770,818	. EUR/USD_1.1334				220,380			25,647						
FX Forward, Maturing on 06/17/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/09/2021	06/17/2022	06/17/2022	Maturity	1	15,985,490	. EUR/USD_1.1334				1,271,422			147,961						
FX Forward, Maturing on 03/15/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	20,244,162	. EUR/USD_1.1321				708,146			150,226						

SCHEDULE DB - PART A - SECTION 2

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FX Forward, Maturing on 03/15/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	20,244,162	EUR/USD_1.1321				708,146			150,226						
FX Forward, Maturing on 03/15/2022, Buy USD, Sell CAD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	13,639,317	CAD/USD_1.2772				14,249			145,425						
FX Forward, Maturing on 03/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	13,119,186	GBP/USD_1.3239				207,160			298,709						
FX Forward, Maturing on 03/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	5,291,276	GBP/USD_1.3239				83,553			120,476						
FX Forward, Maturing on 03/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	17,485,822	GBP/USD_1.3239				276,112			398,132						
FX Forward, Maturing on 03/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	16,739,672	GBP/USD_1.3239				264,330			381,143						
FX Forward, Maturing on 03/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	18,037,128	GBP/USD_1.3239				284,817			410,685						
FX Forward, Maturing on 03/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	20,655,758	GBP/USD_1.3239				326,167			470,308						
FX Forward, Maturing on 03/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	16,835,877	GBP/USD_1.3239				265,849			383,334						
FX Forward, Maturing on 03/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	19,722,027	GBP/USD_1.3239				311,423			449,048						
FX Forward, Maturing on 03/16/2022, Buy CAD, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/14/2021	03/16/2022	03/16/2022	Maturity	1	533,877	CAD/USD_1.2821				4,067			(7,436)						
FX Forward, Maturing on 03/16/2022, Buy USD, Sell CHF	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/14/2021	03/16/2022	03/16/2022	Maturity	1	1,876,328	CHF/USD_.9184				49,671			18,364						
FX Forward, Maturing on 03/16/2022, Buy USD, Sell DKK	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/14/2021	03/16/2022	03/16/2022	Maturity	1	981,167	DKK/USD_6.5675				30,176			7,229						
FX Forward, Maturing on 03/16/2022, Buy EUR, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/14/2021	03/16/2022	03/16/2022	Maturity	1	1,028,219	EUR/USD_1.1324				(30,842)			(6,837)						
FX Forward, Maturing on 03/16/2022, Buy GBP, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/14/2021	03/16/2022	03/16/2022	Maturity	1	171,634	GBP/USD_1.3237				(1,602)			(3,836)						
FX Forward, Maturing on 03/16/2022, Buy USD, Sell NOK	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/14/2021	03/16/2022	03/16/2022	Maturity	1	113,705	NOK/USD_9.0913				(1,836)			3,577						
FX Forward, Maturing on 03/16/2022, Buy USD, Sell SEK	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/14/2021	03/16/2022	03/16/2022	Maturity	1	832,691	SEK/USD_9.1084				34,270			7,847						

SCHEDULE DB - PART A - SECTION 2

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FX Forward, Maturing on 03/28/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/15/2021	03/28/2022	03/28/2022	Maturity	1	3,976,129	GBP/USD_1.3215				35,670			97,380						
FX Forward, Maturing on 03/28/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/15/2021	03/28/2022	03/28/2022	Maturity	1	22,837,691	GBP/USD_1.3215				204,875			559,324						
FX Forward, Maturing on 06/17/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/17/2021	06/17/2022	06/17/2022	Maturity	1	10,652,294	EUR/USD_1.133				843,352			102,483						
FX Forward, Maturing on 06/17/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/17/2021	06/17/2022	06/17/2022	Maturity	1	1,810,890	EUR/USD_1.133				143,370			17,422						
FX Forward, Maturing on 04/11/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/23/2021	04/11/2022	04/11/2022	Maturity	1	2,512,637	EUR/USD_1.1337				102,817			16,916						
FX Forward, Maturing on 04/11/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/23/2021	04/11/2022	04/11/2022	Maturity	1	14,529,598	EUR/USD_1.1337				594,549			97,820						
FX Forward, Maturing on 01/19/2022, Buy GBP, Sell USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	12/31/2021	01/19/2022	01/19/2022	Maturity	1	20,086,179	GBP/USD_1.3476				219,922			(80,979)						
FX Forward, Maturing on 01/05/2022, Buy SEK, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/04/2022	01/05/2022	01/05/2022	Maturity	1	2,199	SEK/USD_9.0899				(2)									
FX Forward, Maturing on 01/05/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/04/2022	01/05/2022	01/05/2022	Maturity	1	872,308	GBP/USD_1.3545				1,169									
FX Forward, Maturing on 01/06/2022, Buy NOK, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/04/2022	01/06/2022	01/06/2022	Maturity	1	1,573	NOK/USD_8.8455				(10)									
FX Forward, Maturing on 01/06/2022, Buy CHF, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/04/2022	01/06/2022	01/06/2022	Maturity	1	15	CHF/USD_.9165				0									
FX Forward, Maturing on 01/06/2022, Buy DKK, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/04/2022	01/06/2022	01/06/2022	Maturity	1	520	DKK/USD_6.5892				0									
FX Forward, Maturing on 03/15/2022, Buy CAD, Sell USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/07/2022	03/15/2022	03/15/2022	Maturity	1	13,639,317	CAD/USD_1.2711				(103,602)									
FX Forward, Maturing on 01/12/2022, Buy [missing], Sell [missing]	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/11/2022	01/12/2022	01/12/2022	Maturity	1	2,452,659					17,568									
FX Forward, Maturing on 01/18/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/13/2022	01/18/2022	01/18/2022	Maturity	1	178,193	GBP/USD_1.3731				1,695									
FX Forward, Maturing on 01/14/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/13/2022	01/14/2022	01/14/2022	Maturity	1	405,008	GBP/USD_1.3715				(1,121)									
FX Forward, Maturing on 01/14/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/13/2022	01/14/2022	01/14/2022	Maturity	1	105,835	GBP/USD_1.3715				(293)									
FX Forward, Maturing on 01/20/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/18/2022	01/20/2022	01/20/2022	Maturity	1	87,261	GBP/USD_1.358				(231)									
FX Forward, Maturing on 01/21/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/20/2022	01/21/2022	01/21/2022	Maturity	1	99,758	GBP/USD_1.3639				(597)									
FX Forward, Maturing on 01/21/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/20/2022	01/21/2022	01/21/2022	Maturity	1	2,379,124	GBP/USD_1.3639				(14,249)									
FX Forward, Maturing on 01/24/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/21/2022	01/24/2022	01/24/2022	Maturity	1	892,037	GBP/USD_1.3562				(5,392)									

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FX Forward, Maturing on 01/24/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/24/2022	01/24/2022	01/24/2022	Maturity	1	0	GBP/USD_1.3544				(1,074)									
FX Forward, Maturing on 01/25/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/24/2022	01/25/2022	01/25/2022	Maturity	1	3,268,722	GBP/USD_1.3465				12,711									
FX Forward, Maturing on 01/25/2022, Buy CAD, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/24/2022	01/25/2022	01/25/2022	Maturity	1	15,262,467	CAD/USD_1.2692				111,805									
FX Forward, Maturing on 01/27/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/25/2022	01/27/2022	01/27/2022	Maturity	1	344,763	EUR/USD_1.1277				(4,214)									
FX Forward, Maturing on 01/31/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	01/28/2022	01/31/2022	01/31/2022	Maturity	1	685,052	GBP/USD_1.3387				3,531									
FX Forward, Maturing on 02/03/2022, Buy NOK, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/01/2022	02/03/2022	02/03/2022	Maturity	1	91	NOK/USD_8.8541				1									
FX Forward, Maturing on 02/07/2022, Buy USD, Sell EUR	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/03/2022	02/07/2022	02/07/2022	Maturity	1	284,092	EUR/USD_1.1445				110									
FX Forward, Maturing on 02/07/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/04/2022	02/07/2022	02/07/2022	Maturity	1	14,764,319	EUR/USD_1.1429				14,921									
FX Forward, Maturing on 02/07/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/04/2022	02/07/2022	02/07/2022	Maturity	1	966,541	EUR/USD_1.1429				977									
FX Forward, Maturing on 02/07/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/04/2022	02/07/2022	02/07/2022	Maturity	1	284,092	EUR/USD_1.1443				(60)									
FX Forward, Maturing on 02/08/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/04/2022	02/08/2022	02/08/2022	Maturity	1	335,834	GBP/USD_1.3545				19									
FX Forward, Maturing on 02/07/2022, Buy CAD, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/04/2022	02/07/2022	02/07/2022	Maturity	1	270,019	CAD/USD_1.2747				1,804									
FX Forward, Maturing on 02/15/2022, Buy JPY, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/11/2022	02/15/2022	02/15/2022	Maturity	1	9,816	JPY/USD_115.84				16									
FX Forward, Maturing on 02/16/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/14/2022	02/16/2022	02/16/2022	Maturity	1	3,797	GBP/USD_1.3524				20									
FX Forward, Maturing on 02/15/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/14/2022	02/15/2022	02/15/2022	Maturity	1	1,429,026	GBP/USD_1.3529				170									
FX Forward, Maturing on 02/15/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/14/2022	02/15/2022	02/15/2022	Maturity	1	475,322	GBP/USD_1.3529				56									
FX Forward, Maturing on 02/17/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/16/2022	02/17/2022	02/17/2022	Maturity	1	991,982	GBP/USD_1.3587				2,955									
FX Forward, Maturing on 02/17/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/16/2022	02/17/2022	02/17/2022	Maturity	1	189,552	GBP/USD_1.3587				565									
FX Forward, Maturing on 02/17/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/16/2022	02/17/2022	02/17/2022	Maturity	1	3,124,492	GBP/USD_1.3597				6,928									
FX Forward, Maturing on 02/22/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/18/2022	02/22/2022	02/22/2022	Maturity	1	187,058	GBP/USD_1.3574				(250)									

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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FX Forward, Maturing on 02/24/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/22/2022	02/24/2022	02/24/2022	Maturity	1	2,464,730	GBP/USD_1.359				34,828									
FX Forward, Maturing on 02/25/2022, Buy DKK, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/23/2022	02/25/2022	02/25/2022	Maturity	1	3,010	DKK/USD_6.5559				(26)									
FX Forward, Maturing on 02/24/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/23/2022	02/24/2022	02/24/2022	Maturity	1	697,906	GBP/USD_1.3558				(8,245)									
FX Forward, Maturing on 02/25/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/23/2022	02/25/2022	02/25/2022	Maturity	1	688,667	GBP/USD_1.3558				7,936									
FX Forward, Maturing on 03/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	02/25/2022	03/15/2022	03/15/2022	Maturity	1	24,149,833	GBP/USD_1.3379				692,260									
FX Forward, Maturing on 03/04/2022, Buy HKD, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/02/2022	03/04/2022	03/04/2022	Maturity	1	57,915	HKD/USD_7.8122				(9)									
FX Forward, Maturing on 03/04/2022, Buy DKK, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/02/2022	03/04/2022	03/04/2022	Maturity	1	199	DKK/USD_6.724				(3)									
FX Forward, Maturing on 03/11/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/09/2022	03/11/2022	03/11/2022	Maturity	1	5,537,617	GBP/USD_1.3182				60,620									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/09/2022	06/15/2022	06/15/2022	Maturity	1	27,992,593	GBP/USD_1.3177				2,116,884									
FX Forward, Maturing on 03/11/2022, Buy NOK, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/10/2022	03/11/2022	03/11/2022	Maturity	1	22	NOK/USD_8.9509				0									
FX Forward, Maturing on 03/11/2022, Buy DKK, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/10/2022	03/11/2022	03/11/2022	Maturity	1	295	DKK/USD_6.7504				(3)									
FX Forward, Maturing on 03/11/2022, Buy JPY, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/10/2022	03/11/2022	03/11/2022	Maturity	1	1,306,907	JPY/USD_115.96				(15,184)									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2022	06/15/2022	06/15/2022	Maturity	1	19,232,014	EUR/USD_1.0968				1,024,544									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2022	06/15/2022	06/15/2022	Maturity	1	19,232,014	EUR/USD_1.0968				1,024,544									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2022	06/15/2022	06/15/2022	Maturity	1	12,066,591	GBP/USD_1.3042				906,953									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2022	06/15/2022	06/15/2022	Maturity	1	4,866,739	GBP/USD_1.3042				365,795									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2022	06/15/2022	06/15/2022	Maturity	1	16,082,877	GBP/USD_1.3042				1,208,826									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2022	06/15/2022	06/15/2022	Maturity	1	15,396,593	GBP/USD_1.3042				1,157,244									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2022	06/15/2022	06/15/2022	Maturity	1	16,589,949	GBP/USD_1.3042				1,246,939									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2022	06/15/2022	06/15/2022	Maturity	1	18,139,664	GBP/USD_1.3042				1,363,419									

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2022	06/15/2022	06/15/2022	Maturity	1	18,998,478	GBP/USD_1.3042				1,427,970									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/11/2022	06/15/2022	06/15/2022	Maturity	1	15,485,079	GBP/USD_1.3042				1,163,894									
FX Forward, Maturing on 06/15/2022, Buy CAD, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/15/2022	06/15/2022	06/15/2022	Maturity	1	526,472	CAD/USD_1.2826				(8,939)									
FX Forward, Maturing on 06/15/2022, Buy GBP, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/15/2022	06/15/2022	06/15/2022	Maturity	1	157,683	GBP/USD_1.3064				(12,931)									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell DKK	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/15/2022	06/15/2022	06/15/2022	Maturity	1	934,018	DKK/USD_6.7498				54,591									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell CHF	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/15/2022	06/15/2022	06/15/2022	Maturity	1	1,762,462	CHF/USD_.935				113,137									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell SEK	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/15/2022	06/15/2022	06/15/2022	Maturity	1	784,723	SEK/USD_9.5564				64,391									
FX Forward, Maturing on 06/15/2022, Buy EUR, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/15/2022	06/15/2022	06/15/2022	Maturity	1	978,615	EUR/USD_1.1027				(57,641)									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell NOK	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/15/2022	06/15/2022	06/15/2022	Maturity	1	102,059	NOK/USD_8.9707				11,902									
FX Forward, Maturing on 03/18/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/17/2022	03/18/2022	03/18/2022	Maturity	1	1,864,415	GBP/USD_1.3114				9,052									
FX Forward, Maturing on 03/18/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/17/2022	03/18/2022	03/18/2022	Maturity	1	167,674	GBP/USD_1.3114				814									
FX Forward, Maturing on 03/18/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/17/2022	03/18/2022	03/18/2022	Maturity	1	2,517,780	GBP/USD_1.3152				4,932									
FX Forward, Maturing on 03/22/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/18/2022	03/22/2022	03/22/2022	Maturity	1	3,743,799	EUR/USD_1.1036				(4,100)									
FX Forward, Maturing on 03/22/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/18/2022	03/22/2022	03/22/2022	Maturity	1	245,086	EUR/USD_1.1036				(269)									
FX Forward, Maturing on 03/22/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/18/2022	03/22/2022	03/22/2022	Maturity	1	735,172	GBP/USD_1.3192				(3,531)									
FX Forward, Maturing on 03/25/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/23/2022	03/25/2022	03/25/2022	Maturity	1	1,224,960	GBP/USD_1.3188				(396)									
FX Forward, Maturing on 03/31/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/30/2022	03/31/2022	03/31/2022	Maturity	1	651,918	GBP/USD_1.3158				(1,164)									

SCHEDULE DB - PART A - SECTION 2

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FX Forward, Maturing on 03/31/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	03/30/2022	03/31/2022	03/31/2022	Maturity	1	679,769	GBP/USD_1.3158				(1,214)									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/04/2022	06/15/2022	06/15/2022	Maturity	1	23,947,541	GBP/USD_1.3114				1,870,844									
FX Forward, Maturing on 04/06/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/05/2022	04/06/2022	04/06/2022	Maturity	1	71,935,688	GBP/USD_1.3095				(160,990)									
FX Forward, Maturing on 04/11/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/08/2022	04/11/2022	04/11/2022	Maturity	1	3,667,559	EUR/USD_1.0872				6,670									
FX Forward, Maturing on 04/11/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/08/2022	04/11/2022	04/11/2022	Maturity	1	240,095	EUR/USD_1.0872				437									
FX Forward, Maturing on 04/11/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/11/2022	04/11/2022	04/11/2022	Maturity	1	0	GBP/USD_1.3023				(76,554)									
FX Forward, Maturing on 07/19/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/11/2022	07/19/2022	07/19/2022	Maturity	1	15,195,054	EUR/USD_1.0923				1,045,642									
FX Forward, Maturing on 04/14/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/12/2022	04/14/2022	04/14/2022	Maturity	1	13,618	EUR/USD_1.085				(31)									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/13/2022	06/15/2022	06/15/2022	Maturity	1	1,539,659	GBP/USD_1.2995				121,774									
FX Forward, Maturing on 06/15/2022, Buy SEK, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/14/2022	06/15/2022	06/15/2022	Maturity	1	934,476	SEK/USD_9.5454				(67,196)									
FX Forward, Maturing on 06/15/2022, Buy CHF, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/14/2022	06/15/2022	06/15/2022	Maturity	1	703,343	CHF/USD_.9405				(44,058)									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/14/2022	06/15/2022	06/15/2022	Maturity	1	1,347,049	GBP/USD_1.3054				104,295									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell EUR	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/14/2022	06/15/2022	06/15/2022	Maturity	1	1,171,097	EUR/USD_1.0811				43,987									
FX Forward, Maturing on 04/19/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/18/2022	04/19/2022	04/19/2022	Maturity	1	383,175	GBP/USD_1.3037				(1,054)									
FX Forward, Maturing on 04/22/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/21/2022	04/22/2022	04/22/2022	Maturity	1	136,033	GBP/USD_1.3048				(2,265)									
FX Forward, Maturing on 04/22/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/21/2022	04/22/2022	04/22/2022	Maturity	1	2,480,288	GBP/USD_1.3048				(41,306)									
FX Forward, Maturing on 04/22/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/21/2022	04/22/2022	04/22/2022	Maturity	1	1,185,007	GBP/USD_1.3048				(19,735)									
FX Forward, Maturing on 04/28/2022, Buy USD, Sell CAD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/26/2022	04/28/2022	04/28/2022	Maturity	1	39,987,946	USD/CAD_1.2799				6,511									
FX Forward, Maturing on 04/29/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	04/29/2022	04/29/2022	Maturity	1	525	EUR/USD_1.0554				1									

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 04/28/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	04/28/2022	04/28/2022	Maturity	1	652,790	GBP/USD_1.2568				(5,473)									
FX Forward, Maturing on 04/28/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	04/28/2022	04/28/2022	Maturity	1	627,246	GBP/USD_1.2568				(5,259)									
FX Forward, Maturing on 04/29/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	04/29/2022	04/29/2022	Maturity	1	623	GBP/USD_1.2566				2									
FX Forward, Maturing on 04/29/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	04/29/2022	04/29/2022	Maturity	1	623	GBP/USD_1.2566				2									
FX Forward, Maturing on 04/29/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	04/29/2022	04/29/2022	Maturity	1	525	EUR/USD_1.0565				0									
FX Forward, Maturing on 04/29/2022, Buy NOK, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	04/29/2022	04/29/2022	Maturity	1	106	NOK/USD_9.321				0									
FX Forward, Maturing on 04/29/2022, Buy AUD, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	04/29/2022	04/29/2022	Maturity	1	355	AUD/USD_.7138				(3)									
FX Forward, Maturing on 04/29/2022, Buy AUD, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	04/29/2022	04/29/2022	Maturity	1	355	AUD/USD_.7138				(3)									
FX Forward, Maturing on 04/29/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	04/29/2022	04/29/2022	Maturity	1	623	GBP/USD_1.2541				3									
FX Forward, Maturing on 04/29/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/27/2022	04/29/2022	04/29/2022	Maturity	1	525	EUR/USD_1.056				0									
FX Forward, Maturing on 05/02/2022, Buy CHF, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2022	05/02/2022	05/02/2022	Maturity	1	515	CHF/USD_.9713				(4)									
FX Forward, Maturing on 04/28/2022, Buy CAD, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/28/2022	04/28/2022	04/28/2022	Maturity	1	0	USD/CAD_1.2799				(21)									
FX Forward, Maturing on 08/08/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	04/29/2022	08/08/2022	08/08/2022	Maturity	1	9,479,528	EUR/USD_1.0626				457,404									
FX Forward, Maturing on 05/04/2022, Buy HKD, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/02/2022	05/04/2022	05/04/2022	Maturity	1	12,742	HKD/USD_7.8475				(2)									
FX Forward, Maturing on 08/08/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/02/2022	08/08/2022	08/08/2022	Maturity	1	1,663,351	EUR/USD_1.0585				80,107									
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/04/2022	06/15/2022	06/15/2022	Maturity	1	8,242,813	GBP/USD_1.2513				155,407									
FX Forward, Maturing on 05/13/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/12/2022	05/13/2022	05/13/2022	Maturity	1	1,576,795	EUR/USD_1.0409				(836)									
FX Forward, Maturing on 05/13/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/12/2022	05/13/2022	05/13/2022	Maturity	1	103,224	EUR/USD_1.0409				(55)									
FX Forward, Maturing on 05/18/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/17/2022	05/18/2022	05/18/2022	Maturity	1	455,326	GBP/USD_1.2469				(4,296)									
FX Forward, Maturing on 05/18/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/17/2022	05/18/2022	05/18/2022	Maturity	1	1,326,024	GBP/USD_1.2469				(12,510)									
FX Forward, Maturing on 05/20/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/19/2022	05/20/2022	05/20/2022	Maturity	1	2,253,681	GBP/USD_1.2507				(6,701)									

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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FX Forward, Maturing on 05/20/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/19/2022	05/20/2022	05/20/2022	Maturity	1	565,928	GBP/USD_1.2507				(1,683)									
FX Forward, Maturing on 05/20/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/19/2022	05/20/2022	05/20/2022	Maturity	1	229,024	GBP/USD_1.2507				(681)									
FX Forward, Maturing on 05/20/2022, Buy DKK, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/19/2022	05/20/2022	05/20/2022	Maturity	1	7,120	DKK/USD_7.0198				(36)									
FX Forward, Maturing on 05/24/2022, Buy USD, Sell CAD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/20/2022	05/24/2022	05/24/2022	Maturity	1	1,355,198	CAD/USD_1.2849				(1,105)									
FX Forward, Maturing on 05/25/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/23/2022	05/25/2022	05/25/2022	Maturity	1	1,625,717	GBP/USD_1.258				(535)									
FX Forward, Maturing on 05/26/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/25/2022	05/26/2022	05/26/2022	Maturity	1	657,517	GBP/USD_1.2527				3,613									
FX Forward, Maturing on 05/26/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/25/2022	05/26/2022	05/26/2022	Maturity	1	783,428	GBP/USD_1.2527				4,304									
FX Forward, Maturing on 05/26/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	05/25/2022	05/26/2022	05/26/2022	Maturity	1	633,696	GBP/USD_1.2527				3,482									
FX Forward, Maturing on 06/03/2022, Buy USD, Sell EUR	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/01/2022	06/03/2022	06/03/2022	Maturity	1	852,839	EUR/USD_1.0723				386									
FX Forward, Maturing on 09/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/13/2022	09/15/2022	09/15/2022	Maturity	1	15,504,181	GBP/USD_1.2209				895,039									
FX Forward, Maturing on 09/15/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/13/2022	09/15/2022	09/15/2022	Maturity	1	18,439,527	EUR/USD_1.0509				903,062									
FX Forward, Maturing on 09/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/13/2022	09/15/2022	09/15/2022	Maturity	1	17,486,960	GBP/USD_1.2209				1,009,503									
FX Forward, Maturing on 09/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/13/2022	09/15/2022	09/15/2022	Maturity	1	23,939,227	GBP/USD_1.2209				1,381,985									
FX Forward, Maturing on 09/15/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/13/2022	09/15/2022	09/15/2022	Maturity	1	18,439,527	EUR/USD_1.0509				903,062									
FX Forward, Maturing on 09/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/13/2022	09/15/2022	09/15/2022	Maturity	1	18,314,872	GBP/USD_1.2209				1,057,297									
FX Forward, Maturing on 09/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/13/2022	09/15/2022	09/15/2022	Maturity	1	50,071,218	GBP/USD_1.2209				2,890,556									
FX Forward, Maturing on 09/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/13/2022	09/15/2022	09/15/2022	Maturity	1	11,632,409	GBP/USD_1.2209				671,526									
FX Forward, Maturing on 09/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/13/2022	09/15/2022	09/15/2022	Maturity	1	4,691,623	GBP/USD_1.2209				270,842									
FX Forward, Maturing on 09/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/13/2022	09/15/2022	09/15/2022	Maturity	1	14,927,893	GBP/USD_1.2209				861,771									
FX Forward, Maturing on 09/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/13/2022	09/15/2022	09/15/2022	Maturity	1	16,326,849	GBP/USD_1.2209				942,531									

SCHEDULE DB - PART A - SECTION 2

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FX Forward, Maturing on 09/21/2022, Buy USD, Sell DKK	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/15/2022	09/21/2022	09/21/2022	Maturity	1	894,530	DKK/USD_7.0431				53,281									
FX Forward, Maturing on 09/21/2022, Buy USD, Sell NOK	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/15/2022	09/21/2022	09/21/2022	Maturity	1	99,083	NOK/USD_9.9567				2,920									
FX Forward, Maturing on 09/21/2022, Buy SEK, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/15/2022	09/21/2022	09/21/2022	Maturity	1	140,289	SEK/USD_10.1012				(10,863)									
FX Forward, Maturing on 09/21/2022, Buy USD, Sell CHF	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/15/2022	09/21/2022	09/21/2022	Maturity	1	1,101,661	CHF/USD_.9917				(31,880)									
FX Forward, Maturing on 09/21/2022, Buy USD, Sell GBP	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/15/2022	09/21/2022	09/21/2022	Maturity	1	1,129,340	GBP/USD_1.2056				79,692									
FX Forward, Maturing on 09/21/2022, Buy USD, Sell EUR	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/15/2022	09/21/2022	09/21/2022	Maturity	1	184,306	EUR/USD_1.0537				11,000									
FX Forward, Maturing on 09/21/2022, Buy CAD, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/15/2022	09/21/2022	09/21/2022	Maturity	1	510,642	CAD/USD_1.2961				(16,850)									
FX Forward, Maturing on 06/23/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/21/2022	06/23/2022	06/23/2022	Maturity	1	13,398	EUR/USD_1.0559				(67)									
FX Forward, Maturing on 06/28/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/27/2022	06/28/2022	06/28/2022	Maturity	1	656,564	GBP/USD_1.2302				(6,405)									
FX Forward, Maturing on 06/28/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/27/2022	06/28/2022	06/28/2022	Maturity	1	391,407	GBP/USD_1.2302				(3,818)									
FX Forward, Maturing on 06/28/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/27/2022	06/28/2022	06/28/2022	Maturity	1	623,177	GBP/USD_1.2302				(6,079)									
FX Forward, Maturing on 06/28/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/28/2022	06/28/2022	06/28/2022	Maturity	1	0	GBP/USD_1.2258				(70,534)									
FX Forward, Maturing on 06/29/2022, Buy CAD, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/29/2022	06/29/2022	06/29/2022	Maturity	1	0	CAD/USD_1.2859				(722)									
FX Forward, Maturing on 06/30/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/30/2022	06/30/2022	06/30/2022	Maturity	1	0	GBP/USD_1.2135				243,251									
FX Forward, Maturing on 07/01/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	06/30/2022	07/01/2022	07/01/2022	Maturity	1	1,394,008	GBP/USD_1.2145				(5,532)									
FX Forward, Maturing on 09/21/2022, Buy USD, Sell EUR	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/06/2022	09/21/2022	09/21/2022	Maturity	1	747,569	EUR/USD_1.0232				25,297									
FX Forward, Maturing on 09/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	07/06/2022	09/15/2022	09/15/2022	Maturity	1	32,872,254	GBP/USD_1.1916				1,603,053									

SCHEDULE DB - PART A - SECTION 2

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FX Forward, Maturing on 09/15/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	07/06/2022	09/15/2022	09/15/2022	Maturity	1	18,081,158	EUR/USD_1.0216				387,442									
FX Forward, Maturing on 07/11/2022, Buy USD, Sell AUD	Spot		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	07/07/2022	07/11/2022	07/11/2022	Maturity	1	186,333	AUD/USD_.6827				2,289									
FX Forward, Maturing on 07/08/2022, Buy JPY, Sell USD	Spot		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	07/07/2022	07/08/2022	07/08/2022	Maturity	1	2,125,415	JPY/USD_135.912				(4,243)									
FX Forward, Maturing on 07/11/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	07/08/2022	07/11/2022	07/11/2022	Maturity	1	2,802,919	GBP/USD_1.202				(29,233)									
FX Forward, Maturing on 07/11/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	07/08/2022	07/11/2022	07/11/2022	Maturity	1	218,935	GBP/USD_1.2033				(2,522)									
FX Forward, Maturing on 07/11/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	07/08/2022	07/11/2022	07/11/2022	Maturity	1	898,579	GBP/USD_1.2033				(10,350)									
FX Forward, Maturing on 10/14/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	07/08/2022	10/14/2022	10/14/2022	Maturity	1	10,233,271	GBP/USD_1.2044				674,238									
FX Forward, Maturing on 07/12/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	07/11/2022	07/12/2022	07/12/2022	Maturity	1	10,702,655	GBP/USD_1.1942				(4,383)									
FX Forward, Maturing on 07/14/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	07/13/2022	07/14/2022	07/14/2022	Maturity	1	756,444	GBP/USD_1.1866				(2,341)									
FX Forward, Maturing on 07/18/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	07/15/2022	07/18/2022	07/18/2022	Maturity	1	476,614	EUR/USD_1.0057				4,424									
FX Forward, Maturing on 07/18/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	07/15/2022	07/18/2022	07/18/2022	Maturity	1	7,280,478	EUR/USD_1.0057				67,577									
FX Forward, Maturing on 07/21/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	07/20/2022	07/21/2022	07/21/2022	Maturity	1	942,243	GBP/USD_1.1983				(1,300)									
FX Forward, Maturing on 07/21/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	07/20/2022	07/21/2022	07/21/2022	Maturity	1	966,247	GBP/USD_1.1983				(1,333)									
FX Forward, Maturing on 07/27/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	07/25/2022	07/27/2022	07/27/2022	Maturity	1	13,784	EUR/USD_1.0216				(17)									
FX Forward, Maturing on 07/27/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	07/26/2022	07/27/2022	07/27/2022	Maturity	1	644,857	GBP/USD_1.2025				7,519									
FX Forward, Maturing on 07/27/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	07/26/2022	07/27/2022	07/27/2022	Maturity	1	613,304	GBP/USD_1.2025				7,151									
FX Forward, Maturing on 12/07/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	07/29/2022	12/07/2022	12/07/2022	Maturity	1	7,363,249	EUR/USD_1.0248				(116,376)									
FX Forward, Maturing on 08/02/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	08/01/2022	08/02/2022	08/02/2022	Maturity	1	389,860	GBP/USD_1.2255				(2,784)									
FX Forward, Maturing on 08/03/2022, Buy USD, Sell CAD	Spot		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	08/02/2022	08/03/2022	08/03/2022	Maturity	1	30,669,862	CAD/USD_1.2871				(69,798)									
FX Forward, Maturing on 08/15/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	08/12/2022	08/15/2022	08/15/2022	Maturity	1	473,711	GBP/USD_1.2112				(2,249)									

SCHEDULE DB - PART A - SECTION 2

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FX Forward, Maturing on 08/15/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/12/2022	08/15/2022	08/15/2022	Maturity	1	1,317,792	GBP/USD_1.2112				(6,257)									
FX Forward, Maturing on 08/15/2022, Buy USD, Sell CAD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/12/2022	08/15/2022	08/15/2022	Maturity	1	3,624,681	CAD/USD_1.2781				36,229									
FX Forward, Maturing on 08/17/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/16/2022	08/17/2022	08/17/2022	Maturity	1	104,425	GBP/USD_1.2096				(223)									
FX Forward, Maturing on 08/17/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/16/2022	08/17/2022	08/17/2022	Maturity	1	680,224	GBP/USD_1.2096				(1,455)									
FX Forward, Maturing on 08/17/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/16/2022	08/17/2022	08/17/2022	Maturity	1	2,235,510	GBP/USD_1.208				(1,764)									
FX Forward, Maturing on 08/17/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/16/2022	08/17/2022	08/17/2022	Maturity	1	710,028	GBP/USD_1.208				(560)									
FX Forward, Maturing on 08/17/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/16/2022	08/17/2022	08/17/2022	Maturity	1	182,742	GBP/USD_1.208				(144)									
FX Forward, Maturing on 09/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/19/2022	09/15/2022	09/15/2022	Maturity	1	3,629,010	GBP/USD_1.1887				92,788									
FX Forward, Maturing on 08/19/2022, Buy USD, Sell EUR	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/19/2022	08/19/2022	08/19/2022	Maturity	1	0	EUR/USD_1.0056				1,049									
FX Forward, Maturing on 08/19/2022, Buy USD, Sell EUR	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/19/2022	08/19/2022	08/19/2022	Maturity	1	0	EUR/USD_1.0056				69									
FX Forward, Maturing on 08/30/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/25/2022	08/30/2022	08/30/2022	Maturity	1	1,429,395	GBP/USD_1.1816				19,596									
FX Forward, Maturing on 08/30/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/29/2022	08/30/2022	08/30/2022	Maturity	1	604,262	GBP/USD_1.1732				(3,925)									
FX Forward, Maturing on 08/30/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/29/2022	08/30/2022	08/30/2022	Maturity	1	1,178,413	GBP/USD_1.1732				(7,654)									
FX Forward, Maturing on 08/30/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/29/2022	08/30/2022	08/30/2022	Maturity	1	627,164	GBP/USD_1.1732				(4,073)									
FX Forward, Maturing on 08/30/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/29/2022	08/30/2022	08/30/2022	Maturity	1	372,518	GBP/USD_1.1732				(2,419)									
FX Forward, Maturing on 08/30/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	08/30/2022	08/30/2022	08/30/2022	Maturity	1	0	GBP/USD_1.1723				(13,180)									
FX Forward, Maturing on 09/13/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/09/2022	09/13/2022	09/13/2022	Maturity	1	370,870	GBP/USD_1.1579				2,490									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/13/2022	12/15/2022	12/15/2022	Maturity	1	19,321,875	EUR/USD_1.0087				(1,036,770)									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/13/2022	12/15/2022	12/15/2022	Maturity	1	19,704,834	EUR/USD_1.0087				(1,057,318)									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/13/2022	12/15/2022	12/15/2022	Maturity	1	19,704,834	EUR/USD_1.0087				(1,057,318)									

SCHEDULE DB - PART A - SECTION 2

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FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/13/2022	12/15/2022	12/15/2022	Maturity	1	53,791,858	GBP/USD_1.1597				(3,002,342)									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/13/2022	12/15/2022	12/15/2022	Maturity	1	12,496,778	GBP/USD_1.1597				(697,496)									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/13/2022	12/15/2022	12/15/2022	Maturity	1	5,040,244	GBP/USD_1.1597				(281,317)									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/13/2022	12/15/2022	12/15/2022	Maturity	1	16,656,250	GBP/USD_1.1597				(929,653)									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/13/2022	12/15/2022	12/15/2022	Maturity	1	25,718,078	GBP/USD_1.1597				(1,435,431)									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/13/2022	12/15/2022	12/15/2022	Maturity	1	21,438,719	GBP/USD_1.1597				(1,196,582)									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/13/2022	12/15/2022	12/15/2022	Maturity	1	18,786,363	GBP/USD_1.1597				(1,048,543)									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/13/2022	12/15/2022	12/15/2022	Maturity	1	19,675,795	GBP/USD_1.1597				(1,098,186)									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/13/2022	12/15/2022	12/15/2022	Maturity	1	16,037,139	GBP/USD_1.1597				(895,098)									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/13/2022	12/15/2022	12/15/2022	Maturity	1	35,314,891	GBP/USD_1.1597				(1,971,068)									
FX Forward, Maturing on 12/21/2022, Buy CAD, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/19/2022	12/21/2022	12/21/2022	Maturity	1	501,401	CAD/USD_1.3275				(9,047)									
FX Forward, Maturing on 12/21/2022, Buy USD, Sell DKK	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/19/2022	12/21/2022	12/21/2022	Maturity	1	952,627	DKK/USD_7.3826				(57,786)									
FX Forward, Maturing on 12/21/2022, Buy USD, Sell NOK	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/19/2022	12/21/2022	12/21/2022	Maturity	1	103,563	NOK/USD_10.2379				(4,077)									
FX Forward, Maturing on 12/21/2022, Buy SEK, Sell USD	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/19/2022	12/21/2022	12/21/2022	Maturity	1	146,579	SEK/USD_10.7527				6,941									
FX Forward, Maturing on 12/21/2022, Buy USD, Sell CHF	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/19/2022	12/21/2022	12/21/2022	Maturity	1	1,146,250	CHF/USD_.9573				(34,610)									
FX Forward, Maturing on 12/21/2022, Buy USD, Sell GBP	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/19/2022	12/21/2022	12/21/2022	Maturity	1	1,208,205	GBP/USD_1.1439				(70,660)									
FX Forward, Maturing on 12/21/2022, Buy USD, Sell EUR	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	09/19/2022	12/21/2022	12/21/2022	Maturity	1	992,760	EUR/USD_1.0077				(60,376)									

SCHEDULE DB - PART A - SECTION 2

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FX Forward, Maturing on 09/20/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/19/2022	09/20/2022	09/20/2022	Maturity	1	1,990,214	GBP/USD_1.1418				(8,451)									
FX Forward, Maturing on 09/20/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/19/2022	09/20/2022	09/20/2022	Maturity	1	746,445	GBP/USD_1.1418				(3,170)									
FX Forward, Maturing on 09/20/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/19/2022	09/20/2022	09/20/2022	Maturity	1	112,327	GBP/USD_1.1418				(477)									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/22/2022	12/15/2022	12/15/2022	Maturity	1	7,494,581	EUR/USD_.9905				(671,300)									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/22/2022	12/15/2022	12/15/2022	Maturity	1	6,908,237	GBP/USD_1.1291				(815,932)									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/27/2022	12/15/2022	12/15/2022	Maturity	1	35,943,910	GBP/USD_1.069				(3,292,121)									
FX Forward, Maturing on 09/28/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/27/2022	09/28/2022	09/28/2022	Maturity	1	340,887	GBP/USD_1.0673				7,171									
FX Forward, Maturing on 09/29/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/28/2022	09/29/2022	09/29/2022	Maturity	1	566,710	GBP/USD_1.0866				9,667									
FX Forward, Maturing on 09/29/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	09/28/2022	09/29/2022	09/29/2022	Maturity	1	584,764	GBP/USD_1.0866				9,975									
FX Forward, Maturing on 10/05/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/04/2022	10/05/2022	10/05/2022	Maturity	1	3,480	GBP/USD_1.145				(33)									
FX Forward, Maturing on 12/15/2022, Buy GBP, Sell USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/12/2022	12/15/2022	12/15/2022	Maturity	1	6,908,237	GBP/USD_1.1085				530,512									
FX Forward, Maturing on 10/17/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/14/2022	10/17/2022	10/17/2022	Maturity	1	329,198	GBP/USD_1.139				(721)									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/18/2022	12/15/2022	12/15/2022	Maturity	1	35,943,910	GBP/USD_1.1322				(2,750,179)									
FX Forward, Maturing on 10/20/2022, Buy USD, Sell CAD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/19/2022	10/20/2022	10/20/2022	Maturity	1	849,110	CAD/USD_1.3773				186									
FX Forward, Maturing on 10/21/2022, Buy USD, Sell EUR	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/19/2022	10/21/2022	10/21/2022	Maturity	1	1,124,976	EUR/USD_.9784				(7,264)									
FX Forward, Maturing on 10/21/2022, Buy USD, Sell EUR	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/19/2022	10/21/2022	10/21/2022	Maturity	1	17,184,480	EUR/USD_.9765				(143,640)									
FX Forward, Maturing on 10/24/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/21/2022	10/24/2022	10/24/2022	Maturity	1	161,465	GBP/USD_1.1259				379									
FX Forward, Maturing on 10/24/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/21/2022	10/24/2022	10/24/2022	Maturity	1	584,580	GBP/USD_1.1259				1,373									
FX Forward, Maturing on 10/24/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/21/2022	10/24/2022	10/24/2022	Maturity	1	1,803,325	GBP/USD_1.1259				4,236									
FX Forward, Maturing on 10/27/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/25/2022	10/27/2022	10/27/2022	Maturity	1	624,192	GBP/USD_1.1477				4,465									

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 10/27/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/25/2022	10/27/2022	10/27/2022	Maturity	1	614,838	GBP/USD_1.1477				4,398									
FX Forward, Maturing on 10/28/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	10/27/2022	10/28/2022	10/28/2022	Maturity	1	366,858	GBP/USD_1.1601				236									
FX Forward, Maturing on 11/08/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/04/2022	11/08/2022	11/08/2022	Maturity	1	1,555,344	GBP/USD_1.1313				(30,313)									
FX Forward, Maturing on 11/09/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/08/2022	11/09/2022	11/09/2022	Maturity	1	170,272	GBP/USD_1.1582				(3,588)									
FX Forward, Maturing on 11/14/2022, Buy JPY, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/10/2022	11/14/2022	11/14/2022	Maturity	1	8,272,612	JPY/USD_143.219				191,955									
FX Forward, Maturing on 11/14/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/10/2022	11/14/2022	11/14/2022	Maturity	1	1,270,288	GBP/USD_1.1634				15,523									
FX Forward, Maturing on 11/14/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/10/2022	11/14/2022	11/14/2022	Maturity	1	471,802	GBP/USD_1.1634				5,765									
FX Forward, Maturing on 12/07/2022, Buy EUR, Sell USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/14/2022	12/07/2022	12/07/2022	Maturity	1	516,507	EUR/USD_1.0299				10,415									
FX Forward, Maturing on 12/07/2022, Buy EUR, Sell USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/14/2022	12/07/2022	12/07/2022	Maturity	1	510,584	EUR/USD_1.0299				(4,930)									
FX Forward, Maturing on 11/17/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/15/2022	11/17/2022	11/17/2022	Maturity	1	4,764	GBP/USD_1.1832				(7)									
FX Forward, Maturing on 11/17/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/15/2022	11/17/2022	11/17/2022	Maturity	1	24,727	GBP/USD_1.1832				(37)									
FX Forward, Maturing on 11/17/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/15/2022	11/17/2022	11/17/2022	Maturity	1	24,727	GBP/USD_1.1832				(37)									
FX Forward, Maturing on 11/18/2022, Buy USD, Sell EUR	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/16/2022	11/18/2022	11/18/2022	Maturity	1	52,770	EUR/USD_1.0387				308									
FX Forward, Maturing on 11/18/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/16/2022	11/18/2022	11/18/2022	Maturity	1	23,000	GBP/USD_1.1887				(3)									
FX Forward, Maturing on 11/21/2022, Buy USD, Sell EUR	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/17/2022	11/21/2022	11/21/2022	Maturity	1	5,236	EUR/USD_1.0313				38									
FX Forward, Maturing on 11/21/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/18/2022	11/21/2022	11/21/2022	Maturity	1	3,607,102	GBP/USD_1.1909				(27,182)									
FX Forward, Maturing on 11/21/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/18/2022	11/21/2022	11/21/2022	Maturity	1	235,714	GBP/USD_1.1886				(1,332)									
FX Forward, Maturing on 11/21/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/18/2022	11/21/2022	11/21/2022	Maturity	1	2,105,014	GBP/USD_1.1886				(11,896)									
FX Forward, Maturing on 11/21/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/18/2022	11/21/2022	11/21/2022	Maturity	1	679,624	GBP/USD_1.1886				(3,841)									
FX Forward, Maturing on 11/23/2022, Buy USD, Sell EUR	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/21/2022	11/23/2022	11/23/2022	Maturity	1	158,339	EUR/USD_1.0242				(2,351)									

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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FX Forward, Maturing on 11/23/2022, Buy USD, Sell EUR	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/21/2022	11/23/2022	11/23/2022	Maturity	1	2,418,679	EUR/USD_1.0242				(35,908)									
FX Forward, Maturing on 11/23/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/22/2022	11/23/2022	11/23/2022	Maturity	1	3,604,977	GBP/USD_1.1874				55,592									
FX Forward, Maturing on 11/23/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/23/2022	11/23/2022	11/23/2022	Maturity	1	0	GBP/USD_1.2022				(10,619)									
FX Forward, Maturing on 11/29/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/28/2022	11/29/2022	11/29/2022	Maturity	1	379,279	GBP/USD_1.1944				129									
FX Forward, Maturing on 11/29/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/28/2022	11/29/2022	11/29/2022	Maturity	1	644,254	GBP/USD_1.1944				219									
FX Forward, Maturing on 11/29/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	11/28/2022	11/29/2022	11/29/2022	Maturity	1	639,394	GBP/USD_1.1944				218									
FX Forward, Maturing on 12/07/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/05/2022	12/07/2022	12/07/2022	Maturity	1	15,206	EUR/USD_1.0495				22									
FX Forward, Maturing on 12/16/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/08/2022	12/16/2022	12/16/2022	Maturity	1	12,186,742	GBP/USD_1.2234				19,640									
FX Forward, Maturing on 12/16/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/08/2022	12/16/2022	12/16/2022	Maturity	1	3,831,420	GBP/USD_1.2235				6,175									
FX Forward, Maturing on 12/16/2022, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/08/2022	12/16/2022	12/16/2022	Maturity	1	7,468,790	EUR/USD_1.0548				23,381									
FX Forward, Maturing on 12/12/2022, Buy JPY, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/09/2022	12/12/2022	12/12/2022	Maturity	1	3,999,431	JPY/USD_135.7707				(59,806)									
FX Forward, Maturing on 12/12/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/09/2022	12/12/2022	12/12/2022	Maturity	1	4,037,810	EUR/USD_1.0562				(15,514)									
FX Forward, Maturing on 12/12/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/09/2022	12/12/2022	12/12/2022	Maturity	1	264,334	EUR/USD_1.0552				(765)									
FX Forward, Maturing on 12/14/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/13/2022	12/14/2022	12/14/2022	Maturity	1	309,209	GBP/USD_1.2429				(709)									
FX Forward, Maturing on 12/21/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/19/2022	12/21/2022	12/21/2022	Maturity	1	28,472	GBP/USD_1.2178				231									
FX Forward, Maturing on 12/21/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/19/2022	12/21/2022	12/21/2022	Maturity	1	786,972	GBP/USD_1.2178				6,391									
FX Forward, Maturing on 12/20/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/19/2022	12/20/2022	12/20/2022	Maturity	1	1,880,338	GBP/USD_1.2182				(2,876)									
FX Forward, Maturing on 12/20/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/19/2022	12/20/2022	12/20/2022	Maturity	1	589,039	GBP/USD_1.2182				(901)									
FX Forward, Maturing on 12/20/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/19/2022	12/20/2022	12/20/2022	Maturity	1	267,857	GBP/USD_1.2182				(410)									
FX Forward, Maturing on 12/23/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7Z125D03	12/21/2022	12/23/2022	12/23/2022	Maturity	1	1,110,010	GBP/USD_1.2082				4,212									

SCHEDULE DB - PART A - SECTION 2

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FX Forward, Maturing on 12/29/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/23/2022	12/29/2022	12/29/2022	Maturity	1	381,359	...GBP/USD_1.204				741									
FX Forward, Maturing on 12/29/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/23/2022	12/29/2022	12/29/2022	Maturity	1	648,739	...GBP/USD_1.204				1,261									
FX Forward, Maturing on 12/29/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC. . OLUSOMCIV69Q7ZI25D03	12/23/2022	12/29/2022	12/29/2022	Maturity	1	646,578	...GBP/USD_1.204				1,257									
1439999999. Subtotal - Forwards - Hedging Other												0	0	0	16,410,485	0	XXX	4,092,676	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	16,410,485	0	XXX	4,092,676	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	632,649	(3,476,326)	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												96,320,124	937,773,379	37,184,000	(7,422,306)	0	XXX	264,634,455	0	0	(996,909,503)	0	0	XXX
1709999999. Subtotal - Hedging Other												305,240,940	202,859,837	163,837,241	251,944,663	0	XXX	45,078,062	0	0	(344,347,426)	0	0	XXX
1719999999. Subtotal - Replication												0	0	(3,814,874)	(611,830)	0	XXX	29,910	0	0	(3,814,874)	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												401,561,064	1,140,633,216	197,206,367	244,543,176	(3,476,326)	XXX	309,742,427	0	0	(1,345,071,803)	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
RTYH3	73	6,694,100	Long Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/20/2023	CME SNZ20JLFK8MNNCLQ0F39	12/09/2022	1,834.0000	1,770.9000	(22,630)	(22,630)	0	0	0	(230,315)	(230,315)	423,400		50
MFSH3	40	3,990,800	Long Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/21/2023	ASE	12/09/2022	1,995.4000	1,949.4000	(40,200)	(40,200)	0	0	0	(92,000)	(92,000)	160,874		50
ESH3	3,339	661,416,434	Long Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/20/2023	CME SNZ20JLFK8MNNCLQ0F39	12/12/2022	3,961.7636	3,861.0000	(1,794,713)	(1,794,713)	0	0	0	(16,822,484)	(16,822,483)	35,393,400		50
1539999999. Subtotal - Long Futures - Hedging Other												(1,857,543)	(1,857,543)	0	0	0	(17,144,799)	(17,144,798)	35,977,674	XXX	XXX
1579999999. Subtotal - Long Futures												(1,857,543)	(1,857,543)	0	0	0	(17,144,799)	(17,144,798)	35,977,674	XXX	XXX
TYH3	8,660	977,226,875	Short Future USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	03/23/2023	CBT	11/22/2022	112.8438	112.2969	1,217,813	1,217,813	0	0	0	4,735,938	4,735,938	16,887,000		1,000
RTYH3	2,320	211,841,279	Short Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/20/2023	CME SNZ20JLFK8MNNCLQ0F39	12/09/2022	1,826.2179	1,770.9000	719,200	719,200	0	0	0	6,416,879	6,416,879	13,456,000		50
MFSH3	3,170	316,112,457	Short Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/21/2023	ASE	12/09/2022	1,994.4004	1,949.4000	3,185,850	3,185,850	0	0	0	7,132,557	7,132,557	12,749,265		50
FAH3	1,201	300,323,208	Short Future MID.NYS(S&P 400 Midcap Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/20/2023	CME SNZ20JLFK8MNNCLQ0F39	12/09/2022	2,500.6096	2,442.6000	1,609,340	1,609,340	0	0	0	6,966,948	6,966,948	16,213,500		100
MESH3	1,725	84,867,030	Short Future MXEF.ASE	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/21/2023	ASE	12/09/2022	983.9656	959.4000	1,319,625	1,319,625	0	0	0	2,118,780	2,118,780	3,127,787		50
ESH3	3,973	788,720,799	Short Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/20/2023	CME SNZ20JLFK8MNNCLQ0F39	12/12/2022	3,970.4042	3,861.0000	2,477,063	2,477,063	0	0	0	21,733,149	21,733,148	42,113,800		50
ESH3	95	18,097,861	Short Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/20/2023	CME SNZ20JLFK8MNNCLQ0F39	12/12/2022	3,810.0761	3,861.0000	51,063	51,063	0	0	0	(241,889)	(241,889)	1,007,000		50
1609999999. Subtotal - Short Futures - Hedging Other												10,579,954	10,579,954	0	0	0	48,862,361	48,862,361	105,554,352	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1649999999. Subtotal - Short Futures												10,579,954	10,579,954	0	0	0	48,862,361	48,862,361	105,554,352	XXX	XXX
TYU0				Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rate											63,002,268				
1659999999. Subtotal - SSAP No. 108 Adjustments - Offset to VM-21												0	0	0	0	0	63,002,268	0	0	XXX	XXX
TYU0				Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rate											(67,738,205)				
1669999999. Subtotal - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities												0	0	0	0	0	(67,738,205)	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	(4,735,937)	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												8,722,411	8,722,411	0	0	0	31,717,562	31,717,563	141,532,026	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	(4,735,937)	0	0	XXX	XXX
1759999999 - Totals												8,722,411	8,722,411	0	0	0	26,981,625	31,717,563	141,532,026	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
CITIBANK	3,675,333	5,047,077	8,722,410
Total Net Cash Deposits	3,675,333	5,047,077	8,722,410

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange		Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSH2	10	1,134,795	Long Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/21/2022	ASE		12/13/2021	2,269.5900	03/11/2022	2,066.0000	Sale	(101,795)	(127,900)	0	0		50
ESH2	2,114	506,128,105	Long Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/21/2022	CME	SNZ20JLFK8MNNCLQ0F39	12/13/2021	4,605.9361	03/11/2022	4,288.5602	Sale	(33,546,633)	(36,894,788)	0	0		50
RTYH2	4	441,730	Long Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/21/2022	CME	SNZ20JLFK8MNNCLQ0F39	12/13/2021	2,208.6500	03/11/2022	2,010.9000	Sale	(39,550)	(46,380)	0	0		50
G M2	625	94,808,454	Long Future GBP	Hedges of Issued GICs	Exhibit 7	Interest Rates	06/30/2022	ICE	5493000F4Z033MV32P92	03/02/2022	125.6746	04/22/2022	120.6450	Sale	(4,122,270)	(4,122,270)	0	0		1,311
MFSM2	10	1,020,650	Long Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/21/2022	ASE		03/11/2022	2,041.3000	06/13/2022	1,872.7000	Sale	(84,300)	(84,300)	0	0		50
ESM2	3,568	751,110,573	Long Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/21/2022	CME	SNZ20JLFK8MNNCLQ0F39	03/11/2022	4,210.2611	06/13/2022	3,995.0702	Sale	(38,390,048)	(38,390,048)	0	0		50
RTYM2	4	401,400	Long Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/21/2022	CME	SNZ20JLFK8MNNCLQ0F39	03/11/2022	2,007.0000	06/13/2022	1,800.6000	Sale	(41,280)	(41,280)	0	0		50
ESU2	3,842	756,860,852	Long Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/19/2022	CME	SNZ20JLFK8MNNCLQ0F39	06/13/2022	3,939.9316	09/12/2022	4,066.6067	Sale	24,334,304	24,334,304	0	0		50
RTYU2	4	360,150	Long Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/19/2022	CME	SNZ20JLFK8MNNCLQ0F39	06/13/2022	1,800.7500	09/12/2022	1,882.9000	Sale	16,430	16,430	0	0		50
MFSU2	10	935,100	Long Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/19/2022	ASE		06/13/2022	1,870.2000	09/12/2022	1,881.2000	Sale	5,500	5,500	0	0		50
ESU2	394	80,652,650	Long Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/19/2022	CME	SNZ20JLFK8MNNCLQ0F39	06/14/2022	4,094.0431	09/09/2022	4,019.8877	Sale	1,460,863	1,460,863	0	0		50
TYU2	1,700	200,228,125	Long Future USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	09/22/2022	CBT		07/20/2022	117.7813	08/09/2022	119.7784	Sale	3,395,102	3,395,102	0	0		1,000
TYZ2	2,300	269,042,813	Long Future USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	12/21/2022	CBT		08/31/2022	116.9751	10/12/2022	113.4324	Sale	(8,148,359)	(8,148,359)	0	0		1,000
RTYZ2	128	11,619,225	Long Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	12/19/2022	CME	SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,815.5039	12/09/2022	1,819.7000	Sale	26,855	26,855	0	0		50
MFSZ2	7	354,395	Long Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	12/19/2022	ASE		09/12/2022	1,012.5571	12/09/2022	1,794.2857	Sale	273,605	273,605	0	0		50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ2	2,988	588,852,735	Long Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	12/19/2022	CME SNZ20JLFK8MNNCL00F39	09/12/2022	3,941.4507	12/12/2022	3,936.2500	Sale	(776,985)	(776,985)	0	0		50
RTYH3	55	5,043,500	Long Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/20/2023	CME SNZ20JLFK8MNNCL00F39	12/09/2022	1,834.0000	12/16/2022	1,765.3291	Sale	(188,845)	(188,845)	0	0		50
ESH3	55	10,913,386	Long Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/20/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,968.5041	12/16/2022	3,874.2500	Sale	(259,199)	(259,199)	0	0		50
1539999999. Subtotal - Long Futures - Hedging Other														(56,186,605)	(59,567,695)	0	0	XXX	XXX
1579999999. Subtotal - Long Futures														(56,186,605)	(59,567,695)	0	0	XXX	XXX
TYH2	8,660	1,117,140,000	Short Future USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	03/23/2022	CBT	11/23/2021	129.0000	02/22/2022	126.5957	Sale	20,821,445	33,540,820	0	0		1,000
RTYH2	3,525	398,985,350	Short Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/21/2022	CME SNZ20JLFK8MNNCL00F39	12/13/2021	2,125.9027	03/11/2022	2,028.2115	Sale	17,218,060	20,614,820	0	0		50
MFSH2	5,821	689,754,095	Short Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/21/2022	ASE	12/13/2021	2,244.5535	03/11/2022	2,091.3607	Sale	44,586,748	55,274,870	0	0		50
ESH2	17,303	4,427,459,395	Short Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/21/2022	CME SNZ20JLFK8MNNCL00F39	12/13/2021	4,510.1486	03/11/2022	4,442.5067	Sale	58,520,377	74,114,291	0	0		50
ESH2	214	47,571,908	Short Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/21/2022	CME SNZ20JLFK8MNNCL00F39	12/13/2021	4,445.9727	03/11/2022	4,491.8028	Sale	(490,383)	(508,950)	0	0		50
FAH2	1,847	501,498,395	Short Future MID.NYS(S&P 400 Midcap Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/21/2022	CME SNZ20JLFK8MNNCL00F39	12/13/2021	2,715.2052	03/11/2022	2,612.3422	Sale	18,998,785	26,661,760	0	0		100
MESH2	2,320	141,481,265	Short Future MXEF.ASE	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/21/2022	ASE	12/13/2021	1,219.6661	03/11/2022	1,122.2144	Sale	11,304,395	12,164,640	0	0		50
TYM2	8,660	1,095,761,282	Short Future USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	06/22/2022	CBT	02/22/2022	126.5313	05/25/2022	120.6719	Sale	50,742,844	50,742,844	0	0		1,000
ESM2	176	35,486,305	Short Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/21/2022	CME SNZ20JLFK8MNNCL00F39	03/11/2022	4,032.5347	06/10/2022	4,256.0327	Sale	(1,966,783)	(1,966,783)	0	0		50
ESM2	21,953	4,629,382,194	Short Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/21/2022	CME SNZ20JLFK8MNNCL00F39	03/11/2022	4,217.5395	06/13/2022	4,158.7382	Sale	64,543,228	64,543,228	0	0		50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTYM2	3,073	301,282,800	Short Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/21/2022	CME SNZ20JLFK8MNNCLQ0F39	03/11/2022	1,960.8383	06/13/2022	1,860.4429	Sale	15,425,755	15,425,755	0	0		50
FAM2	1,737	444,661,925	Short Future MID.NYS(S&P 400 Midcap Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/21/2022	CME SNZ20JLFK8MNNCLQ0F39	03/11/2022	2,559.9420	06/13/2022	2,456.1602	Sale	18,026,895	18,026,895	0	0		100
MFSM2	6,997	709,076,005	Short Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/21/2022	ASE	03/11/2022	2,026.8001	06/13/2022	1,930.4052	Sale	33,723,760	33,723,760	0	0		50
MESM2	3,800	202,831,740	Short Future MXEF.ASE	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/21/2022	ASE	03/11/2022	1,067.5355	06/13/2022	1,028.1456	Sale	7,484,085	7,484,085	0	0		50
TYU2	8,660	1,041,770,938	Short Future USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	09/22/2022	CBT	05/25/2022	120.2969	08/25/2022	117.2291	Sale	26,566,766	26,566,766	0	0		1,000
FAU2	1,572	375,262,035	Short Future MID.NYS(S&P 400 Midcap Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/19/2022	CME SNZ20JLFK8MNNCLQ0F39	06/13/2022	2,387.1631	09/12/2022	2,481.4053	Sale	(14,814,875)	(14,814,875)	0	0		100
ESU2	23,445	4,606,014,929	Short Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/19/2022	CME SNZ20JLFK8MNNCLQ0F39	06/13/2022	3,929.2087	09/12/2022	3,972.7354	Sale	(51,024,133)	(51,024,133)	0	0		50
RTYU2	3,092	274,918,197	Short Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/19/2022	CME SNZ20JLFK8MNNCLQ0F39	06/13/2022	1,778.2548	09/12/2022	1,875.4956	Sale	(15,033,418)	(15,033,418)	0	0		50
MFSU2	6,418	597,325,405	Short Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/19/2022	ASE	06/13/2022	1,861.4067	09/12/2022	1,868.6479	Sale	(2,323,695)	(2,323,695)	0	0		50
MESU2	5,820	289,271,913	Short Future MXEF.ASE	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/19/2022	ASE	06/13/2022	994.0616	09/12/2022	982.7458	Sale	3,292,898	3,292,898	0	0		50
TYZ2	8,660	1,016,016,047	Short Future USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	12/21/2022	CBT	08/25/2022	117.3229	11/22/2022	112.5625	Sale	41,224,797	41,224,797	0	0		1,000
MESZ2	4,359	207,246,553	Short Future MXEF.ASE	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	12/20/2022	ASE	09/12/2022	950.8904	12/09/2022	926.4207	Sale	5,333,163	5,333,163	0	0		50
FAZ2	1,522	379,037,255	Short Future MID.NYS(S&P 400 Midcap Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	12/19/2022	CME SNZ20JLFK8MNNCLQ0F39	09/12/2022	2,490.3893	12/12/2022	2,474.6046	Sale	2,402,435	2,402,435	0	0		100
MFSZ2	7,751	716,677,955	Short Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	12/19/2022	ASE	09/12/2022	1,849.2529	12/09/2022	1,851.3334	Sale	(806,285)	(806,285)	0	0		50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ2	425	80,995,220	Short Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	12/19/2022	CME SNZ20JLFK8MNNCL00F39	09/12/2022	3,811.5398	12/06/2022	3,957.3435	Sale	3,098,330	3,098,330	0	0		50
ESZ2	23,184	4,509,768,520	Short Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	12/19/2022	CME SNZ20JLFK8MNNCL00F39	09/12/2022	3,890.4145	12/12/2022	3,826.5941	Sale	73,980,604	73,980,604	0	0		50
RTYZ2	2,758	257,994,808	Short Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	12/19/2022	CME SNZ20JLFK8MNNCL00F39	09/12/2022	1,870.8833	12/09/2022	1,813.2820	Sale	7,943,223	7,943,223	0	0		50
RTYH3	86	7,886,326	Short Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/20/2023	CME SNZ20JLFK8MNNCL00F39	12/09/2022	1,834.0294	12/14/2022	1,858.6814	Sale	(106,004)	(106,004)	0	0		50
MFSH3	467	46,621,923	Short Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/21/2023	ASE	12/09/2022	1,996.6562	12/22/2022	1,972.3522	Sale	567,498	567,498	0	0		50
FAH3	97	24,389,577	Short Future MID.NYS(S&P 400 Midcap Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/20/2023	CME SNZ20JLFK8MNNCL00F39	12/09/2022	2,514.3894	12/15/2022	2,486.0175	Sale	275,207	275,207	0	0		100
MESH3	260	12,810,200	Short Future MXEF.ASE	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/21/2023	ASE	12/09/2022	985.4000	12/15/2022	961.8681	Sale	305,915	305,915	0	0		50
ESH3	3,245	643,886,101	Short Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/20/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,968.4814	12/30/2022	3,889.3026	Sale	12,846,751	12,846,751	0	0		50
ESH3	355	70,261,230	Short Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/20/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,958.3792	12/15/2022	3,810.0557	Sale	(2,632,741)	(2,632,741)	0	0		50
1609999999. Subtotal - Short Futures - Hedging Other														450,035,647	500,938,471	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														450,035,647	500,938,471	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														393,849,042	441,370,776	0	0	XXX	XXX
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														393,849,042	441,370,776	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		10,579,953	(1,857,543)	10,579,953	10,579,953	(1,857,543)	10,579,953	141,532,026	141,532,026
BARCLAYS BANK PLC, NEW YORK BRANCH	G5GSEF7VJP5I7OUK5573	Y	Y				(54,530,913)	0		(54,530,913)	0	1,503,811	
CITIBANK N.A., NEW YORK BRANCH	E57ODZWZ7FF32TWEFA76	Y	Y	39,520,000		38,899,745		0	38,899,745		0		
DEUTSCHE BANK A.G.	7LTWFZYICNSX8D621K86	Y	Y	30,000		740,542		710,542	740,542		710,542	1,104,207	1,104,207
JPMORGAN CHASE BANK NA, NEW YORK BRANCH		N	Y				(27,248,810)	0		(27,248,810)	0	751,905	
0299999999. Total NAIC 1 Designation				39,550,000	0	39,640,287	(81,779,723)	710,542	39,640,287	(81,779,723)	710,542	3,359,924	1,104,207
AIG MARKETS, INC.	0LUSOMCIV69Q7ZI25D03	N	Y			2,392,886,480	(3,022,038,196)	2,392,886,480	2,397,536,614	(3,021,482,441)	2,397,536,614	682,174,360	261,932,294
AIG MATCHED FUNDING CORP.	549300ELSP2BAYF5AM60	N	Y	1,395,447		4,999,292		3,603,845	4,999,292		3,603,845	521,513	3,603,845
AIG MATCHED FUNDING CORP.	549300ELSP2BAYF5AM60	N	Y	360,673		3,179,989		2,819,316	3,179,989		2,819,316	138,604	2,819,316
AIG MATCHED FUNDING CORP.	549300ELSP2BAYF5AM60	N	Y	480,650		1,373,304		892,654	1,373,304		892,654	172,216	892,654
AIG MATCHED FUNDING CORP.	549300ELSP2BAYF5AM60	N	N			95,370,627		95,370,627	95,370,627		95,370,627	822,969	95,370,627
AIG MATCHED FUNDING CORP.	549300ELSP2BAYF5AM60	N	N			147,918,291		147,918,291	147,918,291		147,918,291	1,154,816	147,918,291
ASIF II	549300B7HOPEF31G3091	Y	N				(96,870,718)	0		(96,870,718)	0	822,969	
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	N	Y	165,750,000		1,331,818,416	(1,165,528,332)	1,166,068,416	1,331,818,416	(1,165,528,332)	1,166,068,416	18,156,441	1,166,068,416
0399999999. Total NAIC 2 Designation				167,986,770	0	3,977,546,398	(4,284,437,246)	3,809,559,628	3,982,196,532	(4,283,881,491)	3,814,209,762	703,963,887	1,678,605,442
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								0			0		
0999999999 - Gross Totals				207,536,770	0	4,027,766,637	(4,368,074,511)	3,820,850,122	4,032,416,771	(4,367,518,756)	3,825,500,256	848,855,837	1,821,241,675
1. Offset per SSAP No. 64						3,562,161,626	(3,561,525,838)						
2. Net after right of offset per SSAP No. 64						465,605,011	(806,548,674)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	US Government Security	912803-FE-8	STRIP PRINC US GOVERNMENT 0.0% Due 08/15/2048	63,794,717	200,000,000	63,794,717	08/15/2048	V
AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	US Government Security	912810-FF-0	US TREASURY N/B US GOVERNMENT 5.25% Due 11/15/2028	6,059,349	5,935,000	6,059,349	11/15/2028	V
AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	US Government Security	912810-QD-3	US TREASURY N/B US GOVERNMENT 4.375% Due 11/15/2039	3,820,995	3,930,000	3,820,995	11/15/2039	V
AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	US Government Security	912810-QK-7	US TREASURY N/B US GOVERNMENT 3.875% Due 08/15/2040	1,758,919	1,917,000	1,758,919	08/15/2040	V
AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	US Government Security	912810-RT-7	US TREASURY N/B US GOVERNMENT 2.25% Due 08/15/2046	66,429,375	100,000,000	66,429,375	08/15/2046	V
AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	US Government Security	912810-RZ-3	US TREASURY N/B US GOVERNMENT 2.75% Due 11/15/2047	362,546,601	498,646,000	362,546,601	11/15/2047	V
AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	US Government Agency Security	31283H-PA-7	Freddie Mac FG G01317	28,659	37,400,000	28,659	10/01/2031	V
AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	US Corporate Security	002824-BH-2	ABBOTT LABORATORIES ABT 4.9 11/30/46	17,221,604	25,000,000	17,221,604	11/30/2046	V
AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	US Corporate Security	459200-KC-4	IBM CORP IBM 4 1/4 05/15/49	29,351,933	50,000,000	29,351,933	05/15/2049	V
AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	US Corporate Security	585055-BU-9	MEDTRONIC INC MDT 4 5/8 03/15/45	6,635,405	10,000,000	6,635,405	03/15/2045	V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION) MBNUM2BPBD07JBLYG310	US Corporate Security	149123-CB-5	CATERPILLAR INC CAT 3.803 08/15/42	14,663,119	21,100,000	14,663,119	08/15/2042	V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION) MBNUM2BPBD07JBLYG310	US Corporate Security	459200-KC-4	IBM CORP IBM 4 1/4 05/15/49	19,925,770	29,700,000	19,925,770	05/15/2049	V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION) MBNUM2BPBD07JBLYG310	US Corporate Security	911312-BW-5	UNITED PARCEL SERVICE UPS 5.3 04/01/50	17,079,576	20,200,000	17,079,576	04/01/2050	V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION) MBNUM2BPBD07JBLYG310	To Be Reviewed	26875P-AT-8	EOG RESOURCES INC EOG 4.95 04/15/50	9,771,365	12,600,000	9,771,365	04/15/2050	V
AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	Cash		Cash Collateral	750,661,508	750,661,508	750,661,508		V
BARCLAYS BANK PLC, NEW YORK BRANCH G5GSEF7VJP5I70UK5573	Cash		Cash Collateral	56,346,000	56,346,000	56,346,000		V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION) MBNUM2BPBD07JBLYG310	Cash		Cash Collateral	86,916,752	86,916,752	86,916,752		V
JPMORGAN CHASE BANK NA, NEW YORK BRANCH	Cash		Cash Collateral	28,160,000	28,160,000	28,160,000		V
0199999999 - Total				1,541,171,647	1,938,512,260	1,541,171,647	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CITIBANK N.A., NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	39,520,000	39,520,000	XXX		V
COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	Cash		Cash Collateral	165,750,000	165,750,000	XXX		V
DEUTSCHE BANK A.G. 7LTWFZYICNSX8D621K86	Cash		Cash Collateral	30,000	30,000	XXX		V
0299999999 - Total				205,300,000	205,300,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
0001	Hedges of interest rate risk arising from guaranteed minimum living benefit riders in variable annuity products.	733,499,069	830,986,977	97,487,908	88,444,091	290,919,653	(59,737,215)	90.7	(54,195,394)	(722,529,947)	(87,233,886)	(54,195,477)		(33,038,409)	16,966,346		16,966,346	(738,602,010)
Total		733,499,069	830,986,977	97,487,908	88,444,091	290,919,653	(59,737,215)	XXX	(54,195,394)	(722,529,947)	(87,233,886)	(54,195,477)	0	(33,038,409)	16,966,346	0	16,966,346	(738,602,010)

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
9999999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ .....650,995,423 Book/Adjusted Carrying Value $ 650,995,423
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
3A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ .....0 1G ..$ 0
3B	2A ...$ 0	2B ..$ 0	2C ..$ 0			
3C	3A ...$ 0	3B ..$ 0	3C ..$ 0			
3D	4A ...$ 0	4B ..$ 0	4C ..$ 0			
3E	5A ...$ 0	5B ..$ 0	5C ..$ 0			
3F	6 .....$ 0					

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
9999999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ .....650,995,423 Book/Adjusted Carrying Value $ 650,995,423

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Nashville TN					37,033	XXX
Bank of America New York	New York NY					(760,304)	XXX
Bank of New York Mellon	New York NY		0.010	203,357		(276,308,987)	XXX
Bank of Nova Scotia	Nova Scotia, CN					654,098	XXX
Citibank	Canary Wharf, LND					624	XXX
Citibank	New York NY					1,220,666	XXX
Citibank	Wilmington DE					1,321,433	XXX
Citizens Bank	Providence RI					7,840	XXX
FHLB Dallas	Dallas TX					9,357,450	XXX
BMO Harris Bank	Chicago IL					231,393	XXX
JP Morgan Chase, IL	Springfield IL					113,105	XXX
JP Morgan Chase New York	New York NY					72,802,429	XXX
JP Morgan Chase, Texas	Houston TX					792,071	XXX
JP Morgan Chase, Wisc	Milwaukee WI					1,939,880	XXX
Sumitomo Mitsui Bank	New York, NY					20,899,070	XXX
M&T Bank	Baltimore MD					190,852	XXX
PNC Bank	Philadelphia PA					8,506	XXX
Royal Bank of Canada	Toronto, Canada					353,801	XXX
Societe Generale						44,591	XXX
US Bank, Minnesota	Saint Paul MN					(17,544)	XXX
Wells Fargo Bank	Philadelphia PA					(26,129,381)	XXX
Wells Fargo Bank	SanFrancisco CA					(2,475,060)	XXX
UMB Bank, N.A.	Kansas City MO					1,486,102	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	203,357	0	(194,230,333)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	203,357	0	(194,230,333)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	506	XXX
0599999 Total - Cash		XXX	XXX	203,357	0	(194,229,827)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(279,139,486)	4. April	(170,102,005)	7. July	(259,872,359)	10. October	(164,873,428)
2. February	(163,991,664)	5. May	(168,245,566)	8. August	(253,365,936)	11. November	(235,816,464)
3. March	(296,862,728)	6. June	(125,524,661)	9. September	(119,961,674)	12. December	(194,229,827)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
	RSC Acquisition, Inc.-2022 Delayed Draw		12/02/2022	8.553	02/28/2023	7,726	3	0
	CST Holding Company-Initial Term Loan-Te		11/01/2022	10.594	01/03/2023	7,476,489	0	290,300
	.KSOII		12/29/2022	0.000	01/30/2023	17,506,243	0	0
	InvestIndustrial (EUR) DD T/L S 1L 2/22		11/25/2022	0.000	02/23/2023	26,838	0	70
	InvestIndustrial Fund (EUR) DD T/L Q3A 3		12/30/2022	4.202	03/28/2023	102,793	24	0
	Appian Natural Resources DD T/L J2 1L 10		12/06/2022	0.000	02/06/2023	41,365	0	0
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						25,161,453	27	290,369
1909999999. Subtotal - Unaffiliated Bank Loans						25,161,453	27	290,369
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						25,161,453	27	290,369
2509999999. Total Bonds						25,161,453	27	290,369
261908-10-7	DREYFUS TRS OBS CM INST		12/02/2022	4.170		1,983,443	6,678	18,593
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/02/2022	4.040		5	0	5
825252-40-6	INVESCO TREASURY INST		12/01/2022	4.240		128,637	437	633
94975H-29-6	ALLSPRING:TRS+ MM I	SD	12/02/2022	4.080		0	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2,112,086	7,115	19,231
000000-00-0	BNY MELLON CASH RESERVE USD		12/30/2022	0.000		54,858,228	0	55,139
000000-00-0	BNY MELLON CASH RESERVE USD		12/30/2022	0.000		42,674,192	0	42,004
000000-00-0	JP MORGAN US GOVT CAPITAL 3164		12/30/2022	0.000		41,315,626	0	144,098
000000-00-0	CITIZENS BANK NA CASH SWEEP ACCT	SD	02/28/2020	0.000		1	0	0
000000-00-0	MUFG ITDA - P5 SHS		11/30/2022	0.000		723	0	2
26188J-20-6	DREYFUS CASH MGT INST		12/02/2022	4.310		2,860,865	9,898	23,433
262006-20-8	DREYFUS GVT CSH MGT INST		06/04/2021	4.190		0	0	0
4812C0-67-0	JPMORGAN:US GVT MM CAP		12/28/2022	4.100		4,515,256	193,961	16,861
8309999999. Subtotal - All Other Money Market Mutual Funds						146,224,891	203,859	281,537
	AIG Liquidity Pool		12/31/2022			584,873,555	0	0
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						584,873,555	0	0
8609999999 - Total Cash Equivalents						758,371,986	211,001	591,137

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	0	1B ..$	0	1C ..$	0	1D ..$	17,677,239	1E ..$	0	1F ..$	0	1G ..$	0
1B	2A ...$	0	2B ..$	0	2C ..$	0								
1C	3A ...$	0	3B ..$	0	3C ..$	0								
1D	4A ...$	0	4B ..$	7,484,215	4C ..$	0								
1E	5A ...$	0	5B ..$	0	5C ..$	0								
1F	6 .....$	0												

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA	B	State Deposit	0	0	1,955,647	1,727,136
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	State Deposit	0	0	105,305	103,091
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL	B	State Deposit	2,170,476	2,194,370	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	State Deposit	0	0	100,417	105,875
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH	B	State Deposit	0	0	537,957	587,126
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	State Deposit	0	0	220,073	240,188
33. New York NY			0	0	0	0
34. North Carolina NC	B	State Deposit	0	0	997,626	1,062,239
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	B	State Deposit	0	0	326,393	336,359
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX	B	State Deposit	38,349,380	38,747,470	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	State Deposit	0	0	498,832	544,425
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI	B	State Deposit	1,653,937	1,803,914	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU	B		50,026	52,938	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI	B	State Deposit	0	0	489,051	533,750
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	42,223,819	42,798,692	5,231,301	5,240,188
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

Relief from the five-year rotation requirement for lead audit partner

Relief from the one-year cooling off period for independent CPA

Relief from the Requirements for Audit Committees

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Alabama
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO						MEDICARE SUPPLEMENT	0	0	0.0				0.0	
	6001 M-2	P	NO						MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 76789	P	NO						MEDICARE SUPPLEMENT	0	0	0.0				0.0	
	AGLA 79090	P	NO						MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82292	B	NO						MEDICARE SUPPLEMENT	5,206	182	3.5	1			0.0	
0199999. Total Experience on Individual Policies										5,206	182	3.5	1	0	0	0.0	0
												0.0				0.0	
0299999. Total Experience on Group Policies																	

360.AL

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Arkansas
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO		09/28/1982		02/07/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0				0.0	
	6001 M-2	P	NO		09/28/1982		02/07/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	74087	P	NO		01/25/1988		02/15/1990	11/01/1988	MEDICARE SUPPLEMENT			0.0				0.0	
YES	AGLA 82292	B	NO		04/30/1992			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies																	
												0.0				0.0	
0299999. Total Experience on Group Policies																	

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF California
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO		10/14/1982		03/31/1992	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	6001 M-2	P	NO		10/14/1982		03/31/1992	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79090	P	NO		07/09/1991			06/21/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82292	B	NO		12/02/1991			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies																	
N/A	41719	P	NO		03/08/1985		01/27/1989	12/31/1988				0.0				0.0	
N/A	41992	P	NO		03/08/1985		01/27/1989	12/31/1988				0.0				0.0	
N/A	43686	P	NO		03/08/1985		01/27/1989	12/31/1988				0.0				0.0	
0299999. Total Experience on Group Policies																	

360.CA

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Delaware
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
YES	AGLA 82292	B	NO						MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies																	
												0.0				0.0	
0299999. Total Experience on Group Policies																	

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Florida
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	73787	P	NO		01/06/1988		03/14/1990	11/01/1988	MEDICARE SUPPLEMENT	0	0	0.0				0.0	
	737C L&C	P	NO		10/25/1983		04/19/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	738C L&C	P	NO		10/25/1983		04/19/1990	11/01/1987	MEDICARE SUPPLEMENT	1,685	17,028	1,010.6	1			0.0	
	AGLA 76789	P	NO		03/09/1989		03/14/1990	11/01/1989	MEDICARE SUPPLEMENT	2,092	0	0.0	1			0.0	
	AGLA 79090	P	NO		06/07/1990			12/21/1991	MEDICARE SUPPLEMENT	(8,764)	7	(0.1)	1			0.0	
	AGLA 79190	P	NO		06/07/1990			12/21/1991	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79390	P	NO		06/07/1990			01/01/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82192	A	NO		02/20/1992			03/01/1998	MEDICARE SUPPLEMENT	1,242	557	44.8	1			0.0	
YES	AGLA 82292	B	NO		02/20/1992			03/01/1998	MEDICARE SUPPLEMENT	25,309	11,688	46.2	14			0.0	
	MED-1 (1-85)	P	NO		01/22/1985		02/05/1990	01/01/1989	MEDICARE SUPPLEMENT	4,793	2,244	46.8	3			0.0	
	MED-1 REV (1-89)	P	NO		01/20/1989		02/16/1990	01/01/1990	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	MED-2 (1-85)	P	NO		01/22/1985		02/12/1990	01/01/1989	MEDICARE SUPPLEMENT	1,803	49	2.7	1			0.0	
	MED-2 REV (1-89)	P	NO		01/20/1989		02/12/1990	01/01/1990	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	SUPP-1-FL (1-90)	P	NO		03/20/1990			12/31/1991	MEDICARE SUPPLEMENT	2,204	1,848	83.8	1			0.0	
	SUPP-1A-FL (1-90)	P	NO		03/20/1990			12/31/1991	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	SUPP-2-FL (1-90)	P	NO		03/20/1990			12/31/1991	MEDICARE SUPPLEMENT	1,976	3,233	163.6	1			0.0	
0199999. Total Experience on Individual Policies										32,340	36,654	113.3	24	0	0	0.0	0
												0.0				0.0	
0299999. Total Experience on Group Policies																	

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Georgia
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO		11/09/1982		02/21/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	6001 M-2	P	NO		11/09/1982		02/21/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	737 L&C	P	NO		01/15/1984		02/21/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 76989	P	NO		11/29/1988		04/25/1990	11/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 77089	P	NO		11/29/1988		04/25/1990	11/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79090	P	NO		04/13/1990			05/01/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79190	P	NO		04/13/1990			05/01/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79390	P	NO		04/13/1990			07/01/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82192	A	NO		02/14/1992			03/01/1998	MEDICARE SUPPLEMENT	0	3	0.0	0			0.0	
YES	AGLA 82292	B	NO		02/14/1992			03/01/1998	MEDICARE SUPPLEMENT	17,850	7,035	39.4	4			0.0	
YES	AGLA 82595	C	NO		12/12/1995			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	MED-1 (1-85)	P	NO		01/03/1985		01/22/1990	01/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	MED-1 REV (1-89)	P	NO		01/11/1989		01/22/1990	01/01/1990	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	MED-2 REV (1-89)	P	NO		01/11/1989		01/22/1990	01/01/1990	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	MED-3 (1-85)	P	NO		01/03/1985		01/22/1990	01/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	SUPP-2-GA (1-90)	P	NO		05/03/1990			12/31/1991	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	SUPP-2A-GA (1-90)	P	NO		05/03/1990			12/31/1991	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies										17,850	7,038	39.4	4	0	0	0.0	0
												0.0				0.0	
0299999. Total Experience on Group Policies																	

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

6048820223601410 0

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Illinois
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019			14	Policies Issued in 2020; 2021; 2022			18
										11	Incurred Claims			15	Incurred Claims		
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO		11/05/1982		03/19/1990	11/01/1987	MEDICARE SUPPLEMENT			0.0				0.0	
	6001 M-2	P	NO		11/05/1982		03/19/1990	11/01/1987	MEDICARE SUPPLEMENT	25	0	0.0	0			0.0	
	73787	P	NO		09/11/1987		03/19/1990	11/11/1988	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79190	P	NO		04/27/1990			12/21/1991	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82292	B	NO		12/27/1991			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies										25	0	0.0	0	0	0	0.0	0
												0.0				0.0	
0299999. Total Experience on Group Policies																	

360.1L

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Indiana
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO		10/08/1982		03/14/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	6001 M-2	P	NO		10/08/1982		03/14/1990	11/01/1987	MEDICARE SUPPLEMENT	13	0	0.0	0			0.0	
	73787	P	NO		10/01/1987		05/25/1990	11/01/1988	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	74087	P	NO		02/03/1988		05/25/1990	11/01/1988	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 77089	P	NO		02/23/1989		05/25/1990	11/01/1988	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79090	P	NO		06/27/1990			05/19/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82292	B	NO		04/10/1992			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82595	C	NO		03/12/1996			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies										13	0	0.0	0	0	0	0.0	0
												0.0				0.0	
0299999. Total Experience on Group Policies																	

360.IN

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Kansas
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO		05/17/1983		03/29/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	6001 M-2	P	NO		05/17/1983		03/29/1990	11/01/1987	MEDICARE SUPPLEMENT	2,309	431	18.7	0			0.0	
	AGLA 77089	P	NO		12/14/1988		03/29/1990	11/01/1989	MEDICARE SUPPLEMENT		0	0.0				0.0	
	AGLA 79090	P	NO		06/13/1990			03/21/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82292	B	NO		03/25/1992			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies										2,309	431	18.7	0	0	0	0.0	0
												0.0				0.0	
0299999. Total Experience on Group Policies																	

360.KS

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Kentucky
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019			14	Policies Issued in 2020; 2021; 2022			18
										11	Incurred Claims			15	Incurred Claims		
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO		10/13/1982		02/21/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	6001 M-2	P	NO		10/13/1982		02/21/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	737 L&C	P	NO		11/28/1983		02/21/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	73787	P	NO		09/17/1987		03/02/1990	11/01/1988	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	738 L&C	P	NO		11/28/1983		02/21/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 76789	P	NO		01/03/1989		03/14/1990	11/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 77089	P	NO		01/03/1989		03/14/1990	11/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79090	P	NO		03/02/1990			12/21/1991	MEDICARE SUPPLEMENT	8,329	2,498	30.0	2			0.0	
	AGLA 79190	P	NO		03/02/1990			12/21/1991	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82292	B	NO		01/31/1992			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82595	C	NO		02/08/1996			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	HM104-KY	P	NO		03/08/1982			06/30/1996	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	MED-1 (1-85)	P	NO		02/09/1985		01/26/1990	01/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies										8,329	2,498	30.0	2	0	0	0.0	0
N/A	41719	P	NO							634	0	0.0	1			0.0	
0299999. Total Experience on Group Policies										634	0	0.0	1	0	0	0.0	0

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

6048820223601910 0

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Louisiana
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO		09/15/1982		04/18/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	6001 M-2	P	NO		09/15/1982		04/18/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	74087	P	NO		01/14/1988		04/09/1990	11/01/1988	MEDICARE SUPPLEMENT			0.0				0.0	
	AGLA 79090	P	NO		05/10/1990			05/14/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82192	A	NO		04/25/1992			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82292	B	NO		04/25/1992			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies																	
												0.0				0.0	
0299999. Total Experience on Group Policies																	

360.LA

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

6048820223602310 0

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Michigan
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-2	P	NO						MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies																	
												0.0				0.0	
0299999. Total Experience on Group Policies																	

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Mississippi
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO		09/28/1982		02/23/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	6001 M-2	P	NO		09/28/1982		02/23/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 76789	P	NO		01/10/1989		02/20/1990	11/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 77089	P	NO		01/10/1989		02/20/1990	11/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79090	P	NO		04/17/1990			04/20/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79190	P	NO		04/17/1990			04/20/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82292	B	NO		11/26/1991			03/01/1998	MEDICARE SUPPLEMENT	5,806	790	13.6	1			0.0	
	MED-1 (1-85)	P	NO		02/19/1985		02/06/1990	01/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies										5,806	790	13.6	1	0	0	0.0	0
												0.0				0.0	
0299999. Total Experience on Group Policies																	

360.MS

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

6 0 4 8 8 2 0 2 2 3 6 0 2 6 1 0 0

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Missouri
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
											12	13			16	17	
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	Amount	Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	Amount	Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO		04/18/1983		02/15/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	6001 M-2	P	NO		04/18/1983		02/15/1990	11/01/1987	MEDICARE SUPPLEMENT	12,735	1,089	8.6	1			0.0	
	73787	P	NO		12/07/1987		02/15/1990	11/01/1988	MEDICARE SUPPLEMENT			0.0				0.0	
	738C L&C	P	NO		03/12/1984		02/15/1990	11/01/1987	MEDICARE SUPPLEMENT			0.0				0.0	
	74087	P	NO		03/01/1988		02/15/1990	11/01/1988	MEDICARE SUPPLEMENT	0	0	0.0				0.0	
	AGLA 77089	P	NO		11/28/1988		02/14/1990	11/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79090	P	NO		03/19/1990			06/21/1992	MEDICARE SUPPLEMENT	3,656	3,723	101.8	1			0.0	
	AGLA 79190	P	NO		03/19/1990			06/21/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82192	A	NO		04/20/1992			03/11/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82292	B	NO		04/20/1992			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies										16,391	4,812	29.4	2	0	0	0.0	0
												0.0				0.0	
0299999. Total Experience on Group Policies																	

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

6048820223602810 0

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Nebraska
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO						MEDICARE SUPPLEMENT			0.0				0.0	
0199999. Total Experience on Individual Policies																	
												0.0				0.0	
0299999. Total Experience on Group Policies																	

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF North Carolina
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-2	P	NO		12/28/1982		08/06/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	737 L&C	P	NO		11/29/1983		08/06/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	738 L&C	P	NO		11/29/1983		08/06/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 76789	P	NO		04/04/1989		03/29/1990	11/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 77089	P	NO		04/04/1989		03/29/1990	11/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79090	P	NO		05/21/1990			12/21/1991	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79190	P	NO		05/21/1990			12/21/1991	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82292	B	NO		03/19/1992			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	MED-2 REV (1-89)	P	NO		04/25/1989		03/09/1990	01/01/1990	MEDICARE SUPPLEMENT		0	0.0				0.0	
0199999. Total Experience on Individual Policies																	
												0.0				0.0	
0299999. Total Experience on Group Policies																	

360.NC

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Ohio
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO		09/30/1982		02/23/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	6001 M-2	P	NO		09/30/1982		02/23/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	73787	P	NO		09/03/1987		02/27/1990	11/01/1988	MEDICARE SUPPLEMENT	0	0	0.0				0.0	
	73787-E	P	NO		12/02/1987		04/06/1990	11/01/1988	MEDICARE SUPPLEMENT	348	0	0.0	0			0.0	
	AGLA 76789	P	NO		12/09/1988		02/27/1990	11/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 77089	P	NO		12/09/1988		02/27/1990	11/01/1989	MEDICARE SUPPLEMENT	0	0	0.0				0.0	
	AGLA 79090	P	NO		03/10/1990		12/21/1991	01/01/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79390	P	NO		03/10/1990			01/01/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82192	A	NO		03/19/1992			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82292	B	NO		03/19/1992			03/01/1998	MEDICARE SUPPLEMENT	14	88	628.6	0			0.0	
YES	AGLA 82595	C	NO		01/22/1996			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies										362	88	24.3	0	0	0	0.0	0
												0.0				0.0	
0299999. Total Experience on Group Policies																	

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

6 0 4 8 8 2 0 2 2 3 6 0 3 7 1 0 0

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Oklahoma
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
											12	13			16	17	
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	Amount	Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	Amount	Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO		10/25/1982		02/14/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	6001 M-2	P	NO		10/25/1982		02/14/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	73787	P	NO		08/28/1987		02/22/1990	11/01/1988	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	74087	P	NO		01/29/1988		02/22/1990	11/01/1988	MEDICARE SUPPLEMENT			0.0				0.0	
	AGLA 79090	P	NO		03/22/1990			04/24/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82192	A	NO		03/18/1992			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82292	B	NO		03/18/1992			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies																	
												0.0				0.0	
0299999. Total Experience on Group Policies																	

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Pennsylvania
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-3	P	NO		04/19/1983		12/20/1991	11/01/1987	MEDICARE SUPPLEMENT	5,647	1,823	32.3	1			0.0	
	6001 M-4	P	NO		04/19/1983		08/08/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	738	P	NO		02/10/1984		12/20/1991	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	74087	P	NO		03/03/1988		12/10/1991	11/01/1988	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 77089	P	NO		03/06/1989		12/10/1991	11/01/1989	MEDICARE SUPPLEMENT	10,366	4,312	41.6	2			0.0	
	AGLA 79090	P	NO		08/28/1990			06/21/1992	MEDICARE SUPPLEMENT	(719)	95	(13.2)	0			0.0	
	AGLA 79190	P	NO		08/28/1990			06/21/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79390	P	NO		08/28/1990			07/01/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82192	A	NO		02/19/1993			03/01/1998	MEDICARE SUPPLEMENT	0	6	0.0	0			0.0	
YES	AGLA 82292	B	NO		02/19/1993			03/01/1998	MEDICARE SUPPLEMENT	(13,524)	6,504	(48.1)	2			0.0	
0199999. Total Experience on Individual Policies										1,770	12,740	719.8	5	0	0	0.0	0
												0.0				0.0	
0299999. Total Experience on Group Policies																	

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

6 0 4 8 8 2 0 2 2 3 6 0 4 1 1 0 0

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF South Carolina
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
											12	13			16	17	
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	Amount	Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	Amount	Percent of Premiums Earned	Number of Covered Lives
	738A L&C	P	NO		12/29/1983		04/27/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79090	P	NO		05/04/1990			04/21/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82292	B	NO		05/27/1992			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	MCS100-SC	P	NO		10/22/1981			06/30/1996	NOT MARKETED: IN RUNOFF	54	0	0.0	0			0.0	
	MCS101-SC	P	NO		04/02/1982			06/30/1996	NOT MARKETED: IN RUNOFF	178	0	0.0	1			0.0	
	MCS103-SC	P	NO		03/04/1982			06/30/1996	NOT MARKETED: IN RUNOFF	0	0	0.0	0			0.0	
	MCS331-SC	P	NO		01/09/1989			06/30/1996	NOT MARKETED: IN RUNOFF	0	0	0.0	0			0.0	
	MCS4177-SC	P	NO		07/21/1980			06/30/1996	NOT MARKETED: IN RUNOFF	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies										232	0	0.0	1	0	0	0.0	0
												0.0				0.0	
0299999. Total Experience on Group Policies																	

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

6 0 4 8 8 2 0 2 2 3 6 0 4 3 1 0 0

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Tennessee
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
											12	13			16	17	
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	Amount	Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	Amount	Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO		09/15/1988		02/06/1990	11/01/1987	MEDICARE SUPPLEMENT	3,958	2,677	67.6	1			0.0	
	6001 M-2	P	NO		09/15/1988		02/06/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	737A L&C	P	NO		10/24/1983		02/06/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	74087	P	NO		01/22/1988		03/07/1990	11/01/1988	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 77089	P	NO		11/23/1988		02/23/1990	11/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79090	P	NO		03/08/1990			04/24/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79390	P	NO		03/08/1990			07/01/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82192	A	NO		04/09/1992			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82292	B	NO		04/09/1992			03/01/1998	MEDICARE SUPPLEMENT	7,417	2,934	39.6	2			0.0	
	MED-1 (1-85)	P	NO		02/22/1985		02/28/1990	01/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies										11,375	5,611	49.3	3	0	0	0.0	0
												0.0				0.0	
0299999. Total Experience on Group Policies																	

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Texas
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO		10/21/1982		03/09/1990	11/01/1987	MEDICARE SUPPLEMENT	7,768	13,422	172.8	1			0.0	
	6001 M-2	P	NO		10/21/1982		03/09/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	737 L&C	P	NO		12/15/1983		03/09/1990	01/01/1985	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	73787	P	NO		09/29/1987		03/13/1990	11/01/1988	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 77089	P	NO		03/14/1989		03/16/1990	11/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79090	P	NO		08/10/1990			02/21/1992	MEDICARE SUPPLEMENT	(25,606)	0	0.0	0			0.0	
	AGLA 79190	P	NO		08/10/1990			02/21/1992	MEDICARE SUPPLEMENT	8,200	520	6.3	1			0.0	
YES	AGLA 82192	A	NO		08/18/1992			03/01/1998	MEDICARE SUPPLEMENT	2,234	202	9.0	1			0.0	
YES	AGLA 82292	B	NO		08/18/1992			03/01/1998	MEDICARE SUPPLEMENT	(18,526)	5,260	(28.4)	0			0.0	
YES	AGLA 82595	C	NO		12/05/1995			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies										(25,930)	19,404	(74.8)	3	0	0	0.0	0
												0.0				0.0	
0299999. Total Experience on Group Policies																	

360.TX

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

6048820223604510 0

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Utah
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
												0.0				0.0	
0199999. Total Experience on Individual Policies																	
N/A	36458	P	NO									0.0				0.0	
0299999. Total Experience on Group Policies																	

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

360.UT

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF Virginia
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO		10/19/1982		08/02/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	6001 M-2	P	NO		10/19/1982		08/02/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	738 L&C	P	NO		11/16/1983		08/02/1990	01/01/1985	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	74987	P	NO		03/01/1988		06/11/1990	11/01/1988	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 77889	P	NO		01/12/1989		06/13/1990	11/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 77989	P	NO		01/12/1989		06/11/1990	11/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79090	P	NO		09/13/1990			06/21/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79190	P	NO		09/13/1990			06/21/1992	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82192	A	NO		07/30/1992			03/01/1998	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
YES	AGLA 82292	B	NO		07/30/1992			03/01/1998	MEDICARE SUPPLEMENT	7,233	9,197	127.2	3			0.0	
	MED-1 (1-85)	P	NO		02/22/1985		01/23/1990	01/01/1989	MEDICARE SUPPLEMENT	3,728	0	0.0	1			0.0	
	MED1-REV (1-89)	P	NO		01/30/1989		01/23/1990	01/01/1990	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	MED-2 (1-85)	P	NO		02/22/1985		01/23/1990	01/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	MED2-REV (1-89)	P	NO		01/30/1989		01/23/1990	01/01/1990	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	SUPP-1-VA (1-90)	P	NO		08/29/1990			12/31/1991	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	SUPP-2-VA (1-90)	P	NO		08/29/1990			12/31/1991	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies										10,961	9,197	83.9	4	0	0	0.0	0
												0.0				0.0	
0299999. Total Experience on Group Policies																	

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

FOR THE STATE OF West Virginia
NAIC Group Code 0012 NAIC Company Code 60488
ADDRESS (City, State and Zip Code) Houston , TX 77019
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019				Policies Issued in 2020; 2021; 2022			
										11	Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
	6001 M-1	P	NO		11/30/1982		05/14/1990	11/01/1987	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	6001 M-2	P	NO		11/30/1982		05/14/1990	11/01/1987	MEDICARE SUPPLEMENT	0	274	0.0	0			0.0	
	73787	P	NO		09/15/1987		04/09/1990	11/01/1988	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	73787-W	P	NO		01/11/1988		04/09/1990	11/01/1988	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 76789	P	NO		03/01/1989		04/09/1990	11/01/1989	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 77089	P	NO		03/01/1989		04/09/1990	11/01/1989	MEDICARE SUPPLEMENT	8,096	2,580	31.9	1			0.0	
	AGLA 79090	P	NO		06/26/1990			03/19/1991	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79190	P	NO		06/26/1990			03/19/1991	MEDICARE SUPPLEMENT	0	0	0.0	0			0.0	
	AGLA 79390	P	NO		06/26/1990			07/01/1992	MEDICARE SUPPLEMENT	3,989	0	0.0	1			0.0	
YES	AGLA 82192	A	NO		06/23/1990			03/01/1998	MEDICARE SUPPLEMENT	2,695	132	4.9	1			0.0	
YES	AGLA 82292	B	NO		06/23/1990			03/01/1998	MEDICARE SUPPLEMENT	(5,698)	0	0.0	0			0.0	
0199999. Total Experience on Individual Policies										9,082	2,986	32.9	3	0	0	0.0	0
												0.0				0.0	
0299999. Total Experience on Group Policies																	

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: ,
   2.2 Contact Person and Phone Number:
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: ,
   3.2 Contact Person and Phone Number:
4. Explain any policies identified above as policy type "O".

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 0012 (To Be Filed by March 1) NAIC Company Code 60488

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums Collected					
1.1 Standard Coverage					
1.11 With Reinsurance Coverage		XXX		XXX	0
1.12 Without Reinsurance Coverage		XXX		XXX	0
1.13 Risk-Corridor Payment Adjustments		XXX		XXX	0
1.2 Supplemental Benefits		XXX		XXX	0
2. Premiums Due and Uncollected-change					
2.1 Standard Coverage					
2.11 With Reinsurance Coverage		XXX		XXX	XXX
2.12 Without Reinsurance Coverage		XXX		XXX	XXX
2.2 Supplemental Benefits		XXX		XXX	XXX
3. Unearned Premium and Advance Premium-change					
3.1 Standard Coverage					
3.11 With Reinsurance Coverage		XXX		XXX	XXX
3.12 Without Reinsurance Coverage		XXX		XXX	XXX
3.2 Supplemental Benefits		XXX		XXX	XXX
4. Risk-Corridor Payment Adjustments-change					
4.1 Receivable		XXX		XXX	XXX
4.2 Payable		XXX		XXX	XXX
5. Earned Premiums					
5.1 Standard Coverage					
5.11 With Reinsurance Coverage	0	XXX	0	XXX	XXX
5.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
5.13 Risk-Corridor Payment Adjustments	0	XXX	0	XXX	XXX
5.2 Supplemental Benefits	0	XXX	0	XXX	XXX
6. Total Premiums	0	XXX	0	XXX	0
7. Claims Paid					
7.1 Standard Coverage					
7.11 With Reinsurance Coverage		XXX		XXX	0
7.12 Without Reinsurance Coverage		XXX		XXX	0
7.2 Supplemental Benefits		XXX		XXX	0
8. Claim Reserves and Liabilities-change					
8.1 Standard Coverage					
8.11 With Reinsurance Coverage		XXX		XXX	XXX
8.12 Without Reinsurance Coverage		XXX		XXX	XXX
8.2 Supplemental Benefits		XXX		XXX	XXX
9. Health Care Receivables-change					
9.1 Standard Coverage					
9.11 With Reinsurance Coverage		XXX		XXX	XXX
9.12 Without Reinsurance Coverage		XXX		XXX	XXX
9.2 Supplemental Benefits		XXX		XXX	XXX
10. Claims Incurred					
10.1 Standard Coverage					
10.11 With Reinsurance Coverage	0	XXX	0	XXX	XXX
10.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
10.2 Supplemental Benefits	0	XXX	0	XXX	XXX
11. Total Claims	0	XXX	0	XXX	0
12. Reinsurance Coverage and Low Income Cost Sharing					
12.1 Claims Paid - Net of Reimbursements Applied	XXX		XXX		0
12.2 Reimbursements Received but Not Applied-change	XXX		XXX		0
12.3 Reimbursements Receivable-change	XXX		XXX		XXX
12.4 Health Care Receivables-change	XXX		XXX		XXX
13. Aggregate Policy Reserves-change					XXX
14. Expenses Paid		XXX		XXX	0
15. Expenses Incurred		XXX		XXX	XXX
16. Underwriting Gain/Loss	0	XXX	0	XXX	XXX
17. Cash Flow Results	XXX	XXX	XXX	XXX	0

NATIONAL ASSOCIATION OF INSURANCE COMMISSIONERS

SCHEDULES SIS

STOCKHOLDER INFORMATION SUPPLEMENT

For The Year Ended December 31, 2022

(To Be Filed by March 1)

REQUIRED BY THE APPLICABLE QUESTION ON THE SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES FOR THE PROPERTY/CASUALTY, LIFE, ACCIDENT AND HEALTH, TITLE AND HEALTH/FRATERNAL, TITLE AND HEALTH INSURANCE BLANKS

TO THE ANNUAL STATEMENT OF THE

American General Life Insurance Company

COMPANY

FINANCIAL REPORTING TO STOCKHOLDERS

1. Did the company distribute to its stockholders prior to the Annual Meeting during the year an Annual Report for the previous year?

   Answer ....

   If answer is “Yes” attach copy. If answer is “No” explain in detail below. Attach separate sheet if necessary.

   .....

2. Will the company distribute to its stockholders prior to the Annual Meeting during the following year an Annual Report for the current year?

   Answer ....

   If answer is “Yes” a copy of the report shall be forwarded to the Insurance Commissioner of the company’s domiciliary state at the same time as it is distributed to stockholders. If answer is “No” explain in detail below. Attach separate sheet if necessary.

   .....

3. If an Annual Report to stockholders was distributed for the previous year; (1) was such distribution prior to or contemporaneous with the solicitation of proxies in respect to the Annual Meeting?

   Answer ....

   If the answer is “No” explain in detail below. Attach separate sheet if necessary.

   .....

   (2) Did it contain the following financial statements (indicate answer in Column A) and were such financial statements prepared substantially on the basis (individual or consolidated) as required to be present in the Company’s Annual Statement (indicate answer in Column B)?

	Column A		Column B	
To be answered by Life, Accident and Health Companies:	Yes	No	Yes	No
a. Statement of Assets, Liabilities, Surplus and Other Funds				
b. Summary of Operations				
c. Surplus Account				
To be answered by Property and Casualty Companies:				
a. Statement of Assets, Liabilities, Surplus and Other Funds				
b. Statement of Income				
c. Capital and Surplus Account				
To be answered by Title Insurance Companies:				
a. Statement of Assets, Liabilities, Surplus and Other Funds				
b. Statement of Income - Operations and Investment Exhibit				
c. Capital and Surplus Account				
To be answered by Health Insurance Companies:				
a. Statement of Assets, Liabilities, Capital and Surplus				
b. Statement of Revenue and Expenses				
c. Capital and Surplus Account				

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

INFORMATION REGARDING MANAGEMENT AND DIRECTORS

1. Furnish the following information for each director, and for each of the three highest paid officers, whose aggregate direct remuneration exceeded $100,000 during the year, naming each such person.

1	2	3	4	Benefits Accrued or Set Aside During Year		Est. Annual Benefits Upon Retirement	
				5	6	7	8
Name and Title	Principal Occupation or Employment	Served as Director From	Aggregate Direct Remuneration	Retirement Plan	Other Emp. Benefits	Retirement Plan	Other Emp. Benefits

Furnish on a separate sheet the following information as to each of the individuals named above (or state below that such information is not present):

A. Information as to any material interest, direct or indirect, on the part of such individual during the year in any material transaction or any material proposed transaction as to which the Company, or any of its subsidiaries, was or is to be a party.

B. Information as to all options to purchase securities of the Company granted to or exercised by each such individual during the year.

2. Answer “yes” or “no” in each column as to whether or not the information in Item 1 above has been, or will be, furnished to stockholders in any proxy statement relating to (i) the election of directors, (ii) any bonus, profit sharing or other remuneration plan, contract or arrangement in which any director, nominee for election as a director, or officer of the Company will participate, (iii) any pension or retirement plan in which any such person will participate, or (iv) the granting or extension to any such person of any options, warrants, or rights to purchase any securities, other than warrants or rights issued to security holders, as such, on a pro rata basis. If any answer is “no” explain in detail on a separate sheet.

3. Furnish the information specified in Item 1 for all directors and all officers of the Company, as a group, without naming them.

XXX	XXX	XXX					

4. Did the stockholders have an opportunity to vote for or against the election of directors and also other matters to be presented at any stockholder’s meeting?

Answer .... If answer is “no” explain on separate sheet.

5. Will the Company solicit proxies from its stockholders during the following year and will such solicitation(s) precede any shareholders' meeting or meetings by at least 10 days?

Answer .... If answer is “yes” and proxies are to be solicited, copies of the proxy statement and form of proxy and other soliciting material to be furnished stockholders shall be submitted to the Insurance Commissioner of the Company’s domiciliary state at least 10 days prior to the date such material is first sent or given to stockholders.

If answer is “no” and proxies are not to be solicited from stockholders, explain in detail below. Attach separate sheet if necessary.

.....

STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

1	2	3	Number of Shares					
			4	5	Disposed of During Current Year		8	9
					6	7		
Name and title of (a) Each Director and Each Officer with any ownership and (b) any other Owner of more than 10%	Title of Security	Nature of Ownership	Owned at end of Prior Year	Acquired During Current Year	Held Less Than 6 Months	Held 6 Months or More	Owned at End of Current Year	Percentage of Voting Stock Directly and Indirectly Owned or Controlled at the End of the Current Year

Answer “yes” or “no” as to whether the information concerning the number of shares owned at the end of the year (as shown in Column 8) by each Director and the three highest paid Officers whose aggregate direct remuneration exceeded $100,000 during the year, has been or will be furnished to stockholders in a proxy statement or otherwise.

Answer .... If answer is “no” explain in detail on separate sheet.

State the number of stockholders of record of the company at the end of the year. Answer ....

Has the state of domicile granted an exemption or disclaimer of control? Answer ....

If answer is “yes” explain:

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

VM-20 RESERVES SUPPLEMENT – PART 1A

Life Insurance Reserves Valued According to VM-20 by Product Type
For The Year Ended December 31, 2022
(To Be Filed by March 1)

NAIC Group Code 0012 NAIC Company Code 60488

		Prior Year	Current Year	
		1 Reported Reserve	2 Reported Reserve	3 Due and Deferred Premium Asset
1.	Post-Reinsurance-Ceded Reserve			
	1.1. Term Life Insurance	4,300,734	17,013,082	6,093,118
	1.2. Universal Life With Secondary Guarantee	281,601,866	319,756,134	0
	1.3. Non-Participating Whole Life	918,953	2,770,020	899,275
	1.4. Participating Whole Life			
	1.5. Universal Life Without Secondary Guarantee			
	1.6. Variable Universal Life Without Secondary Guarantee			
	1.7. Variable Life Without Secondary Guarantee			
	1.8. Indexed Life Without Secondary Guarantee			
	1.9. Aggregate Write-Ins for Other Products	0	0	0
2.	Total Post-Reinsurance-Ceded Reserve (Sum of Lines 1.1 through 1.9)	286,821,553	339,539,236	XXX
3.	Pre-Reinsurance-Ceded Reserve			
	3.1. Term Life Insurance	130,471,907	66,002,392	6,093,118
	3.2. Universal Life With Secondary Guarantee	346,475,171	366,704,390	0
	3.3. Non-Participating Whole Life	920,193	2,775,622	899,275
	3.4. Participating Whole Life			
	3.5. Universal Life Without Secondary Guarantee			
	3.6. Variable Universal Life Without Secondary Guarantee			
	3.7. Variable Life Without Secondary Guarantee			
	3.8. Indexed Life Without Secondary Guarantee			
	3.9. Aggregate Write-Ins for Other Products	0	0	0
4.	Total Pre-Reinsurance-Ceded Reserve (Sum of Lines 3.1 through 3.9)	477,867,271	435,482,404	XXX
5.	Total Reserves Ceded (Line 4 minus Line 2)	191,045,718	95,943,168	XXX
	DETAILS OF WRITE-INS			
1.901.				
1.902.				
1.903.				
1.998.	Summary of remaining write-ins for Line 1.9 from overflow page	0	0	0
1.999.	Totals (Lines 1.901 thru 1.903 plus 1.998) (Line 1.9 above)	0	0	0
3.901.				
3.902.				
3.903.				
3.998.	Summary of remaining write-ins for Line 3.9 from overflow page	0	0	0
3.999.	Totals (Lines 3.901 thru 3.903 plus 3.998) (Line 3.9 above)	0	0	0

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

VM-20 RESERVES SUPPLEMENT – PART 1B

Life Insurance Reserves Valued According to VM-20 by Product Type
For The Year Ended December 31, 2022
(To Be Filed by March 1)
($000 Omitted for Face Amounts)

	Current Year											
	SECTION A					SECTION B				SECTION C		
	1 Net Premium Reserve	2 Deterministic Reserve	3 Stochastic Reserve	4 Number of Policies	5 Face Amount	6 Net Premium Reserve	7 Deterministic Reserve	8 Number of Policies	9 Face Amount	10 Net Premium Reserve	11 Number of Policies	12 Face Amount
1. Post-Reinsurance-Ceded Reserve												
1.1. Term Life Insurance	16,992,023	3,372,128	17,013,082	XXX	XXX			XXX	XXX	XXX	XXX	XXX
1.2. Universal Life With Secondary Guarantee	236,431,220	319,756,134	317,795,476	XXX	XXX			XXX	XXX		XXX	XXX
1.3. Non-Participating Whole Life	2,582,282	2,460,097	2,770,020	XXX	XXX			XXX	XXX		XXX	XXX
1.4. Participating Whole Life				XXX	XXX			XXX	XXX		XXX	XXX
1.5. Universal Life Without Secondary Guarantee				XXX	XXX			XXX	XXX		XXX	XXX
1.6. Variable Universal Life Without Secondary Guarantee				XXX	XXX			XXX	XXX		XXX	XXX
1.7. Variable Life Without Secondary Guarantee				XXX	XXX			XXX	XXX		XXX	XXX
1.8. Indexed Life Without Secondary Guarantee				XXX	XXX			XXX	XXX		XXX	XXX
1.9. Aggregate Write-Ins for Other Products	0	0	0	XXX	XXX	0	0	XXX	XXX	0	XXX	XXX
2. Total Post-Reinsurance-Ceded Reserve (Sum of Lines 1.1 through 1.9)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Pre-Reinsurance-Ceded Reserve												
3.1. Term Life Insurance	65,930,018	19,122,671	66,002,392	187,992	132,866,683					XXX		
3.2. Universal Life With Secondary Guarantee	266,258,579	365,176,927	366,704,390	41,335	16,060,484							
3.3. Non-Participating Whole Life	2,587,885	2,465,700	2,775,622	6,298	201,517							
3.4. Participating Whole Life												
3.5. Universal Life Without Secondary Guarantee												
3.6. Variable Universal Life Without Secondary Guarantee												
3.7. Variable Life Without Secondary Guarantee												
3.8. Indexed Life Without Secondary Guarantee												
3.9. Aggregate Write-Ins for Other Products	0	0	0	0	0	0	0	0	0	0	0	0
4. Total Pre-Reinsurance-Ceded Reserve (Sum of Lines 3.1 through 3.9)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5. Total Reserves Ceded (Line 4 minus Line 2)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
DETAILS OF WRITE-INS												
1.901.				XXX	XXX			XXX	XXX		XXX	XXX
1.902.				XXX	XXX			XXX	XXX		XXX	XXX
1.903.				XXX	XXX			XXX	XXX		XXX	XXX
1.998. Summary of remaining write-ins for Line 1.9 from overflow page	0	0	0	XXX	XXX	0	0	XXX	XXX	0	XXX	XXX
1.999. Totals (Lines 1.901 thru 1.903 plus 1.998) (Line 1.9 above)	0	0	0	XXX	XXX	0	0	XXX	XXX	0	XXX	XXX
3.901.												
3.902.												
3.903.												
3.998. Summary of remaining write-ins for Line 3.9 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3.999. Totals (Lines 3.901 thru 3.903 plus 3.998) (Line 3.9 above)	0	0	0	0	0	0	0	0	0	0	0	0

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

VM-20 RESERVES SUPPLEMENT – PART 2

Life PBR Exemption
For The Year Ended December 31, 2022
(To Be Filed by March 1)

Life PBR Exemption as defined in the NAIC adopted Valuation Manual (VM)

1. Has the company been allowed a Life PBR Exemption from the reserve requirements of VM-20 of the Valuation Manual by their state of domicile? ..... Yes [ ] No [X]

2. If the response to Question 1 is "Yes", then check the source of the "Life PBR Exemption" definition? (Check either 2.1, 2.2 or 2.3)

   2.1 NAIC Adopted VM [ ]

   2.2 State Statute (SVL) [ ] Complete items "a" and "b" as appropriate.

   a. Is the criteria in the State Statute (SVL) different from the NAIC adopted VM? ..... Yes [ ] No [ ]

   b. If the answer to “a” above is “Yes”, provide the criteria the state has used to allow the Life PBR Exemption (e.g., Group/Legal Entity criteria) and the minimum reserve requirements that are required by the state of domicile (if the minimum reserve requirements are the same as the Adopted VM, write SAME AS NAIC VM):

   .....

   2.3 State Regulation [ ] Complete items "a" and "b" as appropriate.

   a. Is the criteria in the State Regulation different from the NAIC adopted VM? ..... Yes [ ] No [ ]

   b. If the answer to "a" above is "Yes", provide the criteria of the state’s Life PBR Exemption that the company has met and the minimum reserve requirements that are required by the state of domicile (if the minimum reserve requirements are the same as the Adopted VM, write SAME AS NAIC VM):

   .....

3. If the criteria for the "Life PBR Exemption" is the same as or substantially similar to the NAIC adopted VM (i.e., Question 2.1 is checked or Question 2.2.a is "No" or Question 2.3.a is "No"), then provide the most recent year that the company filed a statement of exemption that was allowed. If such calendar year is not the current calendar year for this statement, also provide confirmation that the company meets the criteria for utilizing an ongoing statement of exemption, meaning that none of the following apply:
   1) the company fails to meet either of the conditions in VM Section II, Subsection 1.G.2,
   2) the policies exempted contain those in VM Section II, Subsection 1.G.3, or
   3) the domiciliary commissioner contacted the company prior to Sept. 1 and notified them that the statement of exemption was not allowed:

   .....

VM-20 RESERVES SUPPLEMENT – PART 3

Other Exclusions from Life PBR
For The Year Ended December 31, 2022
(To Be Filed by March 1)

1A. Has the company filed and been granted a Single State Exemption from the reserve requirements of VM-20 of the Valuation Manual by their state of domicile? ..... Yes [ ] No [X]

1B. If the answer to question 1A is “Yes” please discuss any business not covered under the Single State Exemption.

.....

2A. If the answer to question 1A is "Yes", does the company have risks for policies issued outside its state of domicile? ..... Yes [ ] No [ ]

2B. If the answer to question 2A is “Yes” please discuss the risks for policies issued outside the state of domicile, how those risks came to be a responsibility of the company, and why the company would still be considered a Single State Company with such risks.

.....

3. Is all of the company's individual ordinary life insurance business excluded from the requirements of VM-20 pursuant to Section II.B of the Valuation Manual? ..... Yes [ ] No [X]

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

SUPPLEMENTAL COMPENSATION EXHIBIT

For the Year Ended December 31, 2022
(To be filed by March 1)

PART 1 - INTERROGATORIES

1. Is the reporting insurer a member of a group of insurers or other holding company system? Yes [X] No [ ]
   If yes, do the amounts below represent 1) total gross compensation earned for each individual by or on behalf of all companies which are part of the group: Yes [X]; or 2) allocation to each insurer: Yes [ ].
2. Did any person while an officer, director, or trustee of the reporting entity receive directly or indirectly, during the period covered by this statement any commission on the business transactions of the reporting entity? Yes [X] No [ ]
3. Except for retirement plans generally applicable to its staff employees, has the reporting entity any agreement with any person, other than contracts with its agents for the payment of commissions whereby it agrees that for any service rendered or to be rendered, that he/she shall receive directly or indirectly, any salary, compensation or emolument that will extend beyond the period of 12 months from the date of the agreement? Yes [X] No [ ]

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

PART 2 - OFFICERS AND EMPLOYEES COMPENSATION

1 Name and Principal Position	2 Year	3 Salary	4 Bonus	5 Stock Awards	6 Option Awards	7 Sign-on Payments	8 Severance Payments	9 All Other Compensation	10 Totals
Current:									
1. Scheinerman, Robert J President Group Retirement (exited firm)	2022	601,250	1,359,000	5,838,127				1,563,518	9,361,895
Scheinerman, Robert J President Group Retirement	2021	650,000	850,000	628,788				375,000	2,503,788
Scheinerman, Robert J President Group Retirement	2020	650,000	779,000	167,111					1,596,111
Current:									
2. Hogan, Kevin T Chairman, President & Chief Excecutive Officer	2022	1,250,001	2,407,500	4,489,602				41,077	8,188,180
Hogan, Kevin T Chairman, President & Chief Excecutive Officer	2021	1,250,001	2,317,500	3,435,295				38,132	7,040,928
Hogan, Kevin T Chairman, President & Chief Excecutive Officer	2020	1,250,001	2,542,500	1,281,185				37,597	5,111,283
3. Diemer, Thomas J EVP, Chief Financial Officer L&R (exited firm)	2022	169,231	1,150,000	5,576,150				1,286,667	8,182,048
Diemer, Thomas J Chief Financial Officer L&R	2021	500,002	770,000	707,108				250,000	2,227,110
Diemer, Thomas J Chief Financial Officer L&R	2020	500,001	770,000	226,095					1,496,096
4. Solash, Todd P Chief Executive Officer, Individual Retirement and Life Insurance	2022	950,000	3,100,000	2,154,703				300	6,205,003
Solash, Todd President Individual Retirement	2021	950,000	1,070,625	587,109				1,375,000	3,982,734
Solash, Todd President Individual Retirement	2020	788,462	1,605,000						2,393,462
5. Habayeb, Elias EVP and Chief Financial Officer	2022	800,001	2,200,000	1,774,863					4,774,864
	2021								0
	2020								0
6. Novak, Jonathan Joseph Chief Executive Officer, Insituitional Markets	2022	600,001	937,500	1,417,076				300	2,954,877
Novak, Jonathan Joseph Chief Executive Officer, Insituitional Markets	2021	600,001	790,000	695,038					2,085,039
Novak, Jonathan Joseph Chief Executive Officer, Insituitional Markets	2020	571,154	843,750	187,372					1,602,276
7. Nixon, Christine A SVP, Deputy General Counsel L&R	2022	465,001	800,000	1,524,978				300	2,790,279
Nixon, Christine A Deputy Gen Counsel L&R	2021	465,001	560,000	640,080				200,000	1,865,081
Nixon, Christine A Deputy Gen Counsel L&R	2020	462,925	577,800	190,176				165,217	1,396,118
8. Fiedler, Terri Nowak President Group Retirement	2022	582,770	900,000	1,102,987					2,585,757
Fiedler, Terri Nowak SVP, Chief Distribution Officer	2021	540,001	555,000	296,769				225,743	1,617,513
	2020								0
9. Meltser, George SVP, Information Technology (exited firm)	2022	161,001	182,000	588,518				1,415,725	2,347,244
Meltser, George SVP, Information Technology	2021	460,002	182,200	97,462					739,664
Meltser, George SVP, Information Technology	2020	387,462	182,200	28,831				72,541	671,034
10. Sabyasachi Ray SVP, Chief Operating Officer L&R	2022	500,000	715,625	854,353					2,069,978
Sabyasachi Ray SVP, Chief Operating Officer L&R	2021	500,000	515,000	457,455				165,625	1,638,080
	2020								0

PART 3 - DIRECTOR COMPENSATION

1 Name and Principal Position or Occupation and Company (if Outside Director)	Paid or Deferred for Services as Director 2 Direct Compensation	3 Stock Awards	4 Option Awards	5 Other	6 All Other Compensation Paid or Deferred	7 Totals
William Carr J	30,000					30,000
Glen Keller D	30,000					30,000

PART 4 - NARRATIVE DESCRIPTION OF MATERIAL FACTORS

Provide a narrative description of any material factors necessary to gain an understanding of the information disclosed in the tables.

6 0 4 8 8 2 0 2 2 4 6 5 0 0 1 0 0

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

SCHEDULE O SUPPLEMENT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

Of The American General Life Insurance Company
ADDRESS (City, State and Zip Code) Houston , TX 77019
NAIC Group Code 0012 NAIC Company Code 60488 Employer's Identification Number (FEIN) 25-0598210

SUPPLEMENTAL SCHEDULE O - PART 1

Development of Incurred Losses
($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Cumulative Net Amounts Paid Policyholders 1 2018	2 2019	3 2020	4 2021	5 2022(a)
1. Prior	15,890	27,613	372,906	130,963	159,844
2. 2018	146	466	612	466	466
3. 2019	XXX	97	111	111	111
4. 2020	XXX	XXX	65	75	76
5. 2021	XXX	XXX	XXX	46	56
6. 2022	XXX	XXX	XXX	XXX	44

Section B - Other Accident and Health

1. Prior	(29,316)	27,638	844,859	265,761	369,720
2. 2018	(22,664)	20,304	25,003	56,898	57,357
3. 2019	XXX	(85,078)	(36,642)	(14,084)	(13,431)
4. 2020	XXX	XXX	(98,877)	(58,929)	(57,331)
5. 2021	XXX	XXX	XXX	(81,909)	(79,089)
6. 2022	XXX	XXX	XXX	XXX	789

Section C - Credit Accident and Health

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

Section D -

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

Section E -

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

Section F -

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

Section G -

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 2

Development of Incurred Losses

($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Net Amounts Paid for Cost Containment Expenses				
	1 2018	2 2019	3 2020	4 2021	5 2022
1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

Section B - Other Accident and Health

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

Section C - Credit Accident and Health

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

Section D -

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

Section E -

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

Section F -

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

Section G -

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 3

Development of Incurred Losses

($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Sum of Net Cumulative Amount Paid Policyholders and Claim Liability and Reserve Outstanding at End of Year				
	1 2018	2 2019	3 2020	4 2021	5 2022
1. 2018	3,648	5,184	46,529	XXX	XXX
2. 2019	XXX	2,655	4,003	4,248	XXX
3. 2020	XXX	XXX	960	1,043	1,119
4. 2021	XXX	XXX	XXX	134	245
5. 2022	XXX	XXX	XXX	XXX	49

Section B - Other Accident and Health

1. 2018	47,872	100,427	219,776	XXX	XXX
2. 2019	XXX	(2,614)	38,344	53,119	XXX
3. 2020	XXX	XXX	(9,432)	(36,683)	(53,231)
4. 2021	XXX	XXX	XXX	2,467	(36,312)
5. 2022	XXX	XXX	XXX	XXX	41,885

Section C - Credit Accident and Health

1. 2018				XXX	XXX
2. 2019	XXX				XXX
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	

Section D -

1. 2018				XXX	XXX
2. 2019	XXX				XXX
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	

Section E -

1. 2018				XXX	XXX
2. 2019	XXX				XXX
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	

Section F -

1. 2018				XXX	XXX
2. 2019	XXX				XXX
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	

Section G -

1. 2018				XXX	XXX
2. 2019	XXX				XXX
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 4

Development of Incurred Losses

($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Sum of Net Cumulative Amount Paid Policyholders, Cost Containment Expenses, and Claim and Cost Containment Liability and Reserve Outstanding at End of Year				
	1 2018	2 2019	3 2020	4 2021	5 2022
1. 2018	25,901	5,184	46,529	47,070	47,828
2. 2019	XXX	2,655	4,003	4,248	13,632
3. 2020	XXX	XXX	960	1,043	1,119
4. 2021	XXX	XXX	XXX	134	245
5. 2022	XXX	XXX	XXX	XXX	49

Section B - Other Accident and Health

1. 2018	47,872	100,427	219,776	333,487	433,469
2. 2019	XXX	(2,614)	38,344	53,119	81,607
3. 2020	XXX	XXX	(9,432)	(36,683)	(53,231)
4. 2021	XXX	XXX	XXX	2,467	(36,312)
5. 2022	XXX	XXX	XXX	XXX	41,885

Section C - Credit Accident and Health

1. 2018					
2. 2019	XXX				
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	

Section D -

1. 2018					
2. 2019	XXX				
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	

Section E -

1. 2018					
2. 2019	XXX				
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	

Section F -

1. 2018					
2. 2019	XXX				
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	

Section G -

1. 2018					
2. 2019	XXX				
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	

SUPPLEMENTAL SCHEDULE O - PART 5

($000 OMITTED)

Reserve and Liability Methodology - Exhibits 6 and 8

Line of Business	1 Methodology	2 Amount
1. Industrial Life	Other	1,702
2. Ordinary Life	Standard Factor	569,821
3. Individual Annuity	Other	62,535
4. Supplementary Contracts	Other	225
5. Credit Life		0
6. Group Life	Standard Factor	3,208
7. Group Annuities	Other	5,343
8 Group Accident and Health	Development	45,236
9 Credit Accident and Health	Standard Factor	0
10. Other Accident and Health	Development & Other	210,622
11. Total		898,692

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SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

HEALTH CARE RECEIVABLES SUPPLEMENT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

Of The American General Life Insurance Company
Address (City, State and Zip Code) Houston , TX 77019
NAIC Group Code 0012 NAIC Company Code 60488 Employer's ID Number 25-0598210

EXHIBIT 3 - HEALTH CARE RECEIVABLES

1 Name of Debtor	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	7 Admitted
0199998. Aggregate Pharmaceutical Rebate Receivables Not Individually Listed						
0199999. Total Pharmaceutical Rebate Receivables	0	0	0	0	0	0
0299998. Aggregate Claim Overpayment Receivables Not Individually Listed						
0299999. Total Claim Overpayment Receivables	0	0	0	0	0	0
0399998. Aggregate Loans and Advances to Providers Not Individually Listed						
0399999. Total Loans and Advances to Providers	0	0	0	0	0	0
0499998. Aggregate Capitation Arrangement Receivables Not Individually Listed						
0499999. Total Capitation Arrangement Receivables	0	0	0	0	0	0
0599998. Aggregate Risk Sharing Receivables Not Individually Listed						
0599999. Total Risk Sharing Receivables	0	0	0	0	0	0
0699998. Aggregate Other Health Care Receivables Not Individually Listed						
0699999. Total Other Health Care Receivables	0	0	0	0	0	0
0799999 Gross health care receivables	0	0	0	0	0	0

HEALTH CARE RECEIVABLES SUPPLEMENT

EXHIBIT 3A - ANALYSIS OF HEALTH CARE RECEIVABLES COLLECTED AND ACCRUED

Type of Health Care Receivable	Health Care Receivables Collected or Offset During the Year		Health Care Receivables Accrued as of December 31 of Current Year		5	6
	1 On Amounts Accrued Prior to January 1 of Current Year	2 On Amounts Accrued During the Year	3 On Amounts Accrued December 31 of Prior Year	4 On Amounts Accrued During the Year	Health Care Receivables from Prior Years (Columns 1 + 3)	Estimated Health Care Receivables Accrued as of December 31 of Prior Year
1. Pharmaceutical rebate receivables					0	0
2. Claim overpayment receivables					0	0
3. Loans and advances to providers					0	0
4. Capitation arrangement receivables					0	0
5. Risk sharing receivables					0	0
6. Other health care receivables					0	0
7. Totals (Lines 1 through 6)	0	0	0	0	0	0

Note that the accrued amounts in Columns 3, 4, and 6 are the total health care receivables, not just the admitted portion.

SUPPLEMENT FOR THE YEAR 2022 OF THE U.S. BRANCH OF THE American General Life Insurance Company

TRUSTEED SURPLUS STATEMENT

AFFIDAVIT OF U.S. MANAGERS, GENERAL AGENTS OR ATTORNEYS

..... being duly sworn, says that he/she is the ..... of the ....., a corporation organized under the laws of ....., entered to transact business in the United States through the State of ....., that this trusteed surplus statement together with its related schedules appended hereto is a true statement of the trusteed surplus of said corporation, that the several items of assets, as hereinafter enumerated, are the absolute property of said corporation, free and clear from any liens or claims thereon, except as hereinafter stated, and that each and all of the hereinafter mentioned assets are held in the United States by Insurance Departments and Officers of the various States of the United States and Trustees as hereinafter indicated, and that the assets, liabilities and deductions therefrom reported in this statement are in accordance with the instructions accompanying this statement.

Subscribed and sworn to before me this

_____ day of _____ A.D., _____

_____ _____

_____ _____

AFFIDAVIT OF TRUSTEE - SCHEDULE B

.....

being duly sworn, says that he/she is the Trustee of the .....
a corporation organized under the laws of ....., entered to transact business in the United States through the State of .....,
located at ....., that the assets listed in Schedule B of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this

_____ day of _____ A.D., _____

_____ _____

_____ _____

AFFIDAVIT OF TRUSTEE - SCHEDULE C

.....

being duly sworn, says that he/she is the Trustee of the .....
a corporation organized under the laws of ....., entered to transact business in the United States through the State of .....,
located at ....., that the assets listed in Schedule C of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this

_____ day of _____ A.D., _____

_____ _____

_____ _____

AFFIDAVIT OF TRUSTEE - SCHEDULE D

.....

being duly sworn, says that he/she is the Trustee of the .....
a corporation organized under the laws of ....., entered to transact business in the United States through the State of .....,
located at ....., that the assets listed in Schedule D of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this

_____ day of _____ A.D., _____

_____ _____

_____ _____

TRUSTEED SURPLUS STATEMENT

ASSETS

SCHEDULE A - DEPOSITS WITH STATE OFFICERS (EXCLUDING SPECIAL DEPOSITS)

1 Line No.	2 Description	3 Admitted Asset Value	4 Par Value	5 Fair Value
1.98	Accrued Investment Income		XXX	XXX
1.99	Totals	0	0	0

SCHEDULE B - DEPOSITS WITH UNITED STATES TRUSTEE

Line No.	Description	3 Admitted Asset Value	4 Par Value	5 Fair Value
2.01	Cash			
2.02	Bonds			
2.03	Preferred Stock			
2.04	Common Stock			
2.05	Mortgage Loans on Real Estate			
2.06	Real Estate			
2.07	Short-Term Investments			
2.08	Other Invested Assets			
2.09	Miscellaneous Assets not included in any of the above categories			
2.98	Accrued Investment Income		XXX	XXX
2.99	Totals	0	0	0

SCHEDULE C - DEPOSITS WITH UNITED STATES TRUSTEE

Line No.	Description	3 Admitted Asset Value	4 Par Value	5 Fair Value
3.01	Cash			
3.02	Bonds			
3.03	Preferred Stock			
3.04	Common Stock			
3.05	Mortgage Loans on Real Estate			
3.06	Real Estate			
3.07	Short-Term Investments			
3.08	Other Invested Assets			
3.09	Miscellaneous Assets not included in any of the above categories			
3.98	Accrued Investment Income		XXX	XXX
3.99	Totals	0	0	0

SCHEDULE D - DEPOSITS WITH UNITED STATES TRUSTEE

Line No.	Description	3 Admitted Asset Value	4 Par Value	5 Fair Value
4.01	Cash			
4.02	Bonds			
4.03	Preferred Stock			
4.04	Common Stock			
4.05	Mortgage Loans on Real Estate			
4.06	Real Estate			
4.07	Short-Term Investments			
4.08	Other Invested Assets			
4.09	Miscellaneous Assets not included in any of the above categories			
4.98	Accrued Investment Income		XXX	XXX
4.99	Totals	0	0	0

SUPPLEMENT FOR THE YEAR 2022 OF THE U.S. BRANCH OF THE American General Life Insurance Company

TRUSTEED SURPLUS STATEMENT

LIABILITIES AND TRUSTEED SURPLUS

			1 Current Year
1.	Total liabilities		201,869,120,482
	ADDITIONS TO LIABILITIES:		
2.	Aggregate write-ins for additions to liabilities		0
3.	Total (Lines 1 + 2)		201,869,120,482
	DEDUCTIONS FROM LIABILITIES:		
4.	Amounts Recoverable From Reinsurers:		
	4.1 Authorized companies		
	4.2 Unauthorized companies		
	4.3 Certified Companies		
	4.4 Reciprocal Jurisdiction Companies		
5.	Special State Deposits, not exceeding net liabilities carried:		
	5.1 Special State Deposits (submit schedule)		
	5.2 Accrued interest on special state deposits		
6.	Life insurance premiums and annuity considerations deferred and uncollected		
7.	Accident and health premiums due and unpaid		
8.	Contract loans and premium notes:		
	8.1 Contract loans not exceeding reserves carried on such policies	1,137,947,290	
	8.2 Premium notes		
	8.3 Interest due and accrued on contract loans and premium notes		
9.	Aggregate write-ins for other deductions from liabilities	0	
10.	Total Deductions (Lines 4.1 thru 9)		1,137,947,290
11.	Total Adjusted Liabilities (Line 3 minus Line 10)		200,731,173,192
12.	Trusteed Surplus		
13.	Total		200,731,173,192
	DETAILS OF WRITE-INS		
0201.			
0202.			
0203.			
0298.	Summary of remaining write-ins for Line 2 from overflow page		0
0299.	Totals (Lines 0201 thru 0203 plus 0298)(Line 2 above)		0
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		0
0999.	Totals (Lines 0901 thru 0903 plus 0998)(Line 9 above)		0

INTERROGATORIES:

1.1	Have there been any changes made to any of the trust indentures during the period?	Yes [ ] No [ ]
1.2	If yes, has the domiciliary or entry state approved the change?	Yes [ ] No [ ]

OVERFLOW PAGE FOR WRITE-INS

NONE

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT

For The Year Ended December 31, 2022
(To Be Filed by March 1)

OF THE American General Life Insurance Company

ADDRESS (City, State and Zip Code) Houston , TX 77019

NAIC Group Code 0012 NAIC Company Code 60488 Employer's ID Number 25-0598210

UNDERWRITING AND INVESTMENT EXHIBIT

NONE

NONE

NONE

PART 1 - PREMIUMS EARNED

Line of Business	1 Net Premiums Written per Column 5, Part 2	2 Unearned Premiums Dec. 31 Prior Year	3 Unearned Premiums Dec. 31 Current Year	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1. Workers' Compensation Carve - Out				

PART 2 - PREMIUMS WRITTEN

Line of Business	Reinsurance Assumed		Reinsurance Ceded		5
	1 From Affiliates	2 From Non-Affiliates	3 To Affiliates	4 To Non-Affiliates	Net Premiums Written Cols. 1 + 2 - 3 - 4
1. Workers' Compensation Carve - Out					

PART 3 - LOSSES PAID AND INCURRED

Line of Business	Losses Paid			4	5	6	7
	1 Reinsurance Assumed	2 Reinsurance Recovered	3 Net Payments (Cols. 1 - 2)	Net Losses Unpaid Current Year (Part 4, Col. 6)	Net Losses Unpaid Prior Year	Losses Incurred Current Year (Cols. 3 + 4 - 5)	Percentage of Losses Incurred (Col. 6, Part 3) to Premiums Earned (Col. 4, Part 1)
1. Workers' Compensation Carve - Out			0	1,012,586	1,012,586	0	0.0

PART 4 - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

Line of Business	Reported Losses			Incurred But Not Reported		6	7
	1 Reinsurance Assumed	2 Deduct Reinsurance Recoverable from Authorized and Unauthorized Companies	3 Net Losses Excl. Incurred But Not Reported (Cols. 1 - 2)	4 Reinsurance Assumed	5 Reinsurance Ceded	Net Losses Unpaid (Cols. 3 + 4 - 5)	Unpaid Loss Adjustment Expenses
1. Workers' Compensation Carve - Out	1,274,927	507,447	767,480	1,406,115	1,161,009	1,012,586	0

SUPPLEMENT FOR THE YEAR 2022 OF THE American General Life Insurance Company

WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Total (Cols. 6 + 7)	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
0499999. Total - U.S. Non-Pool				0	0	0	0	0	0	0	0	0	0	0
0799999. Total - Other (Non-U.S.)				0	0	0	0	0	0	0	0	0	0	0
0899999. Total - Affiliates				0	0	0	0	0	0	0	0	0	0	0
36-0792925	61425	Trustmark Insurance Company	IL			1,275	1,275							
0999999. Total Other U.S. Unaffiliated Insurers				0	0	1,275	1,275	0	0	0	0	0	0	0
1299999. Total - Pools and Associations				0	0	0	0	0	0	0	0	0	0	0
9999999 Totals				0	0	1,275	1,275	0	0	0	0	0	0	0

SCHEDULE F - PART 2

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers (Cols. 15 - [16 + 17])	Funds Held by Company Under Reinsurance Treaties
0499999. Total Authorized - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
0899999. Total Authorized - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0
36-0792925	61425	Trustmark Insurance Company	IL					507		1,161				1,668			1,668	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					0	0	0	507	0	1,161	0	0	0	1,668	0	0	1,668	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					0	0	0	507	0	1,161	0	0	0	1,668	0	0	1,668	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
2299999. Total Unauthorized - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
3299999. Total Certified - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
3699999. Total Certified - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
5099999. Total Reciprocal Jurisdiction - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
5799999. Total Authorized, Reciprocal Jurisdiction, Unauthorized and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					0	0	0	507	0	1,161	0	0	0	1,668	0	0	1,668	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 Totals					0	0	0	507	0	1,161	0	0	0	1,668	0	0	1,668	0

WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT
SCHEDULE P - PART 1

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Assumed	Ceded	Net (Cols. 1-2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Subrogation Received	Total Net Paid (Cols 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Assumed
1. Prior	XXX	XXX	XXX	279,365	238,882						40,483	XXX
2. 2013	(1,724)	(862)	(862)								0	
3. 2014			0								0	
4. 2015			0								0	
5. 2016	(159)	97	(256)								0	
6. 2017			0								0	
7. 2018			0								0	
8. 2019			0								0	
9. 2020			0								0	
10. 2021			0								0	
11. 2022			0								0	
12. Totals	XXX	XXX	XXX	279,365	238,882	0	0	0	0	0	40,483	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Assumed
1. Prior	1,275	507	1,406	1,161								1,013	102
2. 2013												0	
3. 2014												0	
4. 2015												0	
5. 2016												0	
6. 2017												0	
7. 2018												0	
8. 2019												0	
9. 2020												0	
10. 2021												0	
11. 2022												0	
12. Totals	1,275	507	1,406	1,161	0	0	0	0	0	0	0	1,013	102

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Assumed	Ceded	Net	Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,013	0
2. 2013			0	0.0	0.0	0.0				0	0
3. 2014			0	0.0	0.0	0.0				0	0
4. 2015			0	0.0	0.0	0.0				0	0
5. 2016			0	0.0	0.0	0.0				0	0
6. 2017			0	0.0	0.0	0.0				0	0
7. 2018			0	0.0	0.0	0.0				0	0
8. 2019			0	0.0	0.0	0.0				0	0
9. 2020			0	0.0	0.0	0.0				0	0
10. 2021			0	0.0	0.0	0.0				0	0
11. 2022			0	0.0	0.0	0.0				0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,013	0

WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT

SCHEDULE P - PART 2

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	One Year	Two Year
1. Prior	60,795	57,579	50,256	41,811	41,780	41,806	41,833	41,496	41,496	41,496	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	0	0

SCHEDULE P - PART 3

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	000	39,941	33,324	40,540	40,484	40,484	40,484	40,484	40,484	40,484	44,745	
2. 2013	0	0	0	0	0	0	0	0	0	0		
3. 2014	XXX	0	0	0	0	0	0	0	0	0		
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0		
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0		
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0		
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0		
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0		
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0		
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0		

WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT

SCHEDULE P - PART 4

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	10,037	11,679	10,630	5,181	565	576	588	245	245	245
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	43,747	44,615	44,670	44,745	44,745	44,745	44,745	44,745	44,745	44,745
2. 2013	0	0	0	0	0					
3. 2014	XXX	0	0	0	0					
4. 2015	XXX	XXX	0	0	0					
5. 2016	XXX	XXX	XXX	0	0					
6. 2017	XXX	XXX	XXX	XXX	0					
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF ASSUMED CLAIMS OUTSTANDING AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	1,020	246	102	27	27	27	27	27	27	27
2. 2013	0	0	0	0	0					
3. 2014	XXX	0	0	0	0					
4. 2015	XXX	XXX	0	0	0					
5. 2016	XXX	XXX	XXX	0	0					
6. 2017	XXX	XXX	XXX	XXX	0					
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	44,767	44,861	44,772	44,772	44,772	44,772	44,772	44,772	44,772	44,772
2. 2013	0	0	0	0	0					
3. 2014	XXX	0	0	0	0					
4. 2015	XXX	XXX	0	0	0					
5. 2016	XXX	XXX	XXX	0	0					
6. 2017	XXX	XXX	XXX	XXX	0					
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT
SCHEDULE P - PART 6

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE ASSUMED PREMIUMS EARNED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	16,656	16,656	16,656	16,656	16,656	16,656	16,656	16,656	16,656	16,656	
2. 2013	(1,724)	(1,724)	(1,724)	(1,724)	(1,724)	(1,724)	(1,724)	(1,724)	(1,724)	(1,724)	
3. 2014	XXX	0	0	0	0	0	0	0	0	0	
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	
5. 2016	XXX	XXX	XXX	(159)	0	0	0	0	0	0	
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	0	0						XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE CEDED PREMIUMS EARNED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	3,081	3,081	3,081	3,081	3,081	3,081	3,081	3,081	3,081	3,081	
2. 2013	(862)	(862)	(862)	(862)	(862)	(862)	(862)	(862)	(862)	(862)	
3. 2014	XXX	0	0	0	0	0	0	0	0	0	
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	
5. 2016	XXX	XXX	XXX	97	0	0	0	0	0	0	
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	0	0						XXX

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7.1
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 33
Asset Valuation Reserve Replications (Synthetic) Assets 36
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 57
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Part E E24
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E25
Schedule DL - Part 2 ..... E26
Schedule E - Part 1 - Cash E27
Schedule E - Part 2 - Cash Equivalents E28
Schedule E - Part 2 - Verification Between Years SI15
Schedule E - Part 3 - Special Deposits E29
Schedule F 37
Schedule H - Accident and Health Exhibit - Part 1 38
Schedule H - Part 2, Part 3 and Part 4 39
Schedule H - Part 5 - Health Claims 40
Schedule S - Part 1 - Section 1 41
Schedule S - Part 1 - Section 2 42
Schedule S - Part 2 43
Schedule S - Part 3 - Section 1 44
Schedule S - Part 3 - Section 2 45
Schedule S - Part 4 46
Schedule S - Part 5 47
Schedule S - Part 6 48
Schedule S - Part 7 49
Schedule T - Part 2 Interstate Compact 51
Schedule T - Premiums and Annuity Considerations 50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 52
Schedule Y - Part 1A - Detail of Insurance Holding Company System 53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 54
Schedule Y - Part 3 - Ultimate Controlling Party and Listing of Other U.S. Insurance Groups or Entities Under That Ultimate Controlling Party's Control 55
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 56